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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
30/08/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	2025 On 07-November-19			Bond Future	137.50	137.6390	137.4987	137.6390	1,451.00
30/08/2019	2025 On 06-February-20			Bond Future	138.53	138.6760	138.5332	138.6760	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
30/08/2019	2025 On 07-May-20			Bond Future	141.13	141.2725	141.1269	141.2725	0.00
30/08/2019	2029 On 07-November-19			Bond Future	102.19	102.2821	102.1935	102.2821	4,260.00
30/08/2019	2029 On 06-February-20			Bond Future	104.06	104.1481	104.0579	104.1481	0.00
30/08/2019	2029 On 07-May-20			Bond Future	104.89	104.9853	104.8935	104.9853	0.00
30/08/2019	2030 On 07-November-19			Bond Future	8.98	96.0248	8.9808	96.0248	72,544.00
30/08/2019	2030 On 07-November-19	9.48	Call	Bond Future	3500	4	3500	4	0.00
30/08/2019	2030 On 07-November-19	8.60	Call	Bond Future	451	1	451	1	5,500.00
30/08/2019	2030 On 07-November-19	9.10	Call	Bond Future	1808	2	1808	2	5,500.00
30/08/2019	2030 On 07-November-19	9.30	Call	Bond Future	2641	3	2641	3	0.00
30/08/2019	2030 On 07-November-19	9.49	Call	Bond Future	3550	4	3550	4	0.00
30/08/2019	2030 On 07-November-19	9.76	Call	Bond Future	4955	5	4955	5	0.00
30/08/2019	2030 On 07-November-19	9.20	Call	Bond Future	2205	2	2205	2	0.00
30/08/2019	2030 On 07-November-19	9.25	Call	Bond Future	2417	3	2417	3	0.00
30/08/2019	2030 On 07-November-19	8.40	Call	Bond Future	200	0	200	0	0.00
30/08/2019	2030 On 07-November-19	9.47	Call	Bond Future	3451	4	3451	4	0.00
30/08/2019	2030 On 07-November-19	9.70	Call	Bond Future	4635	5	4635	5	0.00
30/08/2019	2030 On 07-November-19	9.35	Call	Bond Future	2872	3	2872	3	0.00
30/08/2019	2030 On 07-November-19	9.85	Call	Bond Future	5441	6	5441	6	0.00
30/08/2019	2030 On 07-November-19	8.57	Call	Bond Future	403	0	403	0	0.00
30/08/2019	2030 On 07-November-19	9.12	Call	Bond Future	1884	2	1884	2	0.00
30/08/2019	2030 On 07-November-19	8.95	Call	Bond Future	1287	1	1287	1	0.00
30/08/2019	2030 On 07-November-19	8.95	Put	Bond Future	1482	1	1482	1	5,000.00
30/08/2019	2030 On 07-November-19	9.12	Put	Bond Future	1011	1	1011	1	0.00
30/08/2019	2030 On 07-November-19	9.35	Put	Bond Future	579	1	579	1	2,500.00
30/08/2019	2030 On 07-November-19	9.25	Put	Bond Future	738	1	738	1	5,333.00
30/08/2019	2030 On 07-November-19	9.70	Put	Bond Future	237	0	237	0	0.00
30/08/2019	2030 On 07-November-19	9.47	Put	Bond Future	428	0	428	0	0.00
30/08/2019	2030 On 07-November-19	9.85	Put	Bond Future	159	0	159	0	2,500.00
30/08/2019	2030 On 07-November-19	8.57	Put	Bond Future	3045	3	3045	3	0.00
30/08/2019	2030 On 07-November-19	9.10	Put	Bond Future	1059	1	1059	1	0.00
30/08/2019	2030 On 07-November-19	9.48	Put	Bond Future	418	0	418	0	0.00
30/08/2019	2030 On 07-November-19	8.60	Put	Bond Future	2897	3	2897	3	0.00
30/08/2019	2030 On 07-November-19	9.49	Put	Bond Future	407	0	407	0	0.00
30/08/2019	2030 On 07-November-19	9.76	Put	Bond Future	202	0	202	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
30/08/2019	2030 On 07-November-19	9.20	Put	Bond Future	835	1	835	1	2,750.00
30/08/2019	2030 On 07-November-19	8.40	Put	Bond Future	3964	4	3964	4	0.00
30/08/2019	2030 On 07-November-19	9.30	Put	Bond Future	654	1	654	1	2,750.00
30/08/2019	2030 On 06-February-20			Bond Future	9.04	93.7446	9.0421	93.7446	0.00
30/08/2019	2030 On 06-February-20	9.00	Call	Bond Future	2159	2	2159	2	5,820.00
30/08/2019	2030 On 06-February-20	9.14	Call	Bond Future	2628	3	2628	3	0.00
30/08/2019	2030 On 06-February-20	8.40	Call	Bond Future	704	1	704	1	5,820.00
30/08/2019	2030 On 06-February-20	9.15	Call	Bond Future	2663	3	2663	3	0.00
30/08/2019	2030 On 06-February-20	9.16	Call	Bond Future	2698	3	2698	3	0.00
30/08/2019	2030 On 06-February-20	9.16	Put	Bond Future	1972	2	1972	2	0.00
30/08/2019	2030 On 06-February-20	9.14	Put	Bond Future	2024	2	2024	2	0.00
30/08/2019	2030 On 06-February-20	8.40	Put	Bond Future	4792	5	4792	5	0.00
30/08/2019	2030 On 06-February-20	9.15	Put	Bond Future	1998	2	1998	2	0.00
30/08/2019	2030 On 06-February-20	9.00	Put	Bond Future	2420	2	2420	2	0.00
30/08/2019	2030 On 07-May-20			Bond Future	9.10	95.4781	9.1015	95.4781	0.00
30/08/2019	2030 On 07-May-20	8.80	Call	Bond Future	1976	2	1976	2	0.00
30/08/2019	2030 On 07-May-20	8.79	Call	Bond Future	1949	2	1949	2	0.00
30/08/2019	2030 On 07-May-20	8.78	Call	Bond Future	1922	2	1922	2	0.00
30/08/2019	2030 On 07-May-20	8.79	Put	Bond Future	3864	4	3864	4	0.00
30/08/2019	2030 On 07-May-20	8.78	Put	Bond Future	3900	4	3900	4	0.00
30/08/2019	2030 On 07-May-20	8.80	Put	Bond Future	3829	4	3829	4	0.00
30/08/2019	2032 On 07-November-19			Bond Future	9.38	92.9978	9.3829	92.9978	44,098.00
30/08/2019	2032 On 07-November-19	9.72	Call	Bond Future	3046	3	3046	3	0.00
30/08/2019	2032 On 07-November-19	9.71	Call	Bond Future	2998	3	2998	3	0.00
30/08/2019	2032 On 07-November-19	9.70	Call	Bond Future	2950	3	2950	3	0.00
30/08/2019	2032 On 07-November-19	9.71	Put	Bond Future	804	1	804	1	0.00
30/08/2019	2032 On 07-November-19	9.70	Put	Bond Future	822	1	822	1	0.00
30/08/2019	2032 On 07-November-19	9.72	Put	Bond Future	786	1	786	1	0.00
30/08/2019	2032 On 06-February-20			Bond Future	9.45	94.6719	9.4526	94.6719	0.00
30/08/2019	2032 On 06-February-20	9.39	Call	Bond Future	2336	2	2336	2	0.00
30/08/2019	2032 On 06-February-20	9.40	Call	Bond Future	2369	2	2369	2	0.00
30/08/2019	2032 On 06-February-20	9.38	Call	Bond Future	2302	2	2302	2	0.00
30/08/2019	2032 On 06-February-20	9.38	Put	Bond Future	2791	3	2791	3	0.00
30/08/2019	2032 On 06-February-20	9.39	Put	Bond Future	2757	3	2757	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
30/08/2019	2032 On 06-February-20	9.40	Put	Bond Future	2723	3	2723	3	0.00
30/08/2019	2032 On 07-May-20			Bond Future	9.52	92.2622	9.5189	92.2622	0.00
30/08/2019	2032 On 07-May-20	9.17	Call	Bond Future	2125	2	2125	2	0.00
30/08/2019	2032 On 07-May-20	9.19	Call	Bond Future	2183	2	2183	2	0.00
30/08/2019	2032 On 07-May-20	9.18	Call	Bond Future	2154	2	2154	2	0.00
30/08/2019	2032 On 07-May-20	9.18	Put	Bond Future	4426	4	4426	4	0.00
30/08/2019	2032 On 07-May-20	9.19	Put	Bond Future	4387	4	4387	4	0.00
30/08/2019	2032 On 07-May-20	9.17	Put	Bond Future	4466	4	4466	4	0.00
30/08/2019	2033 On 07-November-19			Bond Future	102.98	103.2145	102.9754	103.2145	6,260.00
30/08/2019	2033 On 06-February-20			Bond Future	104.85	105.0975	104.8542	105.0975	0.00
30/08/2019	2033 On 07-May-20			Bond Future	105.62	105.8695	105.6216	105.8695	0.00
30/08/2019	2037 On 07-November-19			Bond Future	9.79	92.0169	9.7940	92.0169	60,745.00
30/08/2019	2037 On 07-November-19	9.95	Call	Bond Future	2485	3	2485	3	0.00
30/08/2019	2037 On 07-November-19	9.97	Call	Bond Future	2578	3	2578	3	0.00
30/08/2019	2037 On 07-November-19	9.96	Call	Bond Future	2532	3	2532	3	0.00
30/08/2019	2037 On 07-November-19	9.96	Put	Bond Future	1288	1	1288	1	0.00
30/08/2019	2037 On 07-November-19	9.97	Put	Bond Future	1260	1	1260	1	0.00
30/08/2019	2037 On 07-November-19	9.95	Put	Bond Future	1315	1	1315	1	0.00
30/08/2019	2037 On 06-February-20			Bond Future	9.87	89.4140	9.8664	89.4140	0.00
30/08/2019	2037 On 06-February-20	9.68	Call	Bond Future	2283	2	2283	2	0.00
30/08/2019	2037 On 06-February-20	9.67	Call	Bond Future	2249	2	2249	2	0.00
30/08/2019	2037 On 06-February-20	9.66	Call	Bond Future	2215	2	2215	2	0.00
30/08/2019	2037 On 06-February-20	9.67	Put	Bond Future	3734	3	3734	3	0.00
30/08/2019	2037 On 06-February-20	9.66	Put	Bond Future	3777	3	3777	3	0.00
30/08/2019	2037 On 06-February-20	9.68	Put	Bond Future	3691	3	3691	3	0.00
30/08/2019	2037 On 07-May-20			Bond Future	9.94	91.0675	9.9372	91.0675	0.00
30/08/2019	2037 On 07-May-20	9.59	Call	Bond Future	2445	3	2445	3	0.00
30/08/2019	2037 On 07-May-20	9.60	Call	Bond Future	2477	3	2477	3	0.00
30/08/2019	2037 On 07-May-20	9.61	Call	Bond Future	2509	3	2509	3	0.00
30/08/2019	2037 On 07-May-20	9.61	Put	Bond Future	4969	5	4969	5	0.00
30/08/2019	2037 On 07-May-20	9.59	Put	Bond Future	5059	5	5059	5	0.00
30/08/2019	2037 On 07-May-20	9.60	Put	Bond Future	5014	5	5014	5	0.00
30/08/2019	2038 On 07-November-19			Bond Future	121.06	121.2373	121.0615	121.2373	21,774.00
30/08/2019	2038 On 06-February-20			Bond Future	121.61	121.7908	121.6119	121.7908	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
30/08/2019	2038 On 07-May-20			Bond Future	123.89	124.0711	123.8888	124.0711	0.00
30/08/2019	2040 On 07-November-19			Bond Future	9.92	94.8404	9.9247	94.8404	42,875.00
30/08/2019	2040 On 07-November-19	10.03	Call	Bond Future	2382	3	2382	3	0.00
30/08/2019	2040 On 07-November-19	10.04	Call	Bond Future	2429	3	2429	3	0.00
30/08/2019	2040 On 07-November-19	9.80	Call	Bond Future	1421	2	1421	2	1,260.00
30/08/2019	2040 On 07-November-19	9.30	Call	Bond Future	240	0	240	0	1,260.00
30/08/2019	2040 On 07-November-19	10.05	Call	Bond Future	2477	3	2477	3	0.00
30/08/2019	2040 On 07-November-19	10.05	Put	Bond Future	1471	1	1471	1	0.00
30/08/2019	2040 On 07-November-19	10.03	Put	Bond Future	1535	1	1535	1	0.00
30/08/2019	2040 On 07-November-19	9.80	Put	Bond Future	2440	2	2440	2	0.00
30/08/2019	2040 On 07-November-19	9.30	Put	Bond Future	5532	5	5532	5	0.00
30/08/2019	2040 On 07-November-19	10.04	Put	Bond Future	1503	1	1503	1	0.00
30/08/2019	2040 On 06-February-20			Bond Future	10.00	92.0378	9.9981	92.0378	0.00
30/08/2019	2040 On 06-February-20	8.40	Call	Bond Future	71	0	71	0	0.00
30/08/2019	2040 On 06-February-20	9.74	Call	Bond Future	2157	2	2157	2	0.00
30/08/2019	2040 On 06-February-20	9.76	Call	Bond Future	2227	2	2227	2	0.00
30/08/2019	2040 On 06-February-20	9.00	Call	Bond Future	401	0	401	0	0.00
30/08/2019	2040 On 06-February-20	9.75	Call	Bond Future	2192	2	2192	2	0.00
30/08/2019	2040 On 06-February-20	9.75	Put	Bond Future	4209	4	4209	4	0.00
30/08/2019	2040 On 06-February-20	9.76	Put	Bond Future	4162	4	4162	4	0.00
30/08/2019	2040 On 06-February-20	9.00	Put	Bond Future	8962	9	8962	9	0.00
30/08/2019	2040 On 06-February-20	9.74	Put	Bond Future	4257	4	4257	4	0.00
30/08/2019	2040 On 06-February-20	8.40	Put	Bond Future	14394	14	14394	14	0.00
30/08/2019	2040 On 07-May-20			Bond Future	10.07	93.7398	10.0698	93.7398	0.00
30/08/2019	2040 On 07-May-20	9.75	Call	Bond Future	2771	3	2771	3	0.00
30/08/2019	2040 On 07-May-20	9.74	Call	Bond Future	2736	3	2736	3	0.00
30/08/2019	2040 On 07-May-20	9.73	Call	Bond Future	2701	3	2701	3	0.00
30/08/2019	2040 On 07-May-20	9.73	Put	Bond Future	5445	5	5445	5	0.00
30/08/2019	2040 On 07-May-20	9.75	Put	Bond Future	5350	5	5350	5	0.00
30/08/2019	2040 On 07-May-20	9.74	Put	Bond Future	5397	5	5397	5	0.00
30/08/2019	2044 On 07-November-19			Bond Future	9.97	91.6766	9.9730	91.6766	37,891.00
30/08/2019	2044 On 07-November-19	10.06	Call	Bond Future	2348	3	2348	3	0.00
30/08/2019	2044 On 07-November-19	10.52	Call	Bond Future	4920	5	4920	5	0.00
30/08/2019	2044 On 07-November-19	10.05	Call	Bond Future	2301	3	2301	3	0.00

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30/08/2019	2044 On 07-November-19	10.07	Call	Bond Future	2395	3	2395	3	0.00
30/08/2019	2044 On 07-November-19	9.19	Call	Bond Future	118	0	118	0	328.00
30/08/2019	2044 On 07-November-19	9.74	Call	Bond Future	1092	1	1092	1	328.00
30/08/2019	2044 On 07-November-19	10.05	Put	Bond Future	1671	2	1671	2	0.00
30/08/2019	2044 On 07-November-19	9.19	Put	Bond Future	6977	7	6977	7	0.00
30/08/2019	2044 On 07-November-19	10.07	Put	Bond Future	1603	2	1603	2	0.00
30/08/2019	2044 On 07-November-19	9.74	Put	Bond Future	3046	3	3046	3	0.00
30/08/2019	2044 On 07-November-19	10.06	Put	Bond Future	1637	2	1637	2	0.00
30/08/2019	2044 On 07-November-19	10.52	Put	Bond Future	601	1	601	1	328.00
30/08/2019	2044 On 06-February-20			Bond Future	10.04	88.9424	10.0440	88.9424	0.00
30/08/2019	2044 On 06-February-20	9.77	Call	Bond Future	2157	2	2157	2	0.00
30/08/2019	2044 On 06-February-20	9.09	Call	Bond Future	476	0	476	0	328.00
30/08/2019	2044 On 06-February-20	9.74	Call	Bond Future	2054	2	2054	2	328.00
30/08/2019	2044 On 06-February-20	9.76	Call	Bond Future	2123	2	2123	2	0.00
30/08/2019	2044 On 06-February-20	10.78	Call	Bond Future	6978	7	6978	7	0.00
30/08/2019	2044 On 06-February-20	9.78	Call	Bond Future	2192	2	2192	2	0.00
30/08/2019	2044 On 06-February-20	9.76	Put	Bond Future	4482	4	4482	4	0.00
30/08/2019	2044 On 06-February-20	9.78	Put	Bond Future	4382	4	4382	4	0.00
30/08/2019	2044 On 06-February-20	10.78	Put	Bond Future	1320	1	1320	1	328.00
30/08/2019	2044 On 06-February-20	9.77	Put	Bond Future	4432	4	4432	4	0.00
30/08/2019	2044 On 06-February-20	9.74	Put	Bond Future	4583	4	4583	4	0.00
30/08/2019	2044 On 06-February-20	9.09	Put	Bond Future	8834	8	8834	8	0.00
30/08/2019	2044 On 07-May-20			Bond Future	10.11	90.5871	10.1133	90.5871	0.00
30/08/2019	2044 On 07-May-20	9.79	Call	Bond Future	2829	3	2829	3	0.00
30/08/2019	2044 On 07-May-20	9.81	Call	Bond Future	2900	3	2900	3	0.00
30/08/2019	2044 On 07-May-20	9.26	Call	Bond Future	1271	1	1271	1	556.00
30/08/2019	2044 On 07-May-20	9.33	Call	Bond Future	1438	1	1438	1	100.00
30/08/2019	2044 On 07-May-20	9.98	Call	Bond Future	3537	4	3537	4	100.00
30/08/2019	2044 On 07-May-20	9.80	Call	Bond Future	2865	3	2865	3	0.00
30/08/2019	2044 On 07-May-20	9.91	Call	Bond Future	3267	3	3267	3	556.00
30/08/2019	2044 On 07-May-20	11.02	Call	Bond Future	8588	9	8588	9	0.00
30/08/2019	2044 On 07-May-20	11.09	Call	Bond Future	8938	9	8938	9	0.00
30/08/2019	2044 On 07-May-20	9.80	Put	Bond Future	5441	5	5441	5	0.00
30/08/2019	2044 On 07-May-20	9.26	Put	Bond Future	8591	8	8591	8	0.00

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30/08/2019	2044 On 07-May-20	9.91	Put	Bond Future	4925	5	4925	5	0.00
30/08/2019	2044 On 07-May-20	9.98	Put	Bond Future	4618	4	4618	4	0.00
30/08/2019	2044 On 07-May-20	11.02	Put	Bond Future	1786	2	1786	2	556.00
30/08/2019	2044 On 07-May-20	11.09	Put	Bond Future	1649	2	1649	2	100.00
30/08/2019	2044 On 07-May-20	9.79	Put	Bond Future	5490	5	5490	5	0.00
30/08/2019	2044 On 07-May-20	9.33	Put	Bond Future	8120	8	8120	8	0.00
30/08/2019	2044 On 07-May-20	9.81	Put	Bond Future	5392	5	5392	5	0.00
30/08/2019	2046 On 07-November-19			Bond Future	112.04	112.2446	112.0382	112.2446	17,994.00
30/08/2019	2046 On 06-February-20			Bond Future	114.08	114.2922	114.0822	114.2922	0.00
30/08/2019	2046 On 07-May-20			Bond Future	114.47	114.6836	114.4698	114.6836	0.00
30/08/2019	2050 On 07-November-19			Bond Future	116.99	117.2258	116.9901	117.2258	12,882.00
30/08/2019	2050 On 06-February-20			Bond Future	117.29	117.5288	117.2888	117.5288	0.00
30/08/2019	2050 On 07-May-20			Bond Future	119.48	119.7293	119.4848	119.7293	0.00
30/08/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	AL37 On 07-November-19			Index Future	667.57	668.3380	667.5670	668.3380	0.00
30/08/2019	AL37 On 06-February-20			Index Future	679.58	680.3680	679.5840	680.3680	0.00
30/08/2019	AL37 On 07-May-20			Index Future	692.15	692.9480	692.1480	692.9480	0.00
30/08/2019	AL7T On 07-November-19			Index Future	774.97	776.7020	774.9710	776.7020	120.00
30/08/2019	AL7T On 06-February-20			Index Future	788.92	790.6830	788.9210	790.6830	0.00
30/08/2019	AL7T On 07-May-20			Index Future	803.51	805.3020	803.5070	805.3020	0.00
30/08/2019	ALBI On 07-November-19			Index Future	692.17	694.0300	692.1670	694.0300	220.00
30/08/2019	ALBI On 06-February-20			Index Future	704.63	706.5230	704.6270	706.5230	0.00
30/08/2019	ALBI On 07-May-20			Index Future	717.66	719.5860	717.6550	719.5860	0.00
30/08/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	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
30/08/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/08/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2019	ES33 On 07-November-19			Bond Future	10.94	77.1364	10.9439	77.1364	350.00
30/08/2019	ES33 On 06-February-20			Bond Future	11.07	78.5248	11.0651	78.5248	0.00
30/08/2019	ES33 On 07-May-20			Bond Future	11.18	76.1827	11.1818	76.1827	0.00
30/08/2019	ES42 On 07-November-19			Bond Future	11.30	78.0323	11.2988	78.0323	4,919.00
30/08/2019	ES42 On 06-February-20			Bond Future	11.42	79.4369	11.4152	79.4369	0.00
30/08/2019	ES42 On 07-May-20			Bond Future	11.53	76.6411	11.5321	76.6411	0.00
30/08/2019	GOVI On 07-November-19			GOVI	685.04	686.9310	685.0360	686.9310	1,189.00
30/08/2019	GOVI On 07-November-19	672.90	Call	GOVI	121360	14	121360	14	0.00
30/08/2019	GOVI On 07-November-19	672.91	Call	GOVI	121260	14	121260	14	0.00
30/08/2019	GOVI On 07-November-19	672.92	Call	GOVI	121160	14	121160	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
30/08/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
30/08/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
30/08/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
30/08/2019	GOVI On 06-February-20			GOVI	697.37	699.2970	697.3680	699.2970	0.00
30/08/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
30/08/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
30/08/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
30/08/2019	GOVI On 06-February-20	703.13	Put	GOVI	57620	4	57620	4	0.00
30/08/2019	GOVI On 06-February-20	703.15	Put	GOVI	57820	4	57820	4	0.00
30/08/2019	GOVI On 06-February-20	703.14	Put	GOVI	57720	4	57720	4	0.00
30/08/2019	GOVI On 07-May-20			GOVI	710.26	712.2260	710.2610	712.2260	0.00
30/08/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
30/08/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
30/08/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
30/08/2019	GOVI On 07-May-20	720.00	Put	GOVI	97390	8	97390	8	0.00
30/08/2019	GOVI On 07-May-20	719.98	Put	GOVI	97190	8	97190	8	0.00
30/08/2019	GOVI On 07-May-20	719.99	Put	GOVI	97290	8	97290	8	0.00
30/08/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/08/2019	IGOV On 07-November-19			Index Future	262.89	263.1980	262.8940	263.1980	1,017.00
30/08/2019	IGOV On 06-February-20			Index Future	267.69	268.0000	267.6900	268.0000	0.00
30/08/2019	IGOV On 07-May-20			Index Future	272.70	273.0180	272.7020	273.0180	0.00
30/08/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
30/08/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
30/08/2019	IS02 On 20-December-19			Interest Rate Swap	102.69	102.6900	102.6900	102.6900	0.00
30/08/2019	IS02 On 23-March-20			Interest Rate Swap	98.54	98.5400	98.5400	98.5400	0.00
30/08/2019	IS02 On 22-June-20			Interest Rate Swap	101.93	101.9300	101.9300	101.9300	0.00
30/08/2019	IS02 On 21-September-20			Interest Rate Swap	98.73	98.7300	98.7300	98.7300	0.00
30/08/2019	IS05 On 17-December-20			Interest Rate Swap	95.31	95.3100	95.3100	95.3100	0.00
30/08/2019	IS05 On 16-March-21			Interest Rate Swap	94.25	94.2600	94.2500	94.2600	0.00
30/08/2019	IS05 On 15-June-21			Interest Rate Swap	93.15	93.1600	93.1500	93.1600	0.00
30/08/2019	IS05 On 21-September-21			Interest Rate Swap	93.02	93.0300	93.0200	93.0300	0.00
30/08/2019	IS05 On 21-December-21			Interest Rate Swap	94.97	94.9800	94.9700	94.9800	51.00
30/08/2019	IS05 On 15-March-22			Interest Rate Swap	94.88	94.8900	94.8800	94.8900	0.00
30/08/2019	IS05 On 21-June-22			Interest Rate Swap	95.83	95.8300	95.8300	95.8300	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
30/08/2019	IS05 On 20-September-22			Interest Rate Swap	99.55	99.5500	99.5500	99.5500	0.00
30/08/2019	IS05 On 20-December-22			Interest Rate Swap	100.60	100.5900	100.6000	100.5900	0.00
30/08/2019	IS05 On 22-March-23			Interest Rate Swap	93.68	93.6600	93.6800	93.6600	0.00
30/08/2019	IS05 On 20-June-23			Interest Rate Swap	99.60	99.5700	99.6000	99.5700	0.00
30/08/2019	IS05 On 19-September-23			Interest Rate Swap	94.85	94.8100	94.8500	94.8100	0.00
30/08/2019	IS10 On 17-December-25			Interest Rate Swap	90.14	90.0900	90.1400	90.0900	0.00
30/08/2019	IS10 On 16-March-26			Interest Rate Swap	86.95	86.9100	86.9500	86.9100	0.00
30/08/2019	IS10 On 15-June-26			Interest Rate Swap	85.55	85.5200	85.5500	85.5200	0.00
30/08/2019	IS10 On 21-September-26			Interest Rate Swap	87.67	87.6400	87.6700	87.6400	0.00
30/08/2019	IS10 On 21-December-26			Interest Rate Swap	91.49	91.4600	91.4900	91.4600	0.00
30/08/2019	IS10 On 15-March-27			Interest Rate Swap	89.95	89.9100	89.9500	89.9100	0.00
30/08/2019	IS10 On 21-June-27			Interest Rate Swap	92.03	91.9800	92.0300	91.9800	0.00
30/08/2019	IS10 On 20-September-27			Interest Rate Swap	97.56	97.5000	97.5600	97.5000	0.00
30/08/2019	IS10 On 20-December-27			Interest Rate Swap	97.90	97.8300	97.9000	97.8300	0.00
30/08/2019	IS10 On 22-March-28			Interest Rate Swap	91.20	91.1400	91.2000	91.1400	0.00
30/08/2019	IS10 On 20-June-28			Interest Rate Swap	98.56	98.5000	98.5600	98.5000	0.00
30/08/2019	IS10 On 19-September-28			Interest Rate Swap	91.93	91.8600	91.9300	91.8600	0.00
30/08/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/08/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/08/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
30/08/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
30/08/2019	R023 On 07-November-19			Bond Future	7.27	103.0459	7.2680	103.0459	53,397.00
30/08/2019	R023 On 07-November-19	7.98	Call	Bond Future	2100	2	2100	2	0.00
30/08/2019	R023 On 07-November-19	8.00	Call	Bond Future	2154	2	2154	2	0.00
30/08/2019	R023 On 07-November-19	7.99	Call	Bond Future	2127	2	2127	2	0.00
30/08/2019	R023 On 07-November-19	7.98	Put	Bond Future	52	0	52	0	0.00
30/08/2019	R023 On 07-November-19	8.00	Put	Bond Future	49	0	49	0	0.00
30/08/2019	R023 On 07-November-19	7.99	Put	Bond Future	50	0	50	0	0.00
30/08/2019	R023 On 06-February-20			Bond Future	7.27	104.9008	7.2721	104.9008	0.00
30/08/2019	R023 On 06-February-20	7.52	Call	Bond Future	1168	1	1168	1	0.00
30/08/2019	R023 On 06-February-20	7.54	Call	Bond Future	1207	1	1207	1	0.00
30/08/2019	R023 On 06-February-20	7.53	Call	Bond Future	1187	1	1187	1	0.00
30/08/2019	R023 On 06-February-20	7.53	Put	Bond Future	491	0	491	0	0.00
30/08/2019	R023 On 06-February-20	7.54	Put	Bond Future	483	0	483	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
30/08/2019	R023 On 06-February-20	7.52	Put	Bond Future	498	0	498	0	0.00
30/08/2019	R023 On 07-May-20			Bond Future	7.24	102.9073	7.2441	102.9073	0.00
30/08/2019	R023 On 07-May-20	6.90	Call	Bond Future	465	0	465	0	0.00
30/08/2019	R023 On 07-May-20	6.91	Call	Bond Future	476	0	476	0	0.00
30/08/2019	R023 On 07-May-20	6.89	Call	Bond Future	454	0	454	0	0.00
30/08/2019	R023 On 07-May-20	6.89	Put	Bond Future	1350	1	1350	1	0.00
30/08/2019	R023 On 07-May-20	6.90	Put	Bond Future	1335	1	1335	1	0.00
30/08/2019	R023 On 07-May-20	6.91	Put	Bond Future	1321	1	1321	1	0.00
30/08/2019	R035 On 07-November-19			Bond Future	9.68	95.6900	9.6775	95.6900	94,834.00
30/08/2019	R035 On 07-November-19	8.92	Call	Bond Future	118	0	118	0	3,500.00
30/08/2019	R035 On 07-November-19	9.87	Call	Bond Future	2597	3	2597	3	0.00
30/08/2019	R035 On 07-November-19	9.52	Call	Bond Future	1195	1	1195	1	3,500.00
30/08/2019	R035 On 07-November-19	9.88	Call	Bond Future	2645	3	2645	3	0.00
30/08/2019	R035 On 07-November-19	9.89	Call	Bond Future	2693	3	2693	3	0.00
30/08/2019	R035 On 07-November-19	10.21	Call	Bond Future	4423	5	4423	5	0.00
30/08/2019	R035 On 07-November-19	9.88	Put	Bond Future	1137	1	1137	1	0.00
30/08/2019	R035 On 07-November-19	9.87	Put	Bond Future	1163	1	1163	1	0.00
30/08/2019	R035 On 07-November-19	10.21	Put	Bond Future	535	1	535	1	3,500.00
30/08/2019	R035 On 07-November-19	8.92	Put	Bond Future	6087	6	6087	6	0.00
30/08/2019	R035 On 07-November-19	9.52	Put	Bond Future	2393	2	2393	2	0.00
30/08/2019	R035 On 07-November-19	9.89	Put	Bond Future	1112	1	1112	1	0.00
30/08/2019	R035 On 06-February-20			Bond Future	9.75	97.4125	9.7549	97.4125	0.00
30/08/2019	R035 On 06-February-20	9.61	Call	Bond Future	2347	2	2347	2	0.00
30/08/2019	R035 On 06-February-20	9.60	Call	Bond Future	2313	2	2313	2	0.00
30/08/2019	R035 On 06-February-20	9.59	Call	Bond Future	2278	2	2278	2	0.00
30/08/2019	R035 On 06-February-20	9.59	Put	Bond Future	3512	3	3512	3	0.00
30/08/2019	R035 On 06-February-20	9.61	Put	Bond Future	3431	3	3431	3	0.00
30/08/2019	R035 On 06-February-20	9.60	Put	Bond Future	3471	3	3471	3	0.00
30/08/2019	R035 On 07-May-20			Bond Future	9.82	94.7097	9.8227	94.7097	0.00
30/08/2019	R035 On 07-May-20	9.11	Call	Bond Future	1430	1	1430	1	5,000.00
30/08/2019	R035 On 07-May-20	9.75	Call	Bond Future	3376	3	3376	3	5,000.00
30/08/2019	R035 On 07-May-20	9.47	Call	Bond Future	2423	3	2423	3	0.00
30/08/2019	R035 On 07-May-20	9.49	Call	Bond Future	2487	3	2487	3	0.00
30/08/2019	R035 On 07-May-20	10.75	Call	Bond Future	7960	8	7960	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
30/08/2019	R035 On 07-May-20	9.48	Call	Bond Future	2455	3	2455	3	0.00
30/08/2019	R035 On 07-May-20	9.47	Put	Bond Future	5053	5	5053	5	0.00
30/08/2019	R035 On 07-May-20	9.75	Put	Bond Future	3909	4	3909	4	0.00
30/08/2019	R035 On 07-May-20	9.49	Put	Bond Future	4964	5	4964	5	0.00
30/08/2019	R035 On 07-May-20	10.75	Put	Bond Future	1533	1	1533	1	5,000.00
30/08/2019	R035 On 07-May-20	9.48	Put	Bond Future	5008	5	5008	5	0.00
30/08/2019	R035 On 07-May-20	9.11	Put	Bond Future	6857	7	6857	7	0.00
30/08/2019	R035 On 06-August-20			Bond Future	9.89	96.4716	9.8915	96.4716	0.00
30/08/2019	R035 On 06-August-20	9.00	Call	Bond Future	1712	2	1712	2	24,761.00
30/08/2019	R035 On 06-August-20	9.92	Call	Bond Future	4549	5	4549	5	0.00
30/08/2019	R035 On 06-August-20	9.91	Call	Bond Future	4510	5	4510	5	0.00
30/08/2019	R035 On 06-August-20	9.93	Call	Bond Future	4587	5	4587	5	0.00
30/08/2019	R035 On 06-August-20	9.91	Put	Bond Future	4377	4	4377	4	0.00
30/08/2019	R035 On 06-August-20	9.93	Put	Bond Future	4310	4	4310	4	0.00
30/08/2019	R035 On 06-August-20	9.00	Put	Bond Future	8464	8	8464	8	0.00
30/08/2019	R035 On 06-August-20	9.92	Put	Bond Future	4344	4	4344	4	0.00
30/08/2019	R186 On 07-November-19			Bond Future	8.26	116.1958	8.2571	116.1958	127,150.00
30/08/2019	R186 On 07-November-19	8.25	Call	Bond Future	1123	1	1123	1	3,750.00
30/08/2019	R186 On 07-November-19	8.73	Call	Bond Future	2974	3	2974	3	0.00
30/08/2019	R186 On 07-November-19	8.23	Call	Bond Future	1066	1	1066	1	4,955.00
30/08/2019	R186 On 07-November-19	8.94	Call	Bond Future	3978	4	3978	4	0.00
30/08/2019	R186 On 07-November-19	8.20	Call	Bond Future	983	1	983	1	0.00
30/08/2019	R186 On 07-November-19	8.96	Call	Bond Future	4076	4	4076	4	0.00
30/08/2019	R186 On 07-November-19	8.95	Call	Bond Future	4027	4	4027	4	0.00
30/08/2019	R186 On 07-November-19	8.96	Put	Bond Future	165	0	165	0	0.00
30/08/2019	R186 On 07-November-19	8.23	Put	Bond Future	1220	1	1220	1	0.00
30/08/2019	R186 On 07-November-19	8.20	Put	Bond Future	1309	1	1309	1	7,500.00
30/08/2019	R186 On 07-November-19	8.95	Put	Bond Future	170	0	170	0	0.00
30/08/2019	R186 On 07-November-19	8.73	Put	Bond Future	323	0	323	0	4,955.00
30/08/2019	R186 On 07-November-19	8.94	Put	Bond Future	175	0	175	0	0.00
30/08/2019	R186 On 07-November-19	8.25	Put	Bond Future	1163	1	1163	1	3,750.00
30/08/2019	R186 On 06-February-20			Bond Future	8.30	112.9833	8.3046	112.9833	0.00
30/08/2019	R186 On 06-February-20	8.11	Call	Bond Future	1381	1	1381	1	1,007.00
30/08/2019	R186 On 06-February-20	8.55	Call	Bond Future	2707	3	2707	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
30/08/2019	R186 On 06-February-20	8.50	Call	Bond Future	2530	3	2530	3	0.00
30/08/2019	R186 On 06-February-20	8.57	Call	Bond Future	2779	3	2779	3	0.00
30/08/2019	R186 On 06-February-20	9.00	Call	Bond Future	4494	5	4494	5	0.00
30/08/2019	R186 On 06-February-20	8.56	Call	Bond Future	2743	3	2743	3	0.00
30/08/2019	R186 On 06-February-20	8.56	Put	Bond Future	1345	1	1345	1	0.00
30/08/2019	R186 On 06-February-20	9.00	Put	Bond Future	740	1	740	1	1,007.00
30/08/2019	R186 On 06-February-20	8.50	Put	Bond Future	1459	1	1459	1	1,007.00
30/08/2019	R186 On 06-February-20	8.57	Put	Bond Future	1327	1	1327	1	0.00
30/08/2019	R186 On 06-February-20	8.11	Put	Bond Future	2461	2	2461	2	0.00
30/08/2019	R186 On 06-February-20	8.55	Put	Bond Future	1363	1	1363	1	0.00
30/08/2019	R186 On 07-May-20			Bond Future	8.35	115.0725	8.3456	115.0725	0.00
30/08/2019	R186 On 07-May-20	8.08	Call	Bond Future	1625	2	1625	2	0.00
30/08/2019	R186 On 07-May-20	8.93	Call	Bond Future	4416	4	4416	4	0.00
30/08/2019	R186 On 07-May-20	8.28	Call	Bond Future	2157	2	2157	2	6,000.00
30/08/2019	R186 On 07-May-20	8.09	Call	Bond Future	1649	2	1649	2	0.00
30/08/2019	R186 On 07-May-20	8.07	Call	Bond Future	1600	2	1600	2	0.00
30/08/2019	R186 On 07-May-20	7.60	Call	Bond Future	656	1	656	1	6,000.00
30/08/2019	R186 On 07-May-20	8.07	Put	Bond Future	3085	3	3085	3	0.00
30/08/2019	R186 On 07-May-20	7.60	Put	Bond Future	4732	4	4732	4	0.00
30/08/2019	R186 On 07-May-20	8.93	Put	Bond Future	1350	1	1350	1	6,000.00
30/08/2019	R186 On 07-May-20	8.28	Put	Bond Future	2509	2	2509	2	0.00
30/08/2019	R186 On 07-May-20	8.09	Put	Bond Future	3026	3	3026	3	0.00
30/08/2019	R186 On 07-May-20	8.08	Put	Bond Future	3055	3	3055	3	0.00
30/08/2019	R197 On 07-November-19			Bond Future	308.60	308.6066	308.6002	308.6066	2,507.00
30/08/2019	R197 On 06-February-20			Bond Future	306.57	306.5783	306.5720	306.5783	40.00
30/08/2019	R197 On 07-May-20			Bond Future	312.31	312.3184	312.3119	312.3184	0.00
30/08/2019	R202 On 07-November-19			Bond Future	233.68	234.2020	233.6828	234.2020	9,082.00
30/08/2019	R202 On 06-February-20			Bond Future	233.88	234.4068	233.8783	234.4068	0.00
30/08/2019	R202 On 07-May-20			Bond Future	238.26	238.7956	238.2572	238.7956	0.00
30/08/2019	R207 On 07-November-19			Bond Future	6.42	102.4720	6.4227	102.4720	3,884.00
30/08/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
30/08/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
30/08/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
30/08/2019	R207 On 07-November-19	2.06	Put	Bond Future	781	1	781	1	0.00

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30/08/2019	R207 On 07-November-19	2.07	Put	Bond Future	779	1	779	1	0.00
30/08/2019	R207 On 07-November-19	2.08	Put	Bond Future	777	1	777	1	0.00
30/08/2019	R208 On 07-November-19			Bond Future	6.47	101.1473	6.4662	101.1473	10,069.00
30/08/2019	R208 On 07-November-19	6.84	Call	Bond Future	509	1	509	1	0.00
30/08/2019	R208 On 07-November-19	6.83	Call	Bond Future	497	1	497	1	0.00
30/08/2019	R208 On 07-November-19	6.82	Call	Bond Future	486	0	486	0	0.00
30/08/2019	R208 On 07-November-19	6.83	Put	Bond Future	23	0	23	0	0.00
30/08/2019	R208 On 07-November-19	6.82	Put	Bond Future	24	0	24	0	0.00
30/08/2019	R208 On 07-November-19	6.84	Put	Bond Future	22	0	22	0	0.00
30/08/2019	R208 On 06-February-20			Bond Future	6.27	102.9680	6.2744	102.9680	0.00
30/08/2019	R208 On 06-February-20	6.12	Call	Bond Future	107	0	107	0	0.00
30/08/2019	R208 On 06-February-20	6.13	Call	Bond Future	111	0	111	0	0.00
30/08/2019	R208 On 06-February-20	6.14	Call	Bond Future	116	0	116	0	0.00
30/08/2019	R208 On 06-February-20	6.14	Put	Bond Future	262	0	262	0	0.00
30/08/2019	R208 On 06-February-20	6.12	Put	Bond Future	274	0	274	0	0.00
30/08/2019	R208 On 06-February-20	6.13	Put	Bond Future	268	0	268	0	0.00
30/08/2019	R208 On 07-May-20			Bond Future	5.92	101.4681	5.9171	101.4681	0.00
30/08/2019	R208 On 07-May-20	4.82	Call	Bond Future	1	0	1	0	0.00
30/08/2019	R208 On 07-May-20	4.81	Call	Bond Future	1	0	1	0	0.00
30/08/2019	R208 On 07-May-20	4.80	Call	Bond Future	1	0	1	0	0.00
30/08/2019	R208 On 07-May-20	4.81	Put	Bond Future	957	1	957	1	0.00
30/08/2019	R208 On 07-May-20	4.80	Put	Bond Future	965	1	965	1	0.00
30/08/2019	R208 On 07-May-20	4.82	Put	Bond Future	948	1	948	1	0.00
30/08/2019	R209 On 07-November-19			Bond Future	9.66	73.1752	9.6649	73.1752	89,461.00
30/08/2019	R209 On 07-November-19	9.80	Call	Bond Future	2055	2	2055	2	0.00
30/08/2019	R209 On 07-November-19	8.92	Call	Bond Future	137	0	137	0	8,000.00
30/08/2019	R209 On 07-November-19	9.50	Call	Bond Future	1063	1	1063	1	5,000.00
30/08/2019	R209 On 07-November-19	9.82	Call	Bond Future	2134	2	2134	2	0.00
30/08/2019	R209 On 07-November-19	9.33	Call	Bond Future	666	1	666	1	8,000.00
30/08/2019	R209 On 07-November-19	9.77	Call	Bond Future	1939	2	1939	2	0.00
30/08/2019	R209 On 07-November-19	9.81	Call	Bond Future	2095	2	2095	2	0.00
30/08/2019	R209 On 07-November-19	9.81	Put	Bond Future	1168	1	1168	1	0.00
30/08/2019	R209 On 07-November-19	9.33	Put	Bond Future	2871	3	2871	3	0.00
30/08/2019	R209 On 07-November-19	9.82	Put	Bond Future	1145	1	1145	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
30/08/2019	R209 On 07-November-19	9.77	Put	Bond Future	1266	1	1266	1	8,000.00
30/08/2019	R209 On 07-November-19	8.92	Put	Bond Future	5176	5	5176	5	0.00
30/08/2019	R209 On 07-November-19	9.80	Put	Bond Future	1192	1	1192	1	0.00
30/08/2019	R209 On 07-November-19	9.50	Put	Bond Future	2136	2	2136	2	0.00
30/08/2019	R209 On 06-February-20			Bond Future	9.73	74.4923	9.7304	74.4923	0.00
30/08/2019	R209 On 06-February-20	9.51	Call	Bond Future	1835	2	1835	2	0.00
30/08/2019	R209 On 06-February-20	9.52	Call	Bond Future	1864	2	1864	2	0.00
30/08/2019	R209 On 06-February-20	9.50	Call	Bond Future	1807	2	1807	2	0.00
30/08/2019	R209 On 06-February-20	9.50	Put	Bond Future	3295	3	3295	3	0.00
30/08/2019	R209 On 06-February-20	9.51	Put	Bond Future	3258	3	3258	3	0.00
30/08/2019	R209 On 06-February-20	9.52	Put	Bond Future	3221	3	3221	3	0.00
30/08/2019	R209 On 07-May-20			Bond Future	9.79	72.7181	9.7928	72.7181	0.00
30/08/2019	R209 On 07-May-20	9.45	Call	Bond Future	2134	2	2134	2	0.00
30/08/2019	R209 On 07-May-20	9.47	Call	Bond Future	2190	2	2190	2	0.00
30/08/2019	R209 On 07-May-20	9.46	Call	Bond Future	2162	2	2162	2	0.00
30/08/2019	R209 On 07-May-20	9.46	Put	Bond Future	4301	4	4301	4	0.00
30/08/2019	R209 On 07-May-20	9.47	Put	Bond Future	4263	4	4263	4	0.00
30/08/2019	R209 On 07-May-20	9.45	Put	Bond Future	4338	4	4338	4	0.00
30/08/2019	R210 On 07-November-19			Bond Future	189.75	189.7486	189.7471	189.7486	2,132.00
30/08/2019	R210 On 06-February-20			Bond Future	193.21	193.2103	193.2088	193.2103	0.00
30/08/2019	R210 On 07-May-20			Bond Future	194.18	194.1773	194.1758	194.1773	0.00
30/08/2019	R212 On 07-November-19			Bond Future	162.57	162.6461	162.5671	162.6461	6,684.00
30/08/2019	R212 On 06-February-20			Bond Future	163.29	163.3674	163.2871	163.3674	0.00
30/08/2019	R212 On 07-May-20			Bond Future	166.34	166.4262	166.3443	166.4262	0.00
30/08/2019	R213 On 07-November-19			Bond Future	9.21	86.3472	9.2062	86.3472	20,554.00
30/08/2019	R213 On 07-November-19	9.58	Call	Bond Future	2864	3	2864	3	0.00
30/08/2019	R213 On 07-November-19	9.59	Call	Bond Future	2910	3	2910	3	0.00
30/08/2019	R213 On 07-November-19	9.60	Call	Bond Future	2956	3	2956	3	0.00
30/08/2019	R213 On 07-November-19	9.60	Put	Bond Future	557	1	557	1	0.00
30/08/2019	R213 On 07-November-19	9.58	Put	Bond Future	584	1	584	1	0.00
30/08/2019	R213 On 07-November-19	9.59	Put	Bond Future	570	1	570	1	0.00
30/08/2019	R213 On 06-February-20			Bond Future	9.27	87.9016	9.2749	87.9016	0.00
30/08/2019	R213 On 06-February-20	9.28	Call	Bond Future	2338	2	2338	2	0.00
30/08/2019	R213 On 06-February-20	9.27	Call	Bond Future	2306	2	2306	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
30/08/2019	R213 On 06-February-20	9.26	Call	Bond Future	2273	2	2273	2	0.00
30/08/2019	R213 On 06-February-20	9.27	Put	Bond Future	2336	2	2336	2	0.00
30/08/2019	R213 On 06-February-20	9.26	Put	Bond Future	2364	2	2364	2	0.00
30/08/2019	R213 On 06-February-20	9.28	Put	Bond Future	2307	2	2307	2	0.00
30/08/2019	R213 On 07-May-20			Bond Future	9.33	85.9744	9.3335	85.9744	0.00
30/08/2019	R213 On 07-May-20	9.00	Call	Bond Future	1933	2	1933	2	0.00
30/08/2019	R213 On 07-May-20	9.01	Call	Bond Future	1959	2	1959	2	0.00
30/08/2019	R213 On 07-May-20	9.02	Call	Bond Future	1986	2	1986	2	0.00
30/08/2019	R213 On 07-May-20	9.02	Put	Bond Future	3895	4	3895	4	0.00
30/08/2019	R213 On 07-May-20	9.00	Put	Bond Future	3966	4	3966	4	0.00
30/08/2019	R213 On 07-May-20	9.01	Put	Bond Future	3930	4	3930	4	0.00
30/08/2019	R214 On 07-November-19			Bond Future	9.92	71.4806	9.9234	71.4806	15,542.00
30/08/2019	R214 On 07-November-19	10.01	Call	Bond Future	1924	2	1924	2	0.00
30/08/2019	R214 On 07-November-19	10.02	Call	Bond Future	1962	2	1962	2	0.00
30/08/2019	R214 On 07-November-19	10.00	Call	Bond Future	1886	2	1886	2	0.00
30/08/2019	R214 On 07-November-19	10.00	Put	Bond Future	1379	1	1379	1	0.00
30/08/2019	R214 On 07-November-19	10.01	Put	Bond Future	1351	1	1351	1	0.00
30/08/2019	R214 On 07-November-19	10.02	Put	Bond Future	1324	1	1324	1	0.00
30/08/2019	R214 On 06-February-20			Bond Future	9.99	72.7673	9.9950	72.7673	0.00
30/08/2019	R214 On 06-February-20	9.71	Call	Bond Future	1771	2	1771	2	0.00
30/08/2019	R214 On 06-February-20	9.73	Call	Bond Future	1828	2	1828	2	0.00
30/08/2019	R214 On 06-February-20	9.72	Call	Bond Future	1799	2	1799	2	0.00
30/08/2019	R214 On 06-February-20	9.72	Put	Bond Future	3644	3	3644	3	0.00
30/08/2019	R214 On 06-February-20	9.73	Put	Bond Future	3605	3	3605	3	0.00
30/08/2019	R214 On 06-February-20	9.71	Put	Bond Future	3684	3	3684	3	0.00
30/08/2019	R214 On 07-May-20			Bond Future	10.06	70.8140	10.0579	70.8140	0.00
30/08/2019	R214 On 07-May-20	9.76	Call	Bond Future	2432	2	2432	2	0.00
30/08/2019	R214 On 07-May-20	9.77	Call	Bond Future	2461	3	2461	3	0.00
30/08/2019	R214 On 07-May-20	9.75	Call	Bond Future	2403	2	2403	2	0.00
30/08/2019	R214 On 07-May-20	9.75	Put	Bond Future	4452	4	4452	4	0.00
30/08/2019	R214 On 07-May-20	9.76	Put	Bond Future	4413	4	4413	4	0.00
30/08/2019	R214 On 07-May-20	9.77	Put	Bond Future	4374	4	4374	4	0.00
30/08/2019	R248 On 07-November-19			Bond Future	9.96	90.6735	9.9640	90.6735	85,959.00
30/08/2019	R248 On 07-November-19	10.03	Call	Bond Future	2298	3	2298	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
30/08/2019	R248 On 07-November-19	10.02	Call	Bond Future	2250	2	2250	2	0.00
30/08/2019	R248 On 07-November-19	10.01	Call	Bond Future	2204	2	2204	2	0.00
30/08/2019	R248 On 07-November-19	10.02	Put	Bond Future	1779	2	1779	2	0.00
30/08/2019	R248 On 07-November-19	10.01	Put	Bond Future	1816	2	1816	2	0.00
30/08/2019	R248 On 07-November-19	10.03	Put	Bond Future	1742	2	1742	2	0.00
30/08/2019	R248 On 06-February-20			Bond Future	10.04	92.3057	10.0365	92.3057	100.00
30/08/2019	R248 On 06-February-20	9.71	Call	Bond Future	2010	2	2010	2	0.00
30/08/2019	R248 On 06-February-20	9.72	Call	Bond Future	2045	2	2045	2	0.00
30/08/2019	R248 On 06-February-20	9.70	Call	Bond Future	1976	2	1976	2	0.00
30/08/2019	R248 On 06-February-20	9.72	Put	Bond Future	4759	4	4759	4	0.00
30/08/2019	R248 On 06-February-20	9.70	Put	Bond Future	4866	4	4866	4	0.00
30/08/2019	R248 On 06-February-20	9.71	Put	Bond Future	4812	4	4812	4	0.00
30/08/2019	R248 On 07-May-20			Bond Future	10.10	89.5719	10.1004	89.5719	0.00
30/08/2019	R248 On 07-May-20	9.77	Call	Bond Future	2856	3	2856	3	0.00
30/08/2019	R248 On 07-May-20	9.79	Call	Bond Future	2928	3	2928	3	0.00
30/08/2019	R248 On 07-May-20	9.78	Call	Bond Future	2892	3	2892	3	0.00
30/08/2019	R248 On 07-May-20	9.78	Put	Bond Future	5607	5	5607	5	0.00
30/08/2019	R248 On 07-May-20	9.77	Put	Bond Future	5659	5	5659	5	0.00
30/08/2019	R248 On 07-May-20	9.79	Put	Bond Future	5557	5	5557	5	0.00
30/08/2019	R248 On 06-August-20			Bond Future	10.16	91.2382	10.1649	91.2382	0.00
30/08/2019	R248 On 06-August-20	10.18	Call	Bond Future	5144	5	5144	5	0.00
30/08/2019	R248 On 06-August-20	9.25	Call	Bond Future	1899	2	1899	2	20,640.00
30/08/2019	R248 On 06-August-20	10.20	Call	Bond Future	5230	5	5230	5	0.00
30/08/2019	R248 On 06-August-20	10.19	Call	Bond Future	5187	5	5187	5	0.00
30/08/2019	R248 On 06-August-20	10.19	Put	Bond Future	4982	5	4982	5	0.00
30/08/2019	R248 On 06-August-20	10.20	Put	Bond Future	4944	5	4944	5	0.00
30/08/2019	R248 On 06-August-20	10.18	Put	Bond Future	5021	5	5021	5	0.00
30/08/2019	R248 On 06-August-20	9.25	Put	Bond Future	9956	10	9956	10	0.00