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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	2025 On 01-August-19			Bond Future	136.70	136.6844	136.6964	136.6844	1,622.00
15/07/2019	2025 On 07-November-19			Bond Future	139.42	139.4035	139.4156	139.4035	340.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2019	2025 On 06-February-20			Bond Future	140.61	140.5933	140.6056	140.5933	0.00
15/07/2019	2025 On 07-May-20			Bond Future	143.40	143.3899	143.4021	143.3899	0.00
15/07/2019	2029 On 01-August-19			Bond Future	103.09	103.0853	103.0948	103.0853	4,110.00
15/07/2019	2029 On 07-November-19			Bond Future	104.05	104.0416	104.0513	104.0416	150.00
15/07/2019	2029 On 06-February-20			Bond Future	106.04	106.0300	106.0397	106.0300	0.00
15/07/2019	2029 On 07-May-20			Bond Future	107.04	107.0257	107.0354	107.0257	0.00
15/07/2019	2030 On 01-August-19			Bond Future	8.69	95.0038	8.6908	95.0038	72,557.00
15/07/2019	2030 On 01-August-19	8.35	Call	Bond Future	69	0	69	0	2,025.00
15/07/2019	2030 On 01-August-19	9.22	Call	Bond Future	3425	3	3425	3	5,400.00
15/07/2019	2030 On 01-August-19	9.69	Call	Bond Future	6284	6	6284	6	0.00
15/07/2019	2030 On 01-August-19	9.68	Call	Bond Future	6224	6	6224	6	0.00
15/07/2019	2030 On 01-August-19	8.67	Call	Bond Future	634	1	634	1	5,400.00
15/07/2019	2030 On 01-August-19	9.15	Call	Bond Future	3003	3	3003	3	2,025.00
15/07/2019	2030 On 01-August-19	9.91	Call	Bond Future	7592	7	7592	7	0.00
15/07/2019	2030 On 01-August-19	9.92	Call	Bond Future	7651	7	7651	7	0.00
15/07/2019	2030 On 01-August-19	9.90	Call	Bond Future	7533	7	7533	7	0.00
15/07/2019	2030 On 01-August-19	9.27	Call	Bond Future	3730	3	3730	3	0.00
15/07/2019	2030 On 01-August-19	9.08	Call	Bond Future	2588	2	2588	2	0.00
15/07/2019	2030 On 01-August-19	8.77	Call	Bond Future	997	1	997	1	0.00
15/07/2019	2030 On 01-August-19	9.24	Call	Bond Future	3547	3	3547	3	0.00
15/07/2019	2030 On 01-August-19	9.24	Put	Bond Future	23	0	23	0	0.00
15/07/2019	2030 On 01-August-19	9.27	Put	Bond Future	18	0	18	0	0.00
15/07/2019	2030 On 01-August-19	9.08	Put	Bond Future	72	0	72	0	6,570.00
15/07/2019	2030 On 01-August-19	8.77	Put	Bond Future	477	1	477	1	0.00
15/07/2019	2030 On 01-August-19	9.92	Put	Bond Future	0	0	0	0	0.00
15/07/2019	2030 On 01-August-19	9.90	Put	Bond Future	0	0	0	0	0.00
15/07/2019	2030 On 01-August-19	9.68	Put	Bond Future	1	0	1	0	4,771.00
15/07/2019	2030 On 01-August-19	9.91	Put	Bond Future	0	0	0	0	0.00
15/07/2019	2030 On 01-August-19	8.67	Put	Bond Future	770	1	770	1	0.00
15/07/2019	2030 On 01-August-19	9.15	Put	Bond Future	44	0	44	0	0.00
15/07/2019	2030 On 01-August-19	9.69	Put	Bond Future	0	0	0	0	5,400.00
15/07/2019	2030 On 01-August-19	9.22	Put	Bond Future	26	0	26	0	0.00
15/07/2019	2030 On 01-August-19	8.35	Put	Bond Future	2346	3	2346	3	0.00
15/07/2019	2030 On 07-November-19			Bond Future	8.74	96.8684	8.7393	96.8684	237.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2019	2030 On 07-November-19	9.48	Call	Bond Future	5133	5	5133	5	0.00
15/07/2019	2030 On 07-November-19	9.10	Call	Bond Future	3289	3	3289	3	5,500.00
15/07/2019	2030 On 07-November-19	8.60	Call	Bond Future	1425	1	1425	1	5,500.00
15/07/2019	2030 On 07-November-19	9.76	Call	Bond Future	6601	6	6601	6	0.00
15/07/2019	2030 On 07-November-19	9.49	Call	Bond Future	5184	5	5184	5	0.00
15/07/2019	2030 On 07-November-19	9.47	Call	Bond Future	5082	5	5082	5	0.00
15/07/2019	2030 On 07-November-19	9.70	Call	Bond Future	6283	6	6283	6	0.00
15/07/2019	2030 On 07-November-19	8.57	Call	Bond Future	1340	1	1340	1	0.00
15/07/2019	2030 On 07-November-19	9.12	Call	Bond Future	3379	3	3379	3	0.00
15/07/2019	2030 On 07-November-19	9.12	Put	Bond Future	964	1	964	1	0.00
15/07/2019	2030 On 07-November-19	9.70	Put	Bond Future	343	0	343	0	0.00
15/07/2019	2030 On 07-November-19	9.47	Put	Bond Future	518	1	518	1	0.00
15/07/2019	2030 On 07-November-19	8.57	Put	Bond Future	2440	3	2440	3	0.00
15/07/2019	2030 On 07-November-19	9.10	Put	Bond Future	999	1	999	1	0.00
15/07/2019	2030 On 07-November-19	9.48	Put	Bond Future	509	1	509	1	0.00
15/07/2019	2030 On 07-November-19	8.60	Put	Bond Future	2330	3	2330	3	0.00
15/07/2019	2030 On 07-November-19	9.76	Put	Bond Future	306	0	306	0	5,500.00
15/07/2019	2030 On 07-November-19	9.49	Put	Bond Future	500	1	500	1	0.00
15/07/2019	2030 On 06-February-20			Bond Future	8.78	94.6876	8.7779	94.6876	0.00
15/07/2019	2030 On 06-February-20	9.14	Call	Bond Future	3934	4	3934	4	0.00
15/07/2019	2030 On 06-February-20	9.15	Call	Bond Future	3976	4	3976	4	0.00
15/07/2019	2030 On 06-February-20	9.16	Call	Bond Future	4018	4	4018	4	0.00
15/07/2019	2030 On 06-February-20	9.16	Put	Bond Future	1638	2	1638	2	0.00
15/07/2019	2030 On 06-February-20	9.14	Put	Bond Future	1677	2	1677	2	0.00
15/07/2019	2030 On 06-February-20	9.15	Put	Bond Future	1657	2	1657	2	0.00
15/07/2019	2030 On 07-May-20			Bond Future	8.81	96.5507	8.8090	96.5507	0.00
15/07/2019	2030 On 07-May-20	8.80	Call	Bond Future	0	0	0	0	0.00
15/07/2019	2030 On 07-May-20	8.79	Call	Bond Future	0	0	0	0	0.00
15/07/2019	2030 On 07-May-20	8.78	Call	Bond Future	0	0	0	0	0.00
15/07/2019	2030 On 07-May-20	8.79	Put	Bond Future	118	1	118	1	0.00
15/07/2019	2030 On 07-May-20	8.78	Put	Bond Future	181	1	181	1	0.00
15/07/2019	2030 On 07-May-20	8.80	Put	Bond Future	56	1	56	1	0.00
15/07/2019	2032 On 01-August-19			Bond Future	9.04	96.5352	9.0418	96.5352	49,385.00
15/07/2019	2032 On 01-August-19	10.11	Call	Bond Future	7221	7	7221	7	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
15/07/2019	2032 On 01-August-19	10.10	Call	Bond Future	7157	7	7157	7	0.00
15/07/2019	2032 On 01-August-19	10.09	Call	Bond Future	7093	7	7093	7	0.00
15/07/2019	2032 On 01-August-19	10.09	Put	Bond Future	1	0	1	0	0.00
15/07/2019	2032 On 01-August-19	10.11	Put	Bond Future	1	0	1	0	0.00
15/07/2019	2032 On 01-August-19	10.10	Put	Bond Future	1	0	1	0	0.00
15/07/2019	2032 On 07-November-19			Bond Future	9.10	94.2693	9.1004	94.2693	23.00
15/07/2019	2032 On 07-November-19	9.72	Call	Bond Future	4932	5	4932	5	0.00
15/07/2019	2032 On 07-November-19	9.71	Call	Bond Future	4879	5	4879	5	0.00
15/07/2019	2032 On 07-November-19	9.70	Call	Bond Future	4826	5	4826	5	0.00
15/07/2019	2032 On 07-November-19	9.71	Put	Bond Future	729	1	729	1	0.00
15/07/2019	2032 On 07-November-19	9.70	Put	Bond Future	742	1	742	1	0.00
15/07/2019	2032 On 07-November-19	9.72	Put	Bond Future	717	1	717	1	0.00
15/07/2019	2032 On 06-February-20			Bond Future	9.15	96.0489	9.1482	96.0489	0.00
15/07/2019	2032 On 06-February-20	9.39	Call	Bond Future	3799	4	3799	4	0.00
15/07/2019	2032 On 06-February-20	9.40	Call	Bond Future	3840	4	3840	4	0.00
15/07/2019	2032 On 06-February-20	9.38	Call	Bond Future	3757	4	3757	4	0.00
15/07/2019	2032 On 06-February-20	9.38	Put	Bond Future	2173	2	2173	2	0.00
15/07/2019	2032 On 06-February-20	9.39	Put	Bond Future	2147	2	2147	2	0.00
15/07/2019	2032 On 06-February-20	9.40	Put	Bond Future	2121	2	2121	2	0.00
15/07/2019	2032 On 07-May-20			Bond Future	9.19	93.7760	9.1873	93.7760	0.00
15/07/2019	2032 On 07-May-20	9.17	Call	Bond Future	0	0	0	0	0.00
15/07/2019	2032 On 07-May-20	9.19	Call	Bond Future	19	0	19	0	0.00
15/07/2019	2032 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	0.00
15/07/2019	2032 On 07-May-20	9.18	Put	Bond Future	50	1	50	1	0.00
15/07/2019	2032 On 07-May-20	9.19	Put	Bond Future	0	0	0	0	0.00
15/07/2019	2032 On 07-May-20	9.17	Put	Bond Future	118	1	118	1	0.00
15/07/2019	2033 On 01-August-19			Bond Future	104.04	104.0306	104.0405	104.0306	6,090.00
15/07/2019	2033 On 07-November-19			Bond Future	104.94	104.9300	104.9401	104.9300	50.00
15/07/2019	2033 On 06-February-20			Bond Future	106.95	106.9353	106.9454	106.9353	0.00
15/07/2019	2033 On 07-May-20			Bond Future	107.88	107.8655	107.8757	107.8655	0.00
15/07/2019	2037 On 01-August-19			Bond Future	9.50	91.3757	9.5035	91.3757	61,820.00
15/07/2019	2037 On 01-August-19	10.29	Call	Bond Future	5918	6	5918	6	0.00
15/07/2019	2037 On 01-August-19	10.31	Call	Bond Future	6060	6	6060	6	0.00
15/07/2019	2037 On 01-August-19	10.30	Call	Bond Future	5989	6	5989	6	0.00

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15/07/2019	2037 On 01-August-19	10.30	Put	Bond Future	8	0	8	0	0.00
15/07/2019	2037 On 01-August-19	10.31	Put	Bond Future	7	0	7	0	0.00
15/07/2019	2037 On 01-August-19	10.29	Put	Bond Future	9	0	9	0	0.00
15/07/2019	2037 On 07-November-19			Bond Future	9.57	93.1690	9.5668	93.1690	100.00
15/07/2019	2037 On 07-November-19	9.95	Call	Bond Future	4248	4	4248	4	0.00
15/07/2019	2037 On 07-November-19	9.97	Call	Bond Future	4355	4	4355	4	0.00
15/07/2019	2037 On 07-November-19	9.96	Call	Bond Future	4301	4	4301	4	0.00
15/07/2019	2037 On 07-November-19	9.96	Put	Bond Future	1311	1	1311	1	0.00
15/07/2019	2037 On 07-November-19	9.97	Put	Bond Future	1290	1	1290	1	0.00
15/07/2019	2037 On 07-November-19	9.95	Put	Bond Future	1332	1	1332	1	0.00
15/07/2019	2037 On 06-February-20			Bond Future	9.62	90.6679	9.6213	90.6679	0.00
15/07/2019	2037 On 06-February-20	9.68	Call	Bond Future	3569	3	3569	3	0.00
15/07/2019	2037 On 06-February-20	9.67	Call	Bond Future	3528	3	3528	3	0.00
15/07/2019	2037 On 06-February-20	9.66	Call	Bond Future	3486	3	3486	3	0.00
15/07/2019	2037 On 06-February-20	9.67	Put	Bond Future	3154	3	3154	3	0.00
15/07/2019	2037 On 06-February-20	9.66	Put	Bond Future	3189	3	3189	3	0.00
15/07/2019	2037 On 06-February-20	9.68	Put	Bond Future	3119	3	3119	3	0.00
15/07/2019	2037 On 07-May-20			Bond Future	9.67	92.4520	9.6701	92.4520	0.00
15/07/2019	2037 On 07-May-20	9.59	Call	Bond Future	0	0	0	0	0.00
15/07/2019	2037 On 07-May-20	9.60	Call	Bond Future	0	0	0	0	0.00
15/07/2019	2037 On 07-May-20	9.61	Call	Bond Future	0	0	0	0	0.00
15/07/2019	2037 On 07-May-20	9.61	Put	Bond Future	459	1	459	1	0.00
15/07/2019	2037 On 07-May-20	9.59	Put	Bond Future	613	1	613	1	0.00
15/07/2019	2037 On 07-May-20	9.60	Put	Bond Future	536	1	536	1	0.00
15/07/2019	2038 On 01-August-19			Bond Future	121.63	121.6151	121.6270	121.6151	11,341.00
15/07/2019	2038 On 07-November-19			Bond Future	124.05	124.0343	124.0466	124.0343	2,272.00
15/07/2019	2038 On 06-February-20			Bond Future	124.76	124.7463	124.7586	124.7463	0.00
15/07/2019	2038 On 07-May-20			Bond Future	127.24	127.2277	127.2399	127.2277	0.00
15/07/2019	2040 On 01-August-19			Bond Future	9.65	94.2187	9.6488	94.2187	41,060.00
15/07/2019	2040 On 01-August-19	10.36	Call	Bond Future	5740	6	5740	6	0.00
15/07/2019	2040 On 01-August-19	10.37	Call	Bond Future	5815	6	5815	6	0.00
15/07/2019	2040 On 01-August-19	10.38	Call	Bond Future	5890	6	5890	6	0.00
15/07/2019	2040 On 01-August-19	10.38	Put	Bond Future	16	0	16	0	0.00
15/07/2019	2040 On 01-August-19	10.36	Put	Bond Future	19	0	19	0	0.00

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15/07/2019	2040 On 01-August-19	10.37	Put	Bond Future	17	0	17	0	0.00
15/07/2019	2040 On 07-November-19			Bond Future	9.71	96.0678	9.7139	96.0678	0.00
15/07/2019	2040 On 07-November-19	10.03	Call	Bond Future	4122	4	4122	4	0.00
15/07/2019	2040 On 07-November-19	9.80	Call	Bond Future	2954	3	2954	3	1,260.00
15/07/2019	2040 On 07-November-19	9.30	Call	Bond Future	1065	1	1065	1	1,260.00
15/07/2019	2040 On 07-November-19	10.04	Call	Bond Future	4177	4	4177	4	0.00
15/07/2019	2040 On 07-November-19	10.05	Call	Bond Future	4233	4	4233	4	0.00
15/07/2019	2040 On 07-November-19	10.05	Put	Bond Future	1493	2	1493	2	0.00
15/07/2019	2040 On 07-November-19	10.03	Put	Bond Future	1541	2	1541	2	0.00
15/07/2019	2040 On 07-November-19	9.80	Put	Bond Future	2240	2	2240	2	0.00
15/07/2019	2040 On 07-November-19	9.30	Put	Bond Future	4623	5	4623	5	0.00
15/07/2019	2040 On 07-November-19	10.04	Put	Bond Future	1517	2	1517	2	0.00
15/07/2019	2040 On 06-February-20			Bond Future	9.77	93.3708	9.7705	93.3708	0.00
15/07/2019	2040 On 06-February-20	9.74	Call	Bond Future	3400	3	3400	3	0.00
15/07/2019	2040 On 06-February-20	9.76	Call	Bond Future	3485	3	3485	3	0.00
15/07/2019	2040 On 06-February-20	9.75	Call	Bond Future	3443	3	3443	3	0.00
15/07/2019	2040 On 06-February-20	9.75	Put	Bond Future	3612	4	3612	4	0.00
15/07/2019	2040 On 06-February-20	9.76	Put	Bond Future	3572	4	3572	4	0.00
15/07/2019	2040 On 06-February-20	9.74	Put	Bond Future	3652	4	3652	4	0.00
15/07/2019	2040 On 07-May-20			Bond Future	9.82	95.2082	9.8214	95.2082	0.00
15/07/2019	2040 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
15/07/2019	2040 On 07-May-20	9.74	Call	Bond Future	0	0	0	0	0.00
15/07/2019	2040 On 07-May-20	9.73	Call	Bond Future	0	0	0	0	0.00
15/07/2019	2040 On 07-May-20	9.73	Put	Bond Future	751	1	751	1	0.00
15/07/2019	2040 On 07-May-20	9.75	Put	Bond Future	586	1	586	1	0.00
15/07/2019	2040 On 07-May-20	9.74	Put	Bond Future	668	1	668	1	0.00
15/07/2019	2044 On 01-August-19			Bond Future	9.72	90.9279	9.7185	90.9279	38,001.00
15/07/2019	2044 On 01-August-19	10.39	Call	Bond Future	5495	5	5495	5	0.00
15/07/2019	2044 On 01-August-19	10.53	Call	Bond Future	6552	6	6552	6	0.00
15/07/2019	2044 On 01-August-19	9.39	Call	Bond Future	130	0	130	0	228.00
15/07/2019	2044 On 01-August-19	10.38	Call	Bond Future	5419	5	5419	5	0.00
15/07/2019	2044 On 01-August-19	9.36	Call	Bond Future	101	0	101	0	100.00
15/07/2019	2044 On 01-August-19	9.74	Call	Bond Future	1087	1	1087	1	228.00
15/07/2019	2044 On 01-August-19	10.27	Call	Bond Future	4584	4	4584	4	0.00

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15/07/2019	2044 On 01-August-19	10.40	Call	Bond Future	5570	5	5570	5	0.00
15/07/2019	2044 On 01-August-19	9.86	Call	Bond Future	1717	2	1717	2	100.00
15/07/2019	2044 On 01-August-19	10.53	Put	Bond Future	8	0	8	0	100.00
15/07/2019	2044 On 01-August-19	9.39	Put	Bond Future	3025	3	3025	3	0.00
15/07/2019	2044 On 01-August-19	9.74	Put	Bond Future	903	1	903	1	0.00
15/07/2019	2044 On 01-August-19	10.27	Put	Bond Future	48	0	48	0	228.00
15/07/2019	2044 On 01-August-19	10.38	Put	Bond Future	23	0	23	0	0.00
15/07/2019	2044 On 01-August-19	9.36	Put	Bond Future	3267	4	3267	4	0.00
15/07/2019	2044 On 01-August-19	10.40	Put	Bond Future	20	0	20	0	0.00
15/07/2019	2044 On 01-August-19	9.86	Put	Bond Future	516	1	516	1	0.00
15/07/2019	2044 On 01-August-19	10.39	Put	Bond Future	21	0	21	0	0.00
15/07/2019	2044 On 07-November-19			Bond Future	9.78	92.7124	9.7823	92.7124	0.00
15/07/2019	2044 On 07-November-19	10.06	Call	Bond Future	4013	4	4013	4	0.00
15/07/2019	2044 On 07-November-19	10.52	Call	Bond Future	6747	7	6747	7	0.00
15/07/2019	2044 On 07-November-19	10.05	Call	Bond Future	3958	4	3958	4	0.00
15/07/2019	2044 On 07-November-19	9.19	Call	Bond Future	672	1	672	1	328.00
15/07/2019	2044 On 07-November-19	9.74	Call	Bond Future	2454	2	2454	2	328.00
15/07/2019	2044 On 07-November-19	10.07	Call	Bond Future	4067	4	4067	4	0.00
15/07/2019	2044 On 07-November-19	10.05	Put	Bond Future	1734	2	1734	2	0.00
15/07/2019	2044 On 07-November-19	9.19	Put	Bond Future	5937	6	5937	6	0.00
15/07/2019	2044 On 07-November-19	10.07	Put	Bond Future	1681	2	1681	2	0.00
15/07/2019	2044 On 07-November-19	9.74	Put	Bond Future	2814	3	2814	3	0.00
15/07/2019	2044 On 07-November-19	10.06	Put	Bond Future	1707	2	1707	2	0.00
15/07/2019	2044 On 07-November-19	10.52	Put	Bond Future	833	1	833	1	328.00
15/07/2019	2044 On 06-February-20			Bond Future	9.84	90.0774	9.8378	90.0774	0.00
15/07/2019	2044 On 06-February-20	9.77	Call	Bond Future	3344	3	3344	3	0.00
15/07/2019	2044 On 06-February-20	9.09	Call	Bond Future	1082	1	1082	1	328.00
15/07/2019	2044 On 06-February-20	9.74	Call	Bond Future	3218	3	3218	3	328.00
15/07/2019	2044 On 06-February-20	9.76	Call	Bond Future	3302	3	3302	3	0.00
15/07/2019	2044 On 06-February-20	10.78	Call	Bond Future	8680	9	8680	9	0.00
15/07/2019	2044 On 06-February-20	9.78	Call	Bond Future	3386	3	3386	3	0.00
15/07/2019	2044 On 06-February-20	9.76	Put	Bond Future	3958	4	3958	4	0.00
15/07/2019	2044 On 06-February-20	9.78	Put	Bond Future	3873	4	3873	4	0.00
15/07/2019	2044 On 06-February-20	10.78	Put	Bond Future	1319	1	1319	1	328.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2019	2044 On 06-February-20	9.77	Put	Bond Future	3915	4	3915	4	0.00
15/07/2019	2044 On 06-February-20	9.74	Put	Bond Future	4045	4	4045	4	0.00
15/07/2019	2044 On 06-February-20	9.09	Put	Bond Future	7737	8	7737	8	0.00
15/07/2019	2044 On 07-May-20			Bond Future	9.89	91.8499	9.8878	91.8499	0.00
15/07/2019	2044 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
15/07/2019	2044 On 07-May-20	9.81	Call	Bond Future	0	0	0	0	0.00
15/07/2019	2044 On 07-May-20	9.80	Call	Bond Future	0	0	0	0	0.00
15/07/2019	2044 On 07-May-20	9.80	Put	Bond Future	735	1	735	1	0.00
15/07/2019	2044 On 07-May-20	9.79	Put	Bond Future	819	1	819	1	0.00
15/07/2019	2044 On 07-May-20	9.81	Put	Bond Future	651	1	651	1	0.00
15/07/2019	2046 On 01-August-19			Bond Future	114.58	114.5686	114.5800	114.5686	12,638.00
15/07/2019	2046 On 07-November-19			Bond Future	115.14	115.1283	115.1397	115.1283	0.00
15/07/2019	2046 On 06-February-20			Bond Future	117.34	117.3286	117.3400	117.3286	0.00
15/07/2019	2046 On 07-May-20			Bond Future	117.92	117.9131	117.9247	117.9131	0.00
15/07/2019	2050 On 01-August-19			Bond Future	117.96	117.9458	117.9573	117.9458	10,821.00
15/07/2019	2050 On 07-November-19			Bond Future	120.30	120.2922	120.3038	120.2922	3,348.00
15/07/2019	2050 On 06-February-20			Bond Future	120.77	120.7546	120.7666	120.7546	0.00
15/07/2019	2050 On 07-May-20			Bond Future	123.17	123.1567	123.1686	123.1567	0.00
15/07/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	AL37 On 01-August-19			Index Future	658.54	657.1000	658.5350	657.1000	0.00
15/07/2019	AL37 On 07-November-19			Index Future	671.46	669.9960	671.4590	669.9960	0.00
15/07/2019	AL37 On 06-February-20			Index Future	684.13	682.6410	684.1280	682.6410	0.00
15/07/2019	AL37 On 07-May-20			Index Future	697.57	696.0600	697.5730	696.0600	0.00
15/07/2019	AL7T On 01-August-19			Index Future	769.82	766.9490	769.8200	766.9490	0.00
15/07/2019	AL7T On 07-November-19			Index Future	784.93	782.0010	784.9270	782.0010	0.00
15/07/2019	AL7T On 06-February-20			Index Future	799.74	796.7600	799.7380	796.7600	0.00
15/07/2019	AL7T On 07-May-20			Index Future	815.46	812.4230	815.4550	812.4230	0.00
15/07/2019	ALBI On 01-August-19			Index Future	688.86	686.8550	688.8550	686.8550	970.00
15/07/2019	ALBI On 07-November-19			Index Future	702.37	700.3350	702.3740	700.3350	0.00
15/07/2019	ALBI On 06-February-20			Index Future	715.63	713.5530	715.6260	713.5530	0.00
15/07/2019	ALBI On 07-May-20			Index Future	729.69	727.5800	729.6900	727.5800	0.00
15/07/2019	C002 On 31-March-32			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
15/07/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/07/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2019	ES33 On 01-August-19			Bond Future	10.65	79.9840	10.6518	79.9840	350.00
15/07/2019	ES33 On 07-November-19			Bond Future	10.76	77.7603	10.7646	77.7603	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
15/07/2019	ES33 On 06-February-20			Bond Future	10.87	79.2282	10.8674	79.2282	0.00
15/07/2019	ES33 On 07-May-20			Bond Future	10.96	76.9901	10.9609	76.9901	0.00
15/07/2019	ES42 On 01-August-19			Bond Future	11.03	81.3368	11.0270	81.3368	4,919.00
15/07/2019	ES42 On 07-November-19			Bond Future	11.14	78.6679	11.1411	78.6679	0.00
15/07/2019	ES42 On 06-February-20			Bond Future	11.24	80.1531	11.2413	80.1531	0.00
15/07/2019	ES42 On 07-May-20			Bond Future	11.34	77.4644	11.3374	77.4644	0.00
15/07/2019	GOVI On 01-August-19			GOVI	682.13	680.0900	682.1330	680.0900	437.00
15/07/2019	GOVI On 01-August-19	638.69	Call	GOVI	434430	41	434430	41	0.00
15/07/2019	GOVI On 01-August-19	638.68	Call	GOVI	434530	41	434530	41	0.00
15/07/2019	GOVI On 01-August-19	638.67	Call	GOVI	434630	41	434630	41	0.00
15/07/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
15/07/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
15/07/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
15/07/2019	GOVI On 07-November-19			GOVI	695.52	693.4370	695.5200	693.4370	44.00
15/07/2019	GOVI On 07-November-19	672.90	Call	GOVI	226200	21	226200	21	0.00
15/07/2019	GOVI On 07-November-19	672.91	Call	GOVI	226100	21	226100	21	0.00
15/07/2019	GOVI On 07-November-19	672.92	Call	GOVI	226000	21	226000	21	0.00
15/07/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
15/07/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
15/07/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
15/07/2019	GOVI On 06-February-20			GOVI	708.64	706.5240	708.6440	706.5240	0.00
15/07/2019	GOVI On 06-February-20	703.15	Call	GOVI	54940	3	54940	3	0.00
15/07/2019	GOVI On 06-February-20	703.14	Call	GOVI	55040	3	55040	3	0.00
15/07/2019	GOVI On 06-February-20	703.13	Call	GOVI	55140	3	55140	3	0.00
15/07/2019	GOVI On 06-February-20	703.13	Put	GOVI	0	0	0	0	0.00
15/07/2019	GOVI On 06-February-20	703.15	Put	GOVI	0	0	0	0	0.00
15/07/2019	GOVI On 06-February-20	703.14	Put	GOVI	0	0	0	0	0.00
15/07/2019	GOVI On 07-May-20			GOVI	722.57	720.4130	722.5700	720.4130	0.00
15/07/2019	GOVI On 07-May-20	719.98	Call	GOVI	25900	0	25900	0	0.00
15/07/2019	GOVI On 07-May-20	720.00	Call	GOVI	25700	0	25700	0	0.00
15/07/2019	GOVI On 07-May-20	719.99	Call	GOVI	25800	0	25800	0	0.00
15/07/2019	GOVI On 07-May-20	720.00	Put	GOVI	0	0	0	0	0.00
15/07/2019	GOVI On 07-May-20	719.98	Put	GOVI	0	0	0	0	0.00
15/07/2019	GOVI On 07-May-20	719.99	Put	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
15/07/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/07/2019	IGOV On 01-August-19			Index Future	261.71	261.6370	261.7080	261.6370	816.00
15/07/2019	IGOV On 07-November-19			Index Future	266.91	266.8420	266.9140	266.8420	218.00
15/07/2019	IGOV On 06-February-20			Index Future	272.01	271.9410	272.0140	271.9410	0.00
15/07/2019	IGOV On 07-May-20			Index Future	277.42	277.3490	277.4220	277.3490	0.00
15/07/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
15/07/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
15/07/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.6900	102.7000	102.6900	0.00
15/07/2019	IS02 On 23-March-20			Interest Rate Swap	98.53	98.5400	98.5300	98.5400	0.00
15/07/2019	IS02 On 22-June-20			Interest Rate Swap	101.92	101.9300	101.9200	101.9300	0.00
15/07/2019	IS02 On 21-September-20			Interest Rate Swap	98.71	98.7300	98.7100	98.7300	0.00
15/07/2019	IS05 On 17-December-20			Interest Rate Swap	95.31	95.3300	95.3100	95.3300	0.00
15/07/2019	IS05 On 16-March-21			Interest Rate Swap	94.27	94.3000	94.2700	94.3000	0.00
15/07/2019	IS05 On 15-June-21			Interest Rate Swap	93.21	93.2500	93.2100	93.2500	0.00
15/07/2019	IS05 On 21-September-21			Interest Rate Swap	93.11	93.1700	93.1100	93.1700	0.00
15/07/2019	IS05 On 21-December-21			Interest Rate Swap	95.07	95.1400	95.0700	95.1400	51.00
15/07/2019	IS05 On 15-March-22			Interest Rate Swap	95.00	95.0700	95.0000	95.0700	0.00
15/07/2019	IS05 On 21-June-22			Interest Rate Swap	95.94	96.0300	95.9400	96.0300	0.00
15/07/2019	IS05 On 20-September-22			Interest Rate Swap	99.68	99.7800	99.6800	99.7800	0.00
15/07/2019	IS05 On 20-December-22			Interest Rate Swap	100.75	100.8600	100.7500	100.8600	0.00
15/07/2019	IS05 On 22-March-23			Interest Rate Swap	93.85	93.9800	93.8500	93.9800	0.00
15/07/2019	IS05 On 20-June-23			Interest Rate Swap	99.79	99.9300	99.7900	99.9300	0.00
15/07/2019	IS05 On 19-September-23			Interest Rate Swap	95.07	95.2200	95.0700	95.2200	0.00
15/07/2019	IS10 On 17-December-25			Interest Rate Swap	90.58	90.8100	90.5800	90.8100	0.00
15/07/2019	IS10 On 16-March-26			Interest Rate Swap	87.42	87.6500	87.4200	87.6500	0.00
15/07/2019	IS10 On 15-June-26			Interest Rate Swap	86.03	86.2800	86.0300	86.2800	0.00
15/07/2019	IS10 On 21-September-26			Interest Rate Swap	88.15	88.4100	88.1500	88.4100	0.00
15/07/2019	IS10 On 21-December-26			Interest Rate Swap	91.97	92.2300	91.9700	92.2300	0.00
15/07/2019	IS10 On 15-March-27			Interest Rate Swap	90.44	90.7300	90.4400	90.7300	0.00
15/07/2019	IS10 On 21-June-27			Interest Rate Swap	92.51	92.8100	92.5100	92.8100	0.00
15/07/2019	IS10 On 20-September-27			Interest Rate Swap	98.03	98.3400	98.0300	98.3400	0.00
15/07/2019	IS10 On 20-December-27			Interest Rate Swap	98.36	98.6900	98.3600	98.6900	0.00
15/07/2019	IS10 On 22-March-28			Interest Rate Swap	91.68	92.0400	91.6800	92.0400	0.00
15/07/2019	IS10 On 20-June-28			Interest Rate Swap	99.02	99.3900	99.0200	99.3900	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
15/07/2019	IS10 On 19-September-28			Interest Rate Swap	92.41	92.7800	92.4100	92.7800	0.00
15/07/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/07/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/07/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
15/07/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
15/07/2019	R023 On 01-August-19			Bond Future	7.09	105.1949	7.0860	105.1949	64,146.00
15/07/2019	R023 On 01-August-19	8.93	Call	Bond Future	5602	5	5602	5	0.00
15/07/2019	R023 On 01-August-19	8.95	Call	Bond Future	5661	5	5661	5	0.00
15/07/2019	R023 On 01-August-19	8.94	Call	Bond Future	5632	5	5632	5	0.00
15/07/2019	R023 On 01-August-19	8.94	Put	Bond Future	0	0	0	0	0.00
15/07/2019	R023 On 01-August-19	8.95	Put	Bond Future	0	0	0	0	0.00
15/07/2019	R023 On 01-August-19	8.93	Put	Bond Future	0	0	0	0	0.00
15/07/2019	R023 On 07-November-19			Bond Future	7.06	103.3279	7.0623	103.3279	491.00
15/07/2019	R023 On 07-November-19	7.98	Call	Bond Future	2730	3	2730	3	0.00
15/07/2019	R023 On 07-November-19	7.99	Call	Bond Future	2757	3	2757	3	0.00
15/07/2019	R023 On 07-November-19	8.00	Call	Bond Future	2784	3	2784	3	0.00
15/07/2019	R023 On 07-November-19	8.00	Put	Bond Future	77	0	77	0	0.00
15/07/2019	R023 On 07-November-19	7.99	Put	Bond Future	78	0	78	0	0.00
15/07/2019	R023 On 07-November-19	7.98	Put	Bond Future	80	0	80	0	0.00
15/07/2019	R023 On 06-February-20			Bond Future	7.01	105.2782	7.0141	105.2782	0.00
15/07/2019	R023 On 06-February-20	7.52	Call	Bond Future	1728	2	1728	2	0.00
15/07/2019	R023 On 06-February-20	7.54	Call	Bond Future	1772	2	1772	2	0.00
15/07/2019	R023 On 06-February-20	7.53	Call	Bond Future	1750	2	1750	2	0.00
15/07/2019	R023 On 06-February-20	7.53	Put	Bond Future	351	0	351	0	0.00
15/07/2019	R023 On 06-February-20	7.54	Put	Bond Future	346	0	346	0	0.00
15/07/2019	R023 On 06-February-20	7.52	Put	Bond Future	356	0	356	0	0.00
15/07/2019	R023 On 07-May-20			Bond Future	6.91	103.4125	6.9133	103.4125	0.00
15/07/2019	R023 On 07-May-20	6.90	Call	Bond Future	0	0	0	0	0.00
15/07/2019	R023 On 07-May-20	6.91	Call	Bond Future	0	0	0	0	0.00
15/07/2019	R023 On 07-May-20	6.89	Call	Bond Future	0	0	0	0	0.00
15/07/2019	R023 On 07-May-20	6.89	Put	Bond Future	59	0	59	0	0.00
15/07/2019	R023 On 07-May-20	6.90	Put	Bond Future	34	0	34	0	0.00
15/07/2019	R023 On 07-May-20	6.91	Put	Bond Future	8	0	8	0	0.00
15/07/2019	R035 On 01-August-19			Bond Future	9.38	99.5059	9.3778	99.5059	80,460.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2019	R035 On 01-August-19	10.24	Call	Bond Future	6446	6	6446	6	0.00
15/07/2019	R035 On 01-August-19	10.23	Call	Bond Future	6375	6	6375	6	0.00
15/07/2019	R035 On 01-August-19	10.22	Call	Bond Future	6305	6	6305	6	0.00
15/07/2019	R035 On 01-August-19	10.23	Put	Bond Future	5	0	5	0	0.00
15/07/2019	R035 On 01-August-19	10.22	Put	Bond Future	6	0	6	0	0.00
15/07/2019	R035 On 01-August-19	10.24	Put	Bond Future	5	0	5	0	0.00
15/07/2019	R035 On 07-November-19			Bond Future	9.44	96.9565	9.4446	96.9565	59.00
15/07/2019	R035 On 07-November-19	8.92	Call	Bond Future	699	1	699	1	3,500.00
15/07/2019	R035 On 07-November-19	9.52	Call	Bond Future	2662	3	2662	3	3,500.00
15/07/2019	R035 On 07-November-19	9.87	Call	Bond Future	4378	4	4378	4	0.00
15/07/2019	R035 On 07-November-19	9.88	Call	Bond Future	4433	4	4433	4	0.00
15/07/2019	R035 On 07-November-19	9.89	Call	Bond Future	4487	4	4487	4	0.00
15/07/2019	R035 On 07-November-19	10.21	Call	Bond Future	6331	6	6331	6	0.00
15/07/2019	R035 On 07-November-19	9.88	Put	Bond Future	1148	1	1148	1	0.00
15/07/2019	R035 On 07-November-19	9.87	Put	Bond Future	1167	1	1167	1	0.00
15/07/2019	R035 On 07-November-19	10.21	Put	Bond Future	666	1	666	1	3,500.00
15/07/2019	R035 On 07-November-19	9.89	Put	Bond Future	1129	1	1129	1	0.00
15/07/2019	R035 On 07-November-19	9.52	Put	Bond Future	2081	2	2081	2	0.00
15/07/2019	R035 On 07-November-19	8.92	Put	Bond Future	4890	5	4890	5	0.00
15/07/2019	R035 On 06-February-20			Bond Future	9.50	98.7866	9.5030	98.7866	0.00
15/07/2019	R035 On 06-February-20	9.61	Call	Bond Future	3671	4	3671	4	0.00
15/07/2019	R035 On 06-February-20	9.60	Call	Bond Future	3628	4	3628	4	0.00
15/07/2019	R035 On 06-February-20	9.59	Call	Bond Future	3586	3	3586	3	0.00
15/07/2019	R035 On 06-February-20	9.59	Put	Bond Future	2925	3	2925	3	0.00
15/07/2019	R035 On 06-February-20	9.61	Put	Bond Future	2859	3	2859	3	0.00
15/07/2019	R035 On 06-February-20	9.60	Put	Bond Future	2892	3	2892	3	0.00
15/07/2019	R035 On 07-May-20			Bond Future	9.55	96.2221	9.5474	96.2221	0.00
15/07/2019	R035 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
15/07/2019	R035 On 07-May-20	9.49	Call	Bond Future	0	0	0	0	0.00
15/07/2019	R035 On 07-May-20	9.48	Call	Bond Future	0	0	0	0	0.00
15/07/2019	R035 On 07-May-20	9.47	Put	Bond Future	586	1	586	1	0.00
15/07/2019	R035 On 07-May-20	9.49	Put	Bond Future	434	1	434	1	0.00
15/07/2019	R035 On 07-May-20	9.48	Put	Bond Future	510	1	510	1	0.00
15/07/2019	R186 On 01-August-19			Bond Future	8.03	114.5028	8.0270	114.5028	108,109.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2019	R186 On 01-August-19	9.52	Call	Bond Future	8459	8	8459	8	0.00
15/07/2019	R186 On 01-August-19	8.30	Call	Bond Future	1722	1	1722	1	6,000.00
15/07/2019	R186 On 01-August-19	9.05	Call	Bond Future	5887	6	5887	6	6,000.00
15/07/2019	R186 On 01-August-19	7.75	Call	Bond Future	86	0	86	0	620.00
15/07/2019	R186 On 01-August-19	9.54	Call	Bond Future	8567	8	8567	8	0.00
15/07/2019	R186 On 01-August-19	8.38	Call	Bond Future	2139	2	2139	2	0.00
15/07/2019	R186 On 01-August-19	9.53	Call	Bond Future	8513	8	8513	8	0.00
15/07/2019	R186 On 01-August-19	8.70	Call	Bond Future	3922	4	3922	4	0.00
15/07/2019	R186 On 01-August-19	9.22	Call	Bond Future	6827	6	6827	6	0.00
15/07/2019	R186 On 01-August-19	10.08	Call	Bond Future	11421	11	11421	11	0.00
15/07/2019	R186 On 01-August-19	8.55	Call	Bond Future	3076	3	3076	3	0.00
15/07/2019	R186 On 01-August-19	8.00	Call	Bond Future	506	0	506	0	620.00
15/07/2019	R186 On 01-August-19	8.38	Put	Bond Future	62	0	62	0	0.00
15/07/2019	R186 On 01-August-19	8.70	Put	Bond Future	4	0	4	0	3,100.00
15/07/2019	R186 On 01-August-19	9.54	Put	Bond Future	0	0	0	0	0.00
15/07/2019	R186 On 01-August-19	9.22	Put	Bond Future	0	0	0	0	0.00
15/07/2019	R186 On 01-August-19	9.53	Put	Bond Future	0	0	0	0	0.00
15/07/2019	R186 On 01-August-19	8.55	Put	Bond Future	16	0	16	0	0.00
15/07/2019	R186 On 01-August-19	8.00	Put	Bond Future	667	1	667	1	0.00
15/07/2019	R186 On 01-August-19	10.08	Put	Bond Future	0	0	0	0	6,000.00
15/07/2019	R186 On 01-August-19	7.75	Put	Bond Future	1751	2	1751	2	0.00
15/07/2019	R186 On 01-August-19	9.05	Put	Bond Future	0	0	0	0	0.00
15/07/2019	R186 On 01-August-19	9.52	Put	Bond Future	0	0	0	0	0.00
15/07/2019	R186 On 01-August-19	8.30	Put	Bond Future	111	0	111	0	0.00
15/07/2019	R186 On 07-November-19			Bond Future	8.06	116.7500	8.0603	116.7500	22,510.00
15/07/2019	R186 On 07-November-19	8.73	Call	Bond Future	4156	4	4156	4	0.00
15/07/2019	R186 On 07-November-19	8.94	Call	Bond Future	5171	5	5171	5	0.00
15/07/2019	R186 On 07-November-19	8.23	Call	Bond Future	2056	2	2056	2	5,000.00
15/07/2019	R186 On 07-November-19	8.20	Call	Bond Future	1951	2	1951	2	0.00
15/07/2019	R186 On 07-November-19	8.96	Call	Bond Future	5270	5	5270	5	0.00
15/07/2019	R186 On 07-November-19	8.95	Call	Bond Future	5220	5	5220	5	0.00
15/07/2019	R186 On 07-November-19	8.96	Put	Bond Future	230	0	230	0	0.00
15/07/2019	R186 On 07-November-19	8.23	Put	Bond Future	1082	1	1082	1	0.00
15/07/2019	R186 On 07-November-19	8.20	Put	Bond Future	1149	1	1149	1	7,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2019	R186 On 07-November-19	8.95	Put	Bond Future	235	0	235	0	0.00
15/07/2019	R186 On 07-November-19	8.73	Put	Bond Future	377	0	377	0	5,000.00
15/07/2019	R186 On 07-November-19	8.94	Put	Bond Future	240	0	240	0	0.00
15/07/2019	R186 On 06-February-20			Bond Future	8.08	113.6474	8.0800	113.6474	0.00
15/07/2019	R186 On 06-February-20	8.55	Call	Bond Future	3702	3	3702	3	0.00
15/07/2019	R186 On 06-February-20	8.57	Call	Bond Future	3782	4	3782	4	0.00
15/07/2019	R186 On 06-February-20	8.56	Call	Bond Future	3742	3	3742	3	0.00
15/07/2019	R186 On 06-February-20	8.56	Put	Bond Future	1096	1	1096	1	0.00
15/07/2019	R186 On 06-February-20	8.57	Put	Bond Future	1082	1	1082	1	0.00
15/07/2019	R186 On 06-February-20	8.55	Put	Bond Future	1111	1	1111	1	0.00
15/07/2019	R186 On 07-May-20			Bond Future	8.08	115.8831	8.0846	115.8831	0.00
15/07/2019	R186 On 07-May-20	8.08	Call	Bond Future	0	0	0	0	0.00
15/07/2019	R186 On 07-May-20	8.09	Call	Bond Future	29	0	29	0	0.00
15/07/2019	R186 On 07-May-20	8.07	Call	Bond Future	0	0	0	0	0.00
15/07/2019	R186 On 07-May-20	8.07	Put	Bond Future	79	0	79	0	0.00
15/07/2019	R186 On 07-May-20	8.08	Put	Bond Future	25	0	25	0	0.00
15/07/2019	R186 On 07-May-20	8.09	Put	Bond Future	0	0	0	0	0.00
15/07/2019	R197 On 01-August-19			Bond Future	302.94	302.9124	302.9371	302.9124	1,107.00
15/07/2019	R197 On 07-November-19			Bond Future	308.96	308.9381	308.9633	308.9381	1,400.00
15/07/2019	R197 On 06-February-20			Bond Future	307.21	307.1801	307.2052	307.1801	0.00
15/07/2019	R197 On 07-May-20			Bond Future	313.32	313.2907	313.3159	313.2907	0.00
15/07/2019	R202 On 01-August-19			Bond Future	233.43	233.4080	233.4305	233.4080	9,374.00
15/07/2019	R202 On 07-November-19			Bond Future	238.07	238.0512	238.0738	238.0512	348.00
15/07/2019	R202 On 06-February-20			Bond Future	238.55	238.5308	238.5537	238.5308	0.00
15/07/2019	R202 On 07-May-20			Bond Future	243.30	243.2753	243.2981	243.2753	0.00
15/07/2019	R207 On 01-August-19			Bond Future	6.09	100.8993	6.0933	100.8993	4,891.00
15/07/2019	R207 On 01-August-19	7.33	Call	Bond Future	536	1	536	1	0.00
15/07/2019	R207 On 01-August-19	7.35	Call	Bond Future	545	1	545	1	0.00
15/07/2019	R207 On 01-August-19	7.34	Call	Bond Future	541	1	541	1	0.00
15/07/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
15/07/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
15/07/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
15/07/2019	R207 On 07-November-19			Bond Future	4.15	102.8796	4.1494	102.8796	0.00
15/07/2019	R207 On 07-November-19	2.07	Call	Bond Future	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
15/07/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
15/07/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
15/07/2019	R207 On 07-November-19	2.06	Put	Bond Future	376	0	376	0	0.00
15/07/2019	R207 On 07-November-19	2.07	Put	Bond Future	374	0	374	0	0.00
15/07/2019	R207 On 07-November-19	2.08	Put	Bond Future	372	0	372	0	0.00
15/07/2019	R208 On 01-August-19			Bond Future	6.19	103.2193	6.1895	103.2193	10,796.00
15/07/2019	R208 On 01-August-19	8.17	Call	Bond Future	3022	3	3022	3	0.00
15/07/2019	R208 On 01-August-19	8.16	Call	Bond Future	3007	3	3007	3	0.00
15/07/2019	R208 On 01-August-19	8.15	Call	Bond Future	2992	3	2992	3	0.00
15/07/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
15/07/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
15/07/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
15/07/2019	R208 On 07-November-19			Bond Future	5.94	101.8410	5.9447	101.8410	0.00
15/07/2019	R208 On 07-November-19	6.84	Call	Bond Future	1188	1	1188	1	0.00
15/07/2019	R208 On 07-November-19	6.83	Call	Bond Future	1175	1	1175	1	0.00
15/07/2019	R208 On 07-November-19	6.82	Call	Bond Future	1163	1	1163	1	0.00
15/07/2019	R208 On 07-November-19	6.83	Put	Bond Future	16	0	16	0	0.00
15/07/2019	R208 On 07-November-19	6.82	Put	Bond Future	17	0	17	0	0.00
15/07/2019	R208 On 07-November-19	6.84	Put	Bond Future	16	0	16	0	0.00
15/07/2019	R208 On 06-February-20			Bond Future	5.55	103.7634	5.5530	103.7634	0.00
15/07/2019	R208 On 06-February-20	6.12	Call	Bond Future	662	1	662	1	0.00
15/07/2019	R208 On 06-February-20	6.13	Call	Bond Future	672	1	672	1	0.00
15/07/2019	R208 On 06-February-20	6.14	Call	Bond Future	682	1	682	1	0.00
15/07/2019	R208 On 06-February-20	6.14	Put	Bond Future	41	0	41	0	0.00
15/07/2019	R208 On 06-February-20	6.12	Put	Bond Future	43	0	43	0	0.00
15/07/2019	R208 On 06-February-20	6.13	Put	Bond Future	42	0	42	0	0.00
15/07/2019	R208 On 07-May-20			Bond Future	4.85	102.3987	4.8492	102.3987	0.00
15/07/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
15/07/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
15/07/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
15/07/2019	R208 On 07-May-20	4.81	Put	Bond Future	34	0	34	0	0.00
15/07/2019	R208 On 07-May-20	4.80	Put	Bond Future	43	0	43	0	0.00
15/07/2019	R208 On 07-May-20	4.82	Put	Bond Future	25	0	25	0	0.00
15/07/2019	R209 On 01-August-19			Bond Future	9.38	75.8362	9.3817	75.8362	86,380.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2019	R209 On 01-August-19	10.15	Call	Bond Future	4916	5	4916	5	0.00
15/07/2019	R209 On 01-August-19	10.17	Call	Bond Future	5036	5	5036	5	0.00
15/07/2019	R209 On 01-August-19	9.30	Call	Bond Future	540	1	540	1	7,541.00
15/07/2019	R209 On 01-August-19	10.16	Call	Bond Future	4976	5	4976	5	0.00
15/07/2019	R209 On 01-August-19	9.80	Call	Bond Future	2827	3	2827	3	7,541.00
15/07/2019	R209 On 01-August-19	10.46	Call	Bond Future	6752	7	6752	7	0.00
15/07/2019	R209 On 01-August-19	10.46	Put	Bond Future	1	0	1	0	7,541.00
15/07/2019	R209 On 01-August-19	10.16	Put	Bond Future	9	0	9	0	0.00
15/07/2019	R209 On 01-August-19	9.30	Put	Bond Future	1092	1	1092	1	0.00
15/07/2019	R209 On 01-August-19	9.80	Put	Bond Future	95	0	95	0	0.00
15/07/2019	R209 On 01-August-19	10.15	Put	Bond Future	10	0	10	0	0.00
15/07/2019	R209 On 01-August-19	10.17	Put	Bond Future	8	0	8	0	0.00
15/07/2019	R209 On 07-November-19			Bond Future	9.44	74.1727	9.4404	74.1727	4,530.00
15/07/2019	R209 On 07-November-19	9.80	Call	Bond Future	3476	3	3476	3	0.00
15/07/2019	R209 On 07-November-19	9.82	Call	Bond Future	3566	3	3566	3	0.00
15/07/2019	R209 On 07-November-19	9.81	Call	Bond Future	3521	3	3521	3	0.00
15/07/2019	R209 On 07-November-19	9.81	Put	Bond Future	1127	1	1127	1	0.00
15/07/2019	R209 On 07-November-19	9.82	Put	Bond Future	1109	1	1109	1	0.00
15/07/2019	R209 On 07-November-19	9.80	Put	Bond Future	1146	1	1146	1	0.00
15/07/2019	R209 On 06-February-20			Bond Future	9.49	75.5729	9.4892	75.5729	0.00
15/07/2019	R209 On 06-February-20	9.51	Call	Bond Future	2900	3	2900	3	0.00
15/07/2019	R209 On 06-February-20	9.52	Call	Bond Future	2935	3	2935	3	0.00
15/07/2019	R209 On 06-February-20	9.50	Call	Bond Future	2866	3	2866	3	0.00
15/07/2019	R209 On 06-February-20	9.50	Put	Bond Future	2795	3	2795	3	0.00
15/07/2019	R209 On 06-February-20	9.51	Put	Bond Future	2764	3	2764	3	0.00
15/07/2019	R209 On 06-February-20	9.52	Put	Bond Future	2734	3	2734	3	0.00
15/07/2019	R209 On 07-May-20			Bond Future	9.53	73.9062	9.5309	73.9062	0.00
15/07/2019	R209 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	0.00
15/07/2019	R209 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
15/07/2019	R209 On 07-May-20	9.46	Call	Bond Future	0	0	0	0	0.00
15/07/2019	R209 On 07-May-20	9.46	Put	Bond Future	463	1	463	1	0.00
15/07/2019	R209 On 07-May-20	9.47	Put	Bond Future	397	1	397	1	0.00
15/07/2019	R209 On 07-May-20	9.45	Put	Bond Future	529	1	529	1	0.00
15/07/2019	R210 On 01-August-19			Bond Future	191.17	191.1496	191.1668	191.1496	2,132.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2019	R210 On 07-November-19			Bond Future	192.36	192.3455	192.3629	192.3455	0.00
15/07/2019	R210 On 06-February-20			Bond Future	196.04	196.0215	196.0390	196.0215	0.00
15/07/2019	R210 On 07-May-20			Bond Future	197.29	197.2687	197.2863	197.2687	0.00
15/07/2019	R212 On 01-August-19			Bond Future	160.42	160.4040	160.4160	160.4040	6,164.00
15/07/2019	R212 On 07-November-19			Bond Future	163.61	163.5949	163.6070	163.5949	1,526.00
15/07/2019	R212 On 06-February-20			Bond Future	164.49	164.4752	164.4873	164.4752	0.00
15/07/2019	R212 On 07-May-20			Bond Future	167.76	167.7469	167.7590	167.7469	0.00
15/07/2019	R213 On 01-August-19			Bond Future	8.90	89.0978	8.9007	89.0978	17,638.00
15/07/2019	R213 On 01-August-19	9.98	Call	Bond Future	6626	6	6626	6	0.00
15/07/2019	R213 On 01-August-19	9.99	Call	Bond Future	6684	6	6684	6	0.00
15/07/2019	R213 On 01-August-19	10.00	Call	Bond Future	6742	6	6742	6	0.00
15/07/2019	R213 On 01-August-19	10.00	Put	Bond Future	0	0	0	0	0.00
15/07/2019	R213 On 01-August-19	9.98	Put	Bond Future	0	0	0	0	0.00
15/07/2019	R213 On 01-August-19	9.99	Put	Bond Future	0	0	0	0	0.00
15/07/2019	R213 On 07-November-19			Bond Future	8.96	87.2953	8.9569	87.2953	3,090.00
15/07/2019	R213 On 07-November-19	9.58	Call	Bond Future	4488	4	4488	4	0.00
15/07/2019	R213 On 07-November-19	9.59	Call	Bond Future	4537	4	4537	4	0.00
15/07/2019	R213 On 07-November-19	9.60	Call	Bond Future	4586	4	4586	4	0.00
15/07/2019	R213 On 07-November-19	9.60	Put	Bond Future	619	1	619	1	0.00
15/07/2019	R213 On 07-November-19	9.58	Put	Bond Future	641	1	641	1	0.00
15/07/2019	R213 On 07-November-19	9.59	Put	Bond Future	630	1	630	1	0.00
15/07/2019	R213 On 06-February-20			Bond Future	9.00	88.9430	9.0043	88.9430	0.00
15/07/2019	R213 On 06-February-20	9.28	Call	Bond Future	3588	3	3588	3	0.00
15/07/2019	R213 On 06-February-20	9.27	Call	Bond Future	3548	3	3548	3	0.00
15/07/2019	R213 On 06-February-20	9.26	Call	Bond Future	3509	3	3509	3	0.00
15/07/2019	R213 On 06-February-20	9.27	Put	Bond Future	1906	2	1906	2	0.00
15/07/2019	R213 On 06-February-20	9.26	Put	Bond Future	1928	2	1928	2	0.00
15/07/2019	R213 On 06-February-20	9.28	Put	Bond Future	1885	2	1885	2	0.00
15/07/2019	R213 On 07-May-20			Bond Future	9.04	87.1370	9.0368	87.1370	0.00
15/07/2019	R213 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	0.00
15/07/2019	R213 On 07-May-20	9.01	Call	Bond Future	0	0	0	0	0.00
15/07/2019	R213 On 07-May-20	9.02	Call	Bond Future	0	0	0	0	0.00
15/07/2019	R213 On 07-May-20	9.02	Put	Bond Future	104	0	104	0	0.00
15/07/2019	R213 On 07-May-20	9.00	Put	Bond Future	227	1	227	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
15/07/2019	R213 On 07-May-20	9.01	Put	Bond Future	166	1	166	1	0.00
15/07/2019	R214 On 01-August-19			Bond Future	9.68	74.0645	9.6774	74.0645	16,514.00
15/07/2019	R214 On 01-August-19	10.33	Call	Bond Future	4320	4	4320	4	0.00
15/07/2019	R214 On 01-August-19	10.34	Call	Bond Future	4381	4	4381	4	0.00
15/07/2019	R214 On 01-August-19	10.32	Call	Bond Future	4259	4	4259	4	0.00
15/07/2019	R214 On 01-August-19	10.32	Put	Bond Future	25	0	25	0	0.00
15/07/2019	R214 On 01-August-19	10.33	Put	Bond Future	23	0	23	0	0.00
15/07/2019	R214 On 01-August-19	10.34	Put	Bond Future	22	0	22	0	0.00
15/07/2019	R214 On 07-November-19			Bond Future	9.74	72.2206	9.7420	72.2206	0.00
15/07/2019	R214 On 07-November-19	10.01	Call	Bond Future	3250	3	3250	3	0.00
15/07/2019	R214 On 07-November-19	10.00	Call	Bond Future	3207	3	3207	3	0.00
15/07/2019	R214 On 07-November-19	10.02	Call	Bond Future	3294	3	3294	3	0.00
15/07/2019	R214 On 07-November-19	10.00	Put	Bond Future	1476	2	1476	2	0.00
15/07/2019	R214 On 07-November-19	10.01	Put	Bond Future	1454	2	1454	2	0.00
15/07/2019	R214 On 07-November-19	10.02	Put	Bond Future	1432	2	1432	2	0.00
15/07/2019	R214 On 06-February-20			Bond Future	9.80	73.5838	9.7987	73.5838	0.00
15/07/2019	R214 On 06-February-20	9.71	Call	Bond Future	2709	3	2709	3	0.00
15/07/2019	R214 On 06-February-20	9.73	Call	Bond Future	2777	3	2777	3	0.00
15/07/2019	R214 On 06-February-20	9.72	Call	Bond Future	2743	3	2743	3	0.00
15/07/2019	R214 On 06-February-20	9.72	Put	Bond Future	3278	3	3278	3	0.00
15/07/2019	R214 On 06-February-20	9.73	Put	Bond Future	3244	3	3244	3	0.00
15/07/2019	R214 On 06-February-20	9.71	Put	Bond Future	3313	3	3313	3	0.00
15/07/2019	R214 On 07-May-20			Bond Future	9.84	71.7298	9.8434	71.7298	0.00
15/07/2019	R214 On 07-May-20	9.76	Call	Bond Future	0	0	0	0	0.00
15/07/2019	R214 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
15/07/2019	R214 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
15/07/2019	R214 On 07-May-20	9.75	Put	Bond Future	632	1	632	1	0.00
15/07/2019	R214 On 07-May-20	9.76	Put	Bond Future	564	1	564	1	0.00
15/07/2019	R214 On 07-May-20	9.77	Put	Bond Future	496	1	496	1	0.00
15/07/2019	R248 On 01-August-19			Bond Future	9.70	94.4231	9.6975	94.4231	97,499.00
15/07/2019	R248 On 01-August-19	10.36	Call	Bond Future	5580	5	5580	5	0.00
15/07/2019	R248 On 01-August-19	10.35	Call	Bond Future	5502	5	5502	5	0.00
15/07/2019	R248 On 01-August-19	10.34	Call	Bond Future	5424	5	5424	5	0.00
15/07/2019	R248 On 01-August-19	10.35	Put	Bond Future	24	0	24	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
15/07/2019	R248 On 01-August-19	10.34	Put	Bond Future	26	0	26	0	0.00
15/07/2019	R248 On 01-August-19	10.36	Put	Bond Future	23	0	23	0	0.00
15/07/2019	R248 On 07-November-19			Bond Future	9.76	91.8373	9.7622	91.8373	2,048.00
15/07/2019	R248 On 07-November-19	10.03	Call	Bond Future	4064	4	4064	4	0.00
15/07/2019	R248 On 07-November-19	10.02	Call	Bond Future	4009	4	4009	4	0.00
15/07/2019	R248 On 07-November-19	10.01	Call	Bond Future	3953	4	3953	4	0.00
15/07/2019	R248 On 07-November-19	10.02	Put	Bond Future	1800	2	1800	2	0.00
15/07/2019	R248 On 07-November-19	10.01	Put	Bond Future	1828	2	1828	2	0.00
15/07/2019	R248 On 07-November-19	10.03	Put	Bond Future	1772	2	1772	2	0.00
15/07/2019	R248 On 06-February-20			Bond Future	9.82	93.5709	9.8190	93.5709	0.00
15/07/2019	R248 On 06-February-20	9.71	Call	Bond Future	3257	3	3257	3	0.00
15/07/2019	R248 On 06-February-20	9.72	Call	Bond Future	3299	3	3299	3	0.00
15/07/2019	R248 On 06-February-20	9.70	Call	Bond Future	3214	3	3214	3	0.00
15/07/2019	R248 On 06-February-20	9.72	Put	Bond Future	4164	4	4164	4	0.00
15/07/2019	R248 On 06-February-20	9.70	Put	Bond Future	4255	4	4255	4	0.00
15/07/2019	R248 On 06-February-20	9.71	Put	Bond Future	4209	4	4209	4	0.00
15/07/2019	R248 On 07-May-20			Bond Future	9.86	90.9672	9.8639	90.9672	0.00
15/07/2019	R248 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
15/07/2019	R248 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
15/07/2019	R248 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	0.00
15/07/2019	R248 On 07-May-20	9.78	Put	Bond Future	725	1	725	1	0.00
15/07/2019	R248 On 07-May-20	9.77	Put	Bond Future	813	1	813	1	0.00
15/07/2019	R248 On 07-May-20	9.79	Put	Bond Future	638	1	638	1	0.00