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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
30/07/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	2025 On 01-August-19			Bond Future	136.26	136.2981	136.2597	136.2981	597.00
30/07/2019	2025 On 07-November-19			Bond Future	138.90	138.9480	138.9015	138.9480	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
30/07/2019	2025 On 06-February-20			Bond Future	139.96	140.0168	139.9606	140.0168	0.00
30/07/2019	2025 On 07-May-20			Bond Future	142.60	142.6681	142.6031	142.6681	0.00
30/07/2019	2029 On 01-August-19			Bond Future	102.69	102.6034	102.6900	102.6034	454.00
30/07/2019	2029 On 07-November-19			Bond Future	103.59	103.5043	103.5870	103.5043	4,260.00
30/07/2019	2029 On 06-February-20			Bond Future	105.48	105.3984	105.4761	105.3984	0.00
30/07/2019	2029 On 07-May-20			Bond Future	106.35	106.2814	106.3547	106.2814	0.00
30/07/2019	2030 On 01-August-19			Bond Future	8.97	93.5059	8.9677	93.5059	7,146.00
30/07/2019	2030 On 01-August-19	8.35	Call	Bond Future	0	0	0	0	2,025.00
30/07/2019	2030 On 01-August-19	9.22	Call	Bond Future	1601	1	1601	1	5,400.00
30/07/2019	2030 On 01-August-19	9.69	Call	Bond Future	4484	4	4484	4	0.00
30/07/2019	2030 On 01-August-19	9.68	Call	Bond Future	4424	4	4424	4	0.00
30/07/2019	2030 On 01-August-19	8.67	Call	Bond Future	0	0	0	0	5,400.00
30/07/2019	2030 On 01-August-19	9.15	Call	Bond Future	1167	1	1167	1	2,025.00
30/07/2019	2030 On 01-August-19	9.91	Call	Bond Future	5793	6	5793	6	0.00
30/07/2019	2030 On 01-August-19	9.92	Call	Bond Future	5852	6	5852	6	0.00
30/07/2019	2030 On 01-August-19	8.77	Call	Bond Future	3	0	3	0	0.00
30/07/2019	2030 On 01-August-19	9.24	Call	Bond Future	1726	2	1726	2	0.00
30/07/2019	2030 On 01-August-19	9.27	Call	Bond Future	1913	2	1913	2	0.00
30/07/2019	2030 On 01-August-19	9.08	Call	Bond Future	753	1	753	1	0.00
30/07/2019	2030 On 01-August-19	9.90	Call	Bond Future	5734	6	5734	6	0.00
30/07/2019	2030 On 01-August-19	8.77	Put	Bond Future	1282	1	1282	1	0.00
30/07/2019	2030 On 01-August-19	9.92	Put	Bond Future	0	0	0	0	0.00
30/07/2019	2030 On 01-August-19	9.08	Put	Bond Future	37	0	37	0	6,570.00
30/07/2019	2030 On 01-August-19	9.24	Put	Bond Future	1	0	1	0	0.00
30/07/2019	2030 On 01-August-19	9.27	Put	Bond Future	0	0	0	0	0.00
30/07/2019	2030 On 01-August-19	9.90	Put	Bond Future	0	0	0	0	0.00
30/07/2019	2030 On 01-August-19	9.68	Put	Bond Future	0	0	0	0	4,771.00
30/07/2019	2030 On 01-August-19	9.91	Put	Bond Future	0	0	0	0	0.00
30/07/2019	2030 On 01-August-19	8.67	Put	Bond Future	1935	2	1935	2	0.00
30/07/2019	2030 On 01-August-19	9.15	Put	Bond Future	7	0	7	0	0.00
30/07/2019	2030 On 01-August-19	9.69	Put	Bond Future	0	0	0	0	5,400.00
30/07/2019	2030 On 01-August-19	9.22	Put	Bond Future	1	0	1	0	0.00
30/07/2019	2030 On 01-August-19	8.35	Put	Bond Future	4076	4	4076	4	0.00
30/07/2019	2030 On 07-November-19			Bond Future	9.03	95.2988	9.0348	95.2988	71,943.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2019	2030 On 07-November-19	9.10	Call	Bond Future	1962	2	1962	2	5,500.00
30/07/2019	2030 On 07-November-19	9.48	Call	Bond Future	3537	3	3537	3	0.00
30/07/2019	2030 On 07-November-19	8.60	Call	Bond Future	631	1	631	1	5,500.00
30/07/2019	2030 On 07-November-19	9.49	Call	Bond Future	3583	3	3583	3	0.00
30/07/2019	2030 On 07-November-19	9.76	Call	Bond Future	4884	5	4884	5	0.00
30/07/2019	2030 On 07-November-19	9.47	Call	Bond Future	3491	3	3491	3	0.00
30/07/2019	2030 On 07-November-19	9.12	Call	Bond Future	2035	2	2035	2	0.00
30/07/2019	2030 On 07-November-19	9.70	Call	Bond Future	4588	4	4588	4	0.00
30/07/2019	2030 On 07-November-19	8.57	Call	Bond Future	580	1	580	1	0.00
30/07/2019	2030 On 07-November-19	8.95	Call	Bond Future	1464	1	1464	1	0.00
30/07/2019	2030 On 07-November-19	8.95	Put	Bond Future	1999	2	1999	2	5,000.00
30/07/2019	2030 On 07-November-19	9.70	Put	Bond Future	529	1	529	1	0.00
30/07/2019	2030 On 07-November-19	9.47	Put	Bond Future	808	1	808	1	0.00
30/07/2019	2030 On 07-November-19	9.12	Put	Bond Future	1501	2	1501	2	0.00
30/07/2019	2030 On 07-November-19	8.57	Put	Bond Future	3562	4	3562	4	0.00
30/07/2019	2030 On 07-November-19	9.48	Put	Bond Future	794	1	794	1	0.00
30/07/2019	2030 On 07-November-19	8.60	Put	Bond Future	3417	4	3417	4	0.00
30/07/2019	2030 On 07-November-19	9.10	Put	Bond Future	1553	2	1553	2	0.00
30/07/2019	2030 On 07-November-19	9.49	Put	Bond Future	780	1	780	1	0.00
30/07/2019	2030 On 07-November-19	9.76	Put	Bond Future	470	0	470	0	5,500.00
30/07/2019	2030 On 06-February-20			Bond Future	9.10	93.0112	9.0982	93.0112	0.00
30/07/2019	2030 On 06-February-20	9.14	Call	Bond Future	2619	3	2619	3	0.00
30/07/2019	2030 On 06-February-20	9.15	Call	Bond Future	2654	3	2654	3	0.00
30/07/2019	2030 On 06-February-20	9.16	Call	Bond Future	2689	3	2689	3	0.00
30/07/2019	2030 On 06-February-20	9.16	Put	Bond Future	2309	2	2309	2	0.00
30/07/2019	2030 On 06-February-20	9.14	Put	Bond Future	2362	2	2362	2	0.00
30/07/2019	2030 On 06-February-20	9.15	Put	Bond Future	2335	2	2335	2	0.00
30/07/2019	2030 On 07-May-20			Bond Future	9.16	94.7516	9.1572	94.7516	0.00
30/07/2019	2030 On 07-May-20	8.80	Call	Bond Future	2081	2	2081	2	0.00
30/07/2019	2030 On 07-May-20	8.79	Call	Bond Future	2055	2	2055	2	0.00
30/07/2019	2030 On 07-May-20	8.78	Call	Bond Future	2028	2	2028	2	0.00
30/07/2019	2030 On 07-May-20	8.79	Put	Bond Future	4308	4	4308	4	0.00
30/07/2019	2030 On 07-May-20	8.78	Put	Bond Future	4343	4	4343	4	0.00
30/07/2019	2030 On 07-May-20	8.80	Put	Bond Future	4272	4	4272	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
30/07/2019	2032 On 01-August-19			Bond Future	9.33	94.8457	9.3331	94.8457	22,951.00
30/07/2019	2032 On 01-August-19	10.11	Call	Bond Future	5171	5	5171	5	0.00
30/07/2019	2032 On 01-August-19	10.10	Call	Bond Future	5107	5	5107	5	0.00
30/07/2019	2032 On 01-August-19	10.09	Call	Bond Future	5043	5	5043	5	0.00
30/07/2019	2032 On 01-August-19	10.09	Put	Bond Future	0	0	0	0	0.00
30/07/2019	2032 On 01-August-19	10.11	Put	Bond Future	0	0	0	0	0.00
30/07/2019	2032 On 01-August-19	10.10	Put	Bond Future	0	0	0	0	0.00
30/07/2019	2032 On 07-November-19			Bond Future	9.41	92.5046	9.4096	92.5046	48,395.00
30/07/2019	2032 On 07-November-19	9.72	Call	Bond Future	3294	3	3294	3	0.00
30/07/2019	2032 On 07-November-19	9.71	Call	Bond Future	3248	3	3248	3	0.00
30/07/2019	2032 On 07-November-19	9.70	Call	Bond Future	3203	3	3203	3	0.00
30/07/2019	2032 On 07-November-19	9.71	Put	Bond Future	1236	1	1236	1	0.00
30/07/2019	2032 On 07-November-19	9.70	Put	Bond Future	1256	1	1256	1	0.00
30/07/2019	2032 On 07-November-19	9.72	Put	Bond Future	1216	1	1216	1	0.00
30/07/2019	2032 On 06-February-20			Bond Future	9.48	94.1752	9.4803	94.1752	0.00
30/07/2019	2032 On 06-February-20	9.39	Call	Bond Future	2408	2	2408	2	0.00
30/07/2019	2032 On 06-February-20	9.40	Call	Bond Future	2442	2	2442	2	0.00
30/07/2019	2032 On 06-February-20	9.38	Call	Bond Future	2375	2	2375	2	0.00
30/07/2019	2032 On 06-February-20	9.38	Put	Bond Future	3050	3	3050	3	0.00
30/07/2019	2032 On 06-February-20	9.39	Put	Bond Future	3015	3	3015	3	0.00
30/07/2019	2032 On 06-February-20	9.40	Put	Bond Future	2981	3	2981	3	0.00
30/07/2019	2032 On 07-May-20			Bond Future	9.55	91.7766	9.5454	91.7766	0.00
30/07/2019	2032 On 07-May-20	9.17	Call	Bond Future	2401	2	2401	2	0.00
30/07/2019	2032 On 07-May-20	9.19	Call	Bond Future	2457	2	2457	2	0.00
30/07/2019	2032 On 07-May-20	9.18	Call	Bond Future	2429	2	2429	2	0.00
30/07/2019	2032 On 07-May-20	9.18	Put	Bond Future	4875	5	4875	5	0.00
30/07/2019	2032 On 07-May-20	9.19	Put	Bond Future	4835	5	4835	5	0.00
30/07/2019	2032 On 07-May-20	9.17	Put	Bond Future	4916	5	4916	5	0.00
30/07/2019	2033 On 01-August-19			Bond Future	103.69	103.6951	103.6935	103.6951	320.00
30/07/2019	2033 On 07-November-19			Bond Future	104.53	104.5416	104.5342	104.5416	6,140.00
30/07/2019	2033 On 06-February-20			Bond Future	106.44	106.4546	106.4406	106.4546	0.00
30/07/2019	2033 On 07-May-20			Bond Future	107.25	107.2745	107.2543	107.2745	0.00
30/07/2019	2037 On 01-August-19			Bond Future	9.73	89.8655	9.7331	89.8655	43,453.00
30/07/2019	2037 On 01-August-19	10.29	Call	Bond Future	4122	4	4122	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
30/07/2019	2037 On 01-August-19	10.31	Call	Bond Future	4265	4	4265	4	0.00
30/07/2019	2037 On 01-August-19	10.30	Call	Bond Future	4193	4	4193	4	0.00
30/07/2019	2037 On 01-August-19	10.30	Put	Bond Future	0	0	0	0	0.00
30/07/2019	2037 On 01-August-19	10.31	Put	Bond Future	0	0	0	0	0.00
30/07/2019	2037 On 01-August-19	10.29	Put	Bond Future	0	0	0	0	0.00
30/07/2019	2037 On 07-November-19			Bond Future	9.81	91.5887	9.8101	91.5887	60,941.00
30/07/2019	2037 On 07-November-19	9.95	Call	Bond Future	2847	3	2847	3	0.00
30/07/2019	2037 On 07-November-19	9.97	Call	Bond Future	2938	3	2938	3	0.00
30/07/2019	2037 On 07-November-19	9.96	Call	Bond Future	2892	3	2892	3	0.00
30/07/2019	2037 On 07-November-19	9.96	Put	Bond Future	1770	2	1770	2	0.00
30/07/2019	2037 On 07-November-19	9.97	Put	Bond Future	1742	2	1742	2	0.00
30/07/2019	2037 On 07-November-19	9.95	Put	Bond Future	1799	2	1799	2	0.00
30/07/2019	2037 On 06-February-20			Bond Future	9.88	88.9835	9.8831	88.9835	0.00
30/07/2019	2037 On 06-February-20	9.68	Call	Bond Future	2411	2	2411	2	0.00
30/07/2019	2037 On 06-February-20	9.67	Call	Bond Future	2377	2	2377	2	0.00
30/07/2019	2037 On 06-February-20	9.66	Call	Bond Future	2343	2	2343	2	0.00
30/07/2019	2037 On 06-February-20	9.67	Put	Bond Future	3986	4	3986	4	0.00
30/07/2019	2037 On 06-February-20	9.66	Put	Bond Future	4029	4	4029	4	0.00
30/07/2019	2037 On 06-February-20	9.68	Put	Bond Future	3944	4	3944	4	0.00
30/07/2019	2037 On 07-May-20			Bond Future	9.95	90.6486	9.9525	90.6486	0.00
30/07/2019	2037 On 07-May-20	9.59	Call	Bond Future	2809	3	2809	3	0.00
30/07/2019	2037 On 07-May-20	9.60	Call	Bond Future	2841	3	2841	3	0.00
30/07/2019	2037 On 07-May-20	9.61	Call	Bond Future	2872	3	2872	3	0.00
30/07/2019	2037 On 07-May-20	9.61	Put	Bond Future	5445	5	5445	5	0.00
30/07/2019	2037 On 07-May-20	9.59	Put	Bond Future	5535	6	5535	6	0.00
30/07/2019	2037 On 07-May-20	9.60	Put	Bond Future	5490	5	5490	5	0.00
30/07/2019	2038 On 01-August-19			Bond Future	121.43	121.4359	121.4340	121.4359	3,406.00
30/07/2019	2038 On 07-November-19			Bond Future	123.79	123.7969	123.7884	123.7969	21,624.00
30/07/2019	2038 On 06-February-20			Bond Future	124.39	124.4040	124.3877	124.4040	0.00
30/07/2019	2038 On 07-May-20			Bond Future	126.74	126.7598	126.7361	126.7598	0.00
30/07/2019	2040 On 01-August-19			Bond Future	9.85	92.7683	9.8531	92.7683	20,745.00
30/07/2019	2040 On 01-August-19	10.36	Call	Bond Future	4018	4	4018	4	0.00
30/07/2019	2040 On 01-August-19	10.37	Call	Bond Future	4095	4	4095	4	0.00
30/07/2019	2040 On 01-August-19	10.38	Call	Bond Future	4171	4	4171	4	0.00

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30/07/2019	2040 On 01-August-19	10.38	Put	Bond Future	0	0	0	0	0.00
30/07/2019	2040 On 01-August-19	10.36	Put	Bond Future	0	0	0	0	0.00
30/07/2019	2040 On 01-August-19	10.37	Put	Bond Future	0	0	0	0	0.00
30/07/2019	2040 On 07-November-19			Bond Future	9.93	94.5471	9.9308	94.5471	44,426.00
30/07/2019	2040 On 07-November-19	10.03	Call	Bond Future	2803	3	2803	3	0.00
30/07/2019	2040 On 07-November-19	9.80	Call	Bond Future	1838	2	1838	2	1,260.00
30/07/2019	2040 On 07-November-19	9.30	Call	Bond Future	490	1	490	1	1,260.00
30/07/2019	2040 On 07-November-19	10.04	Call	Bond Future	2851	3	2851	3	0.00
30/07/2019	2040 On 07-November-19	10.05	Call	Bond Future	2899	3	2899	3	0.00
30/07/2019	2040 On 07-November-19	10.05	Put	Bond Future	1942	2	1942	2	0.00
30/07/2019	2040 On 07-November-19	10.03	Put	Bond Future	2006	2	2006	2	0.00
30/07/2019	2040 On 07-November-19	9.80	Put	Bond Future	2907	3	2907	3	0.00
30/07/2019	2040 On 07-November-19	9.30	Put	Bond Future	5831	6	5831	6	0.00
30/07/2019	2040 On 07-November-19	10.04	Put	Bond Future	1973	2	1973	2	0.00
30/07/2019	2040 On 06-February-20			Bond Future	10.00	91.7448	10.0044	91.7448	0.00
30/07/2019	2040 On 06-February-20	9.74	Call	Bond Future	2328	2	2328	2	0.00
30/07/2019	2040 On 06-February-20	9.76	Call	Bond Future	2398	2	2398	2	0.00
30/07/2019	2040 On 06-February-20	9.75	Call	Bond Future	2363	2	2363	2	0.00
30/07/2019	2040 On 06-February-20	9.75	Put	Bond Future	4431	4	4431	4	0.00
30/07/2019	2040 On 06-February-20	9.76	Put	Bond Future	4384	4	4384	4	0.00
30/07/2019	2040 On 06-February-20	9.74	Put	Bond Future	4479	4	4479	4	0.00
30/07/2019	2040 On 07-May-20			Bond Future	10.07	93.4616	10.0744	93.4616	0.00
30/07/2019	2040 On 07-May-20	9.75	Call	Bond Future	3202	3	3202	3	0.00
30/07/2019	2040 On 07-May-20	9.74	Call	Bond Future	3167	3	3167	3	0.00
30/07/2019	2040 On 07-May-20	9.73	Call	Bond Future	3133	3	3133	3	0.00
30/07/2019	2040 On 07-May-20	9.73	Put	Bond Future	5913	6	5913	6	0.00
30/07/2019	2040 On 07-May-20	9.75	Put	Bond Future	5817	6	5817	6	0.00
30/07/2019	2040 On 07-May-20	9.74	Put	Bond Future	5865	6	5865	6	0.00
30/07/2019	2044 On 01-August-19			Bond Future	9.91	89.5822	9.9130	89.5822	23,339.00
30/07/2019	2044 On 01-August-19	10.39	Call	Bond Future	3828	4	3828	4	0.00
30/07/2019	2044 On 01-August-19	10.53	Call	Bond Future	4900	5	4900	5	0.00
30/07/2019	2044 On 01-August-19	9.39	Call	Bond Future	0	0	0	0	228.00
30/07/2019	2044 On 01-August-19	10.38	Call	Bond Future	3751	4	3751	4	0.00
30/07/2019	2044 On 01-August-19	9.36	Call	Bond Future	0	0	0	0	100.00

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30/07/2019	2044 On 01-August-19	9.74	Call	Bond Future	13	0	13	0	228.00
30/07/2019	2044 On 01-August-19	10.27	Call	Bond Future	2892	3	2892	3	0.00
30/07/2019	2044 On 01-August-19	10.40	Call	Bond Future	3906	4	3906	4	0.00
30/07/2019	2044 On 01-August-19	9.86	Call	Bond Future	158	0	158	0	100.00
30/07/2019	2044 On 01-August-19	10.53	Put	Bond Future	0	0	0	0	100.00
30/07/2019	2044 On 01-August-19	9.39	Put	Bond Future	4539	4	4539	4	0.00
30/07/2019	2044 On 01-August-19	9.74	Put	Bond Future	1473	1	1473	1	0.00
30/07/2019	2044 On 01-August-19	10.27	Put	Bond Future	0	0	0	0	228.00
30/07/2019	2044 On 01-August-19	10.38	Put	Bond Future	0	0	0	0	0.00
30/07/2019	2044 On 01-August-19	9.36	Put	Bond Future	4811	5	4811	5	0.00
30/07/2019	2044 On 01-August-19	10.40	Put	Bond Future	0	0	0	0	0.00
30/07/2019	2044 On 01-August-19	9.86	Put	Bond Future	601	1	601	1	0.00
30/07/2019	2044 On 01-August-19	10.39	Put	Bond Future	0	0	0	0	0.00
30/07/2019	2044 On 07-November-19			Bond Future	9.99	91.2999	9.9886	91.2999	38,223.00
30/07/2019	2044 On 07-November-19	10.06	Call	Bond Future	2753	3	2753	3	0.00
30/07/2019	2044 On 07-November-19	10.52	Call	Bond Future	5221	5	5221	5	0.00
30/07/2019	2044 On 07-November-19	10.05	Call	Bond Future	2706	3	2706	3	0.00
30/07/2019	2044 On 07-November-19	9.19	Call	Bond Future	277	0	277	0	328.00
30/07/2019	2044 On 07-November-19	9.74	Call	Bond Future	1480	2	1480	2	328.00
30/07/2019	2044 On 07-November-19	10.07	Call	Bond Future	2800	3	2800	3	0.00
30/07/2019	2044 On 07-November-19	10.05	Put	Bond Future	2204	2	2204	2	0.00
30/07/2019	2044 On 07-November-19	9.19	Put	Bond Future	7265	7	7265	7	0.00
30/07/2019	2044 On 07-November-19	10.07	Put	Bond Future	2136	2	2136	2	0.00
30/07/2019	2044 On 07-November-19	9.74	Put	Bond Future	3562	4	3562	4	0.00
30/07/2019	2044 On 07-November-19	10.06	Put	Bond Future	2170	2	2170	2	0.00
30/07/2019	2044 On 07-November-19	10.52	Put	Bond Future	1029	1	1029	1	328.00
30/07/2019	2044 On 06-February-20			Bond Future	10.06	88.5642	10.0602	88.5642	0.00
30/07/2019	2044 On 06-February-20	9.09	Call	Bond Future	595	1	595	1	328.00
30/07/2019	2044 On 06-February-20	9.77	Call	Bond Future	2318	2	2318	2	0.00
30/07/2019	2044 On 06-February-20	9.74	Call	Bond Future	2215	2	2215	2	328.00
30/07/2019	2044 On 06-February-20	9.76	Call	Bond Future	2283	2	2283	2	0.00
30/07/2019	2044 On 06-February-20	10.78	Call	Bond Future	7112	7	7112	7	0.00
30/07/2019	2044 On 06-February-20	9.78	Call	Bond Future	2353	2	2353	2	0.00
30/07/2019	2044 On 06-February-20	9.76	Put	Bond Future	4774	5	4774	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2019	2044 On 06-February-20	9.78	Put	Bond Future	4674	5	4674	5	0.00
30/07/2019	2044 On 06-February-20	10.78	Put	Bond Future	1585	2	1585	2	328.00
30/07/2019	2044 On 06-February-20	9.77	Put	Bond Future	4724	5	4724	5	0.00
30/07/2019	2044 On 06-February-20	9.74	Put	Bond Future	4875	5	4875	5	0.00
30/07/2019	2044 On 06-February-20	9.09	Put	Bond Future	9084	9	9084	9	0.00
30/07/2019	2044 On 07-May-20			Bond Future	10.13	90.2214	10.1282	90.2214	0.00
30/07/2019	2044 On 07-May-20	9.79	Call	Bond Future	3262	3	3262	3	0.00
30/07/2019	2044 On 07-May-20	9.81	Call	Bond Future	3333	3	3333	3	0.00
30/07/2019	2044 On 07-May-20	9.80	Call	Bond Future	3297	3	3297	3	0.00
30/07/2019	2044 On 07-May-20	9.80	Put	Bond Future	5993	6	5993	6	0.00
30/07/2019	2044 On 07-May-20	9.79	Put	Bond Future	6041	6	6041	6	0.00
30/07/2019	2044 On 07-May-20	9.81	Put	Bond Future	5944	6	5944	6	0.00
30/07/2019	2046 On 01-August-19			Bond Future	114.73	114.5239	114.7325	114.5239	7,052.00
30/07/2019	2046 On 07-November-19			Bond Future	115.24	115.0315	115.2378	115.0315	17,994.00
30/07/2019	2046 On 06-February-20			Bond Future	117.34	117.1364	117.3394	117.1364	0.00
30/07/2019	2046 On 07-May-20			Bond Future	117.81	117.6060	117.8064	117.6060	0.00
30/07/2019	2050 On 01-August-19			Bond Future	118.36	117.8752	118.3551	117.8752	5,822.00
30/07/2019	2050 On 07-November-19			Bond Future	120.65	120.1671	120.6498	120.1671	12,746.00
30/07/2019	2050 On 06-February-20			Bond Future	121.01	120.5305	121.0145	120.5305	0.00
30/07/2019	2050 On 07-May-20			Bond Future	123.30	122.8129	123.2993	122.8129	0.00
30/07/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	AL37 On 01-August-19			Index Future	652.03	651.7220	652.0320	651.7220	0.00
30/07/2019	AL37 On 07-November-19			Index Future	664.50	664.2190	664.5010	664.2190	0.00
30/07/2019	AL37 On 06-February-20			Index Future	676.46	676.2160	676.4600	676.2160	0.00
30/07/2019	AL37 On 07-May-20			Index Future	689.07	688.8620	689.0740	688.8620	0.00
30/07/2019	AL7T On 01-August-19			Index Future	757.31	756.6290	757.3100	756.6290	0.00
30/07/2019	AL7T On 07-November-19			Index Future	771.79	771.1380	771.7910	771.1380	120.00
30/07/2019	AL7T On 06-February-20			Index Future	785.68	785.0660	785.6820	785.0660	0.00
30/07/2019	AL7T On 07-May-20			Index Future	800.33	799.7480	800.3320	799.7480	0.00
30/07/2019	ALBI On 01-August-19			Index Future	677.54	677.5580	677.5370	677.5580	44.00
30/07/2019	ALBI On 07-November-19			Index Future	690.49	690.5500	690.4930	690.5500	230.00
30/07/2019	ALBI On 06-February-20			Index Future	702.92	703.0220	702.9210	703.0220	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2019	ALBI On 07-May-20			Index Future	716.03	716.1700	716.0280	716.1700	0.00
30/07/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/07/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2019	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
30/07/2019	ES33 On 01-August-19			Bond Future	10.86	78.9584	10.8601	78.9584	0.00
30/07/2019	ES33 On 07-November-19			Bond Future	10.99	76.6798	10.9878	76.6798	350.00
30/07/2019	ES33 On 06-February-20			Bond Future	11.11	78.0646	11.1107	78.0646	0.00
30/07/2019	ES33 On 07-May-20			Bond Future	11.23	75.7306	11.2267	75.7306	0.00
30/07/2019	ES42 On 01-August-19			Bond Future	11.22	80.2414	11.2151	80.2414	0.00
30/07/2019	ES42 On 07-November-19			Bond Future	11.34	77.5151	11.3426	77.5151	4,919.00
30/07/2019	ES42 On 06-February-20			Bond Future	11.46	78.9149	11.4606	78.9149	0.00
30/07/2019	ES42 On 07-May-20			Bond Future	11.58	76.1265	11.5772	76.1265	0.00
30/07/2019	GOVI On 01-August-19			GOVI	670.56	670.6110	670.5600	670.6110	11.00
30/07/2019	GOVI On 01-August-19	638.69	Call	GOVI	318700	32	318700	32	0.00
30/07/2019	GOVI On 01-August-19	638.68	Call	GOVI	318800	32	318800	32	0.00
30/07/2019	GOVI On 01-August-19	638.67	Call	GOVI	318900	32	318900	32	0.00
30/07/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
30/07/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
30/07/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
30/07/2019	GOVI On 07-November-19			GOVI	683.38	683.4700	683.3830	683.4700	1,075.00
30/07/2019	GOVI On 07-November-19	672.90	Call	GOVI	104830	11	104830	11	0.00
30/07/2019	GOVI On 07-November-19	672.91	Call	GOVI	104730	11	104730	11	0.00
30/07/2019	GOVI On 07-November-19	672.92	Call	GOVI	104630	11	104630	11	0.00
30/07/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
30/07/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
30/07/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
30/07/2019	GOVI On 06-February-20			GOVI	695.68	695.8140	695.6830	695.8140	0.00
30/07/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
30/07/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
30/07/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
30/07/2019	GOVI On 06-February-20	703.13	Put	GOVI	74470	7	74470	7	0.00
30/07/2019	GOVI On 06-February-20	703.15	Put	GOVI	74670	7	74670	7	0.00
30/07/2019	GOVI On 06-February-20	703.14	Put	GOVI	74570	7	74570	7	0.00
30/07/2019	GOVI On 07-May-20			GOVI	708.66	708.8280	708.6550	708.8280	0.00
30/07/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
30/07/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
30/07/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
30/07/2019	GOVI On 07-May-20	720.00	Put	GOVI	113450	11	113450	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2019	GOVI On 07-May-20	719.98	Put	GOVI	113250	11	113250	11	0.00
30/07/2019	GOVI On 07-May-20	719.99	Put	GOVI	113350	11	113350	11	0.00
30/07/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/07/2019	IGOV On 01-August-19			Index Future	261.80	261.6320	261.8020	261.6320	118.00
30/07/2019	IGOV On 07-November-19			Index Future	266.88	266.7190	266.8780	266.7190	1,019.00
30/07/2019	IGOV On 06-February-20			Index Future	271.75	271.6000	271.7450	271.6000	0.00
30/07/2019	IGOV On 07-May-20			Index Future	276.88	276.7420	276.8750	276.7420	0.00
30/07/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
30/07/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
30/07/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
30/07/2019	IS02 On 23-March-20			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
30/07/2019	IS02 On 22-June-20			Interest Rate Swap	102.03	102.0300	102.0300	102.0300	0.00
30/07/2019	IS02 On 21-September-20			Interest Rate Swap	98.88	98.8800	98.8800	98.8800	0.00
30/07/2019	IS05 On 17-December-20			Interest Rate Swap	95.52	95.5200	95.5200	95.5200	0.00
30/07/2019	IS05 On 16-March-21			Interest Rate Swap	94.54	94.5400	94.5400	94.5400	0.00
30/07/2019	IS05 On 15-June-21			Interest Rate Swap	93.53	93.5200	93.5300	93.5200	0.00
30/07/2019	IS05 On 21-September-21			Interest Rate Swap	93.49	93.4600	93.4900	93.4600	0.00
30/07/2019	IS05 On 21-December-21			Interest Rate Swap	95.50	95.4800	95.5000	95.4800	51.00
30/07/2019	IS05 On 15-March-22			Interest Rate Swap	95.47	95.4400	95.4700	95.4400	0.00
30/07/2019	IS05 On 21-June-22			Interest Rate Swap	96.48	96.4400	96.4800	96.4400	0.00
30/07/2019	IS05 On 20-September-22			Interest Rate Swap	100.26	100.2200	100.2600	100.2200	0.00
30/07/2019	IS05 On 20-December-22			Interest Rate Swap	101.37	101.3100	101.3700	101.3100	0.00
30/07/2019	IS05 On 22-March-23			Interest Rate Swap	94.53	94.4600	94.5300	94.4600	0.00
30/07/2019	IS05 On 20-June-23			Interest Rate Swap	100.50	100.4100	100.5000	100.4100	0.00
30/07/2019	IS05 On 19-September-23			Interest Rate Swap	95.83	95.7300	95.8300	95.7300	0.00
30/07/2019	IS10 On 17-December-25			Interest Rate Swap	91.62	91.5100	91.6200	91.5100	0.00
30/07/2019	IS10 On 16-March-26			Interest Rate Swap	88.51	88.4000	88.5100	88.4000	0.00
30/07/2019	IS10 On 15-June-26			Interest Rate Swap	87.17	87.0500	87.1700	87.0500	0.00
30/07/2019	IS10 On 21-September-26			Interest Rate Swap	89.32	89.1900	89.3200	89.1900	0.00
30/07/2019	IS10 On 21-December-26			Interest Rate Swap	93.13	93.0100	93.1300	93.0100	0.00
30/07/2019	IS10 On 15-March-27			Interest Rate Swap	91.63	91.5000	91.6300	91.5000	0.00
30/07/2019	IS10 On 21-June-27			Interest Rate Swap	93.70	93.5700	93.7000	93.5700	0.00
30/07/2019	IS10 On 20-September-27			Interest Rate Swap	99.23	99.0900	99.2300	99.0900	0.00
30/07/2019	IS10 On 20-December-27			Interest Rate Swap	99.58	99.4400	99.5800	99.4400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2019	IS10 On 22-March-28			Interest Rate Swap	92.96	92.8100	92.9600	92.8100	0.00
30/07/2019	IS10 On 20-June-28			Interest Rate Swap	100.29	100.1500	100.2900	100.1500	0.00
30/07/2019	IS10 On 19-September-28			Interest Rate Swap	93.72	93.5800	93.7200	93.5800	0.00
30/07/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/07/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/07/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
30/07/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
30/07/2019	R023 On 01-August-19			Bond Future	7.40	104.3865	7.3956	104.3865	34,410.00
30/07/2019	R023 On 01-August-19	8.93	Call	Bond Future	4634	5	4634	5	0.00
30/07/2019	R023 On 01-August-19	8.95	Call	Bond Future	4693	5	4693	5	0.00
30/07/2019	R023 On 01-August-19	8.94	Call	Bond Future	4663	5	4663	5	0.00
30/07/2019	R023 On 01-August-19	8.94	Put	Bond Future	0	0	0	0	0.00
30/07/2019	R023 On 01-August-19	8.95	Put	Bond Future	0	0	0	0	0.00
30/07/2019	R023 On 01-August-19	8.93	Put	Bond Future	0	0	0	0	0.00
30/07/2019	R023 On 07-November-19			Bond Future	7.42	102.4577	7.4184	102.4577	52,086.00
30/07/2019	R023 On 07-November-19	7.98	Call	Bond Future	1800	2	1800	2	0.00
30/07/2019	R023 On 07-November-19	7.99	Call	Bond Future	1825	2	1825	2	0.00
30/07/2019	R023 On 07-November-19	8.00	Call	Bond Future	1850	2	1850	2	0.00
30/07/2019	R023 On 07-November-19	8.00	Put	Bond Future	181	0	181	0	0.00
30/07/2019	R023 On 07-November-19	7.99	Put	Bond Future	185	0	185	0	0.00
30/07/2019	R023 On 07-November-19	7.98	Put	Bond Future	188	0	188	0	0.00
30/07/2019	R023 On 06-February-20			Bond Future	7.44	104.3081	7.4367	104.3081	0.00
30/07/2019	R023 On 06-February-20	7.52	Call	Bond Future	962	1	962	1	0.00
30/07/2019	R023 On 06-February-20	7.54	Call	Bond Future	997	1	997	1	0.00
30/07/2019	R023 On 06-February-20	7.53	Call	Bond Future	979	1	979	1	0.00
30/07/2019	R023 On 06-February-20	7.53	Put	Bond Future	728	1	728	1	0.00
30/07/2019	R023 On 06-February-20	7.54	Put	Bond Future	719	1	719	1	0.00
30/07/2019	R023 On 06-February-20	7.52	Put	Bond Future	738	1	738	1	0.00
30/07/2019	R023 On 07-May-20			Bond Future	7.42	102.3258	7.4183	102.3258	0.00
30/07/2019	R023 On 07-May-20	6.90	Call	Bond Future	401	0	401	0	0.00
30/07/2019	R023 On 07-May-20	6.91	Call	Bond Future	411	0	411	0	0.00
30/07/2019	R023 On 07-May-20	6.89	Call	Bond Future	392	0	392	0	0.00
30/07/2019	R023 On 07-May-20	6.89	Put	Bond Future	1725	2	1725	2	0.00
30/07/2019	R023 On 07-May-20	6.90	Put	Bond Future	1709	2	1709	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2019	R023 On 07-May-20	6.91	Put	Bond Future	1693	2	1693	2	0.00
30/07/2019	R035 On 01-August-19			Bond Future	9.62	97.8790	9.6182	97.8790	70,966.00
30/07/2019	R035 On 01-August-19	10.24	Call	Bond Future	4578	5	4578	5	0.00
30/07/2019	R035 On 01-August-19	10.23	Call	Bond Future	4507	5	4507	5	0.00
30/07/2019	R035 On 01-August-19	10.22	Call	Bond Future	4436	4	4436	4	0.00
30/07/2019	R035 On 01-August-19	10.23	Put	Bond Future	0	0	0	0	0.00
30/07/2019	R035 On 01-August-19	10.22	Put	Bond Future	0	0	0	0	0.00
30/07/2019	R035 On 01-August-19	10.24	Put	Bond Future	0	0	0	0	0.00
30/07/2019	R035 On 07-November-19			Bond Future	9.70	95.2549	9.7000	95.2549	91,397.00
30/07/2019	R035 On 07-November-19	8.92	Call	Bond Future	301	0	301	0	3,500.00
30/07/2019	R035 On 07-November-19	9.52	Call	Bond Future	1581	2	1581	2	3,500.00
30/07/2019	R035 On 07-November-19	9.87	Call	Bond Future	2994	3	2994	3	0.00
30/07/2019	R035 On 07-November-19	9.88	Call	Bond Future	3041	3	3041	3	0.00
30/07/2019	R035 On 07-November-19	9.89	Call	Bond Future	3088	3	3088	3	0.00
30/07/2019	R035 On 07-November-19	10.21	Call	Bond Future	4719	5	4719	5	0.00
30/07/2019	R035 On 07-November-19	9.88	Put	Bond Future	1703	2	1703	2	0.00
30/07/2019	R035 On 07-November-19	9.87	Put	Bond Future	1730	2	1730	2	0.00
30/07/2019	R035 On 07-November-19	10.21	Put	Bond Future	1001	1	1001	1	3,500.00
30/07/2019	R035 On 07-November-19	9.89	Put	Bond Future	1676	2	1676	2	0.00
30/07/2019	R035 On 07-November-19	9.52	Put	Bond Future	2948	3	2948	3	0.00
30/07/2019	R035 On 07-November-19	8.92	Put	Bond Future	6440	6	6440	6	0.00
30/07/2019	R035 On 06-February-20			Bond Future	9.78	96.9752	9.7783	96.9752	0.00
30/07/2019	R035 On 06-February-20	9.61	Call	Bond Future	2440	2	2440	2	0.00
30/07/2019	R035 On 06-February-20	9.60	Call	Bond Future	2405	2	2405	2	0.00
30/07/2019	R035 On 06-February-20	9.59	Call	Bond Future	2371	2	2371	2	0.00
30/07/2019	R035 On 06-February-20	9.59	Put	Bond Future	3777	4	3777	4	0.00
30/07/2019	R035 On 06-February-20	9.61	Put	Bond Future	3696	4	3696	4	0.00
30/07/2019	R035 On 06-February-20	9.60	Put	Bond Future	3736	4	3736	4	0.00
30/07/2019	R035 On 07-May-20			Bond Future	9.84	94.2848	9.8447	94.2848	0.00
30/07/2019	R035 On 07-May-20	9.47	Call	Bond Future	2737	3	2737	3	0.00
30/07/2019	R035 On 07-May-20	9.49	Call	Bond Future	2800	3	2800	3	0.00
30/07/2019	R035 On 07-May-20	9.48	Call	Bond Future	2768	3	2768	3	0.00
30/07/2019	R035 On 07-May-20	9.47	Put	Bond Future	5527	6	5527	6	0.00
30/07/2019	R035 On 07-May-20	9.49	Put	Bond Future	5438	5	5438	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2019	R035 On 07-May-20	9.48	Put	Bond Future	5483	5	5483	5	0.00
30/07/2019	R186 On 01-August-19			Bond Future	8.30	113.2084	8.2973	113.2084	57,944.00
30/07/2019	R186 On 01-August-19	9.52	Call	Bond Future	6864	7	6864	7	0.00
30/07/2019	R186 On 01-August-19	9.05	Call	Bond Future	4292	4	4292	4	0.00
30/07/2019	R186 On 01-August-19	8.30	Call	Bond Future	210	0	210	0	0.00
30/07/2019	R186 On 01-August-19	7.75	Call	Bond Future	0	0	0	0	620.00
30/07/2019	R186 On 01-August-19	9.54	Call	Bond Future	6972	7	6972	7	0.00
30/07/2019	R186 On 01-August-19	8.38	Call	Bond Future	530	1	530	1	0.00
30/07/2019	R186 On 01-August-19	9.53	Call	Bond Future	6918	7	6918	7	0.00
30/07/2019	R186 On 01-August-19	8.70	Call	Bond Future	2323	2	2323	2	0.00
30/07/2019	R186 On 01-August-19	9.22	Call	Bond Future	5232	5	5232	5	0.00
30/07/2019	R186 On 01-August-19	10.08	Call	Bond Future	9826	10	9826	10	0.00
30/07/2019	R186 On 01-August-19	8.55	Call	Bond Future	1466	1	1466	1	0.00
30/07/2019	R186 On 01-August-19	8.00	Call	Bond Future	0	0	0	0	620.00
30/07/2019	R186 On 01-August-19	8.38	Put	Bond Future	48	0	48	0	0.00
30/07/2019	R186 On 01-August-19	8.70	Put	Bond Future	0	0	0	0	3,100.00
30/07/2019	R186 On 01-August-19	9.54	Put	Bond Future	0	0	0	0	0.00
30/07/2019	R186 On 01-August-19	9.22	Put	Bond Future	0	0	0	0	0.00
30/07/2019	R186 On 01-August-19	9.53	Put	Bond Future	0	0	0	0	0.00
30/07/2019	R186 On 01-August-19	8.55	Put	Bond Future	0	0	0	0	0.00
30/07/2019	R186 On 01-August-19	8.00	Put	Bond Future	1756	2	1756	2	0.00
30/07/2019	R186 On 01-August-19	10.08	Put	Bond Future	0	0	0	0	6,000.00
30/07/2019	R186 On 01-August-19	9.05	Put	Bond Future	0	0	0	0	0.00
30/07/2019	R186 On 01-August-19	7.75	Put	Bond Future	3260	3	3260	3	0.00
30/07/2019	R186 On 01-August-19	9.52	Put	Bond Future	0	0	0	0	0.00
30/07/2019	R186 On 01-August-19	8.30	Put	Bond Future	194	0	194	0	0.00
30/07/2019	R186 On 07-November-19			Bond Future	8.35	115.3792	8.3550	115.3792	143,777.00
30/07/2019	R186 On 07-November-19	8.25	Call	Bond Future	1148	1	1148	1	3,750.00
30/07/2019	R186 On 07-November-19	8.73	Call	Bond Future	2803	3	2803	3	0.00
30/07/2019	R186 On 07-November-19	8.94	Call	Bond Future	3709	4	3709	4	0.00
30/07/2019	R186 On 07-November-19	8.20	Call	Bond Future	1022	1	1022	1	0.00
30/07/2019	R186 On 07-November-19	8.23	Call	Bond Future	1096	1	1096	1	5,000.00
30/07/2019	R186 On 07-November-19	8.96	Call	Bond Future	3799	4	3799	4	0.00
30/07/2019	R186 On 07-November-19	8.95	Call	Bond Future	3754	4	3754	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
30/07/2019	R186 On 07-November-19	8.96	Put	Bond Future	443	0	443	0	0.00
30/07/2019	R186 On 07-November-19	8.23	Put	Bond Future	1806	2	1806	2	0.00
30/07/2019	R186 On 07-November-19	8.20	Put	Bond Future	1903	2	1903	2	7,500.00
30/07/2019	R186 On 07-November-19	8.95	Put	Bond Future	452	0	452	0	0.00
30/07/2019	R186 On 07-November-19	8.73	Put	Bond Future	707	1	707	1	5,000.00
30/07/2019	R186 On 07-November-19	8.94	Put	Bond Future	461	0	461	0	0.00
30/07/2019	R186 On 07-November-19	8.25	Put	Bond Future	1744	2	1744	2	3,750.00
30/07/2019	R186 On 06-February-20			Bond Future	8.41	112.1586	8.4075	112.1586	0.00
30/07/2019	R186 On 06-February-20	8.55	Call	Bond Future	2453	2	2453	2	0.00
30/07/2019	R186 On 06-February-20	8.57	Call	Bond Future	2521	2	2521	2	0.00
30/07/2019	R186 On 06-February-20	8.56	Call	Bond Future	2487	2	2487	2	0.00
30/07/2019	R186 On 06-February-20	8.56	Put	Bond Future	1655	2	1655	2	0.00
30/07/2019	R186 On 06-February-20	8.57	Put	Bond Future	1635	2	1635	2	0.00
30/07/2019	R186 On 06-February-20	8.55	Put	Bond Future	1676	2	1676	2	0.00
30/07/2019	R186 On 07-May-20			Bond Future	8.45	114.2571	8.4504	114.2571	0.00
30/07/2019	R186 On 07-May-20	8.08	Call	Bond Future	1569	2	1569	2	0.00
30/07/2019	R186 On 07-May-20	8.93	Call	Bond Future	4263	4	4263	4	0.00
30/07/2019	R186 On 07-May-20	8.09	Call	Bond Future	1593	2	1593	2	0.00
30/07/2019	R186 On 07-May-20	8.28	Call	Bond Future	2088	2	2088	2	6,000.00
30/07/2019	R186 On 07-May-20	8.07	Call	Bond Future	1544	2	1544	2	0.00
30/07/2019	R186 On 07-May-20	7.60	Call	Bond Future	622	1	622	1	6,000.00
30/07/2019	R186 On 07-May-20	8.07	Put	Bond Future	3587	4	3587	4	0.00
30/07/2019	R186 On 07-May-20	7.60	Put	Bond Future	5256	5	5256	5	0.00
30/07/2019	R186 On 07-May-20	8.93	Put	Bond Future	1755	2	1755	2	6,000.00
30/07/2019	R186 On 07-May-20	8.09	Put	Bond Future	3527	4	3527	4	0.00
30/07/2019	R186 On 07-May-20	8.28	Put	Bond Future	2997	3	2997	3	0.00
30/07/2019	R186 On 07-May-20	8.08	Put	Bond Future	3557	4	3557	4	0.00
30/07/2019	R197 On 01-August-19			Bond Future	303.38	303.5100	303.3832	303.5100	762.00
30/07/2019	R197 On 07-November-19			Bond Future	309.27	309.4110	309.2652	309.4110	2,507.00
30/07/2019	R197 On 06-February-20			Bond Future	307.25	307.4145	307.2469	307.4145	40.00
30/07/2019	R197 On 07-May-20			Bond Future	313.05	313.2360	313.0481	313.2360	0.00
30/07/2019	R202 On 01-August-19			Bond Future	233.73	233.6057	233.7328	233.6057	1,628.00
30/07/2019	R202 On 07-November-19			Bond Future	238.26	238.1477	238.2646	238.1477	9,082.00
30/07/2019	R202 On 06-February-20			Bond Future	238.54	238.4378	238.5420	238.4378	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2019	R202 On 07-May-20			Bond Future	243.05	242.9527	243.0456	242.9527	0.00
30/07/2019	R207 On 01-August-19			Bond Future	6.28	100.8186	6.2771	100.8186	2,784.00
30/07/2019	R207 On 01-August-19	7.33	Call	Bond Future	456	0	456	0	0.00
30/07/2019	R207 On 01-August-19	7.34	Call	Bond Future	461	0	461	0	0.00
30/07/2019	R207 On 01-August-19	7.35	Call	Bond Future	465	0	465	0	0.00
30/07/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
30/07/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
30/07/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
30/07/2019	R207 On 07-November-19			Bond Future	4.89	102.7518	4.8910	102.7518	3,328.00
30/07/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
30/07/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
30/07/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
30/07/2019	R207 On 07-November-19	2.06	Put	Bond Future	508	1	508	1	0.00
30/07/2019	R207 On 07-November-19	2.07	Put	Bond Future	506	0	506	0	0.00
30/07/2019	R207 On 07-November-19	2.08	Put	Bond Future	505	0	505	0	0.00
30/07/2019	R208 On 01-August-19			Bond Future	6.34	103.0172	6.3442	103.0172	2,868.00
30/07/2019	R208 On 01-August-19	8.17	Call	Bond Future	2781	3	2781	3	0.00
30/07/2019	R208 On 01-August-19	8.16	Call	Bond Future	2766	3	2766	3	0.00
30/07/2019	R208 On 01-August-19	8.15	Call	Bond Future	2751	3	2751	3	0.00
30/07/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
30/07/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
30/07/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
30/07/2019	R208 On 07-November-19			Bond Future	6.17	101.5892	6.1698	101.5892	10,137.00
30/07/2019	R208 On 07-November-19	6.84	Call	Bond Future	907	1	907	1	0.00
30/07/2019	R208 On 07-November-19	6.83	Call	Bond Future	895	1	895	1	0.00
30/07/2019	R208 On 07-November-19	6.82	Call	Bond Future	883	1	883	1	0.00
30/07/2019	R208 On 07-November-19	6.83	Put	Bond Future	32	0	32	0	0.00
30/07/2019	R208 On 07-November-19	6.82	Put	Bond Future	33	0	33	0	0.00
30/07/2019	R208 On 07-November-19	6.84	Put	Bond Future	32	0	32	0	0.00
30/07/2019	R208 On 06-February-20			Bond Future	5.91	103.4238	5.9110	103.4238	0.00
30/07/2019	R208 On 06-February-20	6.12	Call	Bond Future	362	0	362	0	0.00
30/07/2019	R208 On 06-February-20	6.13	Call	Bond Future	370	0	370	0	0.00
30/07/2019	R208 On 06-February-20	6.14	Call	Bond Future	379	0	379	0	0.00
30/07/2019	R208 On 06-February-20	6.14	Put	Bond Future	129	0	129	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2019	R208 On 06-February-20	6.12	Put	Bond Future	134	0	134	0	0.00
30/07/2019	R208 On 06-February-20	6.13	Put	Bond Future	132	0	132	0	0.00
30/07/2019	R208 On 07-May-20			Bond Future	5.43	101.9546	5.4296	101.9546	0.00
30/07/2019	R208 On 07-May-20	4.82	Call	Bond Future	38	0	38	0	0.00
30/07/2019	R208 On 07-May-20	4.81	Call	Bond Future	36	0	36	0	0.00
30/07/2019	R208 On 07-May-20	4.80	Call	Bond Future	35	0	35	0	0.00
30/07/2019	R208 On 07-May-20	4.81	Put	Bond Future	573	1	573	1	0.00
30/07/2019	R208 On 07-May-20	4.80	Put	Bond Future	580	1	580	1	0.00
30/07/2019	R208 On 07-May-20	4.82	Put	Bond Future	565	1	565	1	0.00
30/07/2019	R209 On 01-August-19			Bond Future	9.62	74.5091	9.6179	74.5091	64,725.00
30/07/2019	R209 On 01-August-19	10.15	Call	Bond Future	3345	3	3345	3	0.00
30/07/2019	R209 On 01-August-19	10.17	Call	Bond Future	3467	3	3467	3	0.00
30/07/2019	R209 On 01-August-19	9.30	Call	Bond Future	0	0	0	0	0.00
30/07/2019	R209 On 01-August-19	10.16	Call	Bond Future	3406	3	3406	3	0.00
30/07/2019	R209 On 01-August-19	9.80	Call	Bond Future	1185	1	1185	1	0.00
30/07/2019	R209 On 01-August-19	10.46	Call	Bond Future	5191	5	5191	5	0.00
30/07/2019	R209 On 01-August-19	10.46	Put	Bond Future	0	0	0	0	7,541.00
30/07/2019	R209 On 01-August-19	10.16	Put	Bond Future	0	0	0	0	0.00
30/07/2019	R209 On 01-August-19	9.30	Put	Bond Future	2113	2	2113	2	0.00
30/07/2019	R209 On 01-August-19	9.80	Put	Bond Future	14	0	14	0	0.00
30/07/2019	R209 On 01-August-19	10.15	Put	Bond Future	0	0	0	0	0.00
30/07/2019	R209 On 01-August-19	10.17	Put	Bond Future	0	0	0	0	0.00
30/07/2019	R209 On 07-November-19			Bond Future	9.69	72.7865	9.6899	72.7865	89,816.00
30/07/2019	R209 On 07-November-19	8.92	Call	Bond Future	245	0	245	0	8,000.00
30/07/2019	R209 On 07-November-19	9.80	Call	Bond Future	2279	2	2279	2	0.00
30/07/2019	R209 On 07-November-19	9.33	Call	Bond Future	885	1	885	1	8,000.00
30/07/2019	R209 On 07-November-19	9.82	Call	Bond Future	2355	2	2355	2	0.00
30/07/2019	R209 On 07-November-19	9.77	Call	Bond Future	2167	2	2167	2	0.00
30/07/2019	R209 On 07-November-19	9.81	Call	Bond Future	2317	2	2317	2	0.00
30/07/2019	R209 On 07-November-19	9.81	Put	Bond Future	1552	2	1552	2	0.00
30/07/2019	R209 On 07-November-19	9.82	Put	Bond Future	1527	2	1527	2	0.00
30/07/2019	R209 On 07-November-19	9.33	Put	Bond Future	3252	3	3252	3	0.00
30/07/2019	R209 On 07-November-19	9.77	Put	Bond Future	1655	2	1655	2	8,000.00
30/07/2019	R209 On 07-November-19	9.80	Put	Bond Future	1577	2	1577	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2019	R209 On 07-November-19	8.92	Put	Bond Future	5446	5	5446	5	0.00
30/07/2019	R209 On 06-February-20			Bond Future	9.76	74.1010	9.7563	74.1010	0.00
30/07/2019	R209 On 06-February-20	9.51	Call	Bond Future	1926	2	1926	2	0.00
30/07/2019	R209 On 06-February-20	9.52	Call	Bond Future	1954	2	1954	2	0.00
30/07/2019	R209 On 06-February-20	9.50	Call	Bond Future	1898	2	1898	2	0.00
30/07/2019	R209 On 06-February-20	9.50	Put	Bond Future	3551	4	3551	4	0.00
30/07/2019	R209 On 06-February-20	9.51	Put	Bond Future	3513	3	3513	3	0.00
30/07/2019	R209 On 06-February-20	9.52	Put	Bond Future	3476	3	3476	3	0.00
30/07/2019	R209 On 07-May-20			Bond Future	9.82	72.3354	9.8176	72.3354	0.00
30/07/2019	R209 On 07-May-20	9.45	Call	Bond Future	2434	2	2434	2	0.00
30/07/2019	R209 On 07-May-20	9.47	Call	Bond Future	2488	3	2488	3	0.00
30/07/2019	R209 On 07-May-20	9.46	Call	Bond Future	2461	2	2461	2	0.00
30/07/2019	R209 On 07-May-20	9.46	Put	Bond Future	4755	5	4755	5	0.00
30/07/2019	R209 On 07-May-20	9.47	Put	Bond Future	4717	5	4717	5	0.00
30/07/2019	R209 On 07-May-20	9.45	Put	Bond Future	4793	5	4793	5	0.00
30/07/2019	R210 On 01-August-19			Bond Future	190.96	191.1124	190.9633	191.1124	360.00
30/07/2019	R210 On 07-November-19			Bond Future	192.06	192.2222	192.0597	192.2222	2,132.00
30/07/2019	R210 On 06-February-20			Bond Future	195.56	195.7397	195.5622	195.7397	0.00
30/07/2019	R210 On 07-May-20			Bond Future	196.60	196.7956	196.6038	196.7956	0.00
30/07/2019	R212 On 01-August-19			Bond Future	160.61	160.6557	160.6107	160.6557	2,164.00
30/07/2019	R212 On 07-November-19			Bond Future	163.72	163.7792	163.7246	163.7792	6,684.00
30/07/2019	R212 On 06-February-20			Bond Future	164.46	164.5304	164.4645	164.5304	0.00
30/07/2019	R212 On 07-May-20			Bond Future	167.57	167.6460	167.5697	167.6460	0.00
30/07/2019	R213 On 01-August-19			Bond Future	9.18	87.5588	9.1829	87.5588	14,455.00
30/07/2019	R213 On 01-August-19	9.98	Call	Bond Future	4825	5	4825	5	0.00
30/07/2019	R213 On 01-August-19	9.99	Call	Bond Future	4883	5	4883	5	0.00
30/07/2019	R213 On 01-August-19	10.00	Call	Bond Future	4941	5	4941	5	0.00
30/07/2019	R213 On 01-August-19	10.00	Put	Bond Future	0	0	0	0	0.00
30/07/2019	R213 On 01-August-19	9.98	Put	Bond Future	0	0	0	0	0.00
30/07/2019	R213 On 01-August-19	9.99	Put	Bond Future	0	0	0	0	0.00
30/07/2019	R213 On 07-November-19			Bond Future	9.26	85.6877	9.2566	85.6877	22,984.00
30/07/2019	R213 On 07-November-19	9.58	Call	Bond Future	2967	3	2967	3	0.00
30/07/2019	R213 On 07-November-19	9.59	Call	Bond Future	3010	3	3010	3	0.00
30/07/2019	R213 On 07-November-19	9.60	Call	Bond Future	3052	3	3052	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2019	R213 On 07-November-19	9.60	Put	Bond Future	966	1	966	1	0.00
30/07/2019	R213 On 07-November-19	9.58	Put	Bond Future	1000	1	1000	1	0.00
30/07/2019	R213 On 07-November-19	9.59	Put	Bond Future	983	1	983	1	0.00
30/07/2019	R213 On 06-February-20			Bond Future	9.33	87.2352	9.3272	87.2352	0.00
30/07/2019	R213 On 06-February-20	9.28	Call	Bond Future	2342	2	2342	2	0.00
30/07/2019	R213 On 06-February-20	9.27	Call	Bond Future	2310	2	2310	2	0.00
30/07/2019	R213 On 06-February-20	9.26	Call	Bond Future	2277	2	2277	2	0.00
30/07/2019	R213 On 06-February-20	9.27	Put	Bond Future	2658	3	2658	3	0.00
30/07/2019	R213 On 06-February-20	9.26	Put	Bond Future	2687	3	2687	3	0.00
30/07/2019	R213 On 06-February-20	9.28	Put	Bond Future	2629	3	2629	3	0.00
30/07/2019	R213 On 07-May-20			Bond Future	9.39	85.3142	9.3853	85.3142	0.00
30/07/2019	R213 On 07-May-20	9.00	Call	Bond Future	2134	2	2134	2	0.00
30/07/2019	R213 On 07-May-20	9.01	Call	Bond Future	2160	2	2160	2	0.00
30/07/2019	R213 On 07-May-20	9.02	Call	Bond Future	2187	2	2187	2	0.00
30/07/2019	R213 On 07-May-20	9.02	Put	Bond Future	4406	4	4406	4	0.00
30/07/2019	R213 On 07-May-20	9.00	Put	Bond Future	4477	5	4477	5	0.00
30/07/2019	R213 On 07-May-20	9.01	Put	Bond Future	4441	4	4441	4	0.00
30/07/2019	R214 On 01-August-19			Bond Future	9.87	72.9718	9.8730	72.9718	9,773.00
30/07/2019	R214 On 01-August-19	10.33	Call	Bond Future	2964	3	2964	3	0.00
30/07/2019	R214 On 01-August-19	10.34	Call	Bond Future	3027	3	3027	3	0.00
30/07/2019	R214 On 01-August-19	10.32	Call	Bond Future	2901	3	2901	3	0.00
30/07/2019	R214 On 01-August-19	10.32	Put	Bond Future	0	0	0	0	0.00
30/07/2019	R214 On 01-August-19	10.33	Put	Bond Future	0	0	0	0	0.00
30/07/2019	R214 On 01-August-19	10.34	Put	Bond Future	0	0	0	0	0.00
30/07/2019	R214 On 07-November-19			Bond Future	9.95	71.0746	9.9491	71.0746	16,083.00
30/07/2019	R214 On 07-November-19	10.01	Call	Bond Future	2233	2	2233	2	0.00
30/07/2019	R214 On 07-November-19	10.00	Call	Bond Future	2196	2	2196	2	0.00
30/07/2019	R214 On 07-November-19	10.02	Call	Bond Future	2271	2	2271	2	0.00
30/07/2019	R214 On 07-November-19	10.00	Put	Bond Future	1860	2	1860	2	0.00
30/07/2019	R214 On 07-November-19	10.01	Put	Bond Future	1832	2	1832	2	0.00
30/07/2019	R214 On 07-November-19	10.02	Put	Bond Future	1804	2	1804	2	0.00
30/07/2019	R214 On 06-February-20			Bond Future	10.02	72.3583	10.0216	72.3583	0.00
30/07/2019	R214 On 06-February-20	9.71	Call	Bond Future	1885	2	1885	2	0.00
30/07/2019	R214 On 06-February-20	9.73	Call	Bond Future	1941	2	1941	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2019	R214 On 06-February-20	9.72	Call	Bond Future	1913	2	1913	2	0.00
30/07/2019	R214 On 06-February-20	9.72	Put	Bond Future	3932	4	3932	4	0.00
30/07/2019	R214 On 06-February-20	9.73	Put	Bond Future	3892	4	3892	4	0.00
30/07/2019	R214 On 06-February-20	9.71	Put	Bond Future	3973	4	3973	4	0.00
30/07/2019	R214 On 07-May-20			Bond Future	10.08	70.4128	10.0836	70.4128	0.00
30/07/2019	R214 On 07-May-20	9.76	Call	Bond Future	2755	3	2755	3	0.00
30/07/2019	R214 On 07-May-20	9.77	Call	Bond Future	2784	3	2784	3	0.00
30/07/2019	R214 On 07-May-20	9.75	Call	Bond Future	2726	3	2726	3	0.00
30/07/2019	R214 On 07-May-20	9.75	Put	Bond Future	4942	5	4942	5	0.00
30/07/2019	R214 On 07-May-20	9.76	Put	Bond Future	4902	5	4902	5	0.00
30/07/2019	R214 On 07-May-20	9.77	Put	Bond Future	4863	5	4863	5	0.00
30/07/2019	R248 On 01-August-19			Bond Future	9.90	93.0259	9.9030	93.0259	27,029.00
30/07/2019	R248 On 01-August-19	10.36	Call	Bond Future	3766	4	3766	4	0.00
30/07/2019	R248 On 01-August-19	10.35	Call	Bond Future	3687	4	3687	4	0.00
30/07/2019	R248 On 01-August-19	10.34	Call	Bond Future	3607	4	3607	4	0.00
30/07/2019	R248 On 01-August-19	10.35	Put	Bond Future	0	0	0	0	0.00
30/07/2019	R248 On 01-August-19	10.34	Put	Bond Future	0	0	0	0	0.00
30/07/2019	R248 On 01-August-19	10.36	Put	Bond Future	0	0	0	0	0.00
30/07/2019	R248 On 07-November-19			Bond Future	9.98	90.3721	9.9798	90.3721	90,822.00
30/07/2019	R248 On 07-November-19	10.03	Call	Bond Future	2721	3	2721	3	0.00
30/07/2019	R248 On 07-November-19	10.02	Call	Bond Future	2674	3	2674	3	0.00
30/07/2019	R248 On 07-November-19	10.01	Call	Bond Future	2627	3	2627	3	0.00
30/07/2019	R248 On 07-November-19	10.02	Put	Bond Future	2336	2	2336	2	0.00
30/07/2019	R248 On 07-November-19	10.01	Put	Bond Future	2373	2	2373	2	0.00
30/07/2019	R248 On 07-November-19	10.03	Put	Bond Future	2299	2	2299	2	0.00
30/07/2019	R248 On 06-February-20			Bond Future	10.05	92.0043	10.0529	92.0043	0.00
30/07/2019	R248 On 06-February-20	9.71	Call	Bond Future	2197	2	2197	2	0.00
30/07/2019	R248 On 06-February-20	9.72	Call	Bond Future	2232	2	2232	2	0.00
30/07/2019	R248 On 06-February-20	9.70	Call	Bond Future	2163	2	2163	2	0.00
30/07/2019	R248 On 06-February-20	9.72	Put	Bond Future	5082	5	5082	5	0.00
30/07/2019	R248 On 06-February-20	9.70	Put	Bond Future	5190	5	5190	5	0.00
30/07/2019	R248 On 06-February-20	9.71	Put	Bond Future	5136	5	5136	5	0.00
30/07/2019	R248 On 07-May-20			Bond Future	10.12	89.2844	10.1155	89.2844	0.00
30/07/2019	R248 On 07-May-20	9.77	Call	Bond Future	3328	3	3328	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2019	R248 On 07-May-20	9.79	Call	Bond Future	3401	3	3401	3	0.00
30/07/2019	R248 On 07-May-20	9.78	Call	Bond Future	3364	3	3364	3	0.00
30/07/2019	R248 On 07-May-20	9.78	Put	Bond Future	6204	6	6204	6	0.00
30/07/2019	R248 On 07-May-20	9.77	Put	Bond Future	6256	6	6256	6	0.00
30/07/2019	R248 On 07-May-20	9.79	Put	Bond Future	6154	6	6154	6	0.00