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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open
27/08/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	

Interest

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Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open
27/08/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	2025 On 07-November-19			Bond Future	137.58	137.7091	137.5781	137.7091	1
27/08/2019	2025 On 06-February-20			Bond Future	138.61	138.7462	138.6137	138.7462	
27/08/2019	2025 On 07-May-20			Bond Future	141.21	141.3448	141.2092	141.3448	
27/08/2019	2029 On 07-November-19			Bond Future	102.29	102.3680	102.2866	102.3680	4
27/08/2019	2029 On 06-February-20			Bond Future	104.15	104.2347	104.1524	104.2347	
27/08/2019	2029 On 07-May-20			Bond Future	104.99	105.0742	104.9900	105.0742	
27/08/2019	2030 On 07-November-19			Bond Future	8.96	95.5726	8.9637	95.5726	77
27/08/2019	2030 On 07-November-19	9.48	Call	Bond Future	3595	3	3595	3	
27/08/2019	2030 On 07-November-19	8.60	Call	Bond Future	499	0	499	0	5
27/08/2019	2030 On 07-November-19	9.10	Call	Bond Future	1907	2	1907	2	5
27/08/2019	2030 On 07-November-19	9.49	Call	Bond Future	3645	3	3645	3	
27/08/2019	2030 On 07-November-19	9.76	Call	Bond Future	5054	5	5054	5	
27/08/2019	2030 On 07-November-19	8.40	Call	Bond Future	236	0	236	0	
27/08/2019	2030 On 07-November-19	9.47	Call	Bond Future	3546	3	3546	3	
27/08/2019	2030 On 07-November-19	9.70	Call	Bond Future	4733	4	4733	4	
27/08/2019	2030 On 07-November-19	9.85	Call	Bond Future	5541	5	5541	5	
27/08/2019	2030 On 07-November-19	8.57	Call	Bond Future	448	0	448	0	
27/08/2019	2030 On 07-November-19	9.12	Call	Bond Future	1984	2	1984	2	
27/08/2019	2030 On 07-November-19	8.95	Call	Bond Future	1376	1	1376	1	
27/08/2019	2030 On 07-November-19	9.35	Call	Bond Future	2970	3	2970	3	
27/08/2019	2030 On 07-November-19	9.35	Put	Bond Future	569	1	569	1	2
27/08/2019	2030 On 07-November-19	8.95	Put	Bond Future	1462	2	1462	2	5
27/08/2019	2030 On 07-November-19	9.12	Put	Bond Future	1002	1	1002	1	
27/08/2019	2030 On 07-November-19	9.70	Put	Bond Future	226	0	226	0	
27/08/2019	2030 On 07-November-19	9.47	Put	Bond Future	415	0	415	0	
27/08/2019	2030 On 07-November-19	9.85	Put	Bond Future	152	0	152	0	2
27/08/2019	2030 On 07-November-19	8.57	Put	Bond Future	2982	3	2982	3	
27/08/2019	2030 On 07-November-19	9.10	Put	Bond Future	1050	1	1050	1	
27/08/2019	2030 On 07-November-19	9.48	Put	Bond Future	404	0	404	0	

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27/08/2019	2030 On 07-November-19	8.60	Put	Bond Future	2836	3	2836	3	
27/08/2019	2030 On 07-November-19	9.49	Put	Bond Future	393	0	393	0	
27/08/2019	2030 On 07-November-19	9.76	Put	Bond Future	192	0	192	0	5
27/08/2019	2030 On 07-November-19	8.40	Put	Bond Future	3891	4	3891	4	
27/08/2019	2030 On 06-February-20			Bond Future	9.02	93.2835	9.0243	93.2835	
27/08/2019	2030 On 06-February-20	9.00	Call	Bond Future	2145	2	2145	2	5
27/08/2019	2030 On 06-February-20	9.14	Call	Bond Future	2619	2	2619	2	
27/08/2019	2030 On 06-February-20	8.40	Call	Bond Future	661	1	661	1	5
27/08/2019	2030 On 06-February-20	9.15	Call	Bond Future	2655	2	2655	2	
27/08/2019	2030 On 06-February-20	9.16	Call	Bond Future	2691	3	2691	3	
27/08/2019	2030 On 06-February-20	9.16	Put	Bond Future	1854	2	1854	2	
27/08/2019	2030 On 06-February-20	9.14	Put	Bond Future	1905	2	1905	2	
27/08/2019	2030 On 06-February-20	8.40	Put	Bond Future	4638	5	4638	5	
27/08/2019	2030 On 06-February-20	9.15	Put	Bond Future	1880	2	1880	2	
27/08/2019	2030 On 06-February-20	9.00	Put	Bond Future	2296	2	2296	2	
27/08/2019	2030 On 07-May-20			Bond Future	9.08	95.0092	9.0829	95.0092	
27/08/2019	2030 On 07-May-20	8.80	Call	Bond Future	1958	2	1958	2	
27/08/2019	2030 On 07-May-20	8.79	Call	Bond Future	1930	2	1930	2	
27/08/2019	2030 On 07-May-20	8.78	Call	Bond Future	1902	2	1902	2	
27/08/2019	2030 On 07-May-20	8.79	Put	Bond Future	3733	4	3733	4	
27/08/2019	2030 On 07-May-20	8.78	Put	Bond Future	3768	4	3768	4	
27/08/2019	2030 On 07-May-20	8.80	Put	Bond Future	3698	4	3698	4	
27/08/2019	2032 On 07-November-19			Bond Future	9.35	92.6469	9.3458	92.6469	50
27/08/2019	2032 On 07-November-19	9.72	Call	Bond Future	3228	3	3228	3	
27/08/2019	2032 On 07-November-19	9.71	Call	Bond Future	3179	3	3179	3	
27/08/2019	2032 On 07-November-19	9.70	Call	Bond Future	3131	3	3131	3	
27/08/2019	2032 On 07-November-19	9.71	Put	Bond Future	732	1	732	1	
27/08/2019	2032 On 07-November-19	9.70	Put	Bond Future	749	1	749	1	
27/08/2019	2032 On 07-November-19	9.72	Put	Bond Future	715	1	715	1	
27/08/2019	2032 On 06-February-20			Bond Future	9.41	94.3139	9.4142	94.3139	

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open
27/08/2019	2032 On 06-February-20	9.39	Call	Bond Future	2444	2	2444	2	
27/08/2019	2032 On 06-February-20	9.40	Call	Bond Future	2479	2	2479	2	
27/08/2019	2032 On 06-February-20	9.38	Call	Bond Future	2409	2	2409	2	
27/08/2019	2032 On 06-February-20	9.38	Put	Bond Future	2640	3	2640	3	
27/08/2019	2032 On 06-February-20	9.39	Put	Bond Future	2607	3	2607	3	
27/08/2019	2032 On 06-February-20	9.40	Put	Bond Future	2575	3	2575	3	
27/08/2019	2032 On 07-May-20			Bond Future	9.48	91.8982	9.4791	91.8982	
27/08/2019	2032 On 07-May-20	9.17	Call	Bond Future	2196	2	2196	2	
27/08/2019	2032 On 07-May-20	9.19	Call	Bond Future	2256	2	2256	2	
27/08/2019	2032 On 07-May-20	9.18	Call	Bond Future	2226	2	2226	2	
27/08/2019	2032 On 07-May-20	9.18	Put	Bond Future	4235	4	4235	4	
27/08/2019	2032 On 07-May-20	9.19	Put	Bond Future	4197	4	4197	4	
27/08/2019	2032 On 07-May-20	9.17	Put	Bond Future	4274	5	4274	5	
27/08/2019	2033 On 07-November-19			Bond Future	103.10	102.9717	103.0982	102.9717	6
27/08/2019	2033 On 06-February-20			Bond Future	104.98	104.8494	104.9789	104.8494	
27/08/2019	2033 On 07-May-20			Bond Future	105.75	105.6174	105.7488	105.6174	
27/08/2019	2037 On 07-November-19			Bond Future	9.77	91.5515	9.7724	91.5515	61
27/08/2019	2037 On 07-November-19	9.95	Call	Bond Future	2605	2	2605	2	
27/08/2019	2037 On 07-November-19	9.97	Call	Bond Future	2700	3	2700	3	
27/08/2019	2037 On 07-November-19	9.96	Call	Bond Future	2652	2	2652	2	
27/08/2019	2037 On 07-November-19	9.96	Put	Bond Future	1244	1	1244	1	
27/08/2019	2037 On 07-November-19	9.97	Put	Bond Future	1218	1	1218	1	
27/08/2019	2037 On 07-November-19	9.95	Put	Bond Future	1271	1	1271	1	
27/08/2019	2037 On 06-February-20			Bond Future	9.84	88.9396	9.8441	88.9396	
27/08/2019	2037 On 06-February-20	9.68	Call	Bond Future	2247	2	2247	2	
27/08/2019	2037 On 06-February-20	9.67	Call	Bond Future	2212	2	2212	2	
27/08/2019	2037 On 06-February-20	9.66	Call	Bond Future	2177	2	2177	2	
27/08/2019	2037 On 06-February-20	9.67	Put	Bond Future	3530	4	3530	4	
27/08/2019	2037 On 06-February-20	9.66	Put	Bond Future	3572	4	3572	4	
27/08/2019	2037 On 06-February-20	9.68	Put	Bond Future	3489	4	3489	4	

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open
27/08/2019	2037 On 07-May-20			Bond Future	9.91	90.5850	9.9142	90.5850	
27/08/2019	2037 On 07-May-20	9.59	Call	Bond Future	2586	2	2586	2	
27/08/2019	2037 On 07-May-20	9.60	Call	Bond Future	2619	2	2619	2	
27/08/2019	2037 On 07-May-20	9.61	Call	Bond Future	2652	3	2652	3	
27/08/2019	2037 On 07-May-20	9.61	Put	Bond Future	4942	5	4942	5	
27/08/2019	2037 On 07-May-20	9.59	Put	Bond Future	5030	5	5030	5	
27/08/2019	2037 On 07-May-20	9.60	Put	Bond Future	4986	5	4986	5	
27/08/2019	2038 On 07-November-19			Bond Future	121.42	121.2326	121.4168	121.2326	21
27/08/2019	2038 On 06-February-20			Bond Future	121.97	121.7851	121.9735	121.7851	
27/08/2019	2038 On 07-May-20			Bond Future	124.26	124.0659	124.2573	124.0659	
27/08/2019	2040 On 07-November-19			Bond Future	9.89	94.3839	9.8929	94.3839	43
27/08/2019	2040 On 07-November-19	10.03	Call	Bond Future	2619	2	2619	2	
27/08/2019	2040 On 07-November-19	10.04	Call	Bond Future	2667	2	2667	2	
27/08/2019	2040 On 07-November-19	9.80	Call	Bond Future	1620	1	1620	1	1
27/08/2019	2040 On 07-November-19	9.30	Call	Bond Future	312	0	312	0	1
27/08/2019	2040 On 07-November-19	10.05	Call	Bond Future	2717	2	2717	2	
27/08/2019	2040 On 07-November-19	10.05	Put	Bond Future	1452	2	1452	2	
27/08/2019	2040 On 07-November-19	10.03	Put	Bond Future	1513	2	1513	2	
27/08/2019	2040 On 07-November-19	9.80	Put	Bond Future	2381	3	2381	3	
27/08/2019	2040 On 07-November-19	9.30	Put	Bond Future	5345	6	5345	6	
27/08/2019	2040 On 07-November-19	10.04	Put	Bond Future	1482	2	1482	2	
27/08/2019	2040 On 06-February-20			Bond Future	9.97	91.5723	9.9652	91.5723	
27/08/2019	2040 On 06-February-20	8.40	Call	Bond Future	73	0	73	0	
27/08/2019	2040 On 06-February-20	9.74	Call	Bond Future	2130	2	2130	2	
27/08/2019	2040 On 06-February-20	9.76	Call	Bond Future	2204	2	2204	2	
27/08/2019	2040 On 06-February-20	9.00	Call	Bond Future	415	0	415	0	
27/08/2019	2040 On 06-February-20	9.75	Call	Bond Future	2167	2	2167	2	
27/08/2019	2040 On 06-February-20	9.75	Put	Bond Future	3921	4	3921	4	
27/08/2019	2040 On 06-February-20	9.76	Put	Bond Future	3875	4	3875	4	
27/08/2019	2040 On 06-February-20	9.00	Put	Bond Future	8713	9	8713	9	

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open
27/08/2019	2040 On 06-February-20	9.74	Put	Bond Future	3967	4	3967	4	
27/08/2019	2040 On 06-February-20	8.40	Put	Bond Future	14132	15	14132	15	
27/08/2019	2040 On 07-May-20			Bond Future	10.04	93.2665	10.0359	93.2665	
27/08/2019	2040 On 07-May-20	9.75	Call	Bond Future	2858	3	2858	3	
27/08/2019	2040 On 07-May-20	9.74	Call	Bond Future	2822	3	2822	3	
27/08/2019	2040 On 07-May-20	9.73	Call	Bond Future	2786	3	2786	3	
27/08/2019	2040 On 07-May-20	9.73	Put	Bond Future	5261	6	5261	6	
27/08/2019	2040 On 07-May-20	9.75	Put	Bond Future	5168	5	5168	5	
27/08/2019	2040 On 07-May-20	9.74	Put	Bond Future	5215	5	5215	5	
27/08/2019	2044 On 07-November-19			Bond Future	9.94	91.2143	9.9411	91.2143	37
27/08/2019	2044 On 07-November-19	10.06	Call	Bond Future	2585	2	2585	2	
27/08/2019	2044 On 07-November-19	10.52	Call	Bond Future	5189	5	5189	5	
27/08/2019	2044 On 07-November-19	10.05	Call	Bond Future	2537	2	2537	2	
27/08/2019	2044 On 07-November-19	10.07	Call	Bond Future	2634	2	2634	2	
27/08/2019	2044 On 07-November-19	9.19	Call	Bond Future	156	0	156	0	
27/08/2019	2044 On 07-November-19	9.74	Call	Bond Future	1271	1	1271	1	
27/08/2019	2044 On 07-November-19	10.05	Put	Bond Future	1643	2	1643	2	
27/08/2019	2044 On 07-November-19	9.19	Put	Bond Future	6752	7	6752	7	
27/08/2019	2044 On 07-November-19	10.07	Put	Bond Future	1578	2	1578	2	
27/08/2019	2044 On 07-November-19	9.74	Put	Bond Future	2962	3	2962	3	
27/08/2019	2044 On 07-November-19	10.06	Put	Bond Future	1610	2	1610	2	
27/08/2019	2044 On 07-November-19	10.52	Put	Bond Future	606	1	606	1	
27/08/2019	2044 On 06-February-20			Bond Future	10.01	88.4711	10.0111	88.4711	
27/08/2019	2044 On 06-February-20	9.09	Call	Bond Future	465	0	465	0	
27/08/2019	2044 On 06-February-20	9.77	Call	Bond Future	2128	2	2128	2	
27/08/2019	2044 On 06-February-20	9.74	Call	Bond Future	2021	2	2021	2	
27/08/2019	2044 On 06-February-20	9.76	Call	Bond Future	2093	2	2093	2	
27/08/2019	2044 On 06-February-20	10.78	Call	Bond Future	7054	7	7054	7	
27/08/2019	2044 On 06-February-20	9.78	Call	Bond Future	2165	2	2165	2	
27/08/2019	2044 On 06-February-20	9.76	Put	Bond Future	4184	4	4184	4	

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27/08/2019	2044 On 06-February-20	9.78	Put	Bond Future	4086	4	4086	4	
27/08/2019	2044 On 06-February-20	10.78	Put	Bond Future	1128	1	1128	1	
27/08/2019	2044 On 06-February-20	9.77	Put	Bond Future	4135	4	4135	4	
27/08/2019	2044 On 06-February-20	9.74	Put	Bond Future	4282	5	4282	5	
27/08/2019	2044 On 06-February-20	9.09	Put	Bond Future	8555	9	8555	9	
27/08/2019	2044 On 07-May-20			Bond Future	10.08	90.1078	10.0793	90.1078	
27/08/2019	2044 On 07-May-20	9.79	Call	Bond Future	2914	3	2914	3	
27/08/2019	2044 On 07-May-20	9.81	Call	Bond Future	2987	3	2987	3	
27/08/2019	2044 On 07-May-20	9.26	Call	Bond Future	1292	1	1292	1	
27/08/2019	2044 On 07-May-20	9.33	Call	Bond Future	1465	1	1465	1	
27/08/2019	2044 On 07-May-20	9.98	Call	Bond Future	3647	3	3647	3	
27/08/2019	2044 On 07-May-20	9.80	Call	Bond Future	2950	3	2950	3	
27/08/2019	2044 On 07-May-20	9.91	Call	Bond Future	3368	3	3368	3	
27/08/2019	2044 On 07-May-20	11.02	Call	Bond Future	8743	8	8743	8	
27/08/2019	2044 On 07-May-20	11.09	Call	Bond Future	9133	9	9133	9	
27/08/2019	2044 On 07-May-20	9.80	Put	Bond Future	5253	5	5253	5	
27/08/2019	2044 On 07-May-20	9.26	Put	Bond Future	8338	9	8338	9	
27/08/2019	2044 On 07-May-20	9.91	Put	Bond Future	4752	5	4752	5	
27/08/2019	2044 On 07-May-20	9.98	Put	Bond Future	4455	5	4455	5	
27/08/2019	2044 On 07-May-20	11.02	Put	Bond Future	1668	2	1668	2	
27/08/2019	2044 On 07-May-20	11.09	Put	Bond Future	1570	2	1570	2	
27/08/2019	2044 On 07-May-20	9.79	Put	Bond Future	5301	6	5301	6	
27/08/2019	2044 On 07-May-20	9.33	Put	Bond Future	7874	8	7874	8	
27/08/2019	2044 On 07-May-20	9.81	Put	Bond Future	5206	5	5206	5	
27/08/2019	2046 On 07-November-19			Bond Future	112.66	112.6537	112.6617	112.6537	17
27/08/2019	2046 On 06-February-20			Bond Future	114.72	114.7079	114.7168	114.7079	
27/08/2019	2046 On 07-May-20			Bond Future	115.12	115.1079	115.1164	115.1079	
27/08/2019	2050 On 07-November-19			Bond Future	117.23	117.2209	117.2291	117.2209	12
27/08/2019	2050 On 06-February-20			Bond Future	117.53	117.5227	117.5318	117.5227	
27/08/2019	2050 On 07-May-20			Bond Future	119.73	119.7239	119.7326	119.7239	

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27/08/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	AL37 On 07-November-19			Index Future	667.84	666.9000	667.8430	666.9000	
27/08/2019	AL37 On 06-February-20			Index Future	679.87	678.9000	679.8650	678.9000	
27/08/2019	AL37 On 07-May-20			Index Future	692.44	691.4550	692.4350	691.4550	
27/08/2019	AL7T On 07-November-19			Index Future	775.56	773.3890	775.5630	773.3890	
27/08/2019	AL7T On 06-February-20			Index Future	789.52	787.3040	789.5230	787.3040	
27/08/2019	AL7T On 07-May-20			Index Future	804.12	801.8640	804.1210	801.8640	
27/08/2019	ALBI On 07-November-19			Index Future	693.43	691.1220	693.4290	691.1220	
27/08/2019	ALBI On 06-February-20			Index Future	705.91	703.5570	705.9110	703.5570	
27/08/2019	ALBI On 07-May-20			Index Future	718.96	716.5680	718.9630	716.5680	
27/08/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open
27/08/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	
27/08/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	
27/08/2019	ES33 On 07-November-19			Bond Future	10.92	76.7351	10.9248	76.7351	
27/08/2019	ES33 On 06-February-20			Bond Future	11.05	78.1158	11.0453	78.1158	
27/08/2019	ES33 On 07-May-20			Bond Future	11.16	75.7666	11.1612	75.7666	
27/08/2019	ES42 On 07-November-19			Bond Future	11.26	77.6452	11.2642	77.6452	4
27/08/2019	ES42 On 06-February-20			Bond Future	11.38	79.0424	11.3794	79.0424	
27/08/2019	ES42 On 07-May-20			Bond Future	11.49	76.2398	11.4950	76.2398	
27/08/2019	GOVI On 07-November-19			GOVI	686.37	684.0140	686.3670	684.0140	1
27/08/2019	GOVI On 07-November-19	672.90	Call	GOVI	134670	11	134670	11	
27/08/2019	GOVI On 07-November-19	672.91	Call	GOVI	134570	11	134570	11	
27/08/2019	GOVI On 07-November-19	672.92	Call	GOVI	134470	11	134470	11	
27/08/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	
27/08/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	
27/08/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	
27/08/2019	GOVI On 06-February-20			GOVI	698.72	696.3210	698.7220	696.3210	
27/08/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open
27/08/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	
27/08/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	
27/08/2019	GOVI On 06-February-20	703.13	Put	GOVI	44080	7	44080	7	
27/08/2019	GOVI On 06-February-20	703.15	Put	GOVI	44280	7	44280	7	
27/08/2019	GOVI On 06-February-20	703.14	Put	GOVI	44180	7	44180	7	
27/08/2019	GOVI On 07-May-20			GOVI	711.64	709.1990	711.6410	709.1990	
27/08/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	
27/08/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	
27/08/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	
27/08/2019	GOVI On 07-May-20	720.00	Put	GOVI	83590	11	83590	11	
27/08/2019	GOVI On 07-May-20	719.98	Put	GOVI	83390	11	83390	11	
27/08/2019	GOVI On 07-May-20	719.99	Put	GOVI	83490	11	83490	11	
27/08/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	
27/08/2019	IGOV On 07-November-19			Index Future	263.30	263.2790	263.3020	263.2790	1
27/08/2019	IGOV On 06-February-20			Index Future	268.11	268.0790	268.1050	268.0790	
27/08/2019	IGOV On 07-May-20			Index Future	273.13	273.1000	273.1250	273.1000	
27/08/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	
27/08/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	
27/08/2019	IS02 On 20-December-19			Interest Rate Swap	102.69	102.6900	102.6900	102.6900	
27/08/2019	IS02 On 23-March-20			Interest Rate Swap	98.54	98.5500	98.5400	98.5500	
27/08/2019	IS02 On 22-June-20			Interest Rate Swap	101.95	101.9600	101.9500	101.9600	
27/08/2019	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7800	98.7600	98.7800	
27/08/2019	IS05 On 17-December-20			Interest Rate Swap	95.35	95.3800	95.3500	95.3800	
27/08/2019	IS05 On 16-March-21			Interest Rate Swap	94.31	94.3500	94.3100	94.3500	
27/08/2019	IS05 On 15-June-21			Interest Rate Swap	93.23	93.2800	93.2300	93.2800	
27/08/2019	IS05 On 21-September-21			Interest Rate Swap	93.12	93.1800	93.1200	93.1800	
27/08/2019	IS05 On 21-December-21			Interest Rate Swap	95.08	95.1500	95.0800	95.1500	
27/08/2019	IS05 On 15-March-22			Interest Rate Swap	94.98	95.0700	94.9800	95.0700	
27/08/2019	IS05 On 21-June-22			Interest Rate Swap	95.93	96.0300	95.9300	96.0300	
27/08/2019	IS05 On 20-September-22			Interest Rate Swap	99.64	99.7600	99.6400	99.7600	

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open
27/08/2019	IS05 On 20-December-22			Interest Rate Swap	100.67	100.8000	100.6700	100.8000	
27/08/2019	IS05 On 22-March-23			Interest Rate Swap	93.72	93.8900	93.7200	93.8900	
27/08/2019	IS05 On 20-June-23			Interest Rate Swap	99.61	99.8000	99.6100	99.8000	
27/08/2019	IS05 On 19-September-23			Interest Rate Swap	94.85	95.0600	94.8500	95.0600	
27/08/2019	IS10 On 17-December-25			Interest Rate Swap	90.19	90.4800	90.1900	90.4800	
27/08/2019	IS10 On 16-March-26			Interest Rate Swap	87.02	87.3200	87.0200	87.3200	
27/08/2019	IS10 On 15-June-26			Interest Rate Swap	85.64	85.9300	85.6400	85.9300	
27/08/2019	IS10 On 21-September-26			Interest Rate Swap	87.77	88.0600	87.7700	88.0600	
27/08/2019	IS10 On 21-December-26			Interest Rate Swap	91.58	91.8800	91.5800	91.8800	
27/08/2019	IS10 On 15-March-27			Interest Rate Swap	90.03	90.3400	90.0300	90.3400	
27/08/2019	IS10 On 21-June-27			Interest Rate Swap	92.09	92.4100	92.0900	92.4100	
27/08/2019	IS10 On 20-September-27			Interest Rate Swap	97.60	97.9400	97.6000	97.9400	
27/08/2019	IS10 On 20-December-27			Interest Rate Swap	97.92	98.2700	97.9200	98.2700	
27/08/2019	IS10 On 22-March-28			Interest Rate Swap	91.22	91.5900	91.2200	91.5900	
27/08/2019	IS10 On 20-June-28			Interest Rate Swap	98.57	98.9400	98.5700	98.9400	
27/08/2019	IS10 On 19-September-28			Interest Rate Swap	91.92	92.3200	91.9200	92.3200	
27/08/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	
27/08/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	
27/08/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	
27/08/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	
27/08/2019	R023 On 07-November-19			Bond Future	7.25	102.8490	7.2527	102.8490	53
27/08/2019	R023 On 07-November-19	7.98	Call	Bond Future	2139	2	2139	2	
27/08/2019	R023 On 07-November-19	8.00	Call	Bond Future	2193	2	2193	2	
27/08/2019	R023 On 07-November-19	7.99	Call	Bond Future	2166	2	2166	2	
27/08/2019	R023 On 07-November-19	7.98	Put	Bond Future	46	0	46	0	
27/08/2019	R023 On 07-November-19	8.00	Put	Bond Future	43	0	43	0	
27/08/2019	R023 On 07-November-19	7.99	Put	Bond Future	45	0	45	0	
27/08/2019	R023 On 06-February-20			Bond Future	7.26	104.6995	7.2554	104.6995	
27/08/2019	R023 On 06-February-20	7.52	Call	Bond Future	1182	1	1182	1	
27/08/2019	R023 On 06-February-20	7.54	Call	Bond Future	1221	1	1221	1	

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open
27/08/2019	R023 On 06-February-20	7.53	Call	Bond Future	1202	1	1202	1	
27/08/2019	R023 On 06-February-20	7.53	Put	Bond Future	460	1	460	1	
27/08/2019	R023 On 06-February-20	7.54	Put	Bond Future	452	1	452	1	
27/08/2019	R023 On 06-February-20	7.52	Put	Bond Future	467	1	467	1	
27/08/2019	R023 On 07-May-20			Bond Future	7.23	102.7030	7.2257	102.7030	
27/08/2019	R023 On 07-May-20	6.90	Call	Bond Future	442	0	442	0	
27/08/2019	R023 On 07-May-20	6.91	Call	Bond Future	454	0	454	0	
27/08/2019	R023 On 07-May-20	6.89	Call	Bond Future	430	0	430	0	
27/08/2019	R023 On 07-May-20	6.89	Put	Bond Future	1279	1	1279	1	
27/08/2019	R023 On 07-May-20	6.90	Put	Bond Future	1266	1	1266	1	
27/08/2019	R023 On 07-May-20	6.91	Put	Bond Future	1253	1	1253	1	
27/08/2019	R035 On 07-November-19			Bond Future	9.66	95.2641	9.6560	95.2641	96
27/08/2019	R035 On 07-November-19	9.87	Call	Bond Future	2778	3	2778	3	
27/08/2019	R035 On 07-November-19	8.92	Call	Bond Future	150	0	150	0	3
27/08/2019	R035 On 07-November-19	9.52	Call	Bond Future	1344	1	1344	1	3
27/08/2019	R035 On 07-November-19	9.88	Call	Bond Future	2826	3	2826	3	
27/08/2019	R035 On 07-November-19	9.89	Call	Bond Future	2875	3	2875	3	
27/08/2019	R035 On 07-November-19	10.21	Call	Bond Future	4609	4	4609	4	
27/08/2019	R035 On 07-November-19	9.88	Put	Bond Future	1157	1	1157	1	
27/08/2019	R035 On 07-November-19	9.87	Put	Bond Future	1182	1	1182	1	
27/08/2019	R035 On 07-November-19	10.21	Put	Bond Future	559	1	559	1	3
27/08/2019	R035 On 07-November-19	9.52	Put	Bond Future	2379	3	2379	3	
27/08/2019	R035 On 07-November-19	8.92	Put	Bond Future	5957	6	5957	6	
27/08/2019	R035 On 07-November-19	9.89	Put	Bond Future	1132	1	1132	1	
27/08/2019	R035 On 06-February-20			Bond Future	9.73	96.9782	9.7327	96.9782	
27/08/2019	R035 On 06-February-20	9.61	Call	Bond Future	2311	2	2311	2	
27/08/2019	R035 On 06-February-20	9.60	Call	Bond Future	2275	2	2275	2	
27/08/2019	R035 On 06-February-20	9.59	Call	Bond Future	2239	2	2239	2	
27/08/2019	R035 On 06-February-20	9.59	Put	Bond Future	3309	4	3309	4	
27/08/2019	R035 On 06-February-20	9.61	Put	Bond Future	3230	3	3230	3	

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open
27/08/2019	R035 On 06-February-20	9.60	Put	Bond Future	3269	3	3269	3	
27/08/2019	R035 On 07-May-20			Bond Future	9.80	94.2679	9.7998	94.2679	
27/08/2019	R035 On 07-May-20	9.11	Call	Bond Future	1448	1	1448	1	5
27/08/2019	R035 On 07-May-20	9.75	Call	Bond Future	3456	3	3456	3	5
27/08/2019	R035 On 07-May-20	9.47	Call	Bond Future	2474	2	2474	2	
27/08/2019	R035 On 07-May-20	9.49	Call	Bond Future	2539	2	2539	2	
27/08/2019	R035 On 07-May-20	10.75	Call	Bond Future	8049	8	8049	8	
27/08/2019	R035 On 07-May-20	9.48	Call	Bond Future	2506	2	2506	2	
27/08/2019	R035 On 07-May-20	9.47	Put	Bond Future	4935	5	4935	5	
27/08/2019	R035 On 07-May-20	9.75	Put	Bond Future	3821	4	3821	4	
27/08/2019	R035 On 07-May-20	9.49	Put	Bond Future	4849	5	4849	5	
27/08/2019	R035 On 07-May-20	10.75	Put	Bond Future	1454	2	1454	2	5
27/08/2019	R035 On 07-May-20	9.48	Put	Bond Future	4892	5	4892	5	
27/08/2019	R035 On 07-May-20	9.11	Put	Bond Future	6706	7	6706	7	
27/08/2019	R035 On 06-August-20			Bond Future	9.87	9.9200	9.8677	9.9200	
27/08/2019	R035 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	20
27/08/2019	R035 On 06-August-20	9.92	Call	Bond Future	376	0	376	0	
27/08/2019	R035 On 06-August-20	9.91	Call	Bond Future	304	0	304	0	
27/08/2019	R035 On 06-August-20	9.93	Call	Bond Future	448	0	448	0	
27/08/2019	R035 On 06-August-20	9.91	Put	Bond Future	0	0	0	0	
27/08/2019	R035 On 06-August-20	9.93	Put	Bond Future	0	0	0	0	
27/08/2019	R035 On 06-August-20	9.00	Put	Bond Future	6582	0	6582	0	
27/08/2019	R035 On 06-August-20	9.92	Put	Bond Future	0	0	0	0	
27/08/2019	R186 On 07-November-19			Bond Future	8.25	115.7855	8.2495	115.7855	136
27/08/2019	R186 On 07-November-19	8.25	Call	Bond Future	1194	1	1194	1	3
27/08/2019	R186 On 07-November-19	8.73	Call	Bond Future	3025	3	3025	3	
27/08/2019	R186 On 07-November-19	8.23	Call	Bond Future	1136	1	1136	1	4
27/08/2019	R186 On 07-November-19	8.94	Call	Bond Future	4024	4	4024	4	
27/08/2019	R186 On 07-November-19	8.20	Call	Bond Future	1051	1	1051	1	
27/08/2019	R186 On 07-November-19	8.96	Call	Bond Future	4123	4	4123	4	

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open
27/08/2019	R186 On 07-November-19	8.95	Call	Bond Future	4073	4	4073	4	
27/08/2019	R186 On 07-November-19	8.96	Put	Bond Future	168	0	168	0	
27/08/2019	R186 On 07-November-19	8.23	Put	Bond Future	1247	1	1247	1	
27/08/2019	R186 On 07-November-19	8.20	Put	Bond Future	1334	1	1334	1	7
27/08/2019	R186 On 07-November-19	8.95	Put	Bond Future	173	0	173	0	
27/08/2019	R186 On 07-November-19	8.73	Put	Bond Future	331	0	331	0	4
27/08/2019	R186 On 07-November-19	8.94	Put	Bond Future	178	0	178	0	
27/08/2019	R186 On 07-November-19	8.25	Put	Bond Future	1191	1	1191	1	3
27/08/2019	R186 On 06-February-20			Bond Future	8.30	112.5649	8.2967	112.5649	
27/08/2019	R186 On 06-February-20	8.11	Call	Bond Future	1344	1	1344	1	1
27/08/2019	R186 On 06-February-20	8.55	Call	Bond Future	2675	3	2675	3	
27/08/2019	R186 On 06-February-20	8.50	Call	Bond Future	2501	2	2501	2	
27/08/2019	R186 On 06-February-20	8.57	Call	Bond Future	2746	3	2746	3	
27/08/2019	R186 On 06-February-20	9.00	Call	Bond Future	4463	4	4463	4	
27/08/2019	R186 On 06-February-20	8.56	Call	Bond Future	2711	3	2711	3	
27/08/2019	R186 On 06-February-20	8.56	Put	Bond Future	1269	1	1269	1	
27/08/2019	R186 On 06-February-20	9.00	Put	Bond Future	666	1	666	1	1
27/08/2019	R186 On 06-February-20	8.50	Put	Bond Future	1386	1	1386	1	1
27/08/2019	R186 On 06-February-20	8.57	Put	Bond Future	1251	1	1251	1	
27/08/2019	R186 On 06-February-20	8.11	Put	Bond Future	2380	3	2380	3	
27/08/2019	R186 On 06-February-20	8.55	Put	Bond Future	1288	1	1288	1	
27/08/2019	R186 On 07-May-20			Bond Future	8.34	114.6472	8.3372	114.6472	
27/08/2019	R186 On 07-May-20	8.08	Call	Bond Future	1545	1	1545	1	
27/08/2019	R186 On 07-May-20	8.93	Call	Bond Future	4339	4	4339	4	
27/08/2019	R186 On 07-May-20	8.28	Call	Bond Future	2090	2	2090	2	6
27/08/2019	R186 On 07-May-20	8.09	Call	Bond Future	1571	1	1571	1	
27/08/2019	R186 On 07-May-20	8.07	Call	Bond Future	1520	1	1520	1	
27/08/2019	R186 On 07-May-20	7.60	Call	Bond Future	578	1	578	1	6
27/08/2019	R186 On 07-May-20	8.07	Put	Bond Future	2960	3	2960	3	
27/08/2019	R186 On 07-May-20	7.60	Put	Bond Future	4609	5	4609	5	

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open
27/08/2019	R186 On 07-May-20	8.93	Put	Bond Future	1228	1	1228	1	6
27/08/2019	R186 On 07-May-20	8.28	Put	Bond Future	2396	3	2396	3	
27/08/2019	R186 On 07-May-20	8.09	Put	Bond Future	2902	3	2902	3	
27/08/2019	R186 On 07-May-20	8.08	Put	Bond Future	2931	3	2931	3	
27/08/2019	R197 On 07-November-19			Bond Future	308.64	308.2718	308.6385	308.2718	2
27/08/2019	R197 On 06-February-20			Bond Future	306.61	306.2351	306.6102	306.2351	
27/08/2019	R197 On 07-May-20			Bond Future	312.35	311.9706	312.3515	311.9706	
27/08/2019	R202 On 07-November-19			Bond Future	234.21	234.1939	234.2097	234.1939	9
27/08/2019	R202 On 06-February-20			Bond Future	234.41	234.3969	234.4144	234.3969	
27/08/2019	R202 On 07-May-20			Bond Future	238.80	238.7868	238.8038	238.7868	
27/08/2019	R207 On 07-November-19			Bond Future	6.39	102.4688	6.3939	102.4688	3
27/08/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	
27/08/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	
27/08/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	
27/08/2019	R207 On 07-November-19	2.06	Put	Bond Future	776	1	776	1	
27/08/2019	R207 On 07-November-19	2.07	Put	Bond Future	774	1	774	1	
27/08/2019	R207 On 07-November-19	2.08	Put	Bond Future	772	1	772	1	
27/08/2019	R208 On 07-November-19			Bond Future	6.49	101.1169	6.4886	101.1169	10
27/08/2019	R208 On 07-November-19	6.84	Call	Bond Future	496	0	496	0	
27/08/2019	R208 On 07-November-19	6.83	Call	Bond Future	485	0	485	0	
27/08/2019	R208 On 07-November-19	6.82	Call	Bond Future	473	0	473	0	
27/08/2019	R208 On 07-November-19	6.83	Put	Bond Future	40	0	40	0	
27/08/2019	R208 On 07-November-19	6.82	Put	Bond Future	41	0	41	0	
27/08/2019	R208 On 07-November-19	6.84	Put	Bond Future	39	0	39	0	
27/08/2019	R208 On 06-February-20			Bond Future	6.30	102.9363	6.3021	102.9363	
27/08/2019	R208 On 06-February-20	6.12	Call	Bond Future	86	0	86	0	
27/08/2019	R208 On 06-February-20	6.13	Call	Bond Future	90	0	90	0	
27/08/2019	R208 On 06-February-20	6.14	Call	Bond Future	94	0	94	0	
27/08/2019	R208 On 06-February-20	6.14	Put	Bond Future	270	0	270	0	
27/08/2019	R208 On 06-February-20	6.12	Put	Bond Future	283	0	283	0	

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open
27/08/2019	R208 On 06-February-20	6.13	Put	Bond Future	276	0	276	0	
27/08/2019	R208 On 07-May-20			Bond Future	5.95	101.4365	5.9525	101.4365	
27/08/2019	R208 On 07-May-20	4.82	Call	Bond Future	2	0	2	0	
27/08/2019	R208 On 07-May-20	4.81	Call	Bond Future	1	0	1	0	
27/08/2019	R208 On 07-May-20	4.80	Call	Bond Future	1	0	1	0	
27/08/2019	R208 On 07-May-20	4.81	Put	Bond Future	987	1	987	1	
27/08/2019	R208 On 07-May-20	4.80	Put	Bond Future	996	1	996	1	
27/08/2019	R208 On 07-May-20	4.82	Put	Bond Future	978	1	978	1	
27/08/2019	R209 On 07-November-19			Bond Future	9.64	72.7484	9.6430	72.7484	89
27/08/2019	R209 On 07-November-19	9.80	Call	Bond Future	2156	2	2156	2	
27/08/2019	R209 On 07-November-19	9.50	Call	Bond Future	1147	1	1147	1	5
27/08/2019	R209 On 07-November-19	8.92	Call	Bond Future	161	0	161	0	8
27/08/2019	R209 On 07-November-19	9.82	Call	Bond Future	2235	2	2235	2	
27/08/2019	R209 On 07-November-19	9.33	Call	Bond Future	723	1	723	1	8
27/08/2019	R209 On 07-November-19	9.77	Call	Bond Future	2040	2	2040	2	
27/08/2019	R209 On 07-November-19	9.81	Call	Bond Future	2195	2	2195	2	
27/08/2019	R209 On 07-November-19	9.81	Put	Bond Future	1128	1	1128	1	
27/08/2019	R209 On 07-November-19	9.33	Put	Bond Future	2788	3	2788	3	
27/08/2019	R209 On 07-November-19	9.82	Put	Bond Future	1104	1	1104	1	
27/08/2019	R209 On 07-November-19	9.77	Put	Bond Future	1226	1	1226	1	8
27/08/2019	R209 On 07-November-19	8.92	Put	Bond Future	5059	5	5059	5	
27/08/2019	R209 On 07-November-19	9.80	Put	Bond Future	1152	1	1152	1	
27/08/2019	R209 On 07-November-19	9.50	Put	Bond Future	2080	2	2080	2	
27/08/2019	R209 On 06-February-20			Bond Future	9.71	74.0574	9.7079	74.0574	
27/08/2019	R209 On 06-February-20	9.51	Call	Bond Future	1789	2	1789	2	
27/08/2019	R209 On 06-February-20	9.52	Call	Bond Future	1819	2	1819	2	
27/08/2019	R209 On 06-February-20	9.50	Call	Bond Future	1760	2	1760	2	
27/08/2019	R209 On 06-February-20	9.50	Put	Bond Future	3105	3	3105	3	
27/08/2019	R209 On 06-February-20	9.51	Put	Bond Future	3069	3	3069	3	
27/08/2019	R209 On 06-February-20	9.52	Put	Bond Future	3033	3	3033	3	

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open
27/08/2019	R209 On 07-May-20			Bond Future	9.77	72.2756	9.7696	72.2756	
27/08/2019	R209 On 07-May-20	9.45	Call	Bond Future	2115	2	2115	2	
27/08/2019	R209 On 07-May-20	9.47	Call	Bond Future	2173	2	2173	2	
27/08/2019	R209 On 07-May-20	9.46	Call	Bond Future	2144	2	2144	2	
27/08/2019	R209 On 07-May-20	9.46	Put	Bond Future	4136	4	4136	4	
27/08/2019	R209 On 07-May-20	9.47	Put	Bond Future	4100	4	4100	4	
27/08/2019	R209 On 07-May-20	9.45	Put	Bond Future	4173	4	4173	4	
27/08/2019	R210 On 07-November-19			Bond Future	189.76	190.1804	189.7586	190.1804	2
27/08/2019	R210 On 06-February-20			Bond Future	193.22	193.6484	193.2200	193.6484	
27/08/2019	R210 On 07-May-20			Bond Future	194.19	194.6248	194.1876	194.6248	
27/08/2019	R212 On 07-November-19			Bond Future	162.74	162.7335	162.7410	162.7335	6
27/08/2019	R212 On 06-February-20			Bond Future	163.46	163.4550	163.4638	163.4550	
27/08/2019	R212 On 07-May-20			Bond Future	166.52	166.5164	166.5246	166.5164	
27/08/2019	R213 On 07-November-19			Bond Future	9.19	85.8067	9.1945	85.8067	20
27/08/2019	R213 On 07-November-19	9.58	Call	Bond Future	2939	3	2939	3	
27/08/2019	R213 On 07-November-19	9.59	Call	Bond Future	2985	3	2985	3	
27/08/2019	R213 On 07-November-19	9.60	Call	Bond Future	3030	3	3030	3	
27/08/2019	R213 On 07-November-19	9.60	Put	Bond Future	559	1	559	1	
27/08/2019	R213 On 07-November-19	9.58	Put	Bond Future	587	1	587	1	
27/08/2019	R213 On 07-November-19	9.59	Put	Bond Future	573	1	573	1	
27/08/2019	R213 On 06-February-20			Bond Future	9.26	87.3506	9.2628	87.3506	
27/08/2019	R213 On 06-February-20	9.28	Call	Bond Future	2304	2	2304	2	
27/08/2019	R213 On 06-February-20	9.27	Call	Bond Future	2271	2	2271	2	
27/08/2019	R213 On 06-February-20	9.26	Call	Bond Future	2239	2	2239	2	
27/08/2019	R213 On 06-February-20	9.27	Put	Bond Future	2227	2	2227	2	
27/08/2019	R213 On 06-February-20	9.26	Put	Bond Future	2256	2	2256	2	
27/08/2019	R213 On 06-February-20	9.28	Put	Bond Future	2199	2	2199	2	
27/08/2019	R213 On 07-May-20			Bond Future	9.32	85.4138	9.3209	85.4138	
27/08/2019	R213 On 07-May-20	9.00	Call	Bond Future	1885	2	1885	2	
27/08/2019	R213 On 07-May-20	9.01	Call	Bond Future	1912	2	1912	2	

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open
27/08/2019	R213 On 07-May-20	9.02	Call	Bond Future	1940	2	1940	2	
27/08/2019	R213 On 07-May-20	9.02	Put	Bond Future	3774	4	3774	4	
27/08/2019	R213 On 07-May-20	9.00	Put	Bond Future	3842	4	3842	4	
27/08/2019	R213 On 07-May-20	9.01	Put	Bond Future	3808	4	3808	4	
27/08/2019	R214 On 07-November-19			Bond Future	9.89	71.1078	9.8863	71.1078	16
27/08/2019	R214 On 07-November-19	10.01	Call	Bond Future	2134	2	2134	2	
27/08/2019	R214 On 07-November-19	10.02	Call	Bond Future	2174	2	2174	2	
27/08/2019	R214 On 07-November-19	10.00	Call	Bond Future	2095	2	2095	2	
27/08/2019	R214 On 07-November-19	10.00	Put	Bond Future	1341	1	1341	1	
27/08/2019	R214 On 07-November-19	10.01	Put	Bond Future	1315	1	1315	1	
27/08/2019	R214 On 07-November-19	10.02	Put	Bond Future	1288	1	1288	1	
27/08/2019	R214 On 06-February-20			Bond Future	9.96	72.3872	9.9568	72.3872	
27/08/2019	R214 On 06-February-20	9.71	Call	Bond Future	1752	2	1752	2	
27/08/2019	R214 On 06-February-20	9.73	Call	Bond Future	1812	2	1812	2	
27/08/2019	R214 On 06-February-20	9.72	Call	Bond Future	1781	2	1781	2	
27/08/2019	R214 On 06-February-20	9.72	Put	Bond Future	3375	4	3375	4	
27/08/2019	R214 On 06-February-20	9.73	Put	Bond Future	3337	4	3337	4	
27/08/2019	R214 On 06-February-20	9.71	Put	Bond Future	3413	4	3413	4	
27/08/2019	R214 On 07-May-20			Bond Future	10.02	70.4275	10.0186	70.4275	
27/08/2019	R214 On 07-May-20	9.76	Call	Bond Future	2473	2	2473	2	
27/08/2019	R214 On 07-May-20	9.77	Call	Bond Future	2504	2	2504	2	
27/08/2019	R214 On 07-May-20	9.75	Call	Bond Future	2442	2	2442	2	
27/08/2019	R214 On 07-May-20	9.75	Put	Bond Future	4235	4	4235	4	
27/08/2019	R214 On 07-May-20	9.76	Put	Bond Future	4197	4	4197	4	
27/08/2019	R214 On 07-May-20	9.77	Put	Bond Future	4160	4	4160	4	
27/08/2019	R248 On 07-November-19			Bond Future	9.93	90.1555	9.9270	90.1555	85
27/08/2019	R248 On 07-November-19	10.03	Call	Bond Future	2558	2	2558	2	
27/08/2019	R248 On 07-November-19	10.02	Call	Bond Future	2509	2	2509	2	
27/08/2019	R248 On 07-November-19	10.01	Call	Bond Future	2460	2	2460	2	
27/08/2019	R248 On 07-November-19	10.02	Put	Bond Future	1722	2	1722	2	

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open
27/08/2019	R248 On 07-November-19	10.01	Put	Bond Future	1758	2	1758	2	
27/08/2019	R248 On 07-November-19	10.03	Put	Bond Future	1688	2	1688	2	
27/08/2019	R248 On 06-February-20			Bond Future	10.00	91.7777	9.9983	91.7777	
27/08/2019	R248 On 06-February-20	9.71	Call	Bond Future	1978	2	1978	2	
27/08/2019	R248 On 06-February-20	9.72	Call	Bond Future	2015	2	2015	2	
27/08/2019	R248 On 06-February-20	9.70	Call	Bond Future	1942	2	1942	2	
27/08/2019	R248 On 06-February-20	9.72	Put	Bond Future	4408	5	4408	5	
27/08/2019	R248 On 06-February-20	9.70	Put	Bond Future	4512	5	4512	5	
27/08/2019	R248 On 06-February-20	9.71	Put	Bond Future	4460	5	4460	5	
27/08/2019	R248 On 07-May-20			Bond Future	10.06	89.0347	10.0610	89.0347	
27/08/2019	R248 On 07-May-20	9.77	Call	Bond Future	2948	3	2948	3	
27/08/2019	R248 On 07-May-20	9.79	Call	Bond Future	3024	3	3024	3	
27/08/2019	R248 On 07-May-20	9.78	Call	Bond Future	2986	3	2986	3	
27/08/2019	R248 On 07-May-20	9.78	Put	Bond Future	5375	6	5375	6	
27/08/2019	R248 On 07-May-20	9.77	Put	Bond Future	5425	6	5425	6	
27/08/2019	R248 On 07-May-20	9.79	Put	Bond Future	5326	6	5326	6	
27/08/2019	R248 On 06-August-20			Bond Future	10.12	10.1900	10.1243	10.1900	
27/08/2019	R248 On 06-August-20	10.18	Call	Bond Future	455	0	455	0	
27/08/2019	R248 On 06-August-20	9.25	Call	Bond Future	0	0	0	0	14
27/08/2019	R248 On 06-August-20	10.20	Call	Bond Future	618	0	618	0	
27/08/2019	R248 On 06-August-20	10.19	Call	Bond Future	537	0	537	0	
27/08/2019	R248 On 06-August-20	10.19	Put	Bond Future	0	0	0	0	
27/08/2019	R248 On 06-August-20	10.20	Put	Bond Future	0	0	0	0	
27/08/2019	R248 On 06-August-20	10.18	Put	Bond Future	0	0	0	0	
27/08/2019	R248 On 06-August-20	9.25	Put	Bond Future	7724	0	7724	0	