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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 Interest
29/08/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	2025 On 07-November-19			Bond Future	137.64	137.6404	137.6390	137.6404	1,451.00
29/08/2019	2025 On 06-February-20			Bond Future	138.68	138.6775	138.6760	138.6775	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2019	2025 On 07-May-20			Bond Future	141.27	141.2740	141.2725	141.2740	0.00
29/08/2019	2029 On 07-November-19			Bond Future	102.28	102.2827	102.2821	102.2827	4,260.00
29/08/2019	2029 On 06-February-20			Bond Future	104.15	104.1486	104.1481	104.1486	0.00
29/08/2019	2029 On 07-May-20			Bond Future	104.99	104.9859	104.9853	104.9859	0.00
29/08/2019	2030 On 07-November-19			Bond Future	8.94	96.0205	8.9404	96.0205	72,544.00
29/08/2019	2030 On 07-November-19	9.48	Call	Bond Future	3701	4	3701	4	0.00
29/08/2019	2030 On 07-November-19	8.60	Call	Bond Future	522	1	522	1	5,500.00
29/08/2019	2030 On 07-November-19	9.10	Call	Bond Future	1977	2	1977	2	5,500.00
29/08/2019	2030 On 07-November-19	9.30	Call	Bond Future	2832	3	2832	3	0.00
29/08/2019	2030 On 07-November-19	9.49	Call	Bond Future	3752	4	3752	4	0.00
29/08/2019	2030 On 07-November-19	9.76	Call	Bond Future	5178	5	5178	5	0.00
29/08/2019	2030 On 07-November-19	9.20	Call	Bond Future	2387	2	2387	2	0.00
29/08/2019	2030 On 07-November-19	9.25	Call	Bond Future	2605	3	2605	3	0.00
29/08/2019	2030 On 07-November-19	8.40	Call	Bond Future	247	0	247	0	0.00
29/08/2019	2030 On 07-November-19	9.47	Call	Bond Future	3651	4	3651	4	0.00
29/08/2019	2030 On 07-November-19	9.70	Call	Bond Future	4854	5	4854	5	0.00
29/08/2019	2030 On 07-November-19	9.85	Call	Bond Future	5669	6	5669	6	0.00
29/08/2019	2030 On 07-November-19	8.57	Call	Bond Future	469	0	469	0	0.00
29/08/2019	2030 On 07-November-19	9.12	Call	Bond Future	2056	2	2056	2	0.00
29/08/2019	2030 On 07-November-19	8.95	Call	Bond Future	1431	1	1431	1	0.00
29/08/2019	2030 On 07-November-19	9.35	Call	Bond Future	3066	3	3066	3	0.00
29/08/2019	2030 On 07-November-19	9.35	Put	Bond Future	517	1	517	1	2,500.00
29/08/2019	2030 On 07-November-19	9.25	Put	Bond Future	670	1	670	1	5,333.00
29/08/2019	2030 On 07-November-19	8.95	Put	Bond Future	1370	1	1370	1	5,000.00
29/08/2019	2030 On 07-November-19	9.12	Put	Bond Future	927	1	927	1	0.00
29/08/2019	2030 On 07-November-19	9.70	Put	Bond Future	199	0	199	0	0.00
29/08/2019	2030 On 07-November-19	9.47	Put	Bond Future	373	0	373	0	0.00
29/08/2019	2030 On 07-November-19	9.85	Put	Bond Future	132	0	132	0	2,500.00
29/08/2019	2030 On 07-November-19	8.57	Put	Bond Future	2855	3	2855	3	0.00
29/08/2019	2030 On 07-November-19	9.10	Put	Bond Future	973	1	973	1	0.00
29/08/2019	2030 On 07-November-19	9.48	Put	Bond Future	363	0	363	0	0.00
29/08/2019	2030 On 07-November-19	8.60	Put	Bond Future	2711	3	2711	3	0.00
29/08/2019	2030 On 07-November-19	9.49	Put	Bond Future	353	0	353	0	0.00
29/08/2019	2030 On 07-November-19	9.76	Put	Bond Future	169	0	169	0	5,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2019	2030 On 07-November-19	9.20	Put	Bond Future	761	1	761	1	2,750.00
29/08/2019	2030 On 07-November-19	8.40	Put	Bond Future	3755	4	3755	4	0.00
29/08/2019	2030 On 07-November-19	9.30	Put	Bond Future	589	1	589	1	2,750.00
29/08/2019	2030 On 06-February-20			Bond Future	9.00	93.7403	9.0001	93.7403	0.00
29/08/2019	2030 On 06-February-20	9.00	Call	Bond Future	2208	2	2208	2	5,820.00
29/08/2019	2030 On 06-February-20	9.14	Call	Bond Future	2691	3	2691	3	0.00
29/08/2019	2030 On 06-February-20	8.40	Call	Bond Future	687	1	687	1	5,820.00
29/08/2019	2030 On 06-February-20	9.15	Call	Bond Future	2727	3	2727	3	0.00
29/08/2019	2030 On 06-February-20	9.16	Call	Bond Future	2763	3	2763	3	0.00
29/08/2019	2030 On 06-February-20	9.16	Put	Bond Future	1777	2	1777	2	0.00
29/08/2019	2030 On 06-February-20	9.14	Put	Bond Future	1827	2	1827	2	0.00
29/08/2019	2030 On 06-February-20	8.40	Put	Bond Future	4514	5	4514	5	0.00
29/08/2019	2030 On 06-February-20	9.15	Put	Bond Future	1802	2	1802	2	0.00
29/08/2019	2030 On 06-February-20	9.00	Put	Bond Future	2208	2	2208	2	0.00
29/08/2019	2030 On 07-May-20			Bond Future	9.06	95.4738	9.0578	95.4738	0.00
29/08/2019	2030 On 07-May-20	8.80	Call	Bond Future	2011	2	2011	2	0.00
29/08/2019	2030 On 07-May-20	8.79	Call	Bond Future	1983	2	1983	2	0.00
29/08/2019	2030 On 07-May-20	8.78	Call	Bond Future	1955	2	1955	2	0.00
29/08/2019	2030 On 07-May-20	8.79	Put	Bond Future	3633	4	3633	4	0.00
29/08/2019	2030 On 07-May-20	8.78	Put	Bond Future	3667	4	3667	4	0.00
29/08/2019	2030 On 07-May-20	8.80	Put	Bond Future	3599	4	3599	4	0.00
29/08/2019	2032 On 07-November-19			Bond Future	9.35	93.0276	9.3477	93.0276	44,098.00
29/08/2019	2032 On 07-November-19	9.72	Call	Bond Future	3199	3	3199	3	0.00
29/08/2019	2032 On 07-November-19	9.71	Call	Bond Future	3150	3	3150	3	0.00
29/08/2019	2032 On 07-November-19	9.70	Call	Bond Future	3101	3	3101	3	0.00
29/08/2019	2032 On 07-November-19	9.71	Put	Bond Future	715	1	715	1	0.00
29/08/2019	2032 On 07-November-19	9.70	Put	Bond Future	733	1	733	1	0.00
29/08/2019	2032 On 07-November-19	9.72	Put	Bond Future	699	1	699	1	0.00
29/08/2019	2032 On 06-February-20			Bond Future	9.42	94.7021	9.4162	94.7021	0.00
29/08/2019	2032 On 06-February-20	9.39	Call	Bond Future	2422	2	2422	2	0.00
29/08/2019	2032 On 06-February-20	9.40	Call	Bond Future	2457	2	2457	2	0.00
29/08/2019	2032 On 06-February-20	9.38	Call	Bond Future	2387	2	2387	2	0.00
29/08/2019	2032 On 06-February-20	9.38	Put	Bond Future	2631	3	2631	3	0.00
29/08/2019	2032 On 06-February-20	9.39	Put	Bond Future	2599	3	2599	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2019	2032 On 06-February-20	9.40	Put	Bond Future	2566	3	2566	3	0.00
29/08/2019	2032 On 07-May-20			Bond Future	9.48	92.2930	9.4813	92.2930	0.00
29/08/2019	2032 On 07-May-20	9.17	Call	Bond Future	2178	2	2178	2	0.00
29/08/2019	2032 On 07-May-20	9.19	Call	Bond Future	2238	2	2238	2	0.00
29/08/2019	2032 On 07-May-20	9.18	Call	Bond Future	2208	2	2208	2	0.00
29/08/2019	2032 On 07-May-20	9.18	Put	Bond Future	4231	4	4231	4	0.00
29/08/2019	2032 On 07-May-20	9.19	Put	Bond Future	4193	4	4193	4	0.00
29/08/2019	2032 On 07-May-20	9.17	Put	Bond Future	4270	4	4270	4	0.00
29/08/2019	2033 On 07-November-19			Bond Future	103.21	103.0952	103.2145	103.0952	6,260.00
29/08/2019	2033 On 06-February-20			Bond Future	105.10	104.9760	105.0975	104.9760	0.00
29/08/2019	2033 On 07-May-20			Bond Future	105.87	105.7457	105.8695	105.7457	0.00
29/08/2019	2037 On 07-November-19			Bond Future	9.75	92.0499	9.7538	92.0499	60,745.00
29/08/2019	2037 On 07-November-19	9.95	Call	Bond Future	2669	3	2669	3	0.00
29/08/2019	2037 On 07-November-19	9.97	Call	Bond Future	2765	3	2765	3	0.00
29/08/2019	2037 On 07-November-19	9.96	Call	Bond Future	2717	3	2717	3	0.00
29/08/2019	2037 On 07-November-19	9.96	Put	Bond Future	1168	1	1168	1	0.00
29/08/2019	2037 On 07-November-19	9.97	Put	Bond Future	1142	1	1142	1	0.00
29/08/2019	2037 On 07-November-19	9.95	Put	Bond Future	1194	1	1194	1	0.00
29/08/2019	2037 On 06-February-20			Bond Future	9.82	89.4476	9.8250	89.4476	0.00
29/08/2019	2037 On 06-February-20	9.68	Call	Bond Future	2295	2	2295	2	0.00
29/08/2019	2037 On 06-February-20	9.67	Call	Bond Future	2259	2	2259	2	0.00
29/08/2019	2037 On 06-February-20	9.66	Call	Bond Future	2224	2	2224	2	0.00
29/08/2019	2037 On 06-February-20	9.67	Put	Bond Future	3433	3	3433	3	0.00
29/08/2019	2037 On 06-February-20	9.66	Put	Bond Future	3475	3	3475	3	0.00
29/08/2019	2037 On 06-February-20	9.68	Put	Bond Future	3393	3	3393	3	0.00
29/08/2019	2037 On 07-May-20			Bond Future	9.89	91.1017	9.8944	91.1017	0.00
29/08/2019	2037 On 07-May-20	9.59	Call	Bond Future	2633	3	2633	3	0.00
29/08/2019	2037 On 07-May-20	9.60	Call	Bond Future	2667	3	2667	3	0.00
29/08/2019	2037 On 07-May-20	9.61	Call	Bond Future	2700	3	2700	3	0.00
29/08/2019	2037 On 07-May-20	9.61	Put	Bond Future	4844	5	4844	5	0.00
29/08/2019	2037 On 07-May-20	9.59	Put	Bond Future	4931	5	4931	5	0.00
29/08/2019	2037 On 07-May-20	9.60	Put	Bond Future	4887	5	4887	5	0.00
29/08/2019	2038 On 07-November-19			Bond Future	121.24	121.2375	121.2373	121.2375	21,774.00
29/08/2019	2038 On 06-February-20			Bond Future	121.79	121.7910	121.7908	121.7910	0.00

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29/08/2019	2038 On 07-May-20			Bond Future	124.07	124.0713	124.0711	124.0713	0.00
29/08/2019	2040 On 07-November-19			Bond Future	9.88	94.9174	9.8846	94.9174	42,827.00
29/08/2019	2040 On 07-November-19	10.03	Call	Bond Future	2632	3	2632	3	0.00
29/08/2019	2040 On 07-November-19	10.04	Call	Bond Future	2681	3	2681	3	0.00
29/08/2019	2040 On 07-November-19	9.80	Call	Bond Future	1623	2	1623	2	1,260.00
29/08/2019	2040 On 07-November-19	9.30	Call	Bond Future	307	0	307	0	1,260.00
29/08/2019	2040 On 07-November-19	10.05	Call	Bond Future	2731	3	2731	3	0.00
29/08/2019	2040 On 07-November-19	10.05	Put	Bond Future	1398	1	1398	1	0.00
29/08/2019	2040 On 07-November-19	10.03	Put	Bond Future	1458	1	1458	1	0.00
29/08/2019	2040 On 07-November-19	9.80	Put	Bond Future	2316	2	2316	2	0.00
29/08/2019	2040 On 07-November-19	9.30	Put	Bond Future	5273	5	5273	5	0.00
29/08/2019	2040 On 07-November-19	10.04	Put	Bond Future	1428	1	1428	1	0.00
29/08/2019	2040 On 06-February-20			Bond Future	9.96	92.1162	9.9566	92.1162	0.00
29/08/2019	2040 On 06-February-20	8.40	Call	Bond Future	72	0	72	0	0.00
29/08/2019	2040 On 06-February-20	9.74	Call	Bond Future	2142	2	2142	2	0.00
29/08/2019	2040 On 06-February-20	9.76	Call	Bond Future	2216	2	2216	2	0.00
29/08/2019	2040 On 06-February-20	9.00	Call	Bond Future	415	0	415	0	0.00
29/08/2019	2040 On 06-February-20	9.75	Call	Bond Future	2179	2	2179	2	0.00
29/08/2019	2040 On 06-February-20	9.75	Put	Bond Future	3864	4	3864	4	0.00
29/08/2019	2040 On 06-February-20	9.76	Put	Bond Future	3818	4	3818	4	0.00
29/08/2019	2040 On 06-February-20	9.00	Put	Bond Future	8644	9	8644	9	0.00
29/08/2019	2040 On 06-February-20	9.74	Put	Bond Future	3910	4	3910	4	0.00
29/08/2019	2040 On 06-February-20	8.40	Put	Bond Future	14063	14	14063	14	0.00
29/08/2019	2040 On 07-May-20			Bond Future	10.03	93.8197	10.0270	93.8197	0.00
29/08/2019	2040 On 07-May-20	9.75	Call	Bond Future	2873	3	2873	3	0.00
29/08/2019	2040 On 07-May-20	9.74	Call	Bond Future	2837	3	2837	3	0.00
29/08/2019	2040 On 07-May-20	9.73	Call	Bond Future	2800	3	2800	3	0.00
29/08/2019	2040 On 07-May-20	9.73	Put	Bond Future	5206	5	5206	5	0.00
29/08/2019	2040 On 07-May-20	9.75	Put	Bond Future	5113	5	5113	5	0.00
29/08/2019	2040 On 07-May-20	9.74	Put	Bond Future	5160	5	5160	5	0.00
29/08/2019	2044 On 07-November-19			Bond Future	9.93	91.7551	9.9329	91.7551	37,891.00
29/08/2019	2044 On 07-November-19	10.06	Call	Bond Future	2597	3	2597	3	0.00
29/08/2019	2044 On 07-November-19	10.52	Call	Bond Future	5223	5	5223	5	0.00
29/08/2019	2044 On 07-November-19	10.05	Call	Bond Future	2549	3	2549	3	0.00

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29/08/2019	2044 On 07-November-19	10.07	Call	Bond Future	2646	3	2646	3	0.00
29/08/2019	2044 On 07-November-19	9.19	Call	Bond Future	152	0	152	0	328.00
29/08/2019	2044 On 07-November-19	9.74	Call	Bond Future	1271	1	1271	1	328.00
29/08/2019	2044 On 07-November-19	10.05	Put	Bond Future	1587	2	1587	2	0.00
29/08/2019	2044 On 07-November-19	9.19	Put	Bond Future	6680	7	6680	7	0.00
29/08/2019	2044 On 07-November-19	10.07	Put	Bond Future	1522	2	1522	2	0.00
29/08/2019	2044 On 07-November-19	9.74	Put	Bond Future	2893	3	2893	3	0.00
29/08/2019	2044 On 07-November-19	10.06	Put	Bond Future	1554	2	1554	2	0.00
29/08/2019	2044 On 07-November-19	10.52	Put	Bond Future	572	1	572	1	328.00
29/08/2019	2044 On 06-February-20			Bond Future	10.00	89.0223	10.0026	89.0223	0.00
29/08/2019	2044 On 06-February-20	9.77	Call	Bond Future	2139	2	2139	2	0.00
29/08/2019	2044 On 06-February-20	9.09	Call	Bond Future	466	0	466	0	328.00
29/08/2019	2044 On 06-February-20	9.74	Call	Bond Future	2031	2	2031	2	328.00
29/08/2019	2044 On 06-February-20	9.76	Call	Bond Future	2103	2	2103	2	0.00
29/08/2019	2044 On 06-February-20	10.78	Call	Bond Future	7093	7	7093	7	0.00
29/08/2019	2044 On 06-February-20	9.78	Call	Bond Future	2176	2	2176	2	0.00
29/08/2019	2044 On 06-February-20	9.76	Put	Bond Future	4125	4	4125	4	0.00
29/08/2019	2044 On 06-February-20	9.78	Put	Bond Future	4028	4	4028	4	0.00
29/08/2019	2044 On 06-February-20	10.78	Put	Bond Future	1097	1	1097	1	328.00
29/08/2019	2044 On 06-February-20	9.77	Put	Bond Future	4076	4	4076	4	0.00
29/08/2019	2044 On 06-February-20	9.74	Put	Bond Future	4223	4	4223	4	0.00
29/08/2019	2044 On 06-February-20	9.09	Put	Bond Future	8486	8	8486	8	0.00
29/08/2019	2044 On 07-May-20			Bond Future	10.07	90.6685	10.0706	90.6685	0.00
29/08/2019	2044 On 07-May-20	9.79	Call	Bond Future	2929	3	2929	3	0.00
29/08/2019	2044 On 07-May-20	9.81	Call	Bond Future	3003	3	3003	3	0.00
29/08/2019	2044 On 07-May-20	9.26	Call	Bond Future	1298	1	1298	1	556.00
29/08/2019	2044 On 07-May-20	9.33	Call	Bond Future	1472	2	1472	2	100.00
29/08/2019	2044 On 07-May-20	9.98	Call	Bond Future	3666	4	3666	4	100.00
29/08/2019	2044 On 07-May-20	9.80	Call	Bond Future	2965	3	2965	3	0.00
29/08/2019	2044 On 07-May-20	9.91	Call	Bond Future	3385	3	3385	3	556.00
29/08/2019	2044 On 07-May-20	11.02	Call	Bond Future	8784	9	8784	9	0.00
29/08/2019	2044 On 07-May-20	11.09	Call	Bond Future	9174	9	9174	9	0.00
29/08/2019	2044 On 07-May-20	9.80	Put	Bond Future	5198	5	5198	5	0.00
29/08/2019	2044 On 07-May-20	9.26	Put	Bond Future	8274	8	8274	8	0.00

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29/08/2019	2044 On 07-May-20	9.91	Put	Bond Future	4699	5	4699	5	0.00
29/08/2019	2044 On 07-May-20	9.98	Put	Bond Future	4403	4	4403	4	0.00
29/08/2019	2044 On 07-May-20	11.02	Put	Bond Future	1638	2	1638	2	556.00
29/08/2019	2044 On 07-May-20	11.09	Put	Bond Future	1541	2	1541	2	100.00
29/08/2019	2044 On 07-May-20	9.79	Put	Bond Future	5245	5	5245	5	0.00
29/08/2019	2044 On 07-May-20	9.33	Put	Bond Future	7810	8	7810	8	0.00
29/08/2019	2044 On 07-May-20	9.81	Put	Bond Future	5151	5	5151	5	0.00
29/08/2019	2046 On 07-November-19			Bond Future	112.24	112.2446	112.2446	112.2446	17,994.00
29/08/2019	2046 On 06-February-20			Bond Future	114.29	114.2922	114.2922	114.2922	0.00
29/08/2019	2046 On 07-May-20			Bond Future	114.68	114.6838	114.6836	114.6838	0.00
29/08/2019	2050 On 07-November-19			Bond Future	117.23	117.2260	117.2258	117.2260	12,776.00
29/08/2019	2050 On 06-February-20			Bond Future	117.53	117.5290	117.5288	117.5290	0.00
29/08/2019	2050 On 07-May-20			Bond Future	119.73	119.7295	119.7293	119.7295	0.00
29/08/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	AL37 On 07-November-19			Index Future	668.34	668.0830	668.3380	668.0830	0.00
29/08/2019	AL37 On 06-February-20			Index Future	680.37	680.1090	680.3680	680.1090	0.00
29/08/2019	AL37 On 07-May-20			Index Future	692.95	692.6840	692.9480	692.6840	0.00
29/08/2019	AL7T On 07-November-19			Index Future	776.70	776.6740	776.7020	776.6740	120.00
29/08/2019	AL7T On 06-February-20			Index Future	790.68	790.6550	790.6830	790.6550	0.00
29/08/2019	AL7T On 07-May-20			Index Future	805.30	805.2730	805.3020	805.2730	0.00
29/08/2019	ALBI On 07-November-19			Index Future	694.03	694.1840	694.0300	694.1840	222.00
29/08/2019	ALBI On 06-February-20			Index Future	706.52	706.6800	706.5230	706.6800	0.00
29/08/2019	ALBI On 07-May-20			Index Future	719.59	719.7460	719.5860	719.7460	0.00
29/08/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/08/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2019	ES33 On 07-November-19			Bond Future	10.90	77.1288	10.9041	77.1288	350.00
29/08/2019	ES33 On 06-February-20			Bond Future	11.02	78.5171	11.0239	78.5171	0.00
29/08/2019	ES33 On 07-May-20			Bond Future	11.14	76.1749	11.1390	76.1749	0.00
29/08/2019	ES42 On 07-November-19			Bond Future	11.25	78.0915	11.2538	78.0915	4,919.00
29/08/2019	ES42 On 06-February-20			Bond Future	11.37	79.4970	11.3686	79.4970	0.00
29/08/2019	ES42 On 07-May-20			Bond Future	11.48	76.7024	11.4838	76.7024	0.00
29/08/2019	GOVI On 07-November-19			GOVI	686.93	687.1080	686.9310	687.1080	1,190.00
29/08/2019	GOVI On 07-November-19	672.90	Call	GOVI	140310	14	140310	14	0.00
29/08/2019	GOVI On 07-November-19	672.91	Call	GOVI	140210	14	140210	14	0.00
29/08/2019	GOVI On 07-November-19	672.92	Call	GOVI	140110	14	140110	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
29/08/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
29/08/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
29/08/2019	GOVI On 06-February-20			GOVI	699.30	699.4760	699.2970	699.4760	0.00
29/08/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
29/08/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
29/08/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
29/08/2019	GOVI On 06-February-20	703.13	Put	GOVI	38330	4	38330	4	0.00
29/08/2019	GOVI On 06-February-20	703.15	Put	GOVI	38530	4	38530	4	0.00
29/08/2019	GOVI On 06-February-20	703.14	Put	GOVI	38430	4	38430	4	0.00
29/08/2019	GOVI On 07-May-20			GOVI	712.23	712.4090	712.2260	712.4090	0.00
29/08/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
29/08/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
29/08/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
29/08/2019	GOVI On 07-May-20	720.00	Put	GOVI	77740	8	77740	8	0.00
29/08/2019	GOVI On 07-May-20	719.98	Put	GOVI	77540	8	77540	8	0.00
29/08/2019	GOVI On 07-May-20	719.99	Put	GOVI	77640	8	77640	8	0.00
29/08/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/08/2019	IGOV On 07-November-19			Index Future	263.20	263.1900	263.1980	263.1900	1,018.00
29/08/2019	IGOV On 06-February-20			Index Future	268.00	267.9910	268.0000	267.9910	0.00
29/08/2019	IGOV On 07-May-20			Index Future	273.02	273.0080	273.0180	273.0080	0.00
29/08/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
29/08/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
29/08/2019	IS02 On 20-December-19			Interest Rate Swap	102.69	102.6900	102.6900	102.6900	0.00
29/08/2019	IS02 On 23-March-20			Interest Rate Swap	98.54	98.5400	98.5400	98.5400	0.00
29/08/2019	IS02 On 22-June-20			Interest Rate Swap	101.93	101.9400	101.9300	101.9400	0.00
29/08/2019	IS02 On 21-September-20			Interest Rate Swap	98.73	98.7400	98.7300	98.7400	0.00
29/08/2019	IS05 On 17-December-20			Interest Rate Swap	95.31	95.3200	95.3100	95.3200	0.00
29/08/2019	IS05 On 16-March-21			Interest Rate Swap	94.26	94.2800	94.2600	94.2800	0.00
29/08/2019	IS05 On 15-June-21			Interest Rate Swap	93.16	93.1800	93.1600	93.1800	0.00
29/08/2019	IS05 On 21-September-21			Interest Rate Swap	93.03	93.0600	93.0300	93.0600	0.00
29/08/2019	IS05 On 21-December-21			Interest Rate Swap	94.98	95.0100	94.9800	95.0100	51.00
29/08/2019	IS05 On 15-March-22			Interest Rate Swap	94.89	94.9100	94.8900	94.9100	0.00
29/08/2019	IS05 On 21-June-22			Interest Rate Swap	95.83	95.8500	95.8300	95.8500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2019	IS05 On 20-September-22			Interest Rate Swap	99.55	99.5700	99.5500	99.5700	0.00
29/08/2019	IS05 On 20-December-22			Interest Rate Swap	100.59	100.5900	100.5900	100.5900	0.00
29/08/2019	IS05 On 22-March-23			Interest Rate Swap	93.66	93.6500	93.6600	93.6500	0.00
29/08/2019	IS05 On 20-June-23			Interest Rate Swap	99.57	99.5400	99.5700	99.5400	0.00
29/08/2019	IS05 On 19-September-23			Interest Rate Swap	94.81	94.7800	94.8100	94.7800	0.00
29/08/2019	IS10 On 17-December-25			Interest Rate Swap	90.09	90.0400	90.0900	90.0400	0.00
29/08/2019	IS10 On 16-March-26			Interest Rate Swap	86.91	86.8600	86.9100	86.8600	0.00
29/08/2019	IS10 On 15-June-26			Interest Rate Swap	85.52	85.4700	85.5200	85.4700	0.00
29/08/2019	IS10 On 21-September-26			Interest Rate Swap	87.64	87.5900	87.6400	87.5900	0.00
29/08/2019	IS10 On 21-December-26			Interest Rate Swap	91.46	91.4100	91.4600	91.4100	0.00
29/08/2019	IS10 On 15-March-27			Interest Rate Swap	89.91	89.8600	89.9100	89.8600	0.00
29/08/2019	IS10 On 21-June-27			Interest Rate Swap	91.98	91.9200	91.9800	91.9200	0.00
29/08/2019	IS10 On 20-September-27			Interest Rate Swap	97.50	97.4400	97.5000	97.4400	0.00
29/08/2019	IS10 On 20-December-27			Interest Rate Swap	97.83	97.7700	97.8300	97.7700	0.00
29/08/2019	IS10 On 22-March-28			Interest Rate Swap	91.14	91.0700	91.1400	91.0700	0.00
29/08/2019	IS10 On 20-June-28			Interest Rate Swap	98.50	98.4300	98.5000	98.4300	0.00
29/08/2019	IS10 On 19-September-28			Interest Rate Swap	91.86	91.7800	91.8600	91.7800	0.00
29/08/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/08/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
29/08/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
29/08/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
29/08/2019	R023 On 07-November-19			Bond Future	7.23	102.9988	7.2309	102.9988	53,397.00
29/08/2019	R023 On 07-November-19	7.98	Call	Bond Future	2196	2	2196	2	0.00
29/08/2019	R023 On 07-November-19	8.00	Call	Bond Future	2250	2	2250	2	0.00
29/08/2019	R023 On 07-November-19	7.99	Call	Bond Future	2223	2	2223	2	0.00
29/08/2019	R023 On 07-November-19	7.98	Put	Bond Future	39	0	39	0	0.00
29/08/2019	R023 On 07-November-19	8.00	Put	Bond Future	37	0	37	0	0.00
29/08/2019	R023 On 07-November-19	7.99	Put	Bond Future	38	0	38	0	0.00
29/08/2019	R023 On 06-February-20			Bond Future	7.23	104.8528	7.2314	104.8528	0.00
29/08/2019	R023 On 06-February-20	7.52	Call	Bond Future	1220	1	1220	1	0.00
29/08/2019	R023 On 06-February-20	7.54	Call	Bond Future	1259	1	1259	1	0.00
29/08/2019	R023 On 06-February-20	7.53	Call	Bond Future	1240	1	1240	1	0.00
29/08/2019	R023 On 06-February-20	7.53	Put	Bond Future	433	0	433	0	0.00
29/08/2019	R023 On 06-February-20	7.54	Put	Bond Future	426	0	426	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2019	R023 On 06-February-20	7.52	Put	Bond Future	440	0	440	0	0.00
29/08/2019	R023 On 07-May-20			Bond Future	7.20	102.8585	7.1995	102.8585	0.00
29/08/2019	R023 On 07-May-20	6.90	Call	Bond Future	462	0	462	0	0.00
29/08/2019	R023 On 07-May-20	6.91	Call	Bond Future	474	0	474	0	0.00
29/08/2019	R023 On 07-May-20	6.89	Call	Bond Future	450	0	450	0	0.00
29/08/2019	R023 On 07-May-20	6.89	Put	Bond Future	1233	1	1233	1	0.00
29/08/2019	R023 On 07-May-20	6.90	Put	Bond Future	1220	1	1220	1	0.00
29/08/2019	R023 On 07-May-20	6.91	Put	Bond Future	1207	1	1207	1	0.00
29/08/2019	R035 On 07-November-19			Bond Future	9.64	95.7613	9.6425	95.7613	95,991.00
29/08/2019	R035 On 07-November-19	8.92	Call	Bond Future	150	0	150	0	3,500.00
29/08/2019	R035 On 07-November-19	9.87	Call	Bond Future	2820	3	2820	3	0.00
29/08/2019	R035 On 07-November-19	9.52	Call	Bond Future	1362	1	1362	1	3,500.00
29/08/2019	R035 On 07-November-19	9.88	Call	Bond Future	2869	3	2869	3	0.00
29/08/2019	R035 On 07-November-19	9.89	Call	Bond Future	2918	3	2918	3	0.00
29/08/2019	R035 On 07-November-19	10.21	Call	Bond Future	4672	5	4672	5	0.00
29/08/2019	R035 On 07-November-19	9.88	Put	Bond Future	1097	1	1097	1	0.00
29/08/2019	R035 On 07-November-19	9.87	Put	Bond Future	1122	1	1122	1	0.00
29/08/2019	R035 On 07-November-19	10.21	Put	Bond Future	520	1	520	1	3,500.00
29/08/2019	R035 On 07-November-19	8.92	Put	Bond Future	5854	6	5854	6	0.00
29/08/2019	R035 On 07-November-19	9.52	Put	Bond Future	2295	2	2295	2	0.00
29/08/2019	R035 On 07-November-19	9.89	Put	Bond Future	1073	1	1073	1	0.00
29/08/2019	R035 On 06-February-20			Bond Future	9.72	97.4851	9.7187	97.4851	0.00
29/08/2019	R035 On 06-February-20	9.61	Call	Bond Future	2343	2	2343	2	0.00
29/08/2019	R035 On 06-February-20	9.60	Call	Bond Future	2306	2	2306	2	0.00
29/08/2019	R035 On 06-February-20	9.59	Call	Bond Future	2270	2	2270	2	0.00
29/08/2019	R035 On 06-February-20	9.59	Put	Bond Future	3235	3	3235	3	0.00
29/08/2019	R035 On 06-February-20	9.61	Put	Bond Future	3157	3	3157	3	0.00
29/08/2019	R035 On 06-February-20	9.60	Put	Bond Future	3196	3	3196	3	0.00
29/08/2019	R035 On 07-May-20			Bond Future	9.79	94.7836	9.7852	94.7836	0.00
29/08/2019	R035 On 07-May-20	9.11	Call	Bond Future	1467	1	1467	1	5,000.00
29/08/2019	R035 On 07-May-20	9.75	Call	Bond Future	3495	4	3495	4	5,000.00
29/08/2019	R035 On 07-May-20	9.47	Call	Bond Future	2504	3	2504	3	0.00
29/08/2019	R035 On 07-May-20	9.49	Call	Bond Future	2570	3	2570	3	0.00
29/08/2019	R035 On 07-May-20	10.75	Call	Bond Future	8118	8	8118	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2019	R035 On 07-May-20	9.48	Call	Bond Future	2537	3	2537	3	0.00
29/08/2019	R035 On 07-May-20	9.47	Put	Bond Future	4859	5	4859	5	0.00
29/08/2019	R035 On 07-May-20	9.75	Put	Bond Future	3754	4	3754	4	0.00
29/08/2019	R035 On 07-May-20	9.49	Put	Bond Future	4773	5	4773	5	0.00
29/08/2019	R035 On 07-May-20	10.75	Put	Bond Future	1417	1	1417	1	5,000.00
29/08/2019	R035 On 07-May-20	9.48	Put	Bond Future	4816	5	4816	5	0.00
29/08/2019	R035 On 07-May-20	9.11	Put	Bond Future	6619	7	6619	7	0.00
29/08/2019	R035 On 06-August-20			Bond Future	9.85	96.5468	9.8527	96.5468	0.00
29/08/2019	R035 On 06-August-20	9.00	Call	Bond Future	1768	2	1768	2	24,761.00
29/08/2019	R035 On 06-August-20	9.92	Call	Bond Future	4690	5	4690	5	0.00
29/08/2019	R035 On 06-August-20	9.91	Call	Bond Future	4651	5	4651	5	0.00
29/08/2019	R035 On 06-August-20	9.93	Call	Bond Future	4729	5	4729	5	0.00
29/08/2019	R035 On 06-August-20	9.91	Put	Bond Future	4238	4	4238	4	0.00
29/08/2019	R035 On 06-August-20	9.93	Put	Bond Future	4173	4	4173	4	0.00
29/08/2019	R035 On 06-August-20	9.00	Put	Bond Future	8241	8	8241	8	0.00
29/08/2019	R035 On 06-August-20	9.92	Put	Bond Future	4205	4	4205	4	0.00
29/08/2019	R186 On 07-November-19			Bond Future	8.22	116.1927	8.2213	116.1927	126,730.00
29/08/2019	R186 On 07-November-19	8.25	Call	Bond Future	1260	1	1260	1	3,750.00
29/08/2019	R186 On 07-November-19	8.73	Call	Bond Future	3145	3	3145	3	0.00
29/08/2019	R186 On 07-November-19	8.23	Call	Bond Future	1199	1	1199	1	4,955.00
29/08/2019	R186 On 07-November-19	8.94	Call	Bond Future	4160	4	4160	4	0.00
29/08/2019	R186 On 07-November-19	8.20	Call	Bond Future	1112	1	1112	1	0.00
29/08/2019	R186 On 07-November-19	8.96	Call	Bond Future	4259	4	4259	4	0.00
29/08/2019	R186 On 07-November-19	8.95	Call	Bond Future	4209	4	4209	4	0.00
29/08/2019	R186 On 07-November-19	8.96	Put	Bond Future	144	0	144	0	0.00
29/08/2019	R186 On 07-November-19	8.23	Put	Bond Future	1150	1	1150	1	0.00
29/08/2019	R186 On 07-November-19	8.20	Put	Bond Future	1233	1	1233	1	7,500.00
29/08/2019	R186 On 07-November-19	8.95	Put	Bond Future	148	0	148	0	0.00
29/08/2019	R186 On 07-November-19	8.73	Put	Bond Future	290	0	290	0	4,955.00
29/08/2019	R186 On 07-November-19	8.94	Put	Bond Future	153	0	153	0	0.00
29/08/2019	R186 On 07-November-19	8.25	Put	Bond Future	1097	1	1097	1	3,750.00
29/08/2019	R186 On 06-February-20			Bond Future	8.27	112.9801	8.2670	112.9801	0.00
29/08/2019	R186 On 06-February-20	8.11	Call	Bond Future	1402	1	1402	1	1,007.00
29/08/2019	R186 On 06-February-20	8.55	Call	Bond Future	2767	3	2767	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2019	R186 On 06-February-20	8.50	Call	Bond Future	2589	3	2589	3	0.00
29/08/2019	R186 On 06-February-20	8.57	Call	Bond Future	2840	3	2840	3	0.00
29/08/2019	R186 On 06-February-20	9.00	Call	Bond Future	4583	5	4583	5	0.00
29/08/2019	R186 On 06-February-20	8.56	Call	Bond Future	2803	3	2803	3	0.00
29/08/2019	R186 On 06-February-20	8.56	Put	Bond Future	1198	1	1198	1	0.00
29/08/2019	R186 On 06-February-20	9.00	Put	Bond Future	622	1	622	1	1,007.00
29/08/2019	R186 On 06-February-20	8.50	Put	Bond Future	1310	1	1310	1	1,007.00
29/08/2019	R186 On 06-February-20	8.57	Put	Bond Future	1180	1	1180	1	0.00
29/08/2019	R186 On 06-February-20	8.11	Put	Bond Future	2275	2	2275	2	0.00
29/08/2019	R186 On 06-February-20	8.55	Put	Bond Future	1216	1	1216	1	0.00
29/08/2019	R186 On 07-May-20			Bond Future	8.31	115.0693	8.3061	115.0693	0.00
29/08/2019	R186 On 07-May-20	8.08	Call	Bond Future	1606	2	1606	2	0.00
29/08/2019	R186 On 07-May-20	8.93	Call	Bond Future	4448	4	4448	4	0.00
29/08/2019	R186 On 07-May-20	8.28	Call	Bond Future	2163	2	2163	2	6,000.00
29/08/2019	R186 On 07-May-20	8.09	Call	Bond Future	1632	2	1632	2	0.00
29/08/2019	R186 On 07-May-20	8.07	Call	Bond Future	1580	2	1580	2	0.00
29/08/2019	R186 On 07-May-20	7.60	Call	Bond Future	609	1	609	1	6,000.00
29/08/2019	R186 On 07-May-20	8.07	Put	Bond Future	2854	3	2854	3	0.00
29/08/2019	R186 On 07-May-20	7.60	Put	Bond Future	4473	4	4473	4	0.00
29/08/2019	R186 On 07-May-20	8.93	Put	Bond Future	1170	1	1170	1	6,000.00
29/08/2019	R186 On 07-May-20	8.28	Put	Bond Future	2303	2	2303	2	0.00
29/08/2019	R186 On 07-May-20	8.09	Put	Bond Future	2797	3	2797	3	0.00
29/08/2019	R186 On 07-May-20	8.08	Put	Bond Future	2825	3	2825	3	0.00
29/08/2019	R197 On 07-November-19			Bond Future	308.61	308.6129	308.6066	308.6129	2,507.00
29/08/2019	R197 On 06-February-20			Bond Future	306.58	306.5846	306.5783	306.5846	40.00
29/08/2019	R197 On 07-May-20			Bond Future	312.32	312.3250	312.3184	312.3250	0.00
29/08/2019	R202 On 07-November-19			Bond Future	234.20	234.2026	234.2020	234.2026	9,082.00
29/08/2019	R202 On 06-February-20			Bond Future	234.41	234.4076	234.4068	234.4076	0.00
29/08/2019	R202 On 07-May-20			Bond Future	238.80	238.7964	238.7956	238.7964	0.00
29/08/2019	R207 On 07-November-19			Bond Future	6.42	102.4731	6.4169	102.4731	3,884.00
29/08/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
29/08/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
29/08/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
29/08/2019	R207 On 07-November-19	2.06	Put	Bond Future	780	1	780	1	0.00

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29/08/2019	R207 On 07-November-19	2.07	Put	Bond Future	778	1	778	1	0.00
29/08/2019	R207 On 07-November-19	2.08	Put	Bond Future	776	1	776	1	0.00
29/08/2019	R208 On 07-November-19			Bond Future	6.47	101.1190	6.4706	101.1190	10,069.00
29/08/2019	R208 On 07-November-19	6.84	Call	Bond Future	515	0	515	0	0.00
29/08/2019	R208 On 07-November-19	6.83	Call	Bond Future	503	0	503	0	0.00
29/08/2019	R208 On 07-November-19	6.82	Call	Bond Future	491	0	491	0	0.00
29/08/2019	R208 On 07-November-19	6.83	Put	Bond Future	35	0	35	0	0.00
29/08/2019	R208 On 07-November-19	6.82	Put	Bond Future	36	0	36	0	0.00
29/08/2019	R208 On 07-November-19	6.84	Put	Bond Future	33	0	33	0	0.00
29/08/2019	R208 On 06-February-20			Bond Future	6.28	102.9391	6.2798	102.9391	0.00
29/08/2019	R208 On 06-February-20	6.12	Call	Bond Future	93	0	93	0	0.00
29/08/2019	R208 On 06-February-20	6.13	Call	Bond Future	97	0	97	0	0.00
29/08/2019	R208 On 06-February-20	6.14	Call	Bond Future	101	0	101	0	0.00
29/08/2019	R208 On 06-February-20	6.14	Put	Bond Future	253	0	253	0	0.00
29/08/2019	R208 On 06-February-20	6.12	Put	Bond Future	266	0	266	0	0.00
29/08/2019	R208 On 06-February-20	6.13	Put	Bond Future	259	0	259	0	0.00
29/08/2019	R208 On 07-May-20			Bond Future	5.92	101.4388	5.9241	101.4388	0.00
29/08/2019	R208 On 07-May-20	4.82	Call	Bond Future	2	0	2	0	0.00
29/08/2019	R208 On 07-May-20	4.81	Call	Bond Future	2	0	2	0	0.00
29/08/2019	R208 On 07-May-20	4.80	Call	Bond Future	2	0	2	0	0.00
29/08/2019	R208 On 07-May-20	4.81	Put	Bond Future	963	1	963	1	0.00
29/08/2019	R208 On 07-May-20	4.80	Put	Bond Future	972	1	972	1	0.00
29/08/2019	R208 On 07-May-20	4.82	Put	Bond Future	954	1	954	1	0.00
29/08/2019	R209 On 07-November-19			Bond Future	9.62	73.1703	9.6247	73.1703	89,461.00
29/08/2019	R209 On 07-November-19	9.80	Call	Bond Future	2207	2	2207	2	0.00
29/08/2019	R209 On 07-November-19	9.50	Call	Bond Future	1176	1	1176	1	5,000.00
29/08/2019	R209 On 07-November-19	8.92	Call	Bond Future	164	0	164	0	8,000.00
29/08/2019	R209 On 07-November-19	9.82	Call	Bond Future	2288	2	2288	2	0.00
29/08/2019	R209 On 07-November-19	9.33	Call	Bond Future	741	1	741	1	8,000.00
29/08/2019	R209 On 07-November-19	9.77	Call	Bond Future	2089	2	2089	2	0.00
29/08/2019	R209 On 07-November-19	9.81	Call	Bond Future	2247	2	2247	2	0.00
29/08/2019	R209 On 07-November-19	9.81	Put	Bond Future	1061	1	1061	1	0.00
29/08/2019	R209 On 07-November-19	9.33	Put	Bond Future	2687	3	2687	3	0.00
29/08/2019	R209 On 07-November-19	9.82	Put	Bond Future	1038	1	1038	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2019	R209 On 07-November-19	9.77	Put	Bond Future	1156	1	1156	1	8,000.00
29/08/2019	R209 On 07-November-19	8.92	Put	Bond Future	4943	5	4943	5	0.00
29/08/2019	R209 On 07-November-19	9.80	Put	Bond Future	1084	1	1084	1	0.00
29/08/2019	R209 On 07-November-19	9.50	Put	Bond Future	1990	2	1990	2	0.00
29/08/2019	R209 On 06-February-20			Bond Future	9.69	74.4874	9.6890	74.4874	0.00
29/08/2019	R209 On 06-February-20	9.51	Call	Bond Future	1828	2	1828	2	0.00
29/08/2019	R209 On 06-February-20	9.52	Call	Bond Future	1858	2	1858	2	0.00
29/08/2019	R209 On 06-February-20	9.50	Call	Bond Future	1798	2	1798	2	0.00
29/08/2019	R209 On 06-February-20	9.50	Put	Bond Future	3022	3	3022	3	0.00
29/08/2019	R209 On 06-February-20	9.51	Put	Bond Future	2986	3	2986	3	0.00
29/08/2019	R209 On 06-February-20	9.52	Put	Bond Future	2951	3	2951	3	0.00
29/08/2019	R209 On 07-May-20			Bond Future	9.75	72.7131	9.7501	72.7131	0.00
29/08/2019	R209 On 07-May-20	9.45	Call	Bond Future	2154	2	2154	2	0.00
29/08/2019	R209 On 07-May-20	9.47	Call	Bond Future	2214	2	2214	2	0.00
29/08/2019	R209 On 07-May-20	9.46	Call	Bond Future	2184	2	2184	2	0.00
29/08/2019	R209 On 07-May-20	9.46	Put	Bond Future	4053	4	4053	4	0.00
29/08/2019	R209 On 07-May-20	9.47	Put	Bond Future	4017	4	4017	4	0.00
29/08/2019	R209 On 07-May-20	9.45	Put	Bond Future	4089	4	4089	4	0.00
29/08/2019	R210 On 07-November-19			Bond Future	189.75	189.7500	189.7486	189.7500	2,132.00
29/08/2019	R210 On 06-February-20			Bond Future	193.21	193.2117	193.2103	193.2117	0.00
29/08/2019	R210 On 07-May-20			Bond Future	194.18	194.1788	194.1773	194.1788	0.00
29/08/2019	R212 On 07-November-19			Bond Future	162.65	162.6501	162.6461	162.6501	6,684.00
29/08/2019	R212 On 06-February-20			Bond Future	163.37	163.3715	163.3674	163.3715	0.00
29/08/2019	R212 On 07-May-20			Bond Future	166.43	166.4303	166.4262	166.4303	0.00
29/08/2019	R213 On 07-November-19			Bond Future	9.17	86.3426	9.1659	86.3426	20,554.00
29/08/2019	R213 On 07-November-19	9.58	Call	Bond Future	3057	3	3057	3	0.00
29/08/2019	R213 On 07-November-19	9.59	Call	Bond Future	3104	3	3104	3	0.00
29/08/2019	R213 On 07-November-19	9.60	Call	Bond Future	3150	3	3150	3	0.00
29/08/2019	R213 On 07-November-19	9.60	Put	Bond Future	500	1	500	1	0.00
29/08/2019	R213 On 07-November-19	9.58	Put	Bond Future	527	1	527	1	0.00
29/08/2019	R213 On 07-November-19	9.59	Put	Bond Future	513	1	513	1	0.00
29/08/2019	R213 On 06-February-20			Bond Future	9.23	87.8968	9.2331	87.8968	0.00
29/08/2019	R213 On 06-February-20	9.28	Call	Bond Future	2386	2	2386	2	0.00
29/08/2019	R213 On 06-February-20	9.27	Call	Bond Future	2352	2	2352	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2019	R213 On 06-February-20	9.26	Call	Bond Future	2319	2	2319	2	0.00
29/08/2019	R213 On 06-February-20	9.27	Put	Bond Future	2127	2	2127	2	0.00
29/08/2019	R213 On 06-February-20	9.26	Put	Bond Future	2155	2	2155	2	0.00
29/08/2019	R213 On 06-February-20	9.28	Put	Bond Future	2099	2	2099	2	0.00
29/08/2019	R213 On 07-May-20			Bond Future	9.29	85.9696	9.2902	85.9696	0.00
29/08/2019	R213 On 07-May-20	9.00	Call	Bond Future	1950	2	1950	2	0.00
29/08/2019	R213 On 07-May-20	9.01	Call	Bond Future	1978	2	1978	2	0.00
29/08/2019	R213 On 07-May-20	9.02	Call	Bond Future	2006	2	2006	2	0.00
29/08/2019	R213 On 07-May-20	9.02	Put	Bond Future	3655	4	3655	4	0.00
29/08/2019	R213 On 07-May-20	9.00	Put	Bond Future	3723	4	3723	4	0.00
29/08/2019	R213 On 07-May-20	9.01	Put	Bond Future	3689	4	3689	4	0.00
29/08/2019	R214 On 07-November-19			Bond Future	9.88	71.5440	9.8781	71.5440	15,638.00
29/08/2019	R214 On 07-November-19	10.01	Call	Bond Future	2144	2	2144	2	0.00
29/08/2019	R214 On 07-November-19	10.02	Call	Bond Future	2183	2	2183	2	0.00
29/08/2019	R214 On 07-November-19	10.00	Call	Bond Future	2104	2	2104	2	0.00
29/08/2019	R214 On 07-November-19	10.00	Put	Bond Future	1295	1	1295	1	0.00
29/08/2019	R214 On 07-November-19	10.01	Put	Bond Future	1269	1	1269	1	0.00
29/08/2019	R214 On 07-November-19	10.02	Put	Bond Future	1243	1	1243	1	0.00
29/08/2019	R214 On 06-February-20			Bond Future	9.95	72.8319	9.9483	72.8319	0.00
29/08/2019	R214 On 06-February-20	9.71	Call	Bond Future	1760	2	1760	2	0.00
29/08/2019	R214 On 06-February-20	9.73	Call	Bond Future	1820	2	1820	2	0.00
29/08/2019	R214 On 06-February-20	9.72	Call	Bond Future	1790	2	1790	2	0.00
29/08/2019	R214 On 06-February-20	9.72	Put	Bond Future	3327	3	3327	3	0.00
29/08/2019	R214 On 06-February-20	9.73	Put	Bond Future	3289	3	3289	3	0.00
29/08/2019	R214 On 06-February-20	9.71	Put	Bond Future	3366	3	3366	3	0.00
29/08/2019	R214 On 07-May-20			Bond Future	10.01	70.8798	10.0100	70.8798	0.00
29/08/2019	R214 On 07-May-20	9.76	Call	Bond Future	2485	3	2485	3	0.00
29/08/2019	R214 On 07-May-20	9.77	Call	Bond Future	2516	3	2516	3	0.00
29/08/2019	R214 On 07-May-20	9.75	Call	Bond Future	2454	2	2454	2	0.00
29/08/2019	R214 On 07-May-20	9.75	Put	Bond Future	4190	4	4190	4	0.00
29/08/2019	R214 On 07-May-20	9.76	Put	Bond Future	4153	4	4153	4	0.00
29/08/2019	R214 On 07-May-20	9.77	Put	Bond Future	4116	4	4116	4	0.00
29/08/2019	R248 On 07-November-19			Bond Future	9.92	90.7104	9.9239	90.7104	85,959.00
29/08/2019	R248 On 07-November-19	10.03	Call	Bond Future	2544	3	2544	3	0.00

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29/08/2019	R248 On 07-November-19	10.02	Call	Bond Future	2495	3	2495	3	0.00
29/08/2019	R248 On 07-November-19	10.01	Call	Bond Future	2446	2	2446	2	0.00
29/08/2019	R248 On 07-November-19	10.02	Put	Bond Future	1682	2	1682	2	0.00
29/08/2019	R248 On 07-November-19	10.01	Put	Bond Future	1718	2	1718	2	0.00
29/08/2019	R248 On 07-November-19	10.03	Put	Bond Future	1648	2	1648	2	0.00
29/08/2019	R248 On 06-February-20			Bond Future	10.00	92.3433	9.9951	92.3433	100.00
29/08/2019	R248 On 06-February-20	9.71	Call	Bond Future	1971	2	1971	2	0.00
29/08/2019	R248 On 06-February-20	9.72	Call	Bond Future	2007	2	2007	2	0.00
29/08/2019	R248 On 06-February-20	9.70	Call	Bond Future	1935	2	1935	2	0.00
29/08/2019	R248 On 06-February-20	9.72	Put	Bond Future	4374	4	4374	4	0.00
29/08/2019	R248 On 06-February-20	9.70	Put	Bond Future	4478	4	4478	4	0.00
29/08/2019	R248 On 06-February-20	9.71	Put	Bond Future	4426	4	4426	4	0.00
29/08/2019	R248 On 07-May-20			Bond Future	10.06	89.6101	10.0577	89.6101	0.00
29/08/2019	R248 On 07-May-20	9.77	Call	Bond Future	2944	3	2944	3	0.00
29/08/2019	R248 On 07-May-20	9.79	Call	Bond Future	3020	3	3020	3	0.00
29/08/2019	R248 On 07-May-20	9.78	Call	Bond Future	2982	3	2982	3	0.00
29/08/2019	R248 On 07-May-20	9.78	Put	Bond Future	5344	5	5344	5	0.00
29/08/2019	R248 On 07-May-20	9.77	Put	Bond Future	5393	5	5393	5	0.00
29/08/2019	R248 On 07-May-20	9.79	Put	Bond Future	5295	5	5295	5	0.00
29/08/2019	R248 On 06-August-20			Bond Future	10.12	91.2772	10.1209	91.2772	0.00
29/08/2019	R248 On 06-August-20	10.18	Call	Bond Future	5292	5	5292	5	0.00
29/08/2019	R248 On 06-August-20	9.25	Call	Bond Future	1938	2	1938	2	20,640.00
29/08/2019	R248 On 06-August-20	10.20	Call	Bond Future	5379	5	5379	5	0.00
29/08/2019	R248 On 06-August-20	10.19	Call	Bond Future	5335	5	5335	5	0.00
29/08/2019	R248 On 06-August-20	10.19	Put	Bond Future	4771	5	4771	5	0.00
29/08/2019	R248 On 06-August-20	10.20	Put	Bond Future	4734	5	4734	5	0.00
29/08/2019	R248 On 06-August-20	10.18	Put	Bond Future	4809	5	4809	5	0.00
29/08/2019	R248 On 06-August-20	9.25	Put	Bond Future	9635	10	9635	10	0.00