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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
23/07/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	2025 On 01-August-19			Bond Future	136.58	136.5673	136.5754	136.5673	597.00
23/07/2019	2025 On 07-November-19			Bond Future	139.23	139.2645	139.2304	139.2645	1,451.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2019	2025 On 06-February-20			Bond Future	140.30	140.3926	140.3039	140.3926	0.00
23/07/2019	2025 On 07-May-20			Bond Future	142.96	143.0915	142.9613	143.0915	0.00
23/07/2019	2029 On 01-August-19			Bond Future	103.08	103.3380	103.0770	103.3380	454.00
23/07/2019	2029 On 07-November-19			Bond Future	103.99	104.2847	103.9867	104.2847	4,056.00
23/07/2019	2029 On 06-February-20			Bond Future	105.89	106.2334	105.8893	106.2334	0.00
23/07/2019	2029 On 07-May-20			Bond Future	106.78	107.1626	106.7822	107.1626	0.00
23/07/2019	2030 On 01-August-19			Bond Future	8.73	95.6633	8.7266	95.6633	30,133.00
23/07/2019	2030 On 01-August-19	8.35	Call	Bond Future	8	0	8	0	2,025.00
23/07/2019	2030 On 01-August-19	9.22	Call	Bond Future	3167	4	3167	4	5,400.00
23/07/2019	2030 On 01-August-19	9.69	Call	Bond Future	6048	7	6048	7	0.00
23/07/2019	2030 On 01-August-19	9.68	Call	Bond Future	5988	6	5988	6	0.00
23/07/2019	2030 On 01-August-19	8.67	Call	Bond Future	333	1	333	1	5,400.00
23/07/2019	2030 On 01-August-19	9.15	Call	Bond Future	2733	3	2733	3	2,025.00
23/07/2019	2030 On 01-August-19	9.91	Call	Bond Future	7356	8	7356	8	0.00
23/07/2019	2030 On 01-August-19	9.92	Call	Bond Future	7415	8	7415	8	0.00
23/07/2019	2030 On 01-August-19	9.27	Call	Bond Future	3478	4	3478	4	0.00
23/07/2019	2030 On 01-August-19	9.08	Call	Bond Future	2302	3	2302	3	0.00
23/07/2019	2030 On 01-August-19	8.77	Call	Bond Future	657	1	657	1	0.00
23/07/2019	2030 On 01-August-19	9.24	Call	Bond Future	3292	4	3292	4	0.00
23/07/2019	2030 On 01-August-19	9.90	Call	Bond Future	7297	8	7297	8	0.00
23/07/2019	2030 On 01-August-19	8.77	Put	Bond Future	373	0	373	0	0.00
23/07/2019	2030 On 01-August-19	9.92	Put	Bond Future	0	0	0	0	0.00
23/07/2019	2030 On 01-August-19	9.24	Put	Bond Future	3	0	3	0	0.00
23/07/2019	2030 On 01-August-19	9.27	Put	Bond Future	2	0	2	0	0.00
23/07/2019	2030 On 01-August-19	9.08	Put	Bond Future	22	0	22	0	6,570.00
23/07/2019	2030 On 01-August-19	9.90	Put	Bond Future	0	0	0	0	0.00
23/07/2019	2030 On 01-August-19	9.68	Put	Bond Future	0	0	0	0	4,771.00
23/07/2019	2030 On 01-August-19	9.91	Put	Bond Future	0	0	0	0	0.00
23/07/2019	2030 On 01-August-19	8.67	Put	Bond Future	705	0	705	0	0.00
23/07/2019	2030 On 01-August-19	9.15	Put	Bond Future	10	0	10	0	0.00
23/07/2019	2030 On 01-August-19	9.69	Put	Bond Future	0	0	0	0	5,400.00
23/07/2019	2030 On 01-August-19	9.22	Put	Bond Future	4	0	4	0	0.00
23/07/2019	2030 On 01-August-19	8.35	Put	Bond Future	2520	2	2520	2	0.00
23/07/2019	2030 On 07-November-19			Bond Future	8.78	97.5271	8.7833	97.5271	43,134.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2019	2030 On 07-November-19	9.10	Call	Bond Future	2998	3	2998	3	5,500.00
23/07/2019	2030 On 07-November-19	9.48	Call	Bond Future	4826	5	4826	5	0.00
23/07/2019	2030 On 07-November-19	8.60	Call	Bond Future	1205	1	1205	1	5,500.00
23/07/2019	2030 On 07-November-19	9.49	Call	Bond Future	4877	5	4877	5	0.00
23/07/2019	2030 On 07-November-19	9.76	Call	Bond Future	6293	7	6293	7	0.00
23/07/2019	2030 On 07-November-19	9.47	Call	Bond Future	4775	5	4775	5	0.00
23/07/2019	2030 On 07-November-19	9.12	Call	Bond Future	3087	3	3087	3	0.00
23/07/2019	2030 On 07-November-19	9.70	Call	Bond Future	5975	6	5975	6	0.00
23/07/2019	2030 On 07-November-19	8.57	Call	Bond Future	1125	1	1125	1	0.00
23/07/2019	2030 On 07-November-19	8.95	Call	Bond Future	2369	3	2369	3	0.00
23/07/2019	2030 On 07-November-19	8.95	Put	Bond Future	1306	1	1306	1	5,000.00
23/07/2019	2030 On 07-November-19	9.70	Put	Bond Future	318	0	318	0	0.00
23/07/2019	2030 On 07-November-19	9.47	Put	Bond Future	494	0	494	0	0.00
23/07/2019	2030 On 07-November-19	9.12	Put	Bond Future	955	1	955	1	0.00
23/07/2019	2030 On 07-November-19	8.57	Put	Bond Future	2509	2	2509	2	0.00
23/07/2019	2030 On 07-November-19	9.48	Put	Bond Future	485	0	485	0	0.00
23/07/2019	2030 On 07-November-19	8.60	Put	Bond Future	2393	2	2393	2	0.00
23/07/2019	2030 On 07-November-19	9.10	Put	Bond Future	991	1	991	1	0.00
23/07/2019	2030 On 07-November-19	9.49	Put	Bond Future	476	0	476	0	0.00
23/07/2019	2030 On 07-November-19	9.76	Put	Bond Future	282	0	282	0	5,500.00
23/07/2019	2030 On 06-February-20			Bond Future	8.84	95.3173	8.8361	95.3173	0.00
23/07/2019	2030 On 06-February-20	9.14	Call	Bond Future	3577	4	3577	4	0.00
23/07/2019	2030 On 06-February-20	9.15	Call	Bond Future	3617	4	3617	4	0.00
23/07/2019	2030 On 06-February-20	9.16	Call	Bond Future	3659	4	3659	4	0.00
23/07/2019	2030 On 06-February-20	9.16	Put	Bond Future	1646	1	1646	1	0.00
23/07/2019	2030 On 06-February-20	9.14	Put	Bond Future	1687	1	1687	1	0.00
23/07/2019	2030 On 06-February-20	9.15	Put	Bond Future	1666	1	1666	1	0.00
23/07/2019	2030 On 07-May-20			Bond Future	8.88	97.1282	8.8841	97.1282	0.00
23/07/2019	2030 On 07-May-20	8.80	Call	Bond Future	2903	3	2903	3	0.00
23/07/2019	2030 On 07-May-20	8.79	Call	Bond Future	2871	3	2871	3	0.00
23/07/2019	2030 On 07-May-20	8.78	Call	Bond Future	2840	3	2840	3	0.00
23/07/2019	2030 On 07-May-20	8.79	Put	Bond Future	3455	3	3455	3	0.00
23/07/2019	2030 On 07-May-20	8.78	Put	Bond Future	3486	3	3486	3	0.00
23/07/2019	2030 On 07-May-20	8.80	Put	Bond Future	3425	3	3425	3	0.00

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23/07/2019	2032 On 01-August-19			Bond Future	9.06	97.2877	9.0574	97.2877	25,122.00
23/07/2019	2032 On 01-August-19	10.11	Call	Bond Future	7109	8	7109	8	0.00
23/07/2019	2032 On 01-August-19	10.10	Call	Bond Future	7045	7	7045	7	0.00
23/07/2019	2032 On 01-August-19	10.09	Call	Bond Future	6981	7	6981	7	0.00
23/07/2019	2032 On 01-August-19	10.09	Put	Bond Future	0	0	0	0	0.00
23/07/2019	2032 On 01-August-19	10.11	Put	Bond Future	0	0	0	0	0.00
23/07/2019	2032 On 01-August-19	10.10	Put	Bond Future	0	0	0	0	0.00
23/07/2019	2032 On 07-November-19			Bond Future	9.12	95.0229	9.1228	95.0229	42,876.00
23/07/2019	2032 On 07-November-19	9.72	Call	Bond Future	4771	5	4771	5	0.00
23/07/2019	2032 On 07-November-19	9.71	Call	Bond Future	4717	5	4717	5	0.00
23/07/2019	2032 On 07-November-19	9.70	Call	Bond Future	4664	5	4664	5	0.00
23/07/2019	2032 On 07-November-19	9.71	Put	Bond Future	725	1	725	1	0.00
23/07/2019	2032 On 07-November-19	9.70	Put	Bond Future	738	1	738	1	0.00
23/07/2019	2032 On 07-November-19	9.72	Put	Bond Future	712	1	712	1	0.00
23/07/2019	2032 On 06-February-20			Bond Future	9.18	96.7758	9.1826	96.7758	0.00
23/07/2019	2032 On 06-February-20	9.39	Call	Bond Future	3509	4	3509	4	0.00
23/07/2019	2032 On 06-February-20	9.40	Call	Bond Future	3550	4	3550	4	0.00
23/07/2019	2032 On 06-February-20	9.38	Call	Bond Future	3468	4	3468	4	0.00
23/07/2019	2032 On 06-February-20	9.38	Put	Bond Future	2121	2	2121	2	0.00
23/07/2019	2032 On 06-February-20	9.39	Put	Bond Future	2095	2	2095	2	0.00
23/07/2019	2032 On 06-February-20	9.40	Put	Bond Future	2068	2	2068	2	0.00
23/07/2019	2032 On 07-May-20			Bond Future	9.24	94.4532	9.2361	94.4532	0.00
23/07/2019	2032 On 07-May-20	9.17	Call	Bond Future	3329	4	3329	4	0.00
23/07/2019	2032 On 07-May-20	9.19	Call	Bond Future	3398	4	3398	4	0.00
23/07/2019	2032 On 07-May-20	9.18	Call	Bond Future	3363	4	3363	4	0.00
23/07/2019	2032 On 07-May-20	9.18	Put	Bond Future	3745	3	3745	3	0.00
23/07/2019	2032 On 07-May-20	9.19	Put	Bond Future	3711	3	3711	3	0.00
23/07/2019	2032 On 07-May-20	9.17	Put	Bond Future	3779	4	3779	4	0.00
23/07/2019	2033 On 01-August-19			Bond Future	104.42	104.4104	104.4173	104.4104	320.00
23/07/2019	2033 On 07-November-19			Bond Future	105.28	105.3026	105.2775	105.3026	5,820.00
23/07/2019	2033 On 06-February-20			Bond Future	107.20	107.2702	107.2037	107.2702	0.00
23/07/2019	2033 On 07-May-20			Bond Future	108.04	108.1362	108.0383	108.1362	0.00
23/07/2019	2037 On 01-August-19			Bond Future	9.44	92.5803	9.4376	92.5803	48,291.00
23/07/2019	2037 On 01-August-19	10.29	Call	Bond Future	6432	7	6432	7	0.00

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23/07/2019	2037 On 01-August-19	10.31	Call	Bond Future	6575	7	6575	7	0.00
23/07/2019	2037 On 01-August-19	10.30	Call	Bond Future	6504	7	6504	7	0.00
23/07/2019	2037 On 01-August-19	10.30	Put	Bond Future	0	0	0	0	0.00
23/07/2019	2037 On 01-August-19	10.31	Put	Bond Future	0	0	0	0	0.00
23/07/2019	2037 On 01-August-19	10.29	Put	Bond Future	0	0	0	0	0.00
23/07/2019	2037 On 07-November-19			Bond Future	9.50	94.3840	9.5041	94.3840	43,629.00
23/07/2019	2037 On 07-November-19	9.95	Call	Bond Future	4460	5	4460	5	0.00
23/07/2019	2037 On 07-November-19	9.97	Call	Bond Future	4572	5	4572	5	0.00
23/07/2019	2037 On 07-November-19	9.96	Call	Bond Future	4516	5	4516	5	0.00
23/07/2019	2037 On 07-November-19	9.96	Put	Bond Future	1034	1	1034	1	0.00
23/07/2019	2037 On 07-November-19	9.97	Put	Bond Future	1016	1	1016	1	0.00
23/07/2019	2037 On 07-November-19	9.95	Put	Bond Future	1053	1	1053	1	0.00
23/07/2019	2037 On 06-February-20			Bond Future	9.57	91.8657	9.5665	91.8657	0.00
23/07/2019	2037 On 06-February-20	9.68	Call	Bond Future	3649	4	3649	4	0.00
23/07/2019	2037 On 06-February-20	9.67	Call	Bond Future	3606	4	3606	4	0.00
23/07/2019	2037 On 06-February-20	9.66	Call	Bond Future	3563	4	3563	4	0.00
23/07/2019	2037 On 06-February-20	9.67	Put	Bond Future	2808	3	2808	3	0.00
23/07/2019	2037 On 06-February-20	9.66	Put	Bond Future	2842	3	2842	3	0.00
23/07/2019	2037 On 06-February-20	9.68	Put	Bond Future	2775	3	2775	3	0.00
23/07/2019	2037 On 07-May-20			Bond Future	9.62	93.6110	9.6249	93.6110	0.00
23/07/2019	2037 On 07-May-20	9.59	Call	Bond Future	3964	4	3964	4	0.00
23/07/2019	2037 On 07-May-20	9.60	Call	Bond Future	4004	4	4004	4	0.00
23/07/2019	2037 On 07-May-20	9.61	Call	Bond Future	4043	4	4043	4	0.00
23/07/2019	2037 On 07-May-20	9.61	Put	Bond Future	4158	4	4158	4	0.00
23/07/2019	2037 On 07-May-20	9.59	Put	Bond Future	4233	4	4233	4	0.00
23/07/2019	2037 On 07-May-20	9.60	Put	Bond Future	4195	4	4195	4	0.00
23/07/2019	2038 On 01-August-19			Bond Future	122.25	122.2467	122.2549	122.2467	3,406.00
23/07/2019	2038 On 07-November-19			Bond Future	124.63	124.6611	124.6316	124.6611	10,207.00
23/07/2019	2038 On 06-February-20			Bond Future	125.25	125.3321	125.2538	125.3321	0.00
23/07/2019	2038 On 07-May-20			Bond Future	127.63	127.7413	127.6260	127.7413	0.00
23/07/2019	2040 On 01-August-19			Bond Future	9.57	95.5550	9.5728	95.5550	37,799.00
23/07/2019	2040 On 01-August-19	10.36	Call	Bond Future	6367	7	6367	7	0.00
23/07/2019	2040 On 01-August-19	10.37	Call	Bond Future	6444	7	6444	7	0.00
23/07/2019	2040 On 01-August-19	10.38	Call	Bond Future	6520	7	6520	7	0.00

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23/07/2019	2040 On 01-August-19	10.38	Put	Bond Future	0	0	0	0	0.00
23/07/2019	2040 On 01-August-19	10.36	Put	Bond Future	0	0	0	0	0.00
23/07/2019	2040 On 01-August-19	10.37	Put	Bond Future	0	0	0	0	0.00
23/07/2019	2040 On 07-November-19			Bond Future	9.64	97.4167	9.6405	97.4167	24,216.00
23/07/2019	2040 On 07-November-19	10.03	Call	Bond Future	4399	5	4399	5	0.00
23/07/2019	2040 On 07-November-19	9.80	Call	Bond Future	3150	4	3150	4	1,260.00
23/07/2019	2040 On 07-November-19	9.30	Call	Bond Future	1114	1	1114	1	1,260.00
23/07/2019	2040 On 07-November-19	10.04	Call	Bond Future	4458	5	4458	5	0.00
23/07/2019	2040 On 07-November-19	10.05	Call	Bond Future	4517	5	4517	5	0.00
23/07/2019	2040 On 07-November-19	10.05	Put	Bond Future	1161	1	1161	1	0.00
23/07/2019	2040 On 07-November-19	10.03	Put	Bond Future	1203	1	1203	1	0.00
23/07/2019	2040 On 07-November-19	9.80	Put	Bond Future	1821	2	1821	2	0.00
23/07/2019	2040 On 07-November-19	9.30	Put	Bond Future	4057	4	4057	4	0.00
23/07/2019	2040 On 07-November-19	10.04	Put	Bond Future	1182	1	1182	1	0.00
23/07/2019	2040 On 06-February-20			Bond Future	9.70	94.7037	9.7042	94.7037	0.00
23/07/2019	2040 On 06-February-20	9.74	Call	Bond Future	3522	4	3522	4	0.00
23/07/2019	2040 On 06-February-20	9.76	Call	Bond Future	3612	4	3612	4	0.00
23/07/2019	2040 On 06-February-20	9.75	Call	Bond Future	3567	4	3567	4	0.00
23/07/2019	2040 On 06-February-20	9.75	Put	Bond Future	3187	3	3187	3	0.00
23/07/2019	2040 On 06-February-20	9.76	Put	Bond Future	3150	3	3150	3	0.00
23/07/2019	2040 On 06-February-20	9.74	Put	Bond Future	3225	3	3225	3	0.00
23/07/2019	2040 On 07-May-20			Bond Future	9.76	96.5031	9.7641	96.5031	0.00
23/07/2019	2040 On 07-May-20	9.75	Call	Bond Future	4404	5	4404	5	0.00
23/07/2019	2040 On 07-May-20	9.74	Call	Bond Future	4362	5	4362	5	0.00
23/07/2019	2040 On 07-May-20	9.73	Call	Bond Future	4319	5	4319	5	0.00
23/07/2019	2040 On 07-May-20	9.73	Put	Bond Future	4601	4	4601	4	0.00
23/07/2019	2040 On 07-May-20	9.75	Put	Bond Future	4520	4	4520	4	0.00
23/07/2019	2040 On 07-May-20	9.74	Put	Bond Future	4560	4	4560	4	0.00
23/07/2019	2044 On 01-August-19			Bond Future	9.64	92.3278	9.6426	92.3278	27,600.00
23/07/2019	2044 On 01-August-19	10.39	Call	Bond Future	6129	7	6129	7	0.00
23/07/2019	2044 On 01-August-19	10.53	Call	Bond Future	7200	8	7200	8	0.00
23/07/2019	2044 On 01-August-19	9.39	Call	Bond Future	73	0	73	0	228.00
23/07/2019	2044 On 01-August-19	10.38	Call	Bond Future	6052	7	6052	7	0.00
23/07/2019	2044 On 01-August-19	9.36	Call	Bond Future	50	0	50	0	100.00

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23/07/2019	2044 On 01-August-19	9.74	Call	Bond Future	1202	2	1202	2	228.00
23/07/2019	2044 On 01-August-19	10.27	Call	Bond Future	5194	6	5194	6	0.00
23/07/2019	2044 On 01-August-19	10.40	Call	Bond Future	6206	7	6206	7	0.00
23/07/2019	2044 On 01-August-19	9.86	Call	Bond Future	1995	2	1995	2	100.00
23/07/2019	2044 On 01-August-19	10.53	Put	Bond Future	0	0	0	0	100.00
23/07/2019	2044 On 01-August-19	9.39	Put	Bond Future	2312	2	2312	2	0.00
23/07/2019	2044 On 01-August-19	9.74	Put	Bond Future	363	0	363	0	0.00
23/07/2019	2044 On 01-August-19	10.27	Put	Bond Future	2	0	2	0	228.00
23/07/2019	2044 On 01-August-19	10.38	Put	Bond Future	0	0	0	0	0.00
23/07/2019	2044 On 01-August-19	9.36	Put	Bond Future	2561	2	2561	2	0.00
23/07/2019	2044 On 01-August-19	10.40	Put	Bond Future	0	0	0	0	0.00
23/07/2019	2044 On 01-August-19	9.86	Put	Bond Future	138	0	138	0	0.00
23/07/2019	2044 On 01-August-19	10.39	Put	Bond Future	0	0	0	0	0.00
23/07/2019	2044 On 07-November-19			Bond Future	9.71	94.1266	9.7088	94.1266	19,205.00
23/07/2019	2044 On 07-November-19	10.06	Call	Bond Future	4277	5	4277	5	0.00
23/07/2019	2044 On 07-November-19	10.52	Call	Bond Future	7148	8	7148	8	0.00
23/07/2019	2044 On 07-November-19	10.05	Call	Bond Future	4219	5	4219	5	0.00
23/07/2019	2044 On 07-November-19	9.19	Call	Bond Future	689	1	689	1	328.00
23/07/2019	2044 On 07-November-19	9.74	Call	Bond Future	2606	3	2606	3	328.00
23/07/2019	2044 On 07-November-19	10.07	Call	Bond Future	4335	5	4335	5	0.00
23/07/2019	2044 On 07-November-19	10.05	Put	Bond Future	1369	1	1369	1	0.00
23/07/2019	2044 On 07-November-19	9.19	Put	Bond Future	5328	5	5328	5	0.00
23/07/2019	2044 On 07-November-19	10.07	Put	Bond Future	1322	1	1322	1	0.00
23/07/2019	2044 On 07-November-19	9.74	Put	Bond Future	2340	2	2340	2	0.00
23/07/2019	2044 On 07-November-19	10.06	Put	Bond Future	1345	1	1345	1	0.00
23/07/2019	2044 On 07-November-19	10.52	Put	Bond Future	608	1	608	1	328.00
23/07/2019	2044 On 06-February-20			Bond Future	9.77	91.4781	9.7711	91.4781	0.00
23/07/2019	2044 On 06-February-20	9.09	Call	Bond Future	1083	1	1083	1	328.00
23/07/2019	2044 On 06-February-20	9.77	Call	Bond Future	3457	4	3457	4	0.00
23/07/2019	2044 On 06-February-20	9.74	Call	Bond Future	3325	4	3325	4	328.00
23/07/2019	2044 On 06-February-20	9.76	Call	Bond Future	3413	4	3413	4	0.00
23/07/2019	2044 On 06-February-20	10.78	Call	Bond Future	9006	10	9006	10	0.00
23/07/2019	2044 On 06-February-20	9.78	Call	Bond Future	3502	4	3502	4	0.00
23/07/2019	2044 On 06-February-20	9.76	Put	Bond Future	3506	3	3506	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
23/07/2019	2044 On 06-February-20	9.78	Put	Bond Future	3426	3	3426	3	0.00
23/07/2019	2044 On 06-February-20	10.78	Put	Bond Future	1082	1	1082	1	328.00
23/07/2019	2044 On 06-February-20	9.77	Put	Bond Future	3466	3	3466	3	0.00
23/07/2019	2044 On 06-February-20	9.74	Put	Bond Future	3589	3	3589	3	0.00
23/07/2019	2044 On 06-February-20	9.09	Put	Bond Future	7176	7	7176	7	0.00
23/07/2019	2044 On 07-May-20			Bond Future	9.83	93.2162	9.8295	93.2162	0.00
23/07/2019	2044 On 07-May-20	9.79	Call	Bond Future	4337	5	4337	5	0.00
23/07/2019	2044 On 07-May-20	9.81	Call	Bond Future	4422	5	4422	5	0.00
23/07/2019	2044 On 07-May-20	9.80	Call	Bond Future	4380	5	4380	5	0.00
23/07/2019	2044 On 07-May-20	9.80	Put	Bond Future	4628	4	4628	4	0.00
23/07/2019	2044 On 07-May-20	9.79	Put	Bond Future	4670	4	4670	4	0.00
23/07/2019	2044 On 07-May-20	9.81	Put	Bond Future	4586	4	4586	4	0.00
23/07/2019	2046 On 01-August-19			Bond Future	115.09	115.0789	115.0870	115.0789	7,052.00
23/07/2019	2046 On 07-November-19			Bond Future	115.61	115.6324	115.6051	115.6324	10,604.00
23/07/2019	2046 On 06-February-20			Bond Future	117.72	117.7930	117.7202	117.7930	0.00
23/07/2019	2046 On 07-May-20			Bond Future	118.20	118.3087	118.2015	118.3087	0.00
23/07/2019	2050 On 01-August-19			Bond Future	118.65	118.7621	118.6488	118.7621	5,846.00
23/07/2019	2050 On 07-November-19			Bond Future	120.96	121.1075	120.9552	121.1075	10,936.00
23/07/2019	2050 On 06-February-20			Bond Future	121.33	121.5346	121.3328	121.5346	0.00
23/07/2019	2050 On 07-May-20			Bond Future	123.63	123.8708	123.6309	123.8708	0.00
23/07/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	AL37 On 01-August-19			Index Future	656.27	657.6070	656.2670	657.6070	0.00
23/07/2019	AL37 On 07-November-19			Index Future	668.85	670.4190	668.8500	670.4190	0.00
23/07/2019	AL37 On 06-February-20			Index Future	680.93	682.7860	680.9290	682.7860	0.00
23/07/2019	AL37 On 07-May-20			Index Future	693.67	695.7530	693.6670	695.7530	0.00
23/07/2019	AL7T On 01-August-19			Index Future	768.39	770.9960	768.3920	770.9960	0.00
23/07/2019	AL7T On 07-November-19			Index Future	783.13	786.0170	783.1250	786.0170	0.00
23/07/2019	AL7T On 06-February-20			Index Future	797.27	800.5160	797.2670	800.5160	0.00
23/07/2019	AL7T On 07-May-20			Index Future	812.18	815.7190	812.1820	815.7190	0.00
23/07/2019	ALBI On 01-August-19			Index Future	690.35	693.1400	690.3450	693.1400	419.00
23/07/2019	ALBI On 07-November-19			Index Future	703.58	706.6450	703.5810	706.6450	216.00
23/07/2019	ALBI On 06-February-20			Index Future	716.29	719.6800	716.2870	719.6800	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
23/07/2019	ALBI On 07-May-20			Index Future	729.69	733.3480	729.6870	733.3480	0.00
23/07/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/07/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2019	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
23/07/2019	ES33 On 01-August-19			Bond Future	10.57	80.8566	10.5678	80.8566	0.00
23/07/2019	ES33 On 07-November-19			Bond Future	10.68	78.6386	10.6834	78.6386	350.00
23/07/2019	ES33 On 06-February-20			Bond Future	10.79	80.0893	10.7943	80.0893	0.00
23/07/2019	ES33 On 07-May-20			Bond Future	10.90	77.8155	10.8980	77.8155	0.00
23/07/2019	ES42 On 01-August-19			Bond Future	10.95	82.4015	10.9479	82.4015	4,919.00
23/07/2019	ES42 On 07-November-19			Bond Future	11.06	79.7417	11.0644	79.7417	4,919.00
23/07/2019	ES42 On 06-February-20			Bond Future	11.17	81.2127	11.1717	81.2127	0.00
23/07/2019	ES42 On 07-May-20			Bond Future	11.28	78.4905	11.2770	78.4905	0.00
23/07/2019	GOVI On 01-August-19			GOVI	683.81	686.6320	683.8050	686.6320	61.00
23/07/2019	GOVI On 01-August-19	638.69	Call	GOVI	451150	48	451150	48	0.00
23/07/2019	GOVI On 01-August-19	638.68	Call	GOVI	451250	48	451250	48	0.00
23/07/2019	GOVI On 01-August-19	638.67	Call	GOVI	451350	48	451350	48	0.00
23/07/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
23/07/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
23/07/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
23/07/2019	GOVI On 07-November-19			GOVI	696.92	700.0100	696.9160	700.0100	1,020.00
23/07/2019	GOVI On 07-November-19	672.90	Call	GOVI	240160	27	240160	27	0.00
23/07/2019	GOVI On 07-November-19	672.91	Call	GOVI	240060	27	240060	27	0.00
23/07/2019	GOVI On 07-November-19	672.92	Call	GOVI	239960	27	239960	27	0.00
23/07/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
23/07/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
23/07/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
23/07/2019	GOVI On 06-February-20			GOVI	709.50	712.9230	709.5010	712.9230	0.00
23/07/2019	GOVI On 06-February-20	703.15	Call	GOVI	63510	10	63510	10	0.00
23/07/2019	GOVI On 06-February-20	703.14	Call	GOVI	63610	10	63610	10	0.00
23/07/2019	GOVI On 06-February-20	703.13	Call	GOVI	63710	10	63710	10	0.00
23/07/2019	GOVI On 06-February-20	703.13	Put	GOVI	0	0	0	0	0.00
23/07/2019	GOVI On 06-February-20	703.15	Put	GOVI	0	0	0	0	0.00
23/07/2019	GOVI On 06-February-20	703.14	Put	GOVI	0	0	0	0	0.00
23/07/2019	GOVI On 07-May-20			GOVI	722.77	726.4620	722.7740	726.4620	0.00
23/07/2019	GOVI On 07-May-20	719.98	Call	GOVI	27940	6	27940	6	0.00
23/07/2019	GOVI On 07-May-20	720.00	Call	GOVI	27740	6	27740	6	0.00
23/07/2019	GOVI On 07-May-20	719.99	Call	GOVI	27840	6	27840	6	0.00
23/07/2019	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
23/07/2019	GOVI On 07-May-20	719.98	Put	GOVI	0	0	0	0	0.00
23/07/2019	GOVI On 07-May-20	719.99	Put	GOVI	0	0	0	0	0.00
23/07/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/07/2019	IGOV On 01-August-19			Index Future	262.38	262.4190	262.3810	262.4190	401.00
23/07/2019	IGOV On 07-November-19			Index Future	267.48	267.6020	267.4810	267.6020	635.00
23/07/2019	IGOV On 06-February-20			Index Future	272.38	272.6020	272.3760	272.6020	0.00
23/07/2019	IGOV On 07-May-20			Index Future	277.53	277.8420	277.5340	277.8420	0.00
23/07/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
23/07/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
23/07/2019	IS02 On 20-December-19			Interest Rate Swap	102.69	102.6900	102.6900	102.6900	0.00
23/07/2019	IS02 On 23-March-20			Interest Rate Swap	98.55	98.5600	98.5500	98.5600	0.00
23/07/2019	IS02 On 22-June-20			Interest Rate Swap	101.96	101.9800	101.9600	101.9800	0.00
23/07/2019	IS02 On 21-September-20			Interest Rate Swap	98.79	98.8200	98.7900	98.8200	0.00
23/07/2019	IS05 On 17-December-20			Interest Rate Swap	95.40	95.4400	95.4000	95.4400	0.00
23/07/2019	IS05 On 16-March-21			Interest Rate Swap	94.39	94.4400	94.3900	94.4400	0.00
23/07/2019	IS05 On 15-June-21			Interest Rate Swap	93.34	93.4000	93.3400	93.4000	0.00
23/07/2019	IS05 On 21-September-21			Interest Rate Swap	93.26	93.3200	93.2600	93.3200	0.00
23/07/2019	IS05 On 21-December-21			Interest Rate Swap	95.24	95.3000	95.2400	95.3000	51.00
23/07/2019	IS05 On 15-March-22			Interest Rate Swap	95.17	95.2300	95.1700	95.2300	0.00
23/07/2019	IS05 On 21-June-22			Interest Rate Swap	96.13	96.1900	96.1300	96.1900	0.00
23/07/2019	IS05 On 20-September-22			Interest Rate Swap	99.88	99.9300	99.8800	99.9300	0.00
23/07/2019	IS05 On 20-December-22			Interest Rate Swap	100.96	101.0000	100.9600	101.0000	0.00
23/07/2019	IS05 On 22-March-23			Interest Rate Swap	94.09	94.1100	94.0900	94.1100	0.00
23/07/2019	IS05 On 20-June-23			Interest Rate Swap	100.02	100.0400	100.0200	100.0400	0.00
23/07/2019	IS05 On 19-September-23			Interest Rate Swap	95.31	95.3200	95.3100	95.3200	0.00
23/07/2019	IS10 On 17-December-25			Interest Rate Swap	90.81	90.7900	90.8100	90.7900	0.00
23/07/2019	IS10 On 16-March-26			Interest Rate Swap	87.66	87.6200	87.6600	87.6200	0.00
23/07/2019	IS10 On 15-June-26			Interest Rate Swap	86.29	86.2400	86.2900	86.2400	0.00
23/07/2019	IS10 On 21-September-26			Interest Rate Swap	88.41	88.3500	88.4100	88.3500	0.00
23/07/2019	IS10 On 21-December-26			Interest Rate Swap	92.22	92.1500	92.2200	92.1500	0.00
23/07/2019	IS10 On 15-March-27			Interest Rate Swap	90.70	90.6200	90.7000	90.6200	0.00
23/07/2019	IS10 On 21-June-27			Interest Rate Swap	92.76	92.6800	92.7600	92.6800	0.00
23/07/2019	IS10 On 20-September-27			Interest Rate Swap	98.27	98.1900	98.2700	98.1900	0.00
23/07/2019	IS10 On 20-December-27			Interest Rate Swap	98.59	98.5100	98.5900	98.5100	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
23/07/2019	IS10 On 22-March-28			Interest Rate Swap	91.91	91.8400	91.9100	91.8400	0.00
23/07/2019	IS10 On 20-June-28			Interest Rate Swap	99.24	99.1700	99.2400	99.1700	0.00
23/07/2019	IS10 On 19-September-28			Interest Rate Swap	92.61	92.5500	92.6100	92.5500	0.00
23/07/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/07/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/07/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
23/07/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
23/07/2019	R023 On 01-August-19			Bond Future	7.22	105.2059	7.2151	105.2059	40,056.00
23/07/2019	R023 On 01-August-19	8.93	Call	Bond Future	5197	5	5197	5	0.00
23/07/2019	R023 On 01-August-19	8.95	Call	Bond Future	5256	5	5256	5	0.00
23/07/2019	R023 On 01-August-19	8.94	Call	Bond Future	5226	5	5226	5	0.00
23/07/2019	R023 On 01-August-19	8.94	Put	Bond Future	0	0	0	0	0.00
23/07/2019	R023 On 01-August-19	8.95	Put	Bond Future	0	0	0	0	0.00
23/07/2019	R023 On 01-August-19	8.93	Put	Bond Future	0	0	0	0	0.00
23/07/2019	R023 On 07-November-19			Bond Future	7.22	103.3244	7.2193	103.3244	46,291.00
23/07/2019	R023 On 07-November-19	7.98	Call	Bond Future	2344	3	2344	3	0.00
23/07/2019	R023 On 07-November-19	7.99	Call	Bond Future	2370	3	2370	3	0.00
23/07/2019	R023 On 07-November-19	8.00	Call	Bond Future	2396	3	2396	3	0.00
23/07/2019	R023 On 07-November-19	8.00	Put	Bond Future	149	0	149	0	0.00
23/07/2019	R023 On 07-November-19	7.99	Put	Bond Future	151	0	151	0	0.00
23/07/2019	R023 On 07-November-19	7.98	Put	Bond Future	154	0	154	0	0.00
23/07/2019	R023 On 06-February-20			Bond Future	7.22	105.2304	7.2167	105.2304	0.00
23/07/2019	R023 On 06-February-20	7.52	Call	Bond Future	1380	2	1380	2	0.00
23/07/2019	R023 On 06-February-20	7.54	Call	Bond Future	1420	2	1420	2	0.00
23/07/2019	R023 On 06-February-20	7.53	Call	Bond Future	1400	2	1400	2	0.00
23/07/2019	R023 On 06-February-20	7.53	Put	Bond Future	553	0	553	0	0.00
23/07/2019	R023 On 06-February-20	7.54	Put	Bond Future	546	0	546	0	0.00
23/07/2019	R023 On 06-February-20	7.52	Put	Bond Future	560	0	560	0	0.00
23/07/2019	R023 On 07-May-20			Bond Future	7.17	103.2947	7.1742	103.2947	0.00
23/07/2019	R023 On 07-May-20	6.90	Call	Bond Future	645	1	645	1	0.00
23/07/2019	R023 On 07-May-20	6.91	Call	Bond Future	657	1	657	1	0.00
23/07/2019	R023 On 07-May-20	6.89	Call	Bond Future	633	1	633	1	0.00
23/07/2019	R023 On 07-May-20	6.89	Put	Bond Future	1353	1	1353	1	0.00
23/07/2019	R023 On 07-May-20	6.90	Put	Bond Future	1339	1	1339	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
23/07/2019	R023 On 07-May-20	6.91	Put	Bond Future	1326	1	1326	1	0.00
23/07/2019	R035 On 01-August-19			Bond Future	9.30	100.8194	9.3026	100.8194	73,166.00
23/07/2019	R035 On 01-August-19	10.24	Call	Bond Future	7035	8	7035	8	0.00
23/07/2019	R035 On 01-August-19	10.23	Call	Bond Future	6964	7	6964	7	0.00
23/07/2019	R035 On 01-August-19	10.22	Call	Bond Future	6893	7	6893	7	0.00
23/07/2019	R035 On 01-August-19	10.23	Put	Bond Future	0	0	0	0	0.00
23/07/2019	R035 On 01-August-19	10.22	Put	Bond Future	0	0	0	0	0.00
23/07/2019	R035 On 01-August-19	10.24	Put	Bond Future	0	0	0	0	0.00
23/07/2019	R035 On 07-November-19			Bond Future	9.37	98.2817	9.3725	98.2817	63,232.00
23/07/2019	R035 On 07-November-19	8.92	Call	Bond Future	722	1	722	1	3,500.00
23/07/2019	R035 On 07-November-19	9.52	Call	Bond Future	2834	3	2834	3	3,500.00
23/07/2019	R035 On 07-November-19	9.87	Call	Bond Future	4662	5	4662	5	0.00
23/07/2019	R035 On 07-November-19	9.88	Call	Bond Future	4719	5	4719	5	0.00
23/07/2019	R035 On 07-November-19	9.89	Call	Bond Future	4777	5	4777	5	0.00
23/07/2019	R035 On 07-November-19	10.21	Call	Bond Future	6704	7	6704	7	0.00
23/07/2019	R035 On 07-November-19	9.88	Put	Bond Future	872	1	872	1	0.00
23/07/2019	R035 On 07-November-19	9.87	Put	Bond Future	889	1	889	1	0.00
23/07/2019	R035 On 07-November-19	10.21	Put	Bond Future	477	0	477	0	3,500.00
23/07/2019	R035 On 07-November-19	9.89	Put	Bond Future	857	1	857	1	0.00
23/07/2019	R035 On 07-November-19	9.52	Put	Bond Future	1692	2	1692	2	0.00
23/07/2019	R035 On 07-November-19	8.92	Put	Bond Future	4352	4	4352	4	0.00
23/07/2019	R035 On 06-February-20			Bond Future	9.44	100.0947	9.4387	100.0947	0.00
23/07/2019	R035 On 06-February-20	9.61	Call	Bond Future	3798	4	3798	4	0.00
23/07/2019	R035 On 06-February-20	9.60	Call	Bond Future	3754	4	3754	4	0.00
23/07/2019	R035 On 06-February-20	9.59	Call	Bond Future	3709	4	3709	4	0.00
23/07/2019	R035 On 06-February-20	9.59	Put	Bond Future	2557	2	2557	2	0.00
23/07/2019	R035 On 06-February-20	9.61	Put	Bond Future	2494	2	2494	2	0.00
23/07/2019	R035 On 06-February-20	9.60	Put	Bond Future	2525	2	2525	2	0.00
23/07/2019	R035 On 07-May-20			Bond Future	9.49	97.4905	9.4933	97.4905	0.00
23/07/2019	R035 On 07-May-20	9.47	Call	Bond Future	3964	4	3964	4	0.00
23/07/2019	R035 On 07-May-20	9.49	Call	Bond Future	4042	4	4042	4	0.00
23/07/2019	R035 On 07-May-20	9.48	Call	Bond Future	4002	4	4002	4	0.00
23/07/2019	R035 On 07-May-20	9.47	Put	Bond Future	4140	4	4140	4	0.00
23/07/2019	R035 On 07-May-20	9.49	Put	Bond Future	4066	4	4066	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
23/07/2019	R035 On 07-May-20	9.48	Put	Bond Future	4103	4	4103	4	0.00
23/07/2019	R186 On 01-August-19			Bond Future	8.06	114.9095	8.0600	114.9095	87,119.00
23/07/2019	R186 On 01-August-19	9.52	Call	Bond Future	8263	9	8263	9	0.00
23/07/2019	R186 On 01-August-19	9.05	Call	Bond Future	5691	6	5691	6	6,000.00
23/07/2019	R186 On 01-August-19	8.30	Call	Bond Future	1465	2	1465	2	6,000.00
23/07/2019	R186 On 01-August-19	7.75	Call	Bond Future	14	0	14	0	620.00
23/07/2019	R186 On 01-August-19	9.54	Call	Bond Future	8371	9	8371	9	0.00
23/07/2019	R186 On 01-August-19	8.38	Call	Bond Future	1901	2	1901	2	0.00
23/07/2019	R186 On 01-August-19	9.53	Call	Bond Future	8317	9	8317	9	0.00
23/07/2019	R186 On 01-August-19	8.70	Call	Bond Future	3722	4	3722	4	0.00
23/07/2019	R186 On 01-August-19	9.22	Call	Bond Future	6631	7	6631	7	0.00
23/07/2019	R186 On 01-August-19	10.08	Call	Bond Future	11225	11	11225	11	0.00
23/07/2019	R186 On 01-August-19	8.55	Call	Bond Future	2866	3	2866	3	0.00
23/07/2019	R186 On 01-August-19	8.00	Call	Bond Future	265	0	265	0	620.00
23/07/2019	R186 On 01-August-19	8.38	Put	Bond Future	20	0	20	0	0.00
23/07/2019	R186 On 01-August-19	8.70	Put	Bond Future	0	0	0	0	3,100.00
23/07/2019	R186 On 01-August-19	9.54	Put	Bond Future	0	0	0	0	0.00
23/07/2019	R186 On 01-August-19	9.22	Put	Bond Future	0	0	0	0	0.00
23/07/2019	R186 On 01-August-19	9.53	Put	Bond Future	0	0	0	0	0.00
23/07/2019	R186 On 01-August-19	8.55	Put	Bond Future	2	0	2	0	0.00
23/07/2019	R186 On 01-August-19	8.00	Put	Bond Future	623	1	623	1	0.00
23/07/2019	R186 On 01-August-19	10.08	Put	Bond Future	0	0	0	0	6,000.00
23/07/2019	R186 On 01-August-19	9.05	Put	Bond Future	0	0	0	0	0.00
23/07/2019	R186 On 01-August-19	7.75	Put	Bond Future	1876	2	1876	2	0.00
23/07/2019	R186 On 01-August-19	9.52	Put	Bond Future	0	0	0	0	0.00
23/07/2019	R186 On 01-August-19	8.30	Put	Bond Future	50	0	50	0	0.00
23/07/2019	R186 On 07-November-19			Bond Future	8.10	117.1483	8.1040	117.1483	114,262.00
23/07/2019	R186 On 07-November-19	8.73	Call	Bond Future	3952	4	3952	4	0.00
23/07/2019	R186 On 07-November-19	8.94	Call	Bond Future	4952	5	4952	5	0.00
23/07/2019	R186 On 07-November-19	8.23	Call	Bond Future	1887	2	1887	2	5,000.00
23/07/2019	R186 On 07-November-19	8.20	Call	Bond Future	1786	2	1786	2	0.00
23/07/2019	R186 On 07-November-19	8.96	Call	Bond Future	5049	5	5049	5	0.00
23/07/2019	R186 On 07-November-19	8.95	Call	Bond Future	5001	5	5001	5	0.00
23/07/2019	R186 On 07-November-19	8.96	Put	Bond Future	262	0	262	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
23/07/2019	R186 On 07-November-19	8.23	Put	Bond Future	1166	1	1166	1	0.00
23/07/2019	R186 On 07-November-19	8.20	Put	Bond Future	1236	1	1236	1	7,500.00
23/07/2019	R186 On 07-November-19	8.95	Put	Bond Future	267	0	267	0	0.00
23/07/2019	R186 On 07-November-19	8.73	Put	Bond Future	425	0	425	0	5,000.00
23/07/2019	R186 On 07-November-19	8.94	Put	Bond Future	273	0	273	0	0.00
23/07/2019	R186 On 06-February-20			Bond Future	8.14	114.0040	8.1426	114.0040	0.00
23/07/2019	R186 On 06-February-20	8.55	Call	Bond Future	3458	4	3458	4	0.00
23/07/2019	R186 On 06-February-20	8.57	Call	Bond Future	3537	4	3537	4	0.00
23/07/2019	R186 On 06-February-20	8.56	Call	Bond Future	3497	4	3497	4	0.00
23/07/2019	R186 On 06-February-20	8.56	Put	Bond Future	1201	1	1201	1	0.00
23/07/2019	R186 On 06-February-20	8.57	Put	Bond Future	1186	1	1186	1	0.00
23/07/2019	R186 On 06-February-20	8.55	Put	Bond Future	1216	1	1216	1	0.00
23/07/2019	R186 On 07-May-20			Bond Future	8.17	116.1698	8.1705	116.1698	0.00
23/07/2019	R186 On 07-May-20	8.08	Call	Bond Future	2316	3	2316	3	0.00
23/07/2019	R186 On 07-May-20	8.09	Call	Bond Future	2346	3	2346	3	0.00
23/07/2019	R186 On 07-May-20	8.07	Call	Bond Future	2286	2	2286	2	0.00
23/07/2019	R186 On 07-May-20	8.07	Put	Bond Future	2831	3	2831	3	0.00
23/07/2019	R186 On 07-May-20	8.08	Put	Bond Future	2806	3	2806	3	0.00
23/07/2019	R186 On 07-May-20	8.09	Put	Bond Future	2782	3	2782	3	0.00
23/07/2019	R197 On 01-August-19			Bond Future	303.48	303.4596	303.4756	303.4596	1,100.00
23/07/2019	R197 On 07-November-19			Bond Future	309.38	309.4530	309.3750	309.4530	1,445.00
23/07/2019	R197 On 06-February-20			Bond Future	307.38	307.5747	307.3770	307.5747	0.00
23/07/2019	R197 On 07-May-20			Bond Future	313.20	313.4877	313.1993	313.4877	0.00
23/07/2019	R202 On 01-August-19			Bond Future	234.12	234.1088	234.1243	234.1088	2,268.00
23/07/2019	R202 On 07-November-19			Bond Future	238.68	238.7323	238.6757	238.7323	9,082.00
23/07/2019	R202 On 06-February-20			Bond Future	238.97	239.1242	238.9747	239.1242	0.00
23/07/2019	R202 On 07-May-20			Bond Future	243.50	243.7212	243.5011	243.7212	0.00
23/07/2019	R207 On 01-August-19			Bond Future	6.24	100.8740	6.2378	100.8740	2,784.00
23/07/2019	R207 On 01-August-19	7.33	Call	Bond Future	473	1	473	1	0.00
23/07/2019	R207 On 01-August-19	7.35	Call	Bond Future	482	1	482	1	0.00
23/07/2019	R207 On 01-August-19	7.34	Call	Bond Future	478	1	478	1	0.00
23/07/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
23/07/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
23/07/2019	R207 On 01-August-19	7.34	Put	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
23/07/2019	R207 On 07-November-19			Bond Future	4.76	102.8394	4.7638	102.8394	3,328.00
23/07/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
23/07/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
23/07/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
23/07/2019	R207 On 07-November-19	2.06	Put	Bond Future	485	0	485	0	0.00
23/07/2019	R207 On 07-November-19	2.07	Put	Bond Future	484	0	484	0	0.00
23/07/2019	R207 On 07-November-19	2.08	Put	Bond Future	482	0	482	0	0.00
23/07/2019	R208 On 01-August-19			Bond Future	6.28	103.1950	6.2834	103.1950	3,444.00
23/07/2019	R208 On 01-August-19	8.17	Call	Bond Future	2875	3	2875	3	0.00
23/07/2019	R208 On 01-August-19	8.16	Call	Bond Future	2861	3	2861	3	0.00
23/07/2019	R208 On 01-August-19	8.15	Call	Bond Future	2846	3	2846	3	0.00
23/07/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
23/07/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
23/07/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
23/07/2019	R208 On 07-November-19			Bond Future	6.09	101.8017	6.0926	101.8017	8,466.00
23/07/2019	R208 On 07-November-19	6.84	Call	Bond Future	1003	1	1003	1	0.00
23/07/2019	R208 On 07-November-19	6.83	Call	Bond Future	990	1	990	1	0.00
23/07/2019	R208 On 07-November-19	6.82	Call	Bond Future	978	1	978	1	0.00
23/07/2019	R208 On 07-November-19	6.83	Put	Bond Future	26	0	26	0	0.00
23/07/2019	R208 On 07-November-19	6.82	Put	Bond Future	27	0	27	0	0.00
23/07/2019	R208 On 07-November-19	6.84	Put	Bond Future	26	0	26	0	0.00
23/07/2019	R208 On 06-February-20			Bond Future	5.81	103.6796	5.8105	103.6796	0.00
23/07/2019	R208 On 06-February-20	6.12	Call	Bond Future	460	1	460	1	0.00
23/07/2019	R208 On 06-February-20	6.13	Call	Bond Future	469	1	469	1	0.00
23/07/2019	R208 On 06-February-20	6.14	Call	Bond Future	478	1	478	1	0.00
23/07/2019	R208 On 06-February-20	6.14	Put	Bond Future	119	0	119	0	0.00
23/07/2019	R208 On 06-February-20	6.12	Put	Bond Future	123	0	123	0	0.00
23/07/2019	R208 On 06-February-20	6.13	Put	Bond Future	121	0	121	0	0.00
23/07/2019	R208 On 07-May-20			Bond Future	5.29	102.2446	5.2930	102.2446	0.00
23/07/2019	R208 On 07-May-20	4.82	Call	Bond Future	60	0	60	0	0.00
23/07/2019	R208 On 07-May-20	4.81	Call	Bond Future	58	0	58	0	0.00
23/07/2019	R208 On 07-May-20	4.80	Call	Bond Future	56	0	56	0	0.00
23/07/2019	R208 On 07-May-20	4.81	Put	Bond Future	477	0	477	0	0.00
23/07/2019	R208 On 07-May-20	4.80	Put	Bond Future	483	0	483	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2019	R208 On 07-May-20	4.82	Put	Bond Future	470	0	470	0	0.00
23/07/2019	R209 On 01-August-19			Bond Future	9.32	76.7839	9.3220	76.7839	67,675.00
23/07/2019	R209 On 01-August-19	10.15	Call	Bond Future	5309	6	5309	6	0.00
23/07/2019	R209 On 01-August-19	9.30	Call	Bond Future	469	1	469	1	0.00
23/07/2019	R209 On 01-August-19	10.17	Call	Bond Future	5430	6	5430	6	0.00
23/07/2019	R209 On 01-August-19	10.16	Call	Bond Future	5370	6	5370	6	0.00
23/07/2019	R209 On 01-August-19	9.80	Call	Bond Future	3142	3	3142	3	0.00
23/07/2019	R209 On 01-August-19	10.46	Call	Bond Future	7154	7	7154	7	0.00
23/07/2019	R209 On 01-August-19	10.46	Put	Bond Future	0	0	0	0	7,541.00
23/07/2019	R209 On 01-August-19	10.16	Put	Bond Future	0	0	0	0	0.00
23/07/2019	R209 On 01-August-19	9.30	Put	Bond Future	619	0	619	0	0.00
23/07/2019	R209 On 01-August-19	9.80	Put	Bond Future	7	0	7	0	0.00
23/07/2019	R209 On 01-August-19	10.15	Put	Bond Future	0	0	0	0	0.00
23/07/2019	R209 On 01-August-19	10.17	Put	Bond Future	0	0	0	0	0.00
23/07/2019	R209 On 07-November-19			Bond Future	9.38	75.1281	9.3839	75.1281	85,041.00
23/07/2019	R209 On 07-November-19	8.92	Call	Bond Future	650	1	650	1	8,000.00
23/07/2019	R209 On 07-November-19	9.80	Call	Bond Future	3636	4	3636	4	0.00
23/07/2019	R209 On 07-November-19	9.33	Call	Bond Future	1742	2	1742	2	8,000.00
23/07/2019	R209 On 07-November-19	9.82	Call	Bond Future	3730	4	3730	4	0.00
23/07/2019	R209 On 07-November-19	9.77	Call	Bond Future	3496	4	3496	4	0.00
23/07/2019	R209 On 07-November-19	9.81	Call	Bond Future	3683	4	3683	4	0.00
23/07/2019	R209 On 07-November-19	9.81	Put	Bond Future	913	1	913	1	0.00
23/07/2019	R209 On 07-November-19	9.82	Put	Bond Future	897	1	897	1	0.00
23/07/2019	R209 On 07-November-19	9.33	Put	Bond Future	2104	2	2104	2	0.00
23/07/2019	R209 On 07-November-19	9.77	Put	Bond Future	979	1	979	1	8,000.00
23/07/2019	R209 On 07-November-19	9.80	Put	Bond Future	929	1	929	1	0.00
23/07/2019	R209 On 07-November-19	8.92	Put	Bond Future	3846	4	3846	4	0.00
23/07/2019	R209 On 06-February-20			Bond Future	9.44	76.5140	9.4403	76.5140	0.00
23/07/2019	R209 On 06-February-20	9.51	Call	Bond Future	2947	3	2947	3	0.00
23/07/2019	R209 On 06-February-20	9.52	Call	Bond Future	2983	3	2983	3	0.00
23/07/2019	R209 On 06-February-20	9.50	Call	Bond Future	2910	3	2910	3	0.00
23/07/2019	R209 On 06-February-20	9.50	Put	Bond Future	2517	2	2517	2	0.00
23/07/2019	R209 On 06-February-20	9.51	Put	Bond Future	2488	2	2488	2	0.00
23/07/2019	R209 On 06-February-20	9.52	Put	Bond Future	2459	2	2459	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
23/07/2019	R209 On 07-May-20			Bond Future	9.49	74.8152	9.4914	74.8152	0.00
23/07/2019	R209 On 07-May-20	9.45	Call	Bond Future	3417	4	3417	4	0.00
23/07/2019	R209 On 07-May-20	9.47	Call	Bond Future	3484	4	3484	4	0.00
23/07/2019	R209 On 07-May-20	9.46	Call	Bond Future	3451	4	3451	4	0.00
23/07/2019	R209 On 07-May-20	9.46	Put	Bond Future	3656	3	3656	3	0.00
23/07/2019	R209 On 07-May-20	9.47	Put	Bond Future	3624	3	3624	3	0.00
23/07/2019	R209 On 07-May-20	9.45	Put	Bond Future	3688	3	3688	3	0.00
23/07/2019	R210 On 01-August-19			Bond Future	191.30	191.2848	191.2967	191.2848	360.00
23/07/2019	R210 On 07-November-19			Bond Future	192.41	192.4563	192.4093	192.4563	1,772.00
23/07/2019	R210 On 06-February-20			Bond Future	195.93	196.0523	195.9297	196.0523	0.00
23/07/2019	R210 On 07-May-20			Bond Future	196.99	197.1702	196.9901	197.1702	0.00
23/07/2019	R212 On 01-August-19			Bond Future	160.66	160.6536	160.6607	160.6536	5,006.00
23/07/2019	R212 On 07-November-19			Bond Future	163.78	163.8266	163.7839	163.8266	2,684.00
23/07/2019	R212 On 06-February-20			Bond Future	164.53	164.6417	164.5347	164.6417	0.00
23/07/2019	R212 On 07-May-20			Bond Future	167.65	167.8068	167.6513	167.8068	0.00
23/07/2019	R213 On 01-August-19			Bond Future	8.92	89.7772	8.9218	89.7772	14,755.00
23/07/2019	R213 On 01-August-19	9.98	Call	Bond Future	6489	7	6489	7	0.00
23/07/2019	R213 On 01-August-19	9.99	Call	Bond Future	6547	7	6547	7	0.00
23/07/2019	R213 On 01-August-19	10.00	Call	Bond Future	6606	7	6606	7	0.00
23/07/2019	R213 On 01-August-19	10.00	Put	Bond Future	0	0	0	0	0.00
23/07/2019	R213 On 01-August-19	9.98	Put	Bond Future	0	0	0	0	0.00
23/07/2019	R213 On 01-August-19	9.99	Put	Bond Future	0	0	0	0	0.00
23/07/2019	R213 On 07-November-19			Bond Future	8.98	87.9755	8.9850	87.9755	19,684.00
23/07/2019	R213 On 07-November-19	9.58	Call	Bond Future	4270	5	4270	5	0.00
23/07/2019	R213 On 07-November-19	9.59	Call	Bond Future	4319	5	4319	5	0.00
23/07/2019	R213 On 07-November-19	9.60	Call	Bond Future	4368	5	4368	5	0.00
23/07/2019	R213 On 07-November-19	9.60	Put	Bond Future	580	0	580	0	0.00
23/07/2019	R213 On 07-November-19	9.58	Put	Bond Future	601	1	601	1	0.00
23/07/2019	R213 On 07-November-19	9.59	Put	Bond Future	590	1	590	1	0.00
23/07/2019	R213 On 06-February-20			Bond Future	9.04	89.5984	9.0449	89.5984	0.00
23/07/2019	R213 On 06-February-20	9.28	Call	Bond Future	3312	4	3312	4	0.00
23/07/2019	R213 On 06-February-20	9.27	Call	Bond Future	3273	4	3273	4	0.00
23/07/2019	R213 On 06-February-20	9.26	Call	Bond Future	3235	4	3235	4	0.00
23/07/2019	R213 On 06-February-20	9.27	Put	Bond Future	1885	2	1885	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
23/07/2019	R213 On 06-February-20	9.26	Put	Bond Future	1907	2	1907	2	0.00
23/07/2019	R213 On 06-February-20	9.28	Put	Bond Future	1863	2	1863	2	0.00
23/07/2019	R213 On 07-May-20			Bond Future	9.09	87.7466	9.0922	87.7466	0.00
23/07/2019	R213 On 07-May-20	9.00	Call	Bond Future	2921	3	2921	3	0.00
23/07/2019	R213 On 07-May-20	9.01	Call	Bond Future	2953	3	2953	3	0.00
23/07/2019	R213 On 07-May-20	9.02	Call	Bond Future	2985	3	2985	3	0.00
23/07/2019	R213 On 07-May-20	9.02	Put	Bond Future	3429	3	3429	3	0.00
23/07/2019	R213 On 07-May-20	9.00	Put	Bond Future	3489	3	3489	3	0.00
23/07/2019	R213 On 07-May-20	9.01	Put	Bond Future	3459	3	3459	3	0.00
23/07/2019	R214 On 01-August-19			Bond Future	9.60	75.1860	9.6023	75.1860	11,083.00
23/07/2019	R214 On 01-August-19	10.33	Call	Bond Future	4820	5	4820	5	0.00
23/07/2019	R214 On 01-August-19	10.34	Call	Bond Future	4882	5	4882	5	0.00
23/07/2019	R214 On 01-August-19	10.32	Call	Bond Future	4757	5	4757	5	0.00
23/07/2019	R214 On 01-August-19	10.32	Put	Bond Future	1	0	1	0	0.00
23/07/2019	R214 On 01-August-19	10.33	Put	Bond Future	1	0	1	0	0.00
23/07/2019	R214 On 01-August-19	10.34	Put	Bond Future	0	0	0	0	0.00
23/07/2019	R214 On 07-November-19			Bond Future	9.67	73.3536	9.6693	73.3536	14,635.00
23/07/2019	R214 On 07-November-19	10.01	Call	Bond Future	3455	4	3455	4	0.00
23/07/2019	R214 On 07-November-19	10.00	Call	Bond Future	3408	4	3408	4	0.00
23/07/2019	R214 On 07-November-19	10.02	Call	Bond Future	3501	4	3501	4	0.00
23/07/2019	R214 On 07-November-19	10.00	Put	Bond Future	1178	1	1178	1	0.00
23/07/2019	R214 On 07-November-19	10.01	Put	Bond Future	1159	1	1159	1	0.00
23/07/2019	R214 On 07-November-19	10.02	Put	Bond Future	1140	1	1140	1	0.00
23/07/2019	R214 On 06-February-20			Bond Future	9.73	74.7068	9.7326	74.7068	0.00
23/07/2019	R214 On 06-February-20	9.71	Call	Bond Future	2798	3	2798	3	0.00
23/07/2019	R214 On 06-February-20	9.73	Call	Bond Future	2870	3	2870	3	0.00
23/07/2019	R214 On 06-February-20	9.72	Call	Bond Future	2834	3	2834	3	0.00
23/07/2019	R214 On 06-February-20	9.72	Put	Bond Future	2920	3	2920	3	0.00
23/07/2019	R214 On 06-February-20	9.73	Put	Bond Future	2887	3	2887	3	0.00
23/07/2019	R214 On 06-February-20	9.71	Put	Bond Future	2953	3	2953	3	0.00
23/07/2019	R214 On 07-May-20			Bond Future	9.79	72.8260	9.7856	72.8260	0.00
23/07/2019	R214 On 07-May-20	9.76	Call	Bond Future	3712	4	3712	4	0.00
23/07/2019	R214 On 07-May-20	9.77	Call	Bond Future	3747	4	3747	4	0.00
23/07/2019	R214 On 07-May-20	9.75	Call	Bond Future	3678	4	3678	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
23/07/2019	R214 On 07-May-20	9.75	Put	Bond Future	3920	4	3920	4	0.00
23/07/2019	R214 On 07-May-20	9.76	Put	Bond Future	3886	4	3886	4	0.00
23/07/2019	R214 On 07-May-20	9.77	Put	Bond Future	3853	4	3853	4	0.00
23/07/2019	R248 On 01-August-19			Bond Future	9.62	95.8614	9.6224	95.8614	39,862.00
23/07/2019	R248 On 01-August-19	10.36	Call	Bond Future	6227	7	6227	7	0.00
23/07/2019	R248 On 01-August-19	10.35	Call	Bond Future	6148	7	6148	7	0.00
23/07/2019	R248 On 01-August-19	10.34	Call	Bond Future	6068	7	6068	7	0.00
23/07/2019	R248 On 01-August-19	10.35	Put	Bond Future	0	0	0	0	0.00
23/07/2019	R248 On 01-August-19	10.34	Put	Bond Future	1	0	1	0	0.00
23/07/2019	R248 On 01-August-19	10.36	Put	Bond Future	0	0	0	0	0.00
23/07/2019	R248 On 07-November-19			Bond Future	9.69	93.2906	9.6894	93.2906	61,685.00
23/07/2019	R248 On 07-November-19	10.03	Call	Bond Future	4329	5	4329	5	0.00
23/07/2019	R248 On 07-November-19	10.02	Call	Bond Future	4269	5	4269	5	0.00
23/07/2019	R248 On 07-November-19	10.01	Call	Bond Future	4210	5	4210	5	0.00
23/07/2019	R248 On 07-November-19	10.02	Put	Bond Future	1419	1	1419	1	0.00
23/07/2019	R248 On 07-November-19	10.01	Put	Bond Future	1444	1	1444	1	0.00
23/07/2019	R248 On 07-November-19	10.03	Put	Bond Future	1395	1	1395	1	0.00
23/07/2019	R248 On 06-February-20			Bond Future	9.75	95.0115	9.7527	95.0115	0.00
23/07/2019	R248 On 06-February-20	9.71	Call	Bond Future	3362	4	3362	4	0.00
23/07/2019	R248 On 06-February-20	9.72	Call	Bond Future	3407	4	3407	4	0.00
23/07/2019	R248 On 06-February-20	9.70	Call	Bond Future	3318	4	3318	4	0.00
23/07/2019	R248 On 06-February-20	9.72	Put	Bond Future	3694	3	3694	3	0.00
23/07/2019	R248 On 06-February-20	9.70	Put	Bond Future	3781	3	3781	3	0.00
23/07/2019	R248 On 06-February-20	9.71	Put	Bond Future	3737	3	3737	3	0.00
23/07/2019	R248 On 07-May-20			Bond Future	9.81	92.3741	9.8058	92.3741	0.00
23/07/2019	R248 On 07-May-20	9.77	Call	Bond Future	4566	5	4566	5	0.00
23/07/2019	R248 On 07-May-20	9.79	Call	Bond Future	4654	5	4654	5	0.00
23/07/2019	R248 On 07-May-20	9.78	Call	Bond Future	4610	5	4610	5	0.00
23/07/2019	R248 On 07-May-20	9.78	Put	Bond Future	4833	5	4833	5	0.00
23/07/2019	R248 On 07-May-20	9.77	Put	Bond Future	4876	5	4876	5	0.00
23/07/2019	R248 On 07-May-20	9.79	Put	Bond Future	4791	4	4791	4	0.00