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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
19/07/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	2025 On 01-August-19			Bond Future	136.77	136.8260	136.7672	136.8260	1,622.00
19/07/2019	2025 On 07-November-19			Bond Future	139.47	139.5283	139.4684	139.5283	341.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2019	2025 On 06-February-20			Bond Future	140.60	140.6613	140.6003	140.6613	0.00
19/07/2019	2025 On 07-May-20			Bond Future	143.30	143.3655	143.3032	143.3655	0.00
19/07/2019	2029 On 01-August-19			Bond Future	103.33	103.2298	103.3286	103.2298	2,809.00
19/07/2019	2029 On 07-November-19			Bond Future	104.28	104.1743	104.2751	104.1743	1,701.00
19/07/2019	2029 On 06-February-20			Bond Future	106.22	106.1208	106.2235	106.1208	0.00
19/07/2019	2029 On 07-May-20			Bond Future	107.15	107.0480	107.1527	107.0480	0.00
19/07/2019	2030 On 01-August-19			Bond Future	8.65	95.9549	8.6470	95.9549	55,126.00
19/07/2019	2030 On 01-August-19	8.35	Call	Bond Future	55	0	55	0	2,025.00
19/07/2019	2030 On 01-August-19	9.22	Call	Bond Future	3693	4	3693	4	5,400.00
19/07/2019	2030 On 01-August-19	9.69	Call	Bond Future	6572	7	6572	7	0.00
19/07/2019	2030 On 01-August-19	9.68	Call	Bond Future	6512	7	6512	7	0.00
19/07/2019	2030 On 01-August-19	9.91	Call	Bond Future	7880	8	7880	8	0.00
19/07/2019	2030 On 01-August-19	9.92	Call	Bond Future	7939	8	7939	8	0.00
19/07/2019	2030 On 01-August-19	8.67	Call	Bond Future	678	1	678	1	5,400.00
19/07/2019	2030 On 01-August-19	9.15	Call	Bond Future	3259	3	3259	3	2,025.00
19/07/2019	2030 On 01-August-19	9.27	Call	Bond Future	4004	4	4004	4	0.00
19/07/2019	2030 On 01-August-19	9.08	Call	Bond Future	2828	3	2828	3	0.00
19/07/2019	2030 On 01-August-19	8.77	Call	Bond Future	1093	1	1093	1	0.00
19/07/2019	2030 On 01-August-19	9.24	Call	Bond Future	3817	4	3817	4	0.00
19/07/2019	2030 On 01-August-19	9.90	Call	Bond Future	7821	8	7821	8	0.00
19/07/2019	2030 On 01-August-19	8.77	Put	Bond Future	285	0	285	0	0.00
19/07/2019	2030 On 01-August-19	9.92	Put	Bond Future	0	0	0	0	0.00
19/07/2019	2030 On 01-August-19	9.24	Put	Bond Future	5	0	5	0	0.00
19/07/2019	2030 On 01-August-19	9.27	Put	Bond Future	4	0	4	0	0.00
19/07/2019	2030 On 01-August-19	9.08	Put	Bond Future	24	0	24	0	6,570.00
19/07/2019	2030 On 01-August-19	9.68	Put	Bond Future	0	0	0	0	4,771.00
19/07/2019	2030 On 01-August-19	9.90	Put	Bond Future	0	0	0	0	0.00
19/07/2019	2030 On 01-August-19	9.91	Put	Bond Future	0	0	0	0	0.00
19/07/2019	2030 On 01-August-19	8.67	Put	Bond Future	526	0	526	0	0.00
19/07/2019	2030 On 01-August-19	9.15	Put	Bond Future	12	0	12	0	0.00
19/07/2019	2030 On 01-August-19	9.69	Put	Bond Future	0	0	0	0	5,400.00
19/07/2019	2030 On 01-August-19	9.22	Put	Bond Future	6	0	6	0	0.00
19/07/2019	2030 On 01-August-19	8.35	Put	Bond Future	2044	2	2044	2	0.00
19/07/2019	2030 On 07-November-19			Bond Future	8.70	97.8244	8.6959	97.8244	18,453.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2019	2030 On 07-November-19	9.10	Call	Bond Future	3421	4	3421	4	5,500.00
19/07/2019	2030 On 07-November-19	9.48	Call	Bond Future	5319	6	5319	6	0.00
19/07/2019	2030 On 07-November-19	8.60	Call	Bond Future	1477	2	1477	2	5,500.00
19/07/2019	2030 On 07-November-19	9.49	Call	Bond Future	5372	6	5372	6	0.00
19/07/2019	2030 On 07-November-19	9.76	Call	Bond Future	6816	7	6816	7	0.00
19/07/2019	2030 On 07-November-19	9.47	Call	Bond Future	5267	5	5267	5	0.00
19/07/2019	2030 On 07-November-19	9.12	Call	Bond Future	3515	4	3515	4	0.00
19/07/2019	2030 On 07-November-19	9.70	Call	Bond Future	6493	7	6493	7	0.00
19/07/2019	2030 On 07-November-19	8.95	Call	Bond Future	2754	0	2754	0	0.00
19/07/2019	2030 On 07-November-19	8.57	Call	Bond Future	1387	1	1387	1	0.00
19/07/2019	2030 On 07-November-19	8.95	Put	Bond Future	1127	0	1127	0	5,000.00
19/07/2019	2030 On 07-November-19	9.70	Put	Bond Future	272	0	272	0	0.00
19/07/2019	2030 On 07-November-19	9.47	Put	Bond Future	422	0	422	0	0.00
19/07/2019	2030 On 07-November-19	9.12	Put	Bond Future	819	1	819	1	0.00
19/07/2019	2030 On 07-November-19	8.57	Put	Bond Future	2207	2	2207	2	0.00
19/07/2019	2030 On 07-November-19	9.48	Put	Bond Future	414	0	414	0	0.00
19/07/2019	2030 On 07-November-19	8.60	Put	Bond Future	2101	2	2101	2	0.00
19/07/2019	2030 On 07-November-19	9.10	Put	Bond Future	851	1	851	1	0.00
19/07/2019	2030 On 07-November-19	9.49	Put	Bond Future	406	0	406	0	0.00
19/07/2019	2030 On 07-November-19	9.76	Put	Bond Future	241	0	241	0	5,500.00
19/07/2019	2030 On 06-February-20			Bond Future	8.74	95.6201	8.7394	95.6201	0.00
19/07/2019	2030 On 06-February-20	9.14	Call	Bond Future	3997	4	3997	4	0.00
19/07/2019	2030 On 06-February-20	9.15	Call	Bond Future	4040	4	4040	4	0.00
19/07/2019	2030 On 06-February-20	9.16	Call	Bond Future	4083	4	4083	4	0.00
19/07/2019	2030 On 06-February-20	9.16	Put	Bond Future	1459	1	1459	1	0.00
19/07/2019	2030 On 06-February-20	9.14	Put	Bond Future	1495	1	1495	1	0.00
19/07/2019	2030 On 06-February-20	9.15	Put	Bond Future	1477	1	1477	1	0.00
19/07/2019	2030 On 07-May-20			Bond Future	8.78	97.4369	8.7794	97.4369	0.00
19/07/2019	2030 On 07-May-20	8.80	Call	Bond Future	3254	3	3254	3	0.00
19/07/2019	2030 On 07-May-20	8.79	Call	Bond Future	3221	3	3221	3	0.00
19/07/2019	2030 On 07-May-20	8.78	Call	Bond Future	3187	3	3187	3	0.00
19/07/2019	2030 On 07-May-20	8.79	Put	Bond Future	3154	3	3154	3	0.00
19/07/2019	2030 On 07-May-20	8.78	Put	Bond Future	3183	3	3183	3	0.00
19/07/2019	2030 On 07-May-20	8.80	Put	Bond Future	3126	3	3126	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
19/07/2019	2032 On 01-August-19			Bond Future	8.99	97.6042	8.9880	97.6042	48,175.00
19/07/2019	2032 On 01-August-19	10.11	Call	Bond Future	7606	8	7606	8	0.00
19/07/2019	2032 On 01-August-19	10.10	Call	Bond Future	7542	8	7542	8	0.00
19/07/2019	2032 On 01-August-19	10.09	Call	Bond Future	7478	8	7478	8	0.00
19/07/2019	2032 On 01-August-19	10.09	Put	Bond Future	0	0	0	0	0.00
19/07/2019	2032 On 01-August-19	10.11	Put	Bond Future	0	0	0	0	0.00
19/07/2019	2032 On 01-August-19	10.10	Put	Bond Future	0	0	0	0	0.00
19/07/2019	2032 On 07-November-19			Bond Future	9.05	95.3455	9.0465	95.3455	1,268.00
19/07/2019	2032 On 07-November-19	9.72	Call	Bond Future	5225	5	5225	5	0.00
19/07/2019	2032 On 07-November-19	9.71	Call	Bond Future	5171	5	5171	5	0.00
19/07/2019	2032 On 07-November-19	9.70	Call	Bond Future	5116	5	5116	5	0.00
19/07/2019	2032 On 07-November-19	9.71	Put	Bond Future	642	1	642	1	0.00
19/07/2019	2032 On 07-November-19	9.70	Put	Bond Future	654	1	654	1	0.00
19/07/2019	2032 On 07-November-19	9.72	Put	Bond Future	631	1	631	1	0.00
19/07/2019	2032 On 06-February-20			Bond Future	9.10	97.1044	9.0983	97.1044	0.00
19/07/2019	2032 On 06-February-20	9.39	Call	Bond Future	3892	4	3892	4	0.00
19/07/2019	2032 On 06-February-20	9.40	Call	Bond Future	3936	4	3936	4	0.00
19/07/2019	2032 On 06-February-20	9.38	Call	Bond Future	3849	4	3849	4	0.00
19/07/2019	2032 On 06-February-20	9.38	Put	Bond Future	1919	2	1919	2	0.00
19/07/2019	2032 On 06-February-20	9.39	Put	Bond Future	1895	2	1895	2	0.00
19/07/2019	2032 On 06-February-20	9.40	Put	Bond Future	1871	2	1871	2	0.00
19/07/2019	2032 On 07-May-20			Bond Future	9.15	94.7882	9.1450	94.7882	0.00
19/07/2019	2032 On 07-May-20	9.17	Call	Bond Future	3672	4	3672	4	0.00
19/07/2019	2032 On 07-May-20	9.19	Call	Bond Future	3744	4	3744	4	0.00
19/07/2019	2032 On 07-May-20	9.18	Call	Bond Future	3708	4	3708	4	0.00
19/07/2019	2032 On 07-May-20	9.18	Put	Bond Future	3469	3	3469	3	0.00
19/07/2019	2032 On 07-May-20	9.19	Put	Bond Future	3437	3	3437	3	0.00
19/07/2019	2032 On 07-May-20	9.17	Put	Bond Future	3501	3	3501	3	0.00
19/07/2019	2033 On 01-August-19			Bond Future	104.40	104.2091	104.4005	104.2091	6,090.00
19/07/2019	2033 On 07-November-19			Bond Future	105.29	105.0973	105.2925	105.0973	50.00
19/07/2019	2033 On 06-February-20			Bond Future	107.26	107.0611	107.2599	107.0611	0.00
19/07/2019	2033 On 07-May-20			Bond Future	108.13	107.9232	108.1258	107.9232	0.00
19/07/2019	2037 On 01-August-19			Bond Future	9.41	92.5694	9.4086	92.5694	58,059.00
19/07/2019	2037 On 01-August-19	10.29	Call	Bond Future	6665	7	6665	7	0.00

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19/07/2019	2037 On 01-August-19	10.31	Call	Bond Future	6807	7	6807	7	0.00
19/07/2019	2037 On 01-August-19	10.30	Call	Bond Future	6736	7	6736	7	0.00
19/07/2019	2037 On 01-August-19	10.30	Put	Bond Future	1	0	1	0	0.00
19/07/2019	2037 On 01-August-19	10.31	Put	Bond Future	1	0	1	0	0.00
19/07/2019	2037 On 01-August-19	10.29	Put	Bond Future	1	0	1	0	0.00
19/07/2019	2037 On 07-November-19			Bond Future	9.47	94.3730	9.4704	94.3730	4,415.00
19/07/2019	2037 On 07-November-19	9.95	Call	Bond Future	4691	5	4691	5	0.00
19/07/2019	2037 On 07-November-19	9.97	Call	Bond Future	4805	5	4805	5	0.00
19/07/2019	2037 On 07-November-19	9.96	Call	Bond Future	4748	5	4748	5	0.00
19/07/2019	2037 On 07-November-19	9.96	Put	Bond Future	1001	1	1001	1	0.00
19/07/2019	2037 On 07-November-19	9.97	Put	Bond Future	984	1	984	1	0.00
19/07/2019	2037 On 07-November-19	9.95	Put	Bond Future	1019	1	1019	1	0.00
19/07/2019	2037 On 06-February-20			Bond Future	9.53	91.8543	9.5270	91.8543	0.00
19/07/2019	2037 On 06-February-20	9.68	Call	Bond Future	3855	4	3855	4	0.00
19/07/2019	2037 On 06-February-20	9.67	Call	Bond Future	3811	4	3811	4	0.00
19/07/2019	2037 On 06-February-20	9.66	Call	Bond Future	3767	4	3767	4	0.00
19/07/2019	2037 On 06-February-20	9.67	Put	Bond Future	2707	3	2707	3	0.00
19/07/2019	2037 On 06-February-20	9.66	Put	Bond Future	2739	3	2739	3	0.00
19/07/2019	2037 On 06-February-20	9.68	Put	Bond Future	2675	3	2675	3	0.00
19/07/2019	2037 On 07-May-20			Bond Future	9.58	93.5997	9.5809	93.5997	0.00
19/07/2019	2037 On 07-May-20	9.59	Call	Bond Future	4168	4	4168	4	0.00
19/07/2019	2037 On 07-May-20	9.60	Call	Bond Future	4208	4	4208	4	0.00
19/07/2019	2037 On 07-May-20	9.61	Call	Bond Future	4249	4	4249	4	0.00
19/07/2019	2037 On 07-May-20	9.61	Put	Bond Future	4025	4	4025	4	0.00
19/07/2019	2037 On 07-May-20	9.59	Put	Bond Future	4098	4	4098	4	0.00
19/07/2019	2037 On 07-May-20	9.60	Put	Bond Future	4061	4	4061	4	0.00
19/07/2019	2038 On 01-August-19			Bond Future	122.23	122.2229	122.2347	122.2229	8,841.00
19/07/2019	2038 On 07-November-19			Bond Future	124.65	124.6368	124.6489	124.6368	4,772.00
19/07/2019	2038 On 06-February-20			Bond Future	125.32	125.3073	125.3197	125.3073	0.00
19/07/2019	2038 On 07-May-20			Bond Future	127.73	127.7165	127.7289	127.7165	0.00
19/07/2019	2040 On 01-August-19			Bond Future	9.54	95.4567	9.5438	95.4567	39,804.00
19/07/2019	2040 On 01-August-19	10.36	Call	Bond Future	6617	7	6617	7	0.00
19/07/2019	2040 On 01-August-19	10.37	Call	Bond Future	6693	7	6693	7	0.00
19/07/2019	2040 On 01-August-19	10.38	Call	Bond Future	6770	7	6770	7	0.00

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19/07/2019	2040 On 01-August-19	10.38	Put	Bond Future	1	0	1	0	0.00
19/07/2019	2040 On 01-August-19	10.36	Put	Bond Future	1	0	1	0	0.00
19/07/2019	2040 On 01-August-19	10.37	Put	Bond Future	1	0	1	0	0.00
19/07/2019	2040 On 07-November-19			Bond Future	9.61	97.3165	9.6071	97.3165	4,329.00
19/07/2019	2040 On 07-November-19	10.03	Call	Bond Future	4641	5	4641	5	0.00
19/07/2019	2040 On 07-November-19	9.80	Call	Bond Future	3366	3	3366	3	1,260.00
19/07/2019	2040 On 07-November-19	9.30	Call	Bond Future	1244	1	1244	1	1,260.00
19/07/2019	2040 On 07-November-19	10.04	Call	Bond Future	4701	5	4701	5	0.00
19/07/2019	2040 On 07-November-19	10.05	Call	Bond Future	4761	5	4761	5	0.00
19/07/2019	2040 On 07-November-19	10.05	Put	Bond Future	1122	1	1122	1	0.00
19/07/2019	2040 On 07-November-19	10.03	Put	Bond Future	1162	1	1162	1	0.00
19/07/2019	2040 On 07-November-19	9.80	Put	Bond Future	1753	2	1753	2	0.00
19/07/2019	2040 On 07-November-19	9.30	Put	Bond Future	3904	4	3904	4	0.00
19/07/2019	2040 On 07-November-19	10.04	Put	Bond Future	1141	1	1141	1	0.00
19/07/2019	2040 On 06-February-20			Bond Future	9.67	94.6016	9.6652	94.6016	0.00
19/07/2019	2040 On 06-February-20	9.74	Call	Bond Future	3732	4	3732	4	0.00
19/07/2019	2040 On 06-February-20	9.76	Call	Bond Future	3824	4	3824	4	0.00
19/07/2019	2040 On 06-February-20	9.75	Call	Bond Future	3778	4	3778	4	0.00
19/07/2019	2040 On 06-February-20	9.75	Put	Bond Future	3072	3	3072	3	0.00
19/07/2019	2040 On 06-February-20	9.76	Put	Bond Future	3036	3	3036	3	0.00
19/07/2019	2040 On 06-February-20	9.74	Put	Bond Future	3109	3	3109	3	0.00
19/07/2019	2040 On 07-May-20			Bond Future	9.72	96.3991	9.7206	96.3991	0.00
19/07/2019	2040 On 07-May-20	9.75	Call	Bond Future	4623	5	4623	5	0.00
19/07/2019	2040 On 07-May-20	9.74	Call	Bond Future	4580	5	4580	5	0.00
19/07/2019	2040 On 07-May-20	9.73	Call	Bond Future	4537	5	4537	5	0.00
19/07/2019	2040 On 07-May-20	9.73	Put	Bond Future	4459	4	4459	4	0.00
19/07/2019	2040 On 07-May-20	9.75	Put	Bond Future	4381	4	4381	4	0.00
19/07/2019	2040 On 07-May-20	9.74	Put	Bond Future	4420	4	4420	4	0.00
19/07/2019	2044 On 01-August-19			Bond Future	9.61	92.2280	9.6136	92.2280	35,270.00
19/07/2019	2044 On 01-August-19	10.39	Call	Bond Future	6384	7	6384	7	0.00
19/07/2019	2044 On 01-August-19	10.53	Call	Bond Future	7453	8	7453	8	0.00
19/07/2019	2044 On 01-August-19	9.39	Call	Bond Future	176	0	176	0	228.00
19/07/2019	2044 On 01-August-19	10.38	Call	Bond Future	6306	6	6306	6	0.00
19/07/2019	2044 On 01-August-19	9.36	Call	Bond Future	134	0	134	0	100.00

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19/07/2019	2044 On 01-August-19	9.74	Call	Bond Future	1504	2	1504	2	228.00
19/07/2019	2044 On 01-August-19	10.27	Call	Bond Future	5451	6	5451	6	0.00
19/07/2019	2044 On 01-August-19	10.40	Call	Bond Future	6461	7	6461	7	0.00
19/07/2019	2044 On 01-August-19	9.86	Call	Bond Future	2296	2	2296	2	100.00
19/07/2019	2044 On 01-August-19	10.53	Put	Bond Future	1	0	1	0	100.00
19/07/2019	2044 On 01-August-19	9.39	Put	Bond Future	2163	2	2163	2	0.00
19/07/2019	2044 On 01-August-19	9.74	Put	Bond Future	411	0	411	0	0.00
19/07/2019	2044 On 01-August-19	10.27	Put	Bond Future	6	0	6	0	228.00
19/07/2019	2044 On 01-August-19	10.38	Put	Bond Future	2	0	2	0	0.00
19/07/2019	2044 On 01-August-19	9.36	Put	Bond Future	2392	2	2392	2	0.00
19/07/2019	2044 On 01-August-19	10.40	Put	Bond Future	2	0	2	0	0.00
19/07/2019	2044 On 01-August-19	9.86	Put	Bond Future	186	0	186	0	0.00
19/07/2019	2044 On 01-August-19	10.39	Put	Bond Future	2	0	2	0	0.00
19/07/2019	2044 On 07-November-19			Bond Future	9.68	94.0248	9.6756	94.0248	11,609.00
19/07/2019	2044 On 07-November-19	10.06	Call	Bond Future	4518	5	4518	5	0.00
19/07/2019	2044 On 07-November-19	10.52	Call	Bond Future	7421	8	7421	8	0.00
19/07/2019	2044 On 07-November-19	10.05	Call	Bond Future	4460	5	4460	5	0.00
19/07/2019	2044 On 07-November-19	9.19	Call	Bond Future	787	1	787	1	328.00
19/07/2019	2044 On 07-November-19	9.74	Call	Bond Future	2806	3	2806	3	328.00
19/07/2019	2044 On 07-November-19	10.07	Call	Bond Future	4578	5	4578	5	0.00
19/07/2019	2044 On 07-November-19	10.05	Put	Bond Future	1322	1	1322	1	0.00
19/07/2019	2044 On 07-November-19	9.19	Put	Bond Future	5139	5	5139	5	0.00
19/07/2019	2044 On 07-November-19	10.07	Put	Bond Future	1278	1	1278	1	0.00
19/07/2019	2044 On 07-November-19	9.74	Put	Bond Future	2253	2	2253	2	0.00
19/07/2019	2044 On 07-November-19	10.06	Put	Bond Future	1300	1	1300	1	0.00
19/07/2019	2044 On 07-November-19	10.52	Put	Bond Future	595	1	595	1	328.00
19/07/2019	2044 On 06-February-20			Bond Future	9.73	91.3745	9.7325	91.3745	0.00
19/07/2019	2044 On 06-February-20	9.77	Call	Bond Future	3664	4	3664	4	0.00
19/07/2019	2044 On 06-February-20	9.09	Call	Bond Future	1191	1	1191	1	328.00
19/07/2019	2044 On 06-February-20	9.74	Call	Bond Future	3528	4	3528	4	328.00
19/07/2019	2044 On 06-February-20	9.76	Call	Bond Future	3619	4	3619	4	0.00
19/07/2019	2044 On 06-February-20	10.78	Call	Bond Future	9300	9	9300	9	0.00
19/07/2019	2044 On 06-February-20	9.78	Call	Bond Future	3710	4	3710	4	0.00
19/07/2019	2044 On 06-February-20	9.76	Put	Bond Future	3385	3	3385	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
19/07/2019	2044 On 06-February-20	9.78	Put	Bond Future	3306	3	3306	3	0.00
19/07/2019	2044 On 06-February-20	10.78	Put	Bond Future	1049	1	1049	1	328.00
19/07/2019	2044 On 06-February-20	9.77	Put	Bond Future	3345	3	3345	3	0.00
19/07/2019	2044 On 06-February-20	9.74	Put	Bond Future	3464	3	3464	3	0.00
19/07/2019	2044 On 06-February-20	9.09	Put	Bond Future	6955	7	6955	7	0.00
19/07/2019	2044 On 07-May-20			Bond Future	9.79	93.1108	9.7867	93.1108	0.00
19/07/2019	2044 On 07-May-20	9.79	Call	Bond Future	4555	5	4555	5	0.00
19/07/2019	2044 On 07-May-20	9.81	Call	Bond Future	4642	5	4642	5	0.00
19/07/2019	2044 On 07-May-20	9.80	Call	Bond Future	4599	5	4599	5	0.00
19/07/2019	2044 On 07-May-20	9.80	Put	Bond Future	4487	4	4487	4	0.00
19/07/2019	2044 On 07-May-20	9.79	Put	Bond Future	4528	4	4528	4	0.00
19/07/2019	2044 On 07-May-20	9.81	Put	Bond Future	4446	4	4446	4	0.00
19/07/2019	2046 On 01-August-19			Bond Future	115.07	114.7397	115.0677	114.7397	8,620.00
19/07/2019	2046 On 07-November-19			Bond Future	115.62	115.2864	115.6210	115.2864	4,018.00
19/07/2019	2046 On 06-February-20			Bond Future	117.78	117.4407	117.7813	117.4407	0.00
19/07/2019	2046 On 07-May-20			Bond Future	118.30	117.9495	118.2969	117.9495	0.00
19/07/2019	2050 On 01-August-19			Bond Future	118.75	118.2545	118.7505	118.2545	8,191.00
19/07/2019	2050 On 07-November-19			Bond Future	121.10	120.5901	121.0958	120.5901	5,978.00
19/07/2019	2050 On 06-February-20			Bond Future	121.52	121.0074	121.5226	121.0074	0.00
19/07/2019	2050 On 07-May-20			Bond Future	123.86	123.3336	123.8587	123.3336	0.00
19/07/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	AL37 On 01-August-19			Index Future	657.95	659.0730	657.9470	659.0730	0.00
19/07/2019	AL37 On 07-November-19			Index Future	670.77	671.9140	670.7660	671.9140	0.00
19/07/2019	AL37 On 06-February-20			Index Future	683.14	684.3090	683.1390	684.3090	0.00
19/07/2019	AL37 On 07-May-20			Index Future	696.11	697.3070	696.1140	697.3070	0.00
19/07/2019	AL7T On 01-August-19			Index Future	771.39	772.8960	771.3930	772.8960	0.00
19/07/2019	AL7T On 07-November-19			Index Future	786.42	787.9550	786.4220	787.9550	0.00
19/07/2019	AL7T On 06-February-20			Index Future	800.93	802.4900	800.9290	802.4900	0.00
19/07/2019	AL7T On 07-May-20			Index Future	816.14	817.7330	816.1410	817.7330	0.00
19/07/2019	ALBI On 01-August-19			Index Future	692.41	693.6320	692.4140	693.6320	416.00
19/07/2019	ALBI On 07-November-19			Index Future	705.90	707.1460	705.9040	707.1460	0.00
19/07/2019	ALBI On 06-February-20			Index Future	718.93	720.1900	718.9260	720.1900	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
19/07/2019	ALBI On 07-May-20			Index Future	732.58	733.8700	732.5810	733.8700	0.00
19/07/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/07/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2019	CS33 On 15-September-33			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
19/07/2019	ES33 On 01-August-19			Bond Future	10.56	80.8124	10.5596	80.8124	350.00
19/07/2019	ES33 On 07-November-19			Bond Future	10.67	78.5937	10.6708	78.5937	0.00
19/07/2019	ES33 On 06-February-20			Bond Future	10.78	80.0435	10.7760	80.0435	0.00
19/07/2019	ES33 On 07-May-20			Bond Future	10.88	77.7690	10.8753	77.7690	0.00
19/07/2019	ES42 On 01-August-19			Bond Future	10.92	82.3160	10.9197	82.3160	4,919.00
19/07/2019	ES42 On 07-November-19			Bond Future	11.03	79.6545	11.0314	79.6545	0.00
19/07/2019	ES42 On 06-February-20			Bond Future	11.13	81.1240	11.1330	81.1240	0.00
19/07/2019	ES42 On 07-May-20			Bond Future	11.23	78.4002	11.2334	78.4002	0.00
19/07/2019	GOVI On 01-August-19			GOVI	685.82	687.0670	685.8240	687.0670	134.00
19/07/2019	GOVI On 01-August-19	638.69	Call	GOVI	471340	48	471340	48	0.00
19/07/2019	GOVI On 01-August-19	638.68	Call	GOVI	471440	48	471440	48	0.00
19/07/2019	GOVI On 01-August-19	638.67	Call	GOVI	471540	48	471540	48	0.00
19/07/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
19/07/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
19/07/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
19/07/2019	GOVI On 07-November-19			GOVI	699.19	700.4530	699.1860	700.4530	946.00
19/07/2019	GOVI On 07-November-19	672.90	Call	GOVI	262860	28	262860	28	0.00
19/07/2019	GOVI On 07-November-19	672.91	Call	GOVI	262760	28	262760	28	0.00
19/07/2019	GOVI On 07-November-19	672.92	Call	GOVI	262660	28	262660	28	0.00
19/07/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
19/07/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
19/07/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
19/07/2019	GOVI On 06-February-20			GOVI	712.08	713.3740	712.0840	713.3740	0.00
19/07/2019	GOVI On 06-February-20	703.15	Call	GOVI	89340	10	89340	10	0.00
19/07/2019	GOVI On 06-February-20	703.14	Call	GOVI	89440	10	89440	10	0.00
19/07/2019	GOVI On 06-February-20	703.13	Call	GOVI	89540	10	89540	10	0.00
19/07/2019	GOVI On 06-February-20	703.13	Put	GOVI	0	0	0	0	0.00
19/07/2019	GOVI On 06-February-20	703.15	Put	GOVI	0	0	0	0	0.00
19/07/2019	GOVI On 06-February-20	703.14	Put	GOVI	0	0	0	0	0.00
19/07/2019	GOVI On 07-May-20			GOVI	725.61	726.9240	725.6090	726.9240	0.00
19/07/2019	GOVI On 07-May-20	719.98	Call	GOVI	56290	7	56290	7	0.00
19/07/2019	GOVI On 07-May-20	720.00	Call	GOVI	56090	7	56090	7	0.00
19/07/2019	GOVI On 07-May-20	719.99	Call	GOVI	56190	7	56190	7	0.00
19/07/2019	GOVI On 07-May-20	720.00	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
19/07/2019	GOVI On 07-May-20	719.98	Put	GOVI	0	0	0	0	0.00
19/07/2019	GOVI On 07-May-20	719.99	Put	GOVI	0	0	0	0	0.00
19/07/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/07/2019	IGOV On 01-August-19			Index Future	262.31	262.0650	262.3070	262.0650	818.00
19/07/2019	IGOV On 07-November-19			Index Future	267.49	267.2410	267.4880	267.2410	218.00
19/07/2019	IGOV On 06-February-20			Index Future	272.49	272.2350	272.4860	272.2350	0.00
19/07/2019	IGOV On 07-May-20			Index Future	277.72	277.4680	277.7240	277.4680	0.00
19/07/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
19/07/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
19/07/2019	IS02 On 20-December-19			Interest Rate Swap	102.71	102.7100	102.7100	102.7100	0.00
19/07/2019	IS02 On 23-March-20			Interest Rate Swap	98.58	98.5700	98.5800	98.5700	0.00
19/07/2019	IS02 On 22-June-20			Interest Rate Swap	102.01	101.9800	102.0100	101.9800	0.00
19/07/2019	IS02 On 21-September-20			Interest Rate Swap	98.83	98.7800	98.8300	98.7800	0.00
19/07/2019	IS05 On 17-December-20			Interest Rate Swap	95.46	95.3900	95.4600	95.3900	0.00
19/07/2019	IS05 On 16-March-21			Interest Rate Swap	94.46	94.3700	94.4600	94.3700	0.00
19/07/2019	IS05 On 15-June-21			Interest Rate Swap	93.42	93.3100	93.4200	93.3100	0.00
19/07/2019	IS05 On 21-September-21			Interest Rate Swap	93.34	93.2100	93.3400	93.2100	0.00
19/07/2019	IS05 On 21-December-21			Interest Rate Swap	95.32	95.1700	95.3200	95.1700	51.00
19/07/2019	IS05 On 15-March-22			Interest Rate Swap	95.24	95.0900	95.2400	95.0900	0.00
19/07/2019	IS05 On 21-June-22			Interest Rate Swap	96.20	96.0300	96.2000	96.0300	0.00
19/07/2019	IS05 On 20-September-22			Interest Rate Swap	99.95	99.7600	99.9500	99.7600	0.00
19/07/2019	IS05 On 20-December-22			Interest Rate Swap	101.03	100.8200	101.0300	100.8200	0.00
19/07/2019	IS05 On 22-March-23			Interest Rate Swap	94.16	93.9200	94.1600	93.9200	0.00
19/07/2019	IS05 On 20-June-23			Interest Rate Swap	100.10	99.8500	100.1000	99.8500	0.00
19/07/2019	IS05 On 19-September-23			Interest Rate Swap	95.38	95.1200	95.3800	95.1200	0.00
19/07/2019	IS10 On 17-December-25			Interest Rate Swap	90.84	90.5600	90.8400	90.5600	0.00
19/07/2019	IS10 On 16-March-26			Interest Rate Swap	87.70	87.3900	87.7000	87.3900	0.00
19/07/2019	IS10 On 15-June-26			Interest Rate Swap	86.33	86.0000	86.3300	86.0000	0.00
19/07/2019	IS10 On 21-September-26			Interest Rate Swap	88.44	88.1100	88.4400	88.1100	0.00
19/07/2019	IS10 On 21-December-26			Interest Rate Swap	92.23	91.9100	92.2300	91.9100	0.00
19/07/2019	IS10 On 15-March-27			Interest Rate Swap	90.69	90.3700	90.6900	90.3700	0.00
19/07/2019	IS10 On 21-June-27			Interest Rate Swap	92.74	92.4200	92.7400	92.4200	0.00
19/07/2019	IS10 On 20-September-27			Interest Rate Swap	98.25	97.9300	98.2500	97.9300	0.00
19/07/2019	IS10 On 20-December-27			Interest Rate Swap	98.59	98.2600	98.5900	98.2600	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
19/07/2019	IS10 On 22-March-28			Interest Rate Swap	91.93	91.5900	91.9300	91.5900	0.00
19/07/2019	IS10 On 20-June-28			Interest Rate Swap	99.27	98.9300	99.2700	98.9300	0.00
19/07/2019	IS10 On 19-September-28			Interest Rate Swap	92.65	92.3000	92.6500	92.3000	0.00
19/07/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/07/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/07/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
19/07/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
19/07/2019	R023 On 01-August-19			Bond Future	7.13	105.4452	7.1331	105.4452	55,472.00
19/07/2019	R023 On 01-August-19	8.93	Call	Bond Future	5454	6	5454	6	0.00
19/07/2019	R023 On 01-August-19	8.95	Call	Bond Future	5513	6	5513	6	0.00
19/07/2019	R023 On 01-August-19	8.94	Call	Bond Future	5483	6	5483	6	0.00
19/07/2019	R023 On 01-August-19	8.94	Put	Bond Future	0	0	0	0	0.00
19/07/2019	R023 On 01-August-19	8.95	Put	Bond Future	0	0	0	0	0.00
19/07/2019	R023 On 01-August-19	8.93	Put	Bond Future	0	0	0	0	0.00
19/07/2019	R023 On 07-November-19			Bond Future	7.12	103.5683	7.1188	103.5683	19,701.00
19/07/2019	R023 On 07-November-19	7.98	Call	Bond Future	2608	3	2608	3	0.00
19/07/2019	R023 On 07-November-19	7.99	Call	Bond Future	2635	3	2635	3	0.00
19/07/2019	R023 On 07-November-19	8.00	Call	Bond Future	2661	3	2661	3	0.00
19/07/2019	R023 On 07-November-19	8.00	Put	Bond Future	120	0	120	0	0.00
19/07/2019	R023 On 07-November-19	7.99	Put	Bond Future	122	0	122	0	0.00
19/07/2019	R023 On 07-November-19	7.98	Put	Bond Future	124	0	124	0	0.00
19/07/2019	R023 On 06-February-20			Bond Future	7.09	105.4789	7.0920	105.4789	0.00
19/07/2019	R023 On 06-February-20	7.52	Call	Bond Future	1616	2	1616	2	0.00
19/07/2019	R023 On 06-February-20	7.54	Call	Bond Future	1658	2	1658	2	0.00
19/07/2019	R023 On 06-February-20	7.53	Call	Bond Future	1637	2	1637	2	0.00
19/07/2019	R023 On 06-February-20	7.53	Put	Bond Future	451	0	451	0	0.00
19/07/2019	R023 On 06-February-20	7.54	Put	Bond Future	445	0	445	0	0.00
19/07/2019	R023 On 06-February-20	7.52	Put	Bond Future	456	0	456	0	0.00
19/07/2019	R023 On 07-May-20			Bond Future	7.03	103.5481	7.0260	103.5481	0.00
19/07/2019	R023 On 07-May-20	6.90	Call	Bond Future	809	1	809	1	0.00
19/07/2019	R023 On 07-May-20	6.91	Call	Bond Future	823	1	823	1	0.00
19/07/2019	R023 On 07-May-20	6.89	Call	Bond Future	796	1	796	1	0.00
19/07/2019	R023 On 07-May-20	6.89	Put	Bond Future	1141	1	1141	1	0.00
19/07/2019	R023 On 07-May-20	6.90	Put	Bond Future	1129	1	1129	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
19/07/2019	R023 On 07-May-20	6.91	Put	Bond Future	1117	1	1117	1	0.00
19/07/2019	R035 On 01-August-19			Bond Future	9.27	100.6488	9.2734	100.6488	79,176.00
19/07/2019	R035 On 01-August-19	10.24	Call	Bond Future	7267	7	7267	7	0.00
19/07/2019	R035 On 01-August-19	10.23	Call	Bond Future	7196	7	7196	7	0.00
19/07/2019	R035 On 01-August-19	10.22	Call	Bond Future	7125	7	7125	7	0.00
19/07/2019	R035 On 01-August-19	10.23	Put	Bond Future	0	0	0	0	0.00
19/07/2019	R035 On 01-August-19	10.22	Put	Bond Future	0	0	0	0	0.00
19/07/2019	R035 On 01-August-19	10.24	Put	Bond Future	0	0	0	0	0.00
19/07/2019	R035 On 07-November-19			Bond Future	9.34	98.1078	9.3384	98.1078	4,770.00
19/07/2019	R035 On 07-November-19	8.92	Call	Bond Future	821	1	821	1	3,500.00
19/07/2019	R035 On 07-November-19	9.52	Call	Bond Future	3034	3	3034	3	3,500.00
19/07/2019	R035 On 07-November-19	9.87	Call	Bond Future	4898	5	4898	5	0.00
19/07/2019	R035 On 07-November-19	9.88	Call	Bond Future	4956	5	4956	5	0.00
19/07/2019	R035 On 07-November-19	9.89	Call	Bond Future	5014	5	5014	5	0.00
19/07/2019	R035 On 07-November-19	10.21	Call	Bond Future	6959	7	6959	7	0.00
19/07/2019	R035 On 07-November-19	9.88	Put	Bond Future	843	1	843	1	0.00
19/07/2019	R035 On 07-November-19	9.87	Put	Bond Future	858	1	858	1	0.00
19/07/2019	R035 On 07-November-19	10.21	Put	Bond Future	465	0	465	0	3,500.00
19/07/2019	R035 On 07-November-19	9.89	Put	Bond Future	828	1	828	1	0.00
19/07/2019	R035 On 07-November-19	9.52	Put	Bond Future	1625	2	1625	2	0.00
19/07/2019	R035 On 07-November-19	8.92	Put	Bond Future	4185	4	4185	4	0.00
19/07/2019	R035 On 06-February-20			Bond Future	9.40	99.9176	9.3986	99.9176	0.00
19/07/2019	R035 On 06-February-20	9.61	Call	Bond Future	4011	4	4011	4	0.00
19/07/2019	R035 On 06-February-20	9.60	Call	Bond Future	3966	4	3966	4	0.00
19/07/2019	R035 On 06-February-20	9.59	Call	Bond Future	3920	4	3920	4	0.00
19/07/2019	R035 On 06-February-20	9.59	Put	Bond Future	2458	2	2458	2	0.00
19/07/2019	R035 On 06-February-20	9.61	Put	Bond Future	2398	2	2398	2	0.00
19/07/2019	R035 On 06-February-20	9.60	Put	Bond Future	2428	2	2428	2	0.00
19/07/2019	R035 On 07-May-20			Bond Future	9.45	97.3101	9.4482	97.3101	0.00
19/07/2019	R035 On 07-May-20	9.47	Call	Bond Future	4170	4	4170	4	0.00
19/07/2019	R035 On 07-May-20	9.49	Call	Bond Future	4250	4	4250	4	0.00
19/07/2019	R035 On 07-May-20	9.48	Call	Bond Future	4210	4	4210	4	0.00
19/07/2019	R035 On 07-May-20	9.47	Put	Bond Future	4004	4	4004	4	0.00
19/07/2019	R035 On 07-May-20	9.49	Put	Bond Future	3932	4	3932	4	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
19/07/2019	R035 On 07-May-20	9.48	Put	Bond Future	3968	4	3968	4	0.00
19/07/2019	R186 On 01-August-19			Bond Future	8.01	115.1452	8.0099	115.1452	103,073.00
19/07/2019	R186 On 01-August-19	9.52	Call	Bond Future	8561	9	8561	9	0.00
19/07/2019	R186 On 01-August-19	8.30	Call	Bond Future	1772	2	1772	2	6,000.00
19/07/2019	R186 On 01-August-19	9.05	Call	Bond Future	5989	6	5989	6	6,000.00
19/07/2019	R186 On 01-August-19	7.75	Call	Bond Future	61	0	61	0	620.00
19/07/2019	R186 On 01-August-19	9.54	Call	Bond Future	8669	9	8669	9	0.00
19/07/2019	R186 On 01-August-19	8.38	Call	Bond Future	2208	2	2208	2	0.00
19/07/2019	R186 On 01-August-19	9.53	Call	Bond Future	8615	9	8615	9	0.00
19/07/2019	R186 On 01-August-19	8.70	Call	Bond Future	4021	4	4021	4	0.00
19/07/2019	R186 On 01-August-19	9.22	Call	Bond Future	6929	7	6929	7	0.00
19/07/2019	R186 On 01-August-19	10.08	Call	Bond Future	11523	12	11523	12	0.00
19/07/2019	R186 On 01-August-19	8.55	Call	Bond Future	3167	3	3167	3	0.00
19/07/2019	R186 On 01-August-19	8.00	Call	Bond Future	477	1	477	1	620.00
19/07/2019	R186 On 01-August-19	8.38	Put	Bond Future	29	0	29	0	0.00
19/07/2019	R186 On 01-August-19	8.70	Put	Bond Future	1	0	1	0	3,100.00
19/07/2019	R186 On 01-August-19	9.54	Put	Bond Future	0	0	0	0	0.00
19/07/2019	R186 On 01-August-19	9.22	Put	Bond Future	0	0	0	0	0.00
19/07/2019	R186 On 01-August-19	9.53	Put	Bond Future	0	0	0	0	0.00
19/07/2019	R186 On 01-August-19	8.55	Put	Bond Future	5	0	5	0	0.00
19/07/2019	R186 On 01-August-19	8.00	Put	Bond Future	536	0	536	0	0.00
19/07/2019	R186 On 01-August-19	10.08	Put	Bond Future	0	0	0	0	6,000.00
19/07/2019	R186 On 01-August-19	7.75	Put	Bond Future	1624	1	1624	1	0.00
19/07/2019	R186 On 01-August-19	9.05	Put	Bond Future	0	0	0	0	0.00
19/07/2019	R186 On 01-August-19	9.52	Put	Bond Future	0	0	0	0	0.00
19/07/2019	R186 On 01-August-19	8.30	Put	Bond Future	60	0	60	0	0.00
19/07/2019	R186 On 07-November-19			Bond Future	8.05	117.3886	8.0451	117.3886	84,937.00
19/07/2019	R186 On 07-November-19	8.73	Call	Bond Future	4251	4	4251	4	0.00
19/07/2019	R186 On 07-November-19	8.94	Call	Bond Future	5266	5	5266	5	0.00
19/07/2019	R186 On 07-November-19	8.23	Call	Bond Future	2117	2	2117	2	5,000.00
19/07/2019	R186 On 07-November-19	8.20	Call	Bond Future	2011	2	2011	2	0.00
19/07/2019	R186 On 07-November-19	8.96	Call	Bond Future	5365	6	5365	6	0.00
19/07/2019	R186 On 07-November-19	8.95	Call	Bond Future	5315	5	5315	5	0.00
19/07/2019	R186 On 07-November-19	8.96	Put	Bond Future	238	0	238	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
19/07/2019	R186 On 07-November-19	8.23	Put	Bond Future	1057	1	1057	1	0.00
19/07/2019	R186 On 07-November-19	8.20	Put	Bond Future	1121	1	1121	1	7,500.00
19/07/2019	R186 On 07-November-19	8.95	Put	Bond Future	243	0	243	0	0.00
19/07/2019	R186 On 07-November-19	8.73	Put	Bond Future	385	0	385	0	5,000.00
19/07/2019	R186 On 07-November-19	8.94	Put	Bond Future	248	0	248	0	0.00
19/07/2019	R186 On 06-February-20			Bond Future	8.07	114.2488	8.0728	114.2488	0.00
19/07/2019	R186 On 06-February-20	8.55	Call	Bond Future	3743	4	3743	4	0.00
19/07/2019	R186 On 06-February-20	8.57	Call	Bond Future	3825	4	3825	4	0.00
19/07/2019	R186 On 06-February-20	8.56	Call	Bond Future	3784	4	3784	4	0.00
19/07/2019	R186 On 06-February-20	8.56	Put	Bond Future	1098	1	1098	1	0.00
19/07/2019	R186 On 06-February-20	8.57	Put	Bond Future	1084	1	1084	1	0.00
19/07/2019	R186 On 06-February-20	8.55	Put	Bond Future	1112	1	1112	1	0.00
19/07/2019	R186 On 07-May-20			Bond Future	8.09	116.4194	8.0912	116.4194	0.00
19/07/2019	R186 On 07-May-20	8.08	Call	Bond Future	2546	3	2546	3	0.00
19/07/2019	R186 On 07-May-20	8.09	Call	Bond Future	2577	3	2577	3	0.00
19/07/2019	R186 On 07-May-20	8.07	Call	Bond Future	2515	3	2515	3	0.00
19/07/2019	R186 On 07-May-20	8.07	Put	Bond Future	2630	3	2630	3	0.00
19/07/2019	R186 On 07-May-20	8.08	Put	Bond Future	2606	3	2606	3	0.00
19/07/2019	R186 On 07-May-20	8.09	Put	Bond Future	2583	2	2583	2	0.00
19/07/2019	R197 On 01-August-19			Bond Future	303.44	303.4104	303.4351	303.4104	1,107.00
19/07/2019	R197 On 07-November-19			Bond Future	309.43	309.4027	309.4279	309.4027	1,400.00
19/07/2019	R197 On 06-February-20			Bond Future	307.55	307.5235	307.5491	307.5235	0.00
19/07/2019	R197 On 07-May-20			Bond Future	313.46	313.4358	313.4618	313.4358	0.00
19/07/2019	R202 On 01-August-19			Bond Future	233.56	233.5385	233.5610	233.5385	2,268.00
19/07/2019	R202 On 07-November-19			Bond Future	238.17	238.1508	238.1737	238.1508	8,436.00
19/07/2019	R202 On 06-February-20			Bond Future	238.56	238.5319	238.5552	238.5319	0.00
19/07/2019	R202 On 07-May-20			Bond Future	243.14	243.1176	243.1414	243.1176	0.00
19/07/2019	R207 On 01-August-19			Bond Future	6.11	100.8799	6.1108	100.8799	4,891.00
19/07/2019	R207 On 01-August-19	7.33	Call	Bond Future	529	1	529	1	0.00
19/07/2019	R207 On 01-August-19	7.35	Call	Bond Future	537	1	537	1	0.00
19/07/2019	R207 On 01-August-19	7.34	Call	Bond Future	533	1	533	1	0.00
19/07/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
19/07/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
19/07/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00

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19/07/2019	R207 On 07-November-19			Bond Future	4.27	102.8453	4.2734	102.8453	205.00
19/07/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
19/07/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
19/07/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
19/07/2019	R207 On 07-November-19	2.06	Put	Bond Future	398	0	398	0	0.00
19/07/2019	R207 On 07-November-19	2.07	Put	Bond Future	396	0	396	0	0.00
19/07/2019	R207 On 07-November-19	2.08	Put	Bond Future	394	0	394	0	0.00
19/07/2019	R208 On 01-August-19			Bond Future	6.18	103.2006	6.1759	103.2006	10,796.00
19/07/2019	R208 On 01-August-19	8.17	Call	Bond Future	3043	3	3043	3	0.00
19/07/2019	R208 On 01-August-19	8.16	Call	Bond Future	3028	3	3028	3	0.00
19/07/2019	R208 On 01-August-19	8.15	Call	Bond Future	3013	3	3013	3	0.00
19/07/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
19/07/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
19/07/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
19/07/2019	R208 On 07-November-19			Bond Future	5.94	101.8074	5.9393	101.8074	103.00
19/07/2019	R208 On 07-November-19	6.84	Call	Bond Future	1194	1	1194	1	0.00
19/07/2019	R208 On 07-November-19	6.83	Call	Bond Future	1181	1	1181	1	0.00
19/07/2019	R208 On 07-November-19	6.82	Call	Bond Future	1168	1	1168	1	0.00
19/07/2019	R208 On 07-November-19	6.83	Put	Bond Future	15	0	15	0	0.00
19/07/2019	R208 On 07-November-19	6.82	Put	Bond Future	15	0	15	0	0.00
19/07/2019	R208 On 07-November-19	6.84	Put	Bond Future	14	0	14	0	0.00
19/07/2019	R208 On 06-February-20			Bond Future	5.59	103.6855	5.5862	103.6855	0.00
19/07/2019	R208 On 06-February-20	6.12	Call	Bond Future	649	1	649	1	0.00
19/07/2019	R208 On 06-February-20	6.13	Call	Bond Future	659	1	659	1	0.00
19/07/2019	R208 On 06-February-20	6.14	Call	Bond Future	668	1	668	1	0.00
19/07/2019	R208 On 06-February-20	6.14	Put	Bond Future	64	0	64	0	0.00
19/07/2019	R208 On 06-February-20	6.12	Put	Bond Future	66	0	66	0	0.00
19/07/2019	R208 On 06-February-20	6.13	Put	Bond Future	65	0	65	0	0.00
19/07/2019	R208 On 07-May-20			Bond Future	4.97	102.2507	4.9707	102.2507	0.00
19/07/2019	R208 On 07-May-20	4.82	Call	Bond Future	145	0	145	0	0.00
19/07/2019	R208 On 07-May-20	4.81	Call	Bond Future	142	0	142	0	0.00
19/07/2019	R208 On 07-May-20	4.80	Call	Bond Future	138	0	138	0	0.00
19/07/2019	R208 On 07-May-20	4.81	Put	Bond Future	281	0	281	0	0.00
19/07/2019	R208 On 07-May-20	4.80	Put	Bond Future	286	0	286	0	0.00

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19/07/2019	R208 On 07-May-20	4.82	Put	Bond Future	276	0	276	0	0.00
19/07/2019	R209 On 01-August-19			Bond Future	9.29	76.7415	9.2928	76.7415	81,682.00
19/07/2019	R209 On 01-August-19	10.15	Call	Bond Future	5508	6	5508	6	0.00
19/07/2019	R209 On 01-August-19	9.30	Call	Bond Future	676	1	676	1	0.00
19/07/2019	R209 On 01-August-19	10.17	Call	Bond Future	5629	6	5629	6	0.00
19/07/2019	R209 On 01-August-19	10.16	Call	Bond Future	5568	6	5568	6	0.00
19/07/2019	R209 On 01-August-19	9.80	Call	Bond Future	3350	3	3350	3	0.00
19/07/2019	R209 On 01-August-19	10.46	Call	Bond Future	7352	7	7352	7	0.00
19/07/2019	R209 On 01-August-19	10.46	Put	Bond Future	0	0	0	0	7,541.00
19/07/2019	R209 On 01-August-19	10.16	Put	Bond Future	1	0	1	0	0.00
19/07/2019	R209 On 01-August-19	9.30	Put	Bond Future	627	1	627	1	0.00
19/07/2019	R209 On 01-August-19	9.80	Put	Bond Future	17	0	17	0	0.00
19/07/2019	R209 On 01-August-19	10.15	Put	Bond Future	1	0	1	0	0.00
19/07/2019	R209 On 01-August-19	10.17	Put	Bond Future	0	0	0	0	0.00
19/07/2019	R209 On 07-November-19			Bond Future	9.35	75.0850	9.3502	75.0850	10,817.00
19/07/2019	R209 On 07-November-19	8.92	Call	Bond Future	736	1	736	1	8,000.00
19/07/2019	R209 On 07-November-19	9.80	Call	Bond Future	3830	4	3830	4	0.00
19/07/2019	R209 On 07-November-19	9.33	Call	Bond Future	1889	2	1889	2	8,000.00
19/07/2019	R209 On 07-November-19	9.82	Call	Bond Future	3926	4	3926	4	0.00
19/07/2019	R209 On 07-November-19	9.77	Call	Bond Future	3688	4	3688	4	0.00
19/07/2019	R209 On 07-November-19	9.81	Call	Bond Future	3878	4	3878	4	0.00
19/07/2019	R209 On 07-November-19	9.81	Put	Bond Future	883	1	883	1	0.00
19/07/2019	R209 On 07-November-19	9.82	Put	Bond Future	867	1	867	1	0.00
19/07/2019	R209 On 07-November-19	9.33	Put	Bond Future	2025	2	2025	2	0.00
19/07/2019	R209 On 07-November-19	9.77	Put	Bond Future	946	1	946	1	8,000.00
19/07/2019	R209 On 07-November-19	9.80	Put	Bond Future	898	1	898	1	0.00
19/07/2019	R209 On 07-November-19	8.92	Put	Bond Future	3706	4	3706	4	0.00
19/07/2019	R209 On 06-February-20			Bond Future	9.40	76.4701	9.4013	76.4701	0.00
19/07/2019	R209 On 06-February-20	9.51	Call	Bond Future	3116	3	3116	3	0.00
19/07/2019	R209 On 06-February-20	9.52	Call	Bond Future	3154	3	3154	3	0.00
19/07/2019	R209 On 06-February-20	9.50	Call	Bond Future	3079	3	3079	3	0.00
19/07/2019	R209 On 06-February-20	9.50	Put	Bond Future	2428	2	2428	2	0.00
19/07/2019	R209 On 06-February-20	9.51	Put	Bond Future	2399	2	2399	2	0.00
19/07/2019	R209 On 06-February-20	9.52	Put	Bond Future	2371	2	2371	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
19/07/2019	R209 On 07-May-20			Bond Future	9.45	74.7705	9.4480	74.7705	0.00
19/07/2019	R209 On 07-May-20	9.45	Call	Bond Future	3589	4	3589	4	0.00
19/07/2019	R209 On 07-May-20	9.47	Call	Bond Future	3658	4	3658	4	0.00
19/07/2019	R209 On 07-May-20	9.46	Call	Bond Future	3624	4	3624	4	0.00
19/07/2019	R209 On 07-May-20	9.46	Put	Bond Future	3545	4	3545	4	0.00
19/07/2019	R209 On 07-May-20	9.47	Put	Bond Future	3513	3	3513	3	0.00
19/07/2019	R209 On 07-May-20	9.45	Put	Bond Future	3576	4	3576	4	0.00
19/07/2019	R210 On 01-August-19			Bond Future	191.27	191.2501	191.2675	191.2501	1,437.00
19/07/2019	R210 On 07-November-19			Bond Future	192.44	192.4209	192.4386	192.4209	695.00
19/07/2019	R210 On 06-February-20			Bond Future	196.03	196.0163	196.0344	196.0163	0.00
19/07/2019	R210 On 07-May-20			Bond Future	197.15	197.1337	197.1521	197.1337	0.00
19/07/2019	R212 On 01-August-19			Bond Future	160.72	160.5913	160.7198	160.5913	5,006.00
19/07/2019	R212 On 07-November-19			Bond Future	163.89	163.7630	163.8941	163.7630	2,684.00
19/07/2019	R212 On 06-February-20			Bond Future	164.71	164.5769	164.7104	164.5769	0.00
19/07/2019	R212 On 07-May-20			Bond Future	167.88	167.7410	167.8769	167.7410	0.00
19/07/2019	R213 On 01-August-19			Bond Future	8.84	90.0648	8.8422	90.0648	15,922.00
19/07/2019	R213 On 01-August-19	9.98	Call	Bond Future	7006	7	7006	7	0.00
19/07/2019	R213 On 01-August-19	9.99	Call	Bond Future	7064	7	7064	7	0.00
19/07/2019	R213 On 01-August-19	10.00	Call	Bond Future	7122	7	7122	7	0.00
19/07/2019	R213 On 01-August-19	10.00	Put	Bond Future	0	0	0	0	0.00
19/07/2019	R213 On 01-August-19	9.98	Put	Bond Future	0	0	0	0	0.00
19/07/2019	R213 On 01-August-19	9.99	Put	Bond Future	0	0	0	0	0.00
19/07/2019	R213 On 07-November-19			Bond Future	8.90	88.2687	8.8982	88.2687	4,822.00
19/07/2019	R213 On 07-November-19	9.58	Call	Bond Future	4738	5	4738	5	0.00
19/07/2019	R213 On 07-November-19	9.59	Call	Bond Future	4789	5	4789	5	0.00
19/07/2019	R213 On 07-November-19	9.60	Call	Bond Future	4839	5	4839	5	0.00
19/07/2019	R213 On 07-November-19	9.60	Put	Bond Future	498	0	498	0	0.00
19/07/2019	R213 On 07-November-19	9.58	Put	Bond Future	517	0	517	0	0.00
19/07/2019	R213 On 07-November-19	9.59	Put	Bond Future	507	0	507	0	0.00
19/07/2019	R213 On 06-February-20			Bond Future	8.95	89.8970	8.9495	89.8970	0.00
19/07/2019	R213 On 06-February-20	9.28	Call	Bond Future	3708	4	3708	4	0.00
19/07/2019	R213 On 06-February-20	9.27	Call	Bond Future	3667	4	3667	4	0.00
19/07/2019	R213 On 06-February-20	9.26	Call	Bond Future	3626	4	3626	4	0.00
19/07/2019	R213 On 06-February-20	9.27	Put	Bond Future	1681	2	1681	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
19/07/2019	R213 On 06-February-20	9.26	Put	Bond Future	1701	2	1701	2	0.00
19/07/2019	R213 On 06-February-20	9.28	Put	Bond Future	1661	2	1661	2	0.00
19/07/2019	R213 On 07-May-20			Bond Future	8.99	88.0510	8.9895	88.0510	0.00
19/07/2019	R213 On 07-May-20	9.00	Call	Bond Future	3263	3	3263	3	0.00
19/07/2019	R213 On 07-May-20	9.01	Call	Bond Future	3297	3	3297	3	0.00
19/07/2019	R213 On 07-May-20	9.02	Call	Bond Future	3331	3	3331	3	0.00
19/07/2019	R213 On 07-May-20	9.02	Put	Bond Future	3142	3	3142	3	0.00
19/07/2019	R213 On 07-May-20	9.00	Put	Bond Future	3198	3	3198	3	0.00
19/07/2019	R213 On 07-May-20	9.01	Put	Bond Future	3170	3	3170	3	0.00
19/07/2019	R214 On 01-August-19			Bond Future	9.57	75.1063	9.5732	75.1063	15,570.00
19/07/2019	R214 On 01-August-19	10.33	Call	Bond Future	5026	5	5026	5	0.00
19/07/2019	R214 On 01-August-19	10.34	Call	Bond Future	5089	5	5089	5	0.00
19/07/2019	R214 On 01-August-19	10.32	Call	Bond Future	4964	5	4964	5	0.00
19/07/2019	R214 On 01-August-19	10.32	Put	Bond Future	3	0	3	0	0.00
19/07/2019	R214 On 01-August-19	10.33	Put	Bond Future	3	0	3	0	0.00
19/07/2019	R214 On 01-August-19	10.34	Put	Bond Future	2	0	2	0	0.00
19/07/2019	R214 On 07-November-19			Bond Future	9.64	73.2724	9.6360	73.2724	884.00
19/07/2019	R214 On 07-November-19	10.01	Call	Bond Future	3649	4	3649	4	0.00
19/07/2019	R214 On 07-November-19	10.00	Call	Bond Future	3602	4	3602	4	0.00
19/07/2019	R214 On 07-November-19	10.02	Call	Bond Future	3696	4	3696	4	0.00
19/07/2019	R214 On 07-November-19	10.00	Put	Bond Future	1141	1	1141	1	0.00
19/07/2019	R214 On 07-November-19	10.01	Put	Bond Future	1122	1	1122	1	0.00
19/07/2019	R214 On 07-November-19	10.02	Put	Bond Future	1104	1	1104	1	0.00
19/07/2019	R214 On 06-February-20			Bond Future	9.69	74.6240	9.6942	74.6240	0.00
19/07/2019	R214 On 06-February-20	9.71	Call	Bond Future	2964	3	2964	3	0.00
19/07/2019	R214 On 06-February-20	9.73	Call	Bond Future	3037	3	3037	3	0.00
19/07/2019	R214 On 06-February-20	9.72	Call	Bond Future	3000	3	3000	3	0.00
19/07/2019	R214 On 06-February-20	9.72	Put	Bond Future	2823	3	2823	3	0.00
19/07/2019	R214 On 06-February-20	9.73	Put	Bond Future	2791	3	2791	3	0.00
19/07/2019	R214 On 06-February-20	9.71	Put	Bond Future	2855	3	2855	3	0.00
19/07/2019	R214 On 07-May-20			Bond Future	9.74	72.7418	9.7431	72.7418	0.00
19/07/2019	R214 On 07-May-20	9.76	Call	Bond Future	3890	4	3890	4	0.00
19/07/2019	R214 On 07-May-20	9.77	Call	Bond Future	3925	4	3925	4	0.00
19/07/2019	R214 On 07-May-20	9.75	Call	Bond Future	3855	4	3855	4	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
19/07/2019	R214 On 07-May-20	9.75	Put	Bond Future	3808	4	3808	4	0.00
19/07/2019	R214 On 07-May-20	9.76	Put	Bond Future	3775	4	3775	4	0.00
19/07/2019	R214 On 07-May-20	9.77	Put	Bond Future	3743	4	3743	4	0.00
19/07/2019	R248 On 01-August-19			Bond Future	9.59	95.8045	9.5932	95.8045	44,664.00
19/07/2019	R248 On 01-August-19	10.36	Call	Bond Future	6491	7	6491	7	0.00
19/07/2019	R248 On 01-August-19	10.35	Call	Bond Future	6412	7	6412	7	0.00
19/07/2019	R248 On 01-August-19	10.34	Call	Bond Future	6332	7	6332	7	0.00
19/07/2019	R248 On 01-August-19	10.35	Put	Bond Future	2	0	2	0	0.00
19/07/2019	R248 On 01-August-19	10.34	Put	Bond Future	3	0	3	0	0.00
19/07/2019	R248 On 01-August-19	10.36	Put	Bond Future	2	0	2	0	0.00
19/07/2019	R248 On 07-November-19			Bond Future	9.66	93.2326	9.6561	93.2326	56,835.00
19/07/2019	R248 On 07-November-19	10.03	Call	Bond Future	4577	5	4577	5	0.00
19/07/2019	R248 On 07-November-19	10.02	Call	Bond Future	4517	5	4517	5	0.00
19/07/2019	R248 On 07-November-19	10.01	Call	Bond Future	4456	5	4456	5	0.00
19/07/2019	R248 On 07-November-19	10.02	Put	Bond Future	1371	1	1371	1	0.00
19/07/2019	R248 On 07-November-19	10.01	Put	Bond Future	1394	1	1394	1	0.00
19/07/2019	R248 On 07-November-19	10.03	Put	Bond Future	1347	1	1347	1	0.00
19/07/2019	R248 On 06-February-20			Bond Future	9.71	94.9525	9.7143	94.9525	0.00
19/07/2019	R248 On 06-February-20	9.71	Call	Bond Future	3570	4	3570	4	0.00
19/07/2019	R248 On 06-February-20	9.72	Call	Bond Future	3616	4	3616	4	0.00
19/07/2019	R248 On 06-February-20	9.70	Call	Bond Future	3524	4	3524	4	0.00
19/07/2019	R248 On 06-February-20	9.72	Put	Bond Future	3565	3	3565	3	0.00
19/07/2019	R248 On 06-February-20	9.70	Put	Bond Future	3650	4	3650	4	0.00
19/07/2019	R248 On 06-February-20	9.71	Put	Bond Future	3607	4	3607	4	0.00
19/07/2019	R248 On 07-May-20			Bond Future	9.76	92.3141	9.7633	92.3141	0.00
19/07/2019	R248 On 07-May-20	9.77	Call	Bond Future	4791	5	4791	5	0.00
19/07/2019	R248 On 07-May-20	9.79	Call	Bond Future	4881	5	4881	5	0.00
19/07/2019	R248 On 07-May-20	9.78	Call	Bond Future	4836	5	4836	5	0.00
19/07/2019	R248 On 07-May-20	9.78	Put	Bond Future	4690	5	4690	5	0.00
19/07/2019	R248 On 07-May-20	9.77	Put	Bond Future	4732	5	4732	5	0.00
19/07/2019	R248 On 07-May-20	9.79	Put	Bond Future	4648	5	4648	5	0.00