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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
21/08/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	2025 On 07-November-19			Bond Future	137.79	137.9358	137.7873	137.9358	1,451.00
21/08/2019	2025 On 06-February-20			Bond Future	138.83	138.9772	138.8259	138.9772	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
21/08/2019	2025 On 07-May-20			Bond Future	141.43	141.5806	141.4262	141.5806	0.00
21/08/2019	2029 On 07-November-19			Bond Future	102.55	102.5988	102.5497	102.5988	4,260.00
21/08/2019	2029 On 06-February-20			Bond Future	104.42	104.4698	104.4197	104.4698	0.00
21/08/2019	2029 On 07-May-20			Bond Future	105.26	105.3140	105.2628	105.3140	0.00
21/08/2019	2030 On 07-November-19			Bond Future	9.01	94.7372	9.0089	94.7372	77,076.00
21/08/2019	2030 On 07-November-19	9.48	Call	Bond Future	3412	3	3412	3	0.00
21/08/2019	2030 On 07-November-19	9.10	Call	Bond Future	1797	1	1797	1	5,500.00
21/08/2019	2030 On 07-November-19	8.60	Call	Bond Future	472	0	472	0	5,500.00
21/08/2019	2030 On 07-November-19	9.49	Call	Bond Future	3460	3	3460	3	0.00
21/08/2019	2030 On 07-November-19	9.76	Call	Bond Future	4831	4	4831	4	0.00
21/08/2019	2030 On 07-November-19	8.40	Call	Bond Future	226	0	226	0	0.00
21/08/2019	2030 On 07-November-19	9.47	Call	Bond Future	3364	3	3364	3	0.00
21/08/2019	2030 On 07-November-19	9.70	Call	Bond Future	4517	4	4517	4	0.00
21/08/2019	2030 On 07-November-19	9.35	Call	Bond Future	2811	2	2811	2	0.00
21/08/2019	2030 On 07-November-19	9.85	Call	Bond Future	5309	5	5309	5	0.00
21/08/2019	2030 On 07-November-19	8.57	Call	Bond Future	425	0	425	0	0.00
21/08/2019	2030 On 07-November-19	9.12	Call	Bond Future	1870	1	1870	1	0.00
21/08/2019	2030 On 07-November-19	8.95	Call	Bond Future	1296	1	1296	1	0.00
21/08/2019	2030 On 07-November-19	8.95	Put	Bond Future	1668	2	1668	2	5,000.00
21/08/2019	2030 On 07-November-19	9.12	Put	Bond Future	1174	2	1174	2	0.00
21/08/2019	2030 On 07-November-19	9.35	Put	Bond Future	695	1	695	1	2,500.00
21/08/2019	2030 On 07-November-19	9.70	Put	Bond Future	296	0	296	0	0.00
21/08/2019	2030 On 07-November-19	9.47	Put	Bond Future	519	1	519	1	0.00
21/08/2019	2030 On 07-November-19	9.85	Put	Bond Future	205	0	205	0	2,500.00
21/08/2019	2030 On 07-November-19	8.57	Put	Bond Future	3244	4	3244	4	0.00
21/08/2019	2030 On 07-November-19	9.10	Put	Bond Future	1226	2	1226	2	0.00
21/08/2019	2030 On 07-November-19	9.48	Put	Bond Future	506	1	506	1	0.00
21/08/2019	2030 On 07-November-19	8.60	Put	Bond Future	3095	4	3095	4	0.00
21/08/2019	2030 On 07-November-19	9.49	Put	Bond Future	494	1	494	1	0.00
21/08/2019	2030 On 07-November-19	9.76	Put	Bond Future	255	0	255	0	5,500.00
21/08/2019	2030 On 07-November-19	8.40	Put	Bond Future	4167	5	4167	5	0.00
21/08/2019	2030 On 06-February-20			Bond Future	9.07	92.4332	9.0714	92.4332	0.00
21/08/2019	2030 On 06-February-20	9.00	Call	Bond Future	2042	2	2042	2	5,820.00
21/08/2019	2030 On 06-February-20	9.14	Call	Bond Future	2499	2	2499	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
21/08/2019	2030 On 06-February-20	8.40	Call	Bond Future	624	0	624	0	5,820.00
21/08/2019	2030 On 06-February-20	9.15	Call	Bond Future	2533	2	2533	2	0.00
21/08/2019	2030 On 06-February-20	9.16	Call	Bond Future	2568	2	2568	2	0.00
21/08/2019	2030 On 06-February-20	9.16	Put	Bond Future	2023	2	2023	2	0.00
21/08/2019	2030 On 06-February-20	9.14	Put	Bond Future	2077	3	2077	3	0.00
21/08/2019	2030 On 06-February-20	8.40	Put	Bond Future	4892	6	4892	6	0.00
21/08/2019	2030 On 06-February-20	9.15	Put	Bond Future	2050	2	2050	2	0.00
21/08/2019	2030 On 06-February-20	9.00	Put	Bond Future	2485	3	2485	3	0.00
21/08/2019	2030 On 07-May-20			Bond Future	9.13	94.1435	9.1318	94.1435	0.00
21/08/2019	2030 On 07-May-20	8.80	Call	Bond Future	1868	2	1868	2	0.00
21/08/2019	2030 On 07-May-20	8.79	Call	Bond Future	1842	1	1842	1	0.00
21/08/2019	2030 On 07-May-20	8.78	Call	Bond Future	1815	1	1815	1	0.00
21/08/2019	2030 On 07-May-20	8.79	Put	Bond Future	3941	4	3941	4	0.00
21/08/2019	2030 On 07-May-20	8.78	Put	Bond Future	3976	5	3976	5	0.00
21/08/2019	2030 On 07-May-20	8.80	Put	Bond Future	3905	4	3905	4	0.00
21/08/2019	2032 On 07-November-19			Bond Future	9.40	91.7759	9.4016	91.7759	50,982.00
21/08/2019	2032 On 07-November-19	9.72	Call	Bond Future	3015	2	3015	2	0.00
21/08/2019	2032 On 07-November-19	9.71	Call	Bond Future	2969	2	2969	2	0.00
21/08/2019	2032 On 07-November-19	9.70	Call	Bond Future	2923	2	2923	2	0.00
21/08/2019	2032 On 07-November-19	9.71	Put	Bond Future	902	1	902	1	0.00
21/08/2019	2032 On 07-November-19	9.70	Put	Bond Future	922	1	922	1	0.00
21/08/2019	2032 On 07-November-19	9.72	Put	Bond Future	883	1	883	1	0.00
21/08/2019	2032 On 06-February-20			Bond Future	9.47	93.4274	9.4721	93.4274	0.00
21/08/2019	2032 On 06-February-20	9.39	Call	Bond Future	2299	2	2299	2	0.00
21/08/2019	2032 On 06-February-20	9.40	Call	Bond Future	2332	2	2332	2	0.00
21/08/2019	2032 On 06-February-20	9.38	Call	Bond Future	2266	2	2266	2	0.00
21/08/2019	2032 On 06-February-20	9.38	Put	Bond Future	2885	3	2885	3	0.00
21/08/2019	2032 On 06-February-20	9.39	Put	Bond Future	2851	3	2851	3	0.00
21/08/2019	2032 On 06-February-20	9.40	Put	Bond Future	2817	3	2817	3	0.00
21/08/2019	2032 On 07-May-20			Bond Future	9.54	90.9957	9.5390	90.9957	0.00
21/08/2019	2032 On 07-May-20	9.17	Call	Bond Future	2072	2	2072	2	0.00
21/08/2019	2032 On 07-May-20	9.19	Call	Bond Future	2129	2	2129	2	0.00
21/08/2019	2032 On 07-May-20	9.18	Call	Bond Future	2100	2	2100	2	0.00
21/08/2019	2032 On 07-May-20	9.18	Put	Bond Future	4505	5	4505	5	0.00

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21/08/2019	2032 On 07-May-20	9.19	Put	Bond Future	4466	5	4466	5	0.00
21/08/2019	2032 On 07-May-20	9.17	Put	Bond Future	4545	5	4545	5	0.00
21/08/2019	2033 On 07-November-19			Bond Future	103.33	103.3390	103.3349	103.3390	6,260.00
21/08/2019	2033 On 06-February-20			Bond Future	105.22	105.2235	105.2191	105.2235	0.00
21/08/2019	2033 On 07-May-20			Bond Future	105.99	105.9988	105.9942	105.9988	0.00
21/08/2019	2037 On 07-November-19			Bond Future	9.81	90.6282	9.8125	90.6282	63,086.00
21/08/2019	2037 On 07-November-19	9.95	Call	Bond Future	2494	2	2494	2	0.00
21/08/2019	2037 On 07-November-19	9.97	Call	Bond Future	2584	2	2584	2	0.00
21/08/2019	2037 On 07-November-19	9.96	Call	Bond Future	2539	2	2539	2	0.00
21/08/2019	2037 On 07-November-19	9.96	Put	Bond Future	1435	2	1435	2	0.00
21/08/2019	2037 On 07-November-19	9.97	Put	Bond Future	1406	2	1406	2	0.00
21/08/2019	2037 On 07-November-19	9.95	Put	Bond Future	1464	2	1464	2	0.00
21/08/2019	2037 On 06-February-20			Bond Future	9.89	87.9997	9.8857	87.9997	0.00
21/08/2019	2037 On 06-February-20	9.68	Call	Bond Future	2162	2	2162	2	0.00
21/08/2019	2037 On 06-February-20	9.67	Call	Bond Future	2128	2	2128	2	0.00
21/08/2019	2037 On 06-February-20	9.66	Call	Bond Future	2094	2	2094	2	0.00
21/08/2019	2037 On 06-February-20	9.67	Put	Bond Future	3756	4	3756	4	0.00
21/08/2019	2037 On 06-February-20	9.66	Put	Bond Future	3799	4	3799	4	0.00
21/08/2019	2037 On 06-February-20	9.68	Put	Bond Future	3714	4	3714	4	0.00
21/08/2019	2037 On 07-May-20			Bond Future	9.96	89.6280	9.9570	89.6280	0.00
21/08/2019	2037 On 07-May-20	9.59	Call	Bond Future	2499	2	2499	2	0.00
21/08/2019	2037 On 07-May-20	9.60	Call	Bond Future	2531	2	2531	2	0.00
21/08/2019	2037 On 07-May-20	9.61	Call	Bond Future	2563	2	2563	2	0.00
21/08/2019	2037 On 07-May-20	9.61	Put	Bond Future	5168	6	5168	6	0.00
21/08/2019	2037 On 07-May-20	9.59	Put	Bond Future	5258	6	5258	6	0.00
21/08/2019	2037 On 07-May-20	9.60	Put	Bond Future	5213	6	5213	6	0.00
21/08/2019	2038 On 07-November-19			Bond Future	121.94	122.1246	121.9427	122.1246	21,774.00
21/08/2019	2038 On 06-February-20			Bond Future	122.51	122.6934	122.5081	122.6934	0.00
21/08/2019	2038 On 07-May-20			Bond Future	124.80	124.9917	124.8027	124.9917	0.00
21/08/2019	2040 On 07-November-19			Bond Future	9.95	93.3144	9.9536	93.3144	43,814.00
21/08/2019	2040 On 07-November-19	10.03	Call	Bond Future	2416	2	2416	2	0.00
21/08/2019	2040 On 07-November-19	10.04	Call	Bond Future	2462	2	2462	2	0.00
21/08/2019	2040 On 07-November-19	9.80	Call	Bond Future	1487	1	1487	1	1,260.00
21/08/2019	2040 On 07-November-19	9.30	Call	Bond Future	285	0	285	0	1,260.00

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21/08/2019	2040 On 07-November-19	10.05	Call	Bond Future	2508	2	2508	2	0.00
21/08/2019	2040 On 07-November-19	10.05	Put	Bond Future	1734	2	1734	2	0.00
21/08/2019	2040 On 07-November-19	10.03	Put	Bond Future	1802	2	1802	2	0.00
21/08/2019	2040 On 07-November-19	9.80	Put	Bond Future	2739	3	2739	3	0.00
21/08/2019	2040 On 07-November-19	9.30	Put	Bond Future	5810	7	5810	7	0.00
21/08/2019	2040 On 07-November-19	10.04	Put	Bond Future	1768	2	1768	2	0.00
21/08/2019	2040 On 06-February-20			Bond Future	10.03	90.4838	10.0280	90.4838	0.00
21/08/2019	2040 On 06-February-20	8.40	Call	Bond Future	67	0	67	0	0.00
21/08/2019	2040 On 06-February-20	9.74	Call	Bond Future	1979	2	1979	2	0.00
21/08/2019	2040 On 06-February-20	9.76	Call	Bond Future	2048	2	2048	2	0.00
21/08/2019	2040 On 06-February-20	9.00	Call	Bond Future	379	0	379	0	0.00
21/08/2019	2040 On 06-February-20	9.75	Call	Bond Future	2014	2	2014	2	0.00
21/08/2019	2040 On 06-February-20	9.75	Put	Bond Future	4269	5	4269	5	0.00
21/08/2019	2040 On 06-February-20	9.76	Put	Bond Future	4221	5	4221	5	0.00
21/08/2019	2040 On 06-February-20	9.00	Put	Bond Future	9178	10	9178	10	0.00
21/08/2019	2040 On 06-February-20	9.74	Put	Bond Future	4317	5	4317	5	0.00
21/08/2019	2040 On 06-February-20	8.40	Put	Bond Future	14628	16	14628	16	0.00
21/08/2019	2040 On 07-May-20			Bond Future	10.10	92.1581	10.1005	92.1581	0.00
21/08/2019	2040 On 07-May-20	9.75	Call	Bond Future	2689	2	2689	2	0.00
21/08/2019	2040 On 07-May-20	9.74	Call	Bond Future	2655	2	2655	2	0.00
21/08/2019	2040 On 07-May-20	9.73	Call	Bond Future	2620	2	2620	2	0.00
21/08/2019	2040 On 07-May-20	9.73	Put	Bond Future	5606	6	5606	6	0.00
21/08/2019	2040 On 07-May-20	9.75	Put	Bond Future	5510	6	5510	6	0.00
21/08/2019	2040 On 07-May-20	9.74	Put	Bond Future	5558	6	5558	6	0.00
21/08/2019	2044 On 07-November-19			Bond Future	10.00	90.1721	9.9964	90.1721	37,851.00
21/08/2019	2044 On 07-November-19	10.06	Call	Bond Future	2409	2	2409	2	0.00
21/08/2019	2044 On 07-November-19	10.52	Call	Bond Future	4892	4	4892	4	0.00
21/08/2019	2044 On 07-November-19	10.05	Call	Bond Future	2364	2	2364	2	0.00
21/08/2019	2044 On 07-November-19	10.07	Call	Bond Future	2455	2	2455	2	0.00
21/08/2019	2044 On 07-November-19	9.19	Call	Bond Future	147	0	147	0	328.00
21/08/2019	2044 On 07-November-19	9.74	Call	Bond Future	1181	1	1181	1	328.00
21/08/2019	2044 On 07-November-19	10.05	Put	Bond Future	1926	2	1926	2	0.00
21/08/2019	2044 On 07-November-19	9.19	Put	Bond Future	7199	8	7199	8	0.00
21/08/2019	2044 On 07-November-19	10.07	Put	Bond Future	1855	2	1855	2	0.00

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21/08/2019	2044 On 07-November-19	9.74	Put	Bond Future	3328	4	3328	4	0.00
21/08/2019	2044 On 07-November-19	10.06	Put	Bond Future	1890	2	1890	2	0.00
21/08/2019	2044 On 07-November-19	10.52	Put	Bond Future	765	1	765	1	328.00
21/08/2019	2044 On 06-February-20			Bond Future	10.07	87.4102	10.0683	87.4102	0.00
21/08/2019	2044 On 06-February-20	9.09	Call	Bond Future	430	0	430	0	328.00
21/08/2019	2044 On 06-February-20	9.77	Call	Bond Future	1995	2	1995	2	0.00
21/08/2019	2044 On 06-February-20	9.74	Call	Bond Future	1892	2	1892	2	328.00
21/08/2019	2044 On 06-February-20	9.76	Call	Bond Future	1961	2	1961	2	0.00
21/08/2019	2044 On 06-February-20	10.78	Call	Bond Future	6743	6	6743	6	0.00
21/08/2019	2044 On 06-February-20	9.78	Call	Bond Future	2029	2	2029	2	0.00
21/08/2019	2044 On 06-February-20	9.76	Put	Bond Future	4517	5	4517	5	0.00
21/08/2019	2044 On 06-February-20	9.78	Put	Bond Future	4416	5	4416	5	0.00
21/08/2019	2044 On 06-February-20	10.78	Put	Bond Future	1282	2	1282	2	328.00
21/08/2019	2044 On 06-February-20	9.77	Put	Bond Future	4466	5	4466	5	0.00
21/08/2019	2044 On 06-February-20	9.74	Put	Bond Future	4619	5	4619	5	0.00
21/08/2019	2044 On 06-February-20	9.09	Put	Bond Future	8985	10	8985	10	0.00
21/08/2019	2044 On 07-May-20			Bond Future	10.14	89.0276	10.1382	89.0276	0.00
21/08/2019	2044 On 07-May-20	9.79	Call	Bond Future	2761	2	2761	2	0.00
21/08/2019	2044 On 07-May-20	9.81	Call	Bond Future	2832	2	2832	2	0.00
21/08/2019	2044 On 07-May-20	9.26	Call	Bond Future	1211	1	1211	1	556.00
21/08/2019	2044 On 07-May-20	9.33	Call	Bond Future	1376	1	1376	1	100.00
21/08/2019	2044 On 07-May-20	9.98	Call	Bond Future	3467	3	3467	3	100.00
21/08/2019	2044 On 07-May-20	9.80	Call	Bond Future	2796	2	2796	2	0.00
21/08/2019	2044 On 07-May-20	9.91	Call	Bond Future	3198	3	3198	3	556.00
21/08/2019	2044 On 07-May-20	11.02	Call	Bond Future	8428	8	8428	8	0.00
21/08/2019	2044 On 07-May-20	11.09	Call	Bond Future	8810	8	8810	8	0.00
21/08/2019	2044 On 07-May-20	9.80	Put	Bond Future	5572	6	5572	6	0.00
21/08/2019	2044 On 07-May-20	9.26	Put	Bond Future	8731	9	8731	9	0.00
21/08/2019	2044 On 07-May-20	9.91	Put	Bond Future	5055	6	5055	6	0.00
21/08/2019	2044 On 07-May-20	9.98	Put	Bond Future	4747	5	4747	5	0.00
21/08/2019	2044 On 07-May-20	11.02	Put	Bond Future	1825	2	1825	2	556.00
21/08/2019	2044 On 07-May-20	11.09	Put	Bond Future	1720	2	1720	2	100.00
21/08/2019	2044 On 07-May-20	9.79	Put	Bond Future	5621	6	5621	6	0.00
21/08/2019	2044 On 07-May-20	9.33	Put	Bond Future	8258	9	8258	9	0.00

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21/08/2019	2044 On 07-May-20	9.81	Put	Bond Future	5523	6	5523	6	0.00
21/08/2019	2046 On 07-November-19			Bond Future	112.87	113.0777	112.8654	113.0777	17,994.00
21/08/2019	2046 On 06-February-20			Bond Future	114.92	115.1397	114.9235	115.1397	0.00
21/08/2019	2046 On 07-May-20			Bond Future	115.33	115.5483	115.3278	115.5483	0.00
21/08/2019	2050 On 07-November-19			Bond Future	117.94	117.9401	117.9361	117.9401	12,776.00
21/08/2019	2050 On 06-February-20			Bond Future	118.25	118.2554	118.2511	118.2554	0.00
21/08/2019	2050 On 07-May-20			Bond Future	120.47	120.4705	120.4659	120.4705	0.00
21/08/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	AL37 On 07-November-19			Index Future	666.51	663.4630	666.5100	663.4630	0.00
21/08/2019	AL37 On 06-February-20			Index Future	678.50	675.4010	678.5020	675.4010	0.00
21/08/2019	AL37 On 07-May-20			Index Future	691.05	687.8940	691.0520	687.8940	0.00
21/08/2019	AL7T On 07-November-19			Index Future	773.21	767.0870	773.2050	767.0870	120.00
21/08/2019	AL7T On 06-February-20			Index Future	787.12	780.8900	787.1180	780.8900	0.00
21/08/2019	AL7T On 07-May-20			Index Future	801.68	795.3340	801.6770	795.3340	0.00
21/08/2019	ALBI On 07-November-19			Index Future	690.98	685.1350	690.9820	685.1350	222.00
21/08/2019	ALBI On 06-February-20			Index Future	703.42	697.4630	703.4150	697.4630	0.00
21/08/2019	ALBI On 07-May-20			Index Future	716.43	710.3640	716.4260	710.3640	0.00
21/08/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	C197 On 07-December-23			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
21/08/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/08/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2019	ES33 On 07-November-19			Bond Future	10.97	76.0391	10.9673	76.0391	350.00
21/08/2019	ES33 On 06-February-20			Bond Future	11.09	77.4074	11.0895	77.4074	0.00
21/08/2019	ES33 On 07-May-20			Bond Future	11.21	75.0455	11.2069	75.0455	0.00
21/08/2019	ES42 On 07-November-19			Bond Future	11.32	76.7916	11.3221	76.7916	4,919.00
21/08/2019	ES42 On 06-February-20			Bond Future	11.44	78.1734	11.4394	78.1734	0.00
21/08/2019	ES42 On 07-May-20			Bond Future	11.56	75.3551	11.5571	75.3551	0.00
21/08/2019	GOVI On 07-November-19			GOVI	683.94	677.9570	683.9370	677.9570	1,190.00
21/08/2019	GOVI On 07-November-19	672.90	Call	GOVI	110370	5	110370	5	0.00
21/08/2019	GOVI On 07-November-19	672.91	Call	GOVI	110270	5	110270	5	0.00
21/08/2019	GOVI On 07-November-19	672.92	Call	GOVI	110170	5	110170	5	0.00
21/08/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
21/08/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
21/08/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
21/08/2019	GOVI On 06-February-20			GOVI	696.24	690.1560	696.2440	690.1560	0.00
21/08/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
21/08/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	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
21/08/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
21/08/2019	GOVI On 06-February-20	703.13	Put	GOVI	68860	13	68860	13	0.00
21/08/2019	GOVI On 06-February-20	703.15	Put	GOVI	69060	13	69060	13	0.00
21/08/2019	GOVI On 06-February-20	703.14	Put	GOVI	68960	13	68960	13	0.00
21/08/2019	GOVI On 07-May-20			GOVI	709.12	702.9220	709.1220	702.9220	0.00
21/08/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
21/08/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
21/08/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
21/08/2019	GOVI On 07-May-20	720.00	Put	GOVI	108780	17	108780	17	0.00
21/08/2019	GOVI On 07-May-20	719.98	Put	GOVI	108580	17	108580	17	0.00
21/08/2019	GOVI On 07-May-20	719.99	Put	GOVI	108680	17	108680	17	0.00
21/08/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/08/2019	IGOV On 07-November-19			Index Future	263.83	263.9500	263.8260	263.9500	1,018.00
21/08/2019	IGOV On 06-February-20			Index Future	268.64	268.7640	268.6370	268.7640	0.00
21/08/2019	IGOV On 07-May-20			Index Future	273.67	273.7970	273.6680	273.7970	0.00
21/08/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
21/08/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
21/08/2019	IS02 On 20-December-19			Interest Rate Swap	102.69	102.7000	102.6900	102.7000	0.00
21/08/2019	IS02 On 23-March-20			Interest Rate Swap	98.55	98.5700	98.5500	98.5700	0.00
21/08/2019	IS02 On 22-June-20			Interest Rate Swap	101.95	102.0000	101.9500	102.0000	0.00
21/08/2019	IS02 On 21-September-20			Interest Rate Swap	98.78	98.8400	98.7800	98.8400	0.00
21/08/2019	IS05 On 17-December-20			Interest Rate Swap	95.36	95.4500	95.3600	95.4500	0.00
21/08/2019	IS05 On 16-March-21			Interest Rate Swap	94.32	94.4300	94.3200	94.4300	0.00
21/08/2019	IS05 On 15-June-21			Interest Rate Swap	93.23	93.3700	93.2300	93.3700	0.00
21/08/2019	IS05 On 21-September-21			Interest Rate Swap	93.12	93.2800	93.1200	93.2800	0.00
21/08/2019	IS05 On 21-December-21			Interest Rate Swap	95.08	95.2700	95.0800	95.2700	51.00
21/08/2019	IS05 On 15-March-22			Interest Rate Swap	95.01	95.2100	95.0100	95.2100	0.00
21/08/2019	IS05 On 21-June-22			Interest Rate Swap	95.98	96.2000	95.9800	96.2000	0.00
21/08/2019	IS05 On 20-September-22			Interest Rate Swap	99.71	99.9600	99.7100	99.9600	0.00
21/08/2019	IS05 On 20-December-22			Interest Rate Swap	100.76	101.0400	100.7600	101.0400	0.00
21/08/2019	IS05 On 22-March-23			Interest Rate Swap	93.84	94.1600	93.8400	94.1600	0.00
21/08/2019	IS05 On 20-June-23			Interest Rate Swap	99.76	100.1000	99.7600	100.1000	0.00
21/08/2019	IS05 On 19-September-23			Interest Rate Swap	95.01	95.4000	95.0100	95.4000	0.00
21/08/2019	IS10 On 17-December-25			Interest Rate Swap	90.44	91.0000	90.4400	91.0000	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
21/08/2019	IS10 On 16-March-26			Interest Rate Swap	87.28	87.8700	87.2800	87.8700	0.00
21/08/2019	IS10 On 15-June-26			Interest Rate Swap	85.90	86.5200	85.9000	86.5200	0.00
21/08/2019	IS10 On 21-September-26			Interest Rate Swap	88.03	88.6600	88.0300	88.6600	0.00
21/08/2019	IS10 On 21-December-26			Interest Rate Swap	91.85	92.4700	91.8500	92.4700	0.00
21/08/2019	IS10 On 15-March-27			Interest Rate Swap	90.31	90.9300	90.3100	90.9300	0.00
21/08/2019	IS10 On 21-June-27			Interest Rate Swap	92.38	92.9900	92.3800	92.9900	0.00
21/08/2019	IS10 On 20-September-27			Interest Rate Swap	97.90	98.5100	97.9000	98.5100	0.00
21/08/2019	IS10 On 20-December-27			Interest Rate Swap	98.24	98.8600	98.2400	98.8600	0.00
21/08/2019	IS10 On 22-March-28			Interest Rate Swap	91.56	92.2200	91.5600	92.2200	0.00
21/08/2019	IS10 On 20-June-28			Interest Rate Swap	98.92	99.5700	98.9200	99.5700	0.00
21/08/2019	IS10 On 19-September-28			Interest Rate Swap	92.29	92.9900	92.2900	92.9900	0.00
21/08/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/08/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/08/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
21/08/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
21/08/2019	R023 On 07-November-19			Bond Future	7.31	102.3627	7.3149	102.3627	53,397.00
21/08/2019	R023 On 07-November-19	7.98	Call	Bond Future	1983	2	1983	2	0.00
21/08/2019	R023 On 07-November-19	8.00	Call	Bond Future	2036	2	2036	2	0.00
21/08/2019	R023 On 07-November-19	7.99	Call	Bond Future	2009	2	2009	2	0.00
21/08/2019	R023 On 07-November-19	7.98	Put	Bond Future	70	0	70	0	0.00
21/08/2019	R023 On 07-November-19	8.00	Put	Bond Future	67	0	67	0	0.00
21/08/2019	R023 On 07-November-19	7.99	Put	Bond Future	69	0	69	0	0.00
21/08/2019	R023 On 06-February-20			Bond Future	7.32	104.2047	7.3237	104.2047	0.00
21/08/2019	R023 On 06-February-20	7.52	Call	Bond Future	1079	1	1079	1	0.00
21/08/2019	R023 On 06-February-20	7.54	Call	Bond Future	1116	1	1116	1	0.00
21/08/2019	R023 On 06-February-20	7.53	Call	Bond Future	1098	1	1098	1	0.00
21/08/2019	R023 On 06-February-20	7.53	Put	Bond Future	541	1	541	1	0.00
21/08/2019	R023 On 06-February-20	7.54	Put	Bond Future	532	1	532	1	0.00
21/08/2019	R023 On 06-February-20	7.52	Put	Bond Future	549	1	549	1	0.00
21/08/2019	R023 On 07-May-20			Bond Future	7.30	102.1994	7.3004	102.1994	0.00
21/08/2019	R023 On 07-May-20	6.90	Call	Bond Future	389	0	389	0	0.00
21/08/2019	R023 On 07-May-20	6.91	Call	Bond Future	400	0	400	0	0.00
21/08/2019	R023 On 07-May-20	6.89	Call	Bond Future	378	0	378	0	0.00
21/08/2019	R023 On 07-May-20	6.89	Put	Bond Future	1415	2	1415	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
21/08/2019	R023 On 07-May-20	6.90	Put	Bond Future	1401	2	1401	2	0.00
21/08/2019	R023 On 07-May-20	6.91	Put	Bond Future	1387	2	1387	2	0.00
21/08/2019	R035 On 07-November-19			Bond Future	9.70	94.3060	9.7014	94.3060	96,124.00
21/08/2019	R035 On 07-November-19	9.87	Call	Bond Future	2637	2	2637	2	0.00
21/08/2019	R035 On 07-November-19	8.92	Call	Bond Future	147	0	147	0	3,500.00
21/08/2019	R035 On 07-November-19	9.52	Call	Bond Future	1276	1	1276	1	3,500.00
21/08/2019	R035 On 07-November-19	9.88	Call	Bond Future	2683	2	2683	2	0.00
21/08/2019	R035 On 07-November-19	9.89	Call	Bond Future	2729	2	2729	2	0.00
21/08/2019	R035 On 07-November-19	10.21	Call	Bond Future	4397	4	4397	4	0.00
21/08/2019	R035 On 07-November-19	9.88	Put	Bond Future	1356	2	1356	2	0.00
21/08/2019	R035 On 07-November-19	9.87	Put	Bond Future	1383	2	1383	2	0.00
21/08/2019	R035 On 07-November-19	10.21	Put	Bond Future	690	1	690	1	3,500.00
21/08/2019	R035 On 07-November-19	9.52	Put	Bond Future	2653	3	2653	3	0.00
21/08/2019	R035 On 07-November-19	8.92	Put	Bond Future	6296	7	6296	7	0.00
21/08/2019	R035 On 07-November-19	9.89	Put	Bond Future	1329	2	1329	2	0.00
21/08/2019	R035 On 06-February-20			Bond Future	9.78	96.0029	9.7798	96.0029	0.00
21/08/2019	R035 On 06-February-20	9.61	Call	Bond Future	2203	2	2203	2	0.00
21/08/2019	R035 On 06-February-20	9.60	Call	Bond Future	2169	2	2169	2	0.00
21/08/2019	R035 On 06-February-20	9.59	Call	Bond Future	2134	2	2134	2	0.00
21/08/2019	R035 On 06-February-20	9.59	Put	Bond Future	3552	4	3552	4	0.00
21/08/2019	R035 On 06-February-20	9.61	Put	Bond Future	3470	4	3470	4	0.00
21/08/2019	R035 On 06-February-20	9.60	Put	Bond Future	3511	4	3511	4	0.00
21/08/2019	R035 On 07-May-20			Bond Future	9.85	93.2750	9.8483	93.2750	0.00
21/08/2019	R035 On 07-May-20	9.11	Call	Bond Future	1381	1	1381	1	5,000.00
21/08/2019	R035 On 07-May-20	9.47	Call	Bond Future	2371	2	2371	2	0.00
21/08/2019	R035 On 07-May-20	9.75	Call	Bond Future	3323	3	3323	3	5,000.00
21/08/2019	R035 On 07-May-20	9.49	Call	Bond Future	2435	2	2435	2	0.00
21/08/2019	R035 On 07-May-20	10.75	Call	Bond Future	7816	7	7816	7	0.00
21/08/2019	R035 On 07-May-20	9.48	Call	Bond Future	2403	2	2403	2	0.00
21/08/2019	R035 On 07-May-20	9.47	Put	Bond Future	5187	6	5187	6	0.00
21/08/2019	R035 On 07-May-20	9.75	Put	Bond Future	4043	4	4043	4	0.00
21/08/2019	R035 On 07-May-20	9.49	Put	Bond Future	5098	6	5098	6	0.00
21/08/2019	R035 On 07-May-20	10.75	Put	Bond Future	1576	2	1576	2	5,000.00
21/08/2019	R035 On 07-May-20	9.48	Put	Bond Future	5143	6	5143	6	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
21/08/2019	R035 On 07-May-20	9.11	Put	Bond Future	6994	8	6994	8	0.00
21/08/2019	R186 On 07-November-19			Bond Future	8.30	114.9386	8.3004	114.9386	136,194.00
21/08/2019	R186 On 07-November-19	8.25	Call	Bond Future	1102	1	1102	1	3,750.00
21/08/2019	R186 On 07-November-19	8.73	Call	Bond Future	2832	2	2832	2	0.00
21/08/2019	R186 On 07-November-19	8.23	Call	Bond Future	1047	1	1047	1	4,955.00
21/08/2019	R186 On 07-November-19	8.94	Call	Bond Future	3798	3	3798	3	0.00
21/08/2019	R186 On 07-November-19	8.20	Call	Bond Future	969	1	969	1	0.00
21/08/2019	R186 On 07-November-19	8.96	Call	Bond Future	3894	3	3894	3	0.00
21/08/2019	R186 On 07-November-19	8.95	Call	Bond Future	3846	3	3846	3	0.00
21/08/2019	R186 On 07-November-19	8.96	Put	Bond Future	229	0	229	0	0.00
21/08/2019	R186 On 07-November-19	8.23	Put	Bond Future	1448	2	1448	2	0.00
21/08/2019	R186 On 07-November-19	8.20	Put	Bond Future	1541	2	1541	2	7,500.00
21/08/2019	R186 On 07-November-19	8.95	Put	Bond Future	235	0	235	0	0.00
21/08/2019	R186 On 07-November-19	8.73	Put	Bond Future	427	1	427	1	4,955.00
21/08/2019	R186 On 07-November-19	8.94	Put	Bond Future	242	0	242	0	0.00
21/08/2019	R186 On 07-November-19	8.25	Put	Bond Future	1388	2	1388	2	3,750.00
21/08/2019	R186 On 06-February-20			Bond Future	8.35	111.7028	8.3502	111.7028	0.00
21/08/2019	R186 On 06-February-20	8.11	Call	Bond Future	1256	1	1256	1	1,007.00
21/08/2019	R186 On 06-February-20	8.55	Call	Bond Future	2529	2	2529	2	0.00
21/08/2019	R186 On 06-February-20	8.50	Call	Bond Future	2361	2	2361	2	0.00
21/08/2019	R186 On 06-February-20	8.57	Call	Bond Future	2597	2	2597	2	0.00
21/08/2019	R186 On 06-February-20	9.00	Call	Bond Future	4265	4	4265	4	0.00
21/08/2019	R186 On 06-February-20	8.56	Call	Bond Future	2563	2	2563	2	0.00
21/08/2019	R186 On 06-February-20	8.56	Put	Bond Future	1416	2	1416	2	0.00
21/08/2019	R186 On 06-February-20	9.00	Put	Bond Future	763	1	763	1	1,007.00
21/08/2019	R186 On 06-February-20	8.50	Put	Bond Future	1541	2	1541	2	1,007.00
21/08/2019	R186 On 06-February-20	8.57	Put	Bond Future	1397	2	1397	2	0.00
21/08/2019	R186 On 06-February-20	8.11	Put	Bond Future	2587	3	2587	3	0.00
21/08/2019	R186 On 06-February-20	8.55	Put	Bond Future	1437	2	1437	2	0.00
21/08/2019	R186 On 07-May-20			Bond Future	8.39	113.7696	8.3934	113.7696	0.00
21/08/2019	R186 On 07-May-20	8.08	Call	Bond Future	1450	1	1450	1	0.00
21/08/2019	R186 On 07-May-20	8.93	Call	Bond Future	4157	4	4157	4	0.00
21/08/2019	R186 On 07-May-20	8.28	Call	Bond Future	1973	2	1973	2	6,000.00
21/08/2019	R186 On 07-May-20	8.09	Call	Bond Future	1475	1	1475	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
21/08/2019	R186 On 07-May-20	8.07	Call	Bond Future	1426	1	1426	1	0.00
21/08/2019	R186 On 07-May-20	7.60	Call	Bond Future	532	0	532	0	6,000.00
21/08/2019	R186 On 07-May-20	8.07	Put	Bond Future	3166	4	3166	4	0.00
21/08/2019	R186 On 07-May-20	7.60	Put	Bond Future	4863	6	4863	6	0.00
21/08/2019	R186 On 07-May-20	8.93	Put	Bond Future	1346	2	1346	2	6,000.00
21/08/2019	R186 On 07-May-20	8.28	Put	Bond Future	2579	3	2579	3	0.00
21/08/2019	R186 On 07-May-20	8.09	Put	Bond Future	3106	4	3106	4	0.00
21/08/2019	R186 On 07-May-20	8.08	Put	Bond Future	3136	4	3136	4	0.00
21/08/2019	R197 On 07-November-19			Bond Future	308.30	308.3256	308.2988	308.3256	2,507.00
21/08/2019	R197 On 06-February-20			Bond Future	306.26	306.2901	306.2626	306.2901	40.00
21/08/2019	R197 On 07-May-20			Bond Future	312.00	312.0277	311.9993	312.0277	0.00
21/08/2019	R202 On 07-November-19			Bond Future	234.72	234.7327	234.7235	234.7327	9,082.00
21/08/2019	R202 On 06-February-20			Bond Future	234.94	234.9456	234.9362	234.9456	0.00
21/08/2019	R202 On 07-May-20			Bond Future	239.34	239.3467	239.3368	239.3467	0.00
21/08/2019	R207 On 07-November-19			Bond Future	6.42	102.4445	6.4201	102.4445	3,884.00
21/08/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
21/08/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
21/08/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
21/08/2019	R207 On 07-November-19	2.06	Put	Bond Future	781	1	781	1	0.00
21/08/2019	R207 On 07-November-19	2.07	Put	Bond Future	779	1	779	1	0.00
21/08/2019	R207 On 07-November-19	2.08	Put	Bond Future	777	1	777	1	0.00
21/08/2019	R208 On 07-November-19			Bond Future	6.57	100.9504	6.5660	100.9504	10,137.00
21/08/2019	R208 On 07-November-19	6.84	Call	Bond Future	420	0	420	0	0.00
21/08/2019	R208 On 07-November-19	6.83	Call	Bond Future	409	0	409	0	0.00
21/08/2019	R208 On 07-November-19	6.82	Call	Bond Future	398	0	398	0	0.00
21/08/2019	R208 On 07-November-19	6.83	Put	Bond Future	65	0	65	0	0.00
21/08/2019	R208 On 07-November-19	6.82	Put	Bond Future	67	0	67	0	0.00
21/08/2019	R208 On 07-November-19	6.84	Put	Bond Future	63	0	63	0	0.00
21/08/2019	R208 On 06-February-20			Bond Future	6.40	102.7669	6.3976	102.7669	0.00
21/08/2019	R208 On 06-February-20	6.12	Call	Bond Future	59	0	59	0	0.00
21/08/2019	R208 On 06-February-20	6.13	Call	Bond Future	62	0	62	0	0.00
21/08/2019	R208 On 06-February-20	6.14	Call	Bond Future	66	0	66	0	0.00
21/08/2019	R208 On 06-February-20	6.14	Put	Bond Future	345	0	345	0	0.00
21/08/2019	R208 On 06-February-20	6.12	Put	Bond Future	360	0	360	0	0.00

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21/08/2019	R208 On 06-February-20	6.13	Put	Bond Future	353	0	353	0	0.00
21/08/2019	R208 On 07-May-20			Bond Future	6.07	101.2644	6.0748	101.2644	0.00
21/08/2019	R208 On 07-May-20	4.82	Call	Bond Future	1	0	1	0	0.00
21/08/2019	R208 On 07-May-20	4.81	Call	Bond Future	1	0	1	0	0.00
21/08/2019	R208 On 07-May-20	4.80	Call	Bond Future	1	0	1	0	0.00
21/08/2019	R208 On 07-May-20	4.81	Put	Bond Future	1091	1	1091	1	0.00
21/08/2019	R208 On 07-May-20	4.80	Put	Bond Future	1100	1	1100	1	0.00
21/08/2019	R208 On 07-May-20	4.82	Put	Bond Future	1082	1	1082	1	0.00
21/08/2019	R209 On 07-November-19			Bond Future	9.68	71.9985	9.6829	71.9985	89,481.00
21/08/2019	R209 On 07-November-19	9.80	Call	Bond Future	2066	2	2066	2	0.00
21/08/2019	R209 On 07-November-19	9.50	Call	Bond Future	1104	1	1104	1	5,000.00
21/08/2019	R209 On 07-November-19	8.92	Call	Bond Future	161	0	161	0	8,000.00
21/08/2019	R209 On 07-November-19	9.82	Call	Bond Future	2142	2	2142	2	0.00
21/08/2019	R209 On 07-November-19	9.33	Call	Bond Future	701	1	701	1	8,000.00
21/08/2019	R209 On 07-November-19	9.77	Call	Bond Future	1955	2	1955	2	0.00
21/08/2019	R209 On 07-November-19	9.81	Call	Bond Future	2104	2	2104	2	0.00
21/08/2019	R209 On 07-November-19	9.81	Put	Bond Future	1294	2	1294	2	0.00
21/08/2019	R209 On 07-November-19	9.33	Put	Bond Future	3022	4	3022	4	0.00
21/08/2019	R209 On 07-November-19	9.82	Put	Bond Future	1269	2	1269	2	0.00
21/08/2019	R209 On 07-November-19	9.77	Put	Bond Future	1399	2	1399	2	8,000.00
21/08/2019	R209 On 07-November-19	8.92	Put	Bond Future	5316	6	5316	6	0.00
21/08/2019	R209 On 07-November-19	9.80	Put	Bond Future	1320	2	1320	2	0.00
21/08/2019	R209 On 07-November-19	9.50	Put	Bond Future	2294	3	2294	3	0.00
21/08/2019	R209 On 06-February-20			Bond Future	9.75	73.2941	9.7491	73.2941	0.00
21/08/2019	R209 On 06-February-20	9.51	Call	Bond Future	1721	1	1721	1	0.00
21/08/2019	R209 On 06-February-20	9.52	Call	Bond Future	1749	1	1749	1	0.00
21/08/2019	R209 On 06-February-20	9.50	Call	Bond Future	1692	1	1692	1	0.00
21/08/2019	R209 On 06-February-20	9.50	Put	Bond Future	3299	4	3299	4	0.00
21/08/2019	R209 On 06-February-20	9.51	Put	Bond Future	3262	4	3262	4	0.00
21/08/2019	R209 On 06-February-20	9.52	Put	Bond Future	3225	4	3225	4	0.00
21/08/2019	R209 On 07-May-20			Bond Future	9.81	71.4985	9.8120	71.4985	0.00
21/08/2019	R209 On 07-May-20	9.45	Call	Bond Future	2040	2	2040	2	0.00
21/08/2019	R209 On 07-May-20	9.47	Call	Bond Future	2097	2	2097	2	0.00
21/08/2019	R209 On 07-May-20	9.46	Call	Bond Future	2069	2	2069	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
21/08/2019	R209 On 07-May-20	9.46	Put	Bond Future	4327	5	4327	5	0.00
21/08/2019	R209 On 07-May-20	9.47	Put	Bond Future	4290	5	4290	5	0.00
21/08/2019	R209 On 07-May-20	9.45	Put	Bond Future	4365	5	4365	5	0.00
21/08/2019	R210 On 07-November-19			Bond Future	190.19	190.2010	190.1907	190.2010	2,132.00
21/08/2019	R210 On 06-February-20			Bond Future	193.66	193.6693	193.6589	193.6693	0.00
21/08/2019	R210 On 07-May-20			Bond Future	194.64	194.6469	194.6359	194.6469	0.00
21/08/2019	R212 On 07-November-19			Bond Future	162.75	162.8813	162.7503	162.8813	6,684.00
21/08/2019	R212 On 06-February-20			Bond Future	163.47	163.6056	163.4722	163.6056	0.00
21/08/2019	R212 On 07-May-20			Bond Future	166.53	166.6703	166.5341	166.6703	0.00
21/08/2019	R213 On 07-November-19			Bond Future	9.26	84.9562	9.2552	84.9562	20,554.00
21/08/2019	R213 On 07-November-19	9.58	Call	Bond Future	2718	2	2718	2	0.00
21/08/2019	R213 On 07-November-19	9.59	Call	Bond Future	2761	2	2761	2	0.00
21/08/2019	R213 On 07-November-19	9.60	Call	Bond Future	2804	2	2804	2	0.00
21/08/2019	R213 On 07-November-19	9.60	Put	Bond Future	708	1	708	1	0.00
21/08/2019	R213 On 07-November-19	9.58	Put	Bond Future	742	1	742	1	0.00
21/08/2019	R213 On 07-November-19	9.59	Put	Bond Future	725	1	725	1	0.00
21/08/2019	R213 On 06-February-20			Bond Future	9.33	86.4849	9.3258	86.4849	0.00
21/08/2019	R213 On 06-February-20	9.28	Call	Bond Future	2151	2	2151	2	0.00
21/08/2019	R213 On 06-February-20	9.27	Call	Bond Future	2120	2	2120	2	0.00
21/08/2019	R213 On 06-February-20	9.26	Call	Bond Future	2089	2	2089	2	0.00
21/08/2019	R213 On 06-February-20	9.27	Put	Bond Future	2459	3	2459	3	0.00
21/08/2019	R213 On 06-February-20	9.26	Put	Bond Future	2489	3	2489	3	0.00
21/08/2019	R213 On 06-February-20	9.28	Put	Bond Future	2429	3	2429	3	0.00
21/08/2019	R213 On 07-May-20			Bond Future	9.39	84.5325	9.3860	84.5325	0.00
21/08/2019	R213 On 07-May-20	9.00	Call	Bond Future	1762	1	1762	1	0.00
21/08/2019	R213 On 07-May-20	9.01	Call	Bond Future	1788	1	1788	1	0.00
21/08/2019	R213 On 07-May-20	9.02	Call	Bond Future	1815	1	1815	1	0.00
21/08/2019	R213 On 07-May-20	9.02	Put	Bond Future	4038	5	4038	5	0.00
21/08/2019	R213 On 07-May-20	9.00	Put	Bond Future	4109	5	4109	5	0.00
21/08/2019	R213 On 07-May-20	9.01	Put	Bond Future	4074	5	4074	5	0.00
21/08/2019	R214 On 07-November-19			Bond Future	9.94	70.2673	9.9414	70.2673	16,189.00
21/08/2019	R214 On 07-November-19	10.01	Call	Bond Future	1993	2	1993	2	0.00
21/08/2019	R214 On 07-November-19	10.02	Call	Bond Future	2030	2	2030	2	0.00
21/08/2019	R214 On 07-November-19	10.00	Call	Bond Future	1956	2	1956	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
21/08/2019	R214 On 07-November-19	10.00	Put	Bond Future	1570	2	1570	2	0.00
21/08/2019	R214 On 07-November-19	10.01	Put	Bond Future	1541	2	1541	2	0.00
21/08/2019	R214 On 07-November-19	10.02	Put	Bond Future	1512	2	1512	2	0.00
21/08/2019	R214 On 06-February-20			Bond Future	10.01	71.5317	10.0136	71.5317	0.00
21/08/2019	R214 On 06-February-20	9.71	Call	Bond Future	1645	1	1645	1	0.00
21/08/2019	R214 On 06-February-20	9.73	Call	Bond Future	1702	1	1702	1	0.00
21/08/2019	R214 On 06-February-20	9.72	Call	Bond Future	1673	1	1673	1	0.00
21/08/2019	R214 On 06-February-20	9.72	Put	Bond Future	3641	4	3641	4	0.00
21/08/2019	R214 On 06-February-20	9.73	Put	Bond Future	3601	4	3601	4	0.00
21/08/2019	R214 On 06-February-20	9.71	Put	Bond Future	3681	4	3681	4	0.00
21/08/2019	R214 On 07-May-20			Bond Future	10.08	69.5564	10.0771	69.5564	0.00
21/08/2019	R214 On 07-May-20	9.76	Call	Bond Future	2346	2	2346	2	0.00
21/08/2019	R214 On 07-May-20	9.77	Call	Bond Future	2376	2	2376	2	0.00
21/08/2019	R214 On 07-May-20	9.75	Call	Bond Future	2317	2	2317	2	0.00
21/08/2019	R214 On 07-May-20	9.75	Put	Bond Future	4490	5	4490	5	0.00
21/08/2019	R214 On 07-May-20	9.76	Put	Bond Future	4451	5	4451	5	0.00
21/08/2019	R214 On 07-May-20	9.77	Put	Bond Future	4413	5	4413	5	0.00
21/08/2019	R248 On 07-November-19			Bond Future	9.97	89.3004	9.9719	89.3004	85,959.00
21/08/2019	R248 On 07-November-19	10.03	Call	Bond Future	2428	2	2428	2	0.00
21/08/2019	R248 On 07-November-19	10.02	Call	Bond Future	2381	2	2381	2	0.00
21/08/2019	R248 On 07-November-19	10.01	Call	Bond Future	2335	2	2335	2	0.00
21/08/2019	R248 On 07-November-19	10.02	Put	Bond Future	1976	2	1976	2	0.00
21/08/2019	R248 On 07-November-19	10.01	Put	Bond Future	2014	3	2014	3	0.00
21/08/2019	R248 On 07-November-19	10.03	Put	Bond Future	1939	2	1939	2	0.00
21/08/2019	R248 On 06-February-20			Bond Future	10.04	90.9073	10.0447	90.9073	100.00
21/08/2019	R248 On 06-February-20	9.71	Call	Bond Future	1883	2	1883	2	0.00
21/08/2019	R248 On 06-February-20	9.72	Call	Bond Future	1918	2	1918	2	0.00
21/08/2019	R248 On 06-February-20	9.70	Call	Bond Future	1848	2	1848	2	0.00
21/08/2019	R248 On 06-February-20	9.72	Put	Bond Future	4700	5	4700	5	0.00
21/08/2019	R248 On 06-February-20	9.70	Put	Bond Future	4807	5	4807	5	0.00
21/08/2019	R248 On 06-February-20	9.71	Put	Bond Future	4753	5	4753	5	0.00
21/08/2019	R248 On 07-May-20			Bond Future	10.11	88.1486	10.1087	88.1486	0.00
21/08/2019	R248 On 07-May-20	9.77	Call	Bond Future	2829	2	2829	2	0.00
21/08/2019	R248 On 07-May-20	9.79	Call	Bond Future	2902	2	2902	2	0.00

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21/08/2019	R248 On 07-May-20	9.78	Call	Bond Future	2865	2	2865	2	0.00
21/08/2019	R248 On 07-May-20	9.78	Put	Bond Future	5649	6	5649	6	0.00
21/08/2019	R248 On 07-May-20	9.77	Put	Bond Future	5700	6	5700	6	0.00
21/08/2019	R248 On 07-May-20	9.79	Put	Bond Future	5599	6	5599	6	0.00