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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
16/07/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	2025 On 01-August-19			Bond Future	136.78	136.6964	136.7768	136.6964	1,622.00
16/07/2019	2025 On 07-November-19			Bond Future	139.48	139.4156	139.4781	139.4156	340.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2019	2025 On 06-February-20			Bond Future	140.61	140.6056	140.6102	140.6056	0.00
16/07/2019	2025 On 07-May-20			Bond Future	143.31	143.4021	143.3138	143.4021	0.00
16/07/2019	2029 On 01-August-19			Bond Future	103.10	103.0948	103.1024	103.0948	4,110.00
16/07/2019	2029 On 07-November-19			Bond Future	104.04	104.0513	104.0443	104.0513	150.00
16/07/2019	2029 On 06-February-20			Bond Future	105.99	106.0397	105.9885	106.0397	0.00
16/07/2019	2029 On 07-May-20			Bond Future	106.91	107.0354	106.9134	107.0354	0.00
16/07/2019	2030 On 01-August-19			Bond Future	8.70	95.4375	8.7005	95.4375	71,314.00
16/07/2019	2030 On 01-August-19	8.35	Call	Bond Future	56	0	56	0	2,025.00
16/07/2019	2030 On 01-August-19	9.22	Call	Bond Future	3359	3	3359	3	5,400.00
16/07/2019	2030 On 01-August-19	9.69	Call	Bond Future	6220	6	6220	6	0.00
16/07/2019	2030 On 01-August-19	9.68	Call	Bond Future	6160	6	6160	6	0.00
16/07/2019	2030 On 01-August-19	8.67	Call	Bond Future	583	1	583	1	5,400.00
16/07/2019	2030 On 01-August-19	9.15	Call	Bond Future	2936	3	2936	3	2,025.00
16/07/2019	2030 On 01-August-19	9.91	Call	Bond Future	7528	8	7528	8	0.00
16/07/2019	2030 On 01-August-19	9.92	Call	Bond Future	7587	8	7587	8	0.00
16/07/2019	2030 On 01-August-19	9.90	Call	Bond Future	7469	8	7469	8	0.00
16/07/2019	2030 On 01-August-19	8.77	Call	Bond Future	937	1	937	1	0.00
16/07/2019	2030 On 01-August-19	9.24	Call	Bond Future	3481	4	3481	4	0.00
16/07/2019	2030 On 01-August-19	9.27	Call	Bond Future	3664	4	3664	4	0.00
16/07/2019	2030 On 01-August-19	9.08	Call	Bond Future	2521	3	2521	3	0.00
16/07/2019	2030 On 01-August-19	9.08	Put	Bond Future	69	0	69	0	6,570.00
16/07/2019	2030 On 01-August-19	9.24	Put	Bond Future	21	0	21	0	0.00
16/07/2019	2030 On 01-August-19	9.27	Put	Bond Future	16	0	16	0	0.00
16/07/2019	2030 On 01-August-19	8.77	Put	Bond Future	482	0	482	0	0.00
16/07/2019	2030 On 01-August-19	9.92	Put	Bond Future	0	0	0	0	0.00
16/07/2019	2030 On 01-August-19	9.90	Put	Bond Future	0	0	0	0	0.00
16/07/2019	2030 On 01-August-19	9.68	Put	Bond Future	0	0	0	0	4,771.00
16/07/2019	2030 On 01-August-19	9.91	Put	Bond Future	0	0	0	0	0.00
16/07/2019	2030 On 01-August-19	8.67	Put	Bond Future	784	1	784	1	0.00
16/07/2019	2030 On 01-August-19	9.15	Put	Bond Future	41	0	41	0	0.00
16/07/2019	2030 On 01-August-19	9.69	Put	Bond Future	0	0	0	0	5,400.00
16/07/2019	2030 On 01-August-19	9.22	Put	Bond Future	24	0	24	0	0.00
16/07/2019	2030 On 01-August-19	8.35	Put	Bond Future	2397	2	2397	2	0.00
16/07/2019	2030 On 07-November-19			Bond Future	8.75	97.3105	8.7515	97.3105	237.00

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16/07/2019	2030 On 07-November-19	9.48	Call	Bond Future	5062	5	5062	5	0.00
16/07/2019	2030 On 07-November-19	8.60	Call	Bond Future	1384	1	1384	1	5,500.00
16/07/2019	2030 On 07-November-19	9.10	Call	Bond Future	3227	3	3227	3	5,500.00
16/07/2019	2030 On 07-November-19	9.76	Call	Bond Future	6526	7	6526	7	0.00
16/07/2019	2030 On 07-November-19	9.49	Call	Bond Future	5113	5	5113	5	0.00
16/07/2019	2030 On 07-November-19	8.57	Call	Bond Future	1300	1	1300	1	0.00
16/07/2019	2030 On 07-November-19	9.47	Call	Bond Future	5011	5	5011	5	0.00
16/07/2019	2030 On 07-November-19	9.70	Call	Bond Future	6209	6	6209	6	0.00
16/07/2019	2030 On 07-November-19	9.12	Call	Bond Future	3317	3	3317	3	0.00
16/07/2019	2030 On 07-November-19	9.70	Put	Bond Future	348	0	348	0	0.00
16/07/2019	2030 On 07-November-19	9.47	Put	Bond Future	526	1	526	1	0.00
16/07/2019	2030 On 07-November-19	9.12	Put	Bond Future	981	1	981	1	0.00
16/07/2019	2030 On 07-November-19	8.57	Put	Bond Future	2479	2	2479	2	0.00
16/07/2019	2030 On 07-November-19	9.10	Put	Bond Future	1016	1	1016	1	0.00
16/07/2019	2030 On 07-November-19	9.48	Put	Bond Future	517	1	517	1	0.00
16/07/2019	2030 On 07-November-19	8.60	Put	Bond Future	2367	2	2367	2	0.00
16/07/2019	2030 On 07-November-19	9.76	Put	Bond Future	310	0	310	0	5,500.00
16/07/2019	2030 On 07-November-19	9.49	Put	Bond Future	507	0	507	0	0.00
16/07/2019	2030 On 06-February-20			Bond Future	8.80	95.1379	8.7972	95.1379	0.00
16/07/2019	2030 On 06-February-20	9.14	Call	Bond Future	3850	4	3850	4	0.00
16/07/2019	2030 On 06-February-20	9.15	Call	Bond Future	3891	4	3891	4	0.00
16/07/2019	2030 On 06-February-20	9.16	Call	Bond Future	3933	4	3933	4	0.00
16/07/2019	2030 On 06-February-20	9.16	Put	Bond Future	1675	2	1675	2	0.00
16/07/2019	2030 On 06-February-20	9.14	Put	Bond Future	1714	2	1714	2	0.00
16/07/2019	2030 On 06-February-20	9.15	Put	Bond Future	1694	2	1694	2	0.00
16/07/2019	2030 On 07-May-20			Bond Future	8.84	97.0097	8.8392	97.0097	0.00
16/07/2019	2030 On 07-May-20	8.80	Call	Bond Future	0	0	0	0	0.00
16/07/2019	2030 On 07-May-20	8.79	Call	Bond Future	0	0	0	0	0.00
16/07/2019	2030 On 07-May-20	8.78	Call	Bond Future	0	0	0	0	0.00
16/07/2019	2030 On 07-May-20	8.79	Put	Bond Future	306	0	306	0	0.00
16/07/2019	2030 On 07-May-20	8.78	Put	Bond Future	368	0	368	0	0.00
16/07/2019	2030 On 07-May-20	8.80	Put	Bond Future	244	0	244	0	0.00
16/07/2019	2032 On 01-August-19			Bond Future	9.05	96.9700	9.0515	96.9700	49,385.00
16/07/2019	2032 On 01-August-19	10.11	Call	Bond Future	7152	7	7152	7	0.00

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16/07/2019	2032 On 01-August-19	10.10	Call	Bond Future	7088	7	7088	7	0.00
16/07/2019	2032 On 01-August-19	10.09	Call	Bond Future	7024	7	7024	7	0.00
16/07/2019	2032 On 01-August-19	10.09	Put	Bond Future	0	0	0	0	0.00
16/07/2019	2032 On 01-August-19	10.11	Put	Bond Future	0	0	0	0	0.00
16/07/2019	2032 On 01-August-19	10.10	Put	Bond Future	0	0	0	0	0.00
16/07/2019	2032 On 07-November-19			Bond Future	9.11	94.7126	9.1124	94.7126	23.00
16/07/2019	2032 On 07-November-19	9.72	Call	Bond Future	4859	5	4859	5	0.00
16/07/2019	2032 On 07-November-19	9.71	Call	Bond Future	4806	5	4806	5	0.00
16/07/2019	2032 On 07-November-19	9.70	Call	Bond Future	4753	5	4753	5	0.00
16/07/2019	2032 On 07-November-19	9.71	Put	Bond Future	741	1	741	1	0.00
16/07/2019	2032 On 07-November-19	9.70	Put	Bond Future	754	1	754	1	0.00
16/07/2019	2032 On 07-November-19	9.72	Put	Bond Future	728	1	728	1	0.00
16/07/2019	2032 On 06-February-20			Bond Future	9.17	96.5004	9.1665	96.5004	0.00
16/07/2019	2032 On 06-February-20	9.39	Call	Bond Future	3716	4	3716	4	0.00
16/07/2019	2032 On 06-February-20	9.40	Call	Bond Future	3757	4	3757	4	0.00
16/07/2019	2032 On 06-February-20	9.38	Call	Bond Future	3675	4	3675	4	0.00
16/07/2019	2032 On 06-February-20	9.38	Put	Bond Future	2217	2	2217	2	0.00
16/07/2019	2032 On 06-February-20	9.39	Put	Bond Future	2190	2	2190	2	0.00
16/07/2019	2032 On 06-February-20	9.40	Put	Bond Future	2164	2	2164	2	0.00
16/07/2019	2032 On 07-May-20			Bond Future	9.22	94.2363	9.2155	94.2363	0.00
16/07/2019	2032 On 07-May-20	9.17	Call	Bond Future	0	0	0	0	0.00
16/07/2019	2032 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
16/07/2019	2032 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	0.00
16/07/2019	2032 On 07-May-20	9.18	Put	Bond Future	242	0	242	0	0.00
16/07/2019	2032 On 07-May-20	9.19	Put	Bond Future	173	0	173	0	0.00
16/07/2019	2032 On 07-May-20	9.17	Put	Bond Future	310	0	310	0	0.00
16/07/2019	2033 On 01-August-19			Bond Future	104.11	104.0405	104.1090	104.0405	6,090.00
16/07/2019	2033 On 07-November-19			Bond Future	105.00	104.9401	104.9951	104.9401	50.00
16/07/2019	2033 On 06-February-20			Bond Future	106.96	106.9454	106.9570	106.9454	0.00
16/07/2019	2033 On 07-May-20			Bond Future	107.82	107.8757	107.8173	107.8757	0.00
16/07/2019	2037 On 01-August-19			Bond Future	9.50	91.6593	9.4979	91.6593	61,820.00
16/07/2019	2037 On 01-August-19	10.29	Call	Bond Future	5960	6	5960	6	0.00
16/07/2019	2037 On 01-August-19	10.31	Call	Bond Future	6102	6	6102	6	0.00
16/07/2019	2037 On 01-August-19	10.30	Call	Bond Future	6031	6	6031	6	0.00

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16/07/2019	2037 On 01-August-19	10.30	Put	Bond Future	6	0	6	0	0.00
16/07/2019	2037 On 01-August-19	10.31	Put	Bond Future	5	0	5	0	0.00
16/07/2019	2037 On 01-August-19	10.29	Put	Bond Future	6	0	6	0	0.00
16/07/2019	2037 On 07-November-19			Bond Future	9.56	93.4583	9.5627	93.4583	100.00
16/07/2019	2037 On 07-November-19	9.95	Call	Bond Future	4260	4	4260	4	0.00
16/07/2019	2037 On 07-November-19	9.97	Call	Bond Future	4367	4	4367	4	0.00
16/07/2019	2037 On 07-November-19	9.96	Call	Bond Future	4314	4	4314	4	0.00
16/07/2019	2037 On 07-November-19	9.96	Put	Bond Future	1291	1	1291	1	0.00
16/07/2019	2037 On 07-November-19	9.97	Put	Bond Future	1271	1	1271	1	0.00
16/07/2019	2037 On 07-November-19	9.95	Put	Bond Future	1312	1	1312	1	0.00
16/07/2019	2037 On 06-February-20			Bond Future	9.62	90.9624	9.6223	90.9624	0.00
16/07/2019	2037 On 06-February-20	9.68	Call	Bond Future	3557	4	3557	4	0.00
16/07/2019	2037 On 06-February-20	9.67	Call	Bond Future	3516	4	3516	4	0.00
16/07/2019	2037 On 06-February-20	9.66	Call	Bond Future	3474	3	3474	3	0.00
16/07/2019	2037 On 06-February-20	9.67	Put	Bond Future	3149	3	3149	3	0.00
16/07/2019	2037 On 06-February-20	9.66	Put	Bond Future	3184	3	3184	3	0.00
16/07/2019	2037 On 06-February-20	9.68	Put	Bond Future	3114	3	3114	3	0.00
16/07/2019	2037 On 07-May-20			Bond Future	9.68	92.7522	9.6791	92.7522	0.00
16/07/2019	2037 On 07-May-20	9.59	Call	Bond Future	0	0	0	0	0.00
16/07/2019	2037 On 07-May-20	9.60	Call	Bond Future	0	0	0	0	0.00
16/07/2019	2037 On 07-May-20	9.61	Call	Bond Future	0	0	0	0	0.00
16/07/2019	2037 On 07-May-20	9.61	Put	Bond Future	528	0	528	0	0.00
16/07/2019	2037 On 07-May-20	9.59	Put	Bond Future	681	1	681	1	0.00
16/07/2019	2037 On 07-May-20	9.60	Put	Bond Future	605	1	605	1	0.00
16/07/2019	2038 On 01-August-19			Bond Future	121.82	121.6270	121.8154	121.6270	11,341.00
16/07/2019	2038 On 07-November-19			Bond Future	124.22	124.0466	124.2212	124.0466	2,272.00
16/07/2019	2038 On 06-February-20			Bond Future	124.88	124.7586	124.8841	124.7586	0.00
16/07/2019	2038 On 07-May-20			Bond Future	127.29	127.2399	127.2852	127.2399	0.00
16/07/2019	2040 On 01-August-19			Bond Future	9.64	94.3950	9.6382	94.3950	41,060.00
16/07/2019	2040 On 01-August-19	10.36	Call	Bond Future	5825	6	5825	6	0.00
16/07/2019	2040 On 01-August-19	10.37	Call	Bond Future	5900	6	5900	6	0.00
16/07/2019	2040 On 01-August-19	10.38	Call	Bond Future	5976	6	5976	6	0.00
16/07/2019	2040 On 01-August-19	10.38	Put	Bond Future	12	0	12	0	0.00
16/07/2019	2040 On 01-August-19	10.36	Put	Bond Future	14	0	14	0	0.00

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16/07/2019	2040 On 01-August-19	10.37	Put	Bond Future	13	0	13	0	0.00
16/07/2019	2040 On 07-November-19			Bond Future	9.70	96.2476	9.7046	96.2476	0.00
16/07/2019	2040 On 07-November-19	10.03	Call	Bond Future	4164	4	4164	4	0.00
16/07/2019	2040 On 07-November-19	9.80	Call	Bond Future	2987	3	2987	3	1,260.00
16/07/2019	2040 On 07-November-19	9.30	Call	Bond Future	1078	1	1078	1	1,260.00
16/07/2019	2040 On 07-November-19	10.04	Call	Bond Future	4219	4	4219	4	0.00
16/07/2019	2040 On 07-November-19	10.05	Call	Bond Future	4275	4	4275	4	0.00
16/07/2019	2040 On 07-November-19	10.05	Put	Bond Future	1457	1	1457	1	0.00
16/07/2019	2040 On 07-November-19	10.03	Put	Bond Future	1505	2	1505	2	0.00
16/07/2019	2040 On 07-November-19	9.80	Put	Bond Future	2195	2	2195	2	0.00
16/07/2019	2040 On 07-November-19	9.30	Put	Bond Future	4559	5	4559	5	0.00
16/07/2019	2040 On 07-November-19	10.04	Put	Bond Future	1481	2	1481	2	0.00
16/07/2019	2040 On 06-February-20			Bond Future	9.77	93.5539	9.7658	93.5539	0.00
16/07/2019	2040 On 06-February-20	9.74	Call	Bond Future	3411	3	3411	3	0.00
16/07/2019	2040 On 06-February-20	9.76	Call	Bond Future	3497	3	3497	3	0.00
16/07/2019	2040 On 06-February-20	9.75	Call	Bond Future	3454	3	3454	3	0.00
16/07/2019	2040 On 06-February-20	9.75	Put	Bond Future	3584	4	3584	4	0.00
16/07/2019	2040 On 06-February-20	9.76	Put	Bond Future	3544	4	3544	4	0.00
16/07/2019	2040 On 06-February-20	9.74	Put	Bond Future	3624	4	3624	4	0.00
16/07/2019	2040 On 07-May-20			Bond Future	9.82	95.3947	9.8242	95.3947	0.00
16/07/2019	2040 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
16/07/2019	2040 On 07-May-20	9.74	Call	Bond Future	0	0	0	0	0.00
16/07/2019	2040 On 07-May-20	9.73	Call	Bond Future	0	0	0	0	0.00
16/07/2019	2040 On 07-May-20	9.73	Put	Bond Future	774	1	774	1	0.00
16/07/2019	2040 On 07-May-20	9.75	Put	Bond Future	609	1	609	1	0.00
16/07/2019	2040 On 07-May-20	9.74	Put	Bond Future	691	1	691	1	0.00
16/07/2019	2044 On 01-August-19			Bond Future	9.71	91.1498	9.7079	91.1498	38,001.00
16/07/2019	2044 On 01-August-19	10.39	Call	Bond Future	5580	5	5580	5	0.00
16/07/2019	2044 On 01-August-19	10.53	Call	Bond Future	6641	7	6641	7	0.00
16/07/2019	2044 On 01-August-19	9.39	Call	Bond Future	127	0	127	0	228.00
16/07/2019	2044 On 01-August-19	10.38	Call	Bond Future	5504	5	5504	5	0.00
16/07/2019	2044 On 01-August-19	9.36	Call	Bond Future	97	0	97	0	100.00
16/07/2019	2044 On 01-August-19	9.74	Call	Bond Future	1107	1	1107	1	228.00
16/07/2019	2044 On 01-August-19	10.27	Call	Bond Future	4665	5	4665	5	0.00

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16/07/2019	2044 On 01-August-19	10.40	Call	Bond Future	5656	6	5656	6	0.00
16/07/2019	2044 On 01-August-19	9.86	Call	Bond Future	1755	2	1755	2	100.00
16/07/2019	2044 On 01-August-19	10.53	Put	Bond Future	6	0	6	0	100.00
16/07/2019	2044 On 01-August-19	9.39	Put	Bond Future	2931	3	2931	3	0.00
16/07/2019	2044 On 01-August-19	9.74	Put	Bond Future	832	1	832	1	0.00
16/07/2019	2044 On 01-August-19	10.27	Put	Bond Future	37	0	37	0	228.00
16/07/2019	2044 On 01-August-19	10.38	Put	Bond Future	17	0	17	0	0.00
16/07/2019	2044 On 01-August-19	9.36	Put	Bond Future	3173	3	3173	3	0.00
16/07/2019	2044 On 01-August-19	10.40	Put	Bond Future	15	0	15	0	0.00
16/07/2019	2044 On 01-August-19	9.86	Put	Bond Future	462	1	462	1	0.00
16/07/2019	2044 On 01-August-19	10.39	Put	Bond Future	16	0	16	0	0.00
16/07/2019	2044 On 07-November-19			Bond Future	9.77	92.9388	9.7729	92.9388	0.00
16/07/2019	2044 On 07-November-19	10.06	Call	Bond Future	4053	4	4053	4	0.00
16/07/2019	2044 On 07-November-19	10.52	Call	Bond Future	6802	7	6802	7	0.00
16/07/2019	2044 On 07-November-19	10.05	Call	Bond Future	3999	4	3999	4	0.00
16/07/2019	2044 On 07-November-19	9.19	Call	Bond Future	681	1	681	1	328.00
16/07/2019	2044 On 07-November-19	9.74	Call	Bond Future	2482	2	2482	2	328.00
16/07/2019	2044 On 07-November-19	10.07	Call	Bond Future	4108	4	4108	4	0.00
16/07/2019	2044 On 07-November-19	10.05	Put	Bond Future	1695	2	1695	2	0.00
16/07/2019	2044 On 07-November-19	9.19	Put	Bond Future	5866	6	5866	6	0.00
16/07/2019	2044 On 07-November-19	10.07	Put	Bond Future	1642	2	1642	2	0.00
16/07/2019	2044 On 07-November-19	9.74	Put	Bond Future	2762	3	2762	3	0.00
16/07/2019	2044 On 07-November-19	10.06	Put	Bond Future	1668	2	1668	2	0.00
16/07/2019	2044 On 07-November-19	10.52	Put	Bond Future	809	1	809	1	328.00
16/07/2019	2044 On 06-February-20			Bond Future	9.83	90.3078	9.8328	90.3078	0.00
16/07/2019	2044 On 06-February-20	9.09	Call	Bond Future	1086	1	1086	1	328.00
16/07/2019	2044 On 06-February-20	9.77	Call	Bond Future	3356	3	3356	3	0.00
16/07/2019	2044 On 06-February-20	9.74	Call	Bond Future	3230	3	3230	3	328.00
16/07/2019	2044 On 06-February-20	9.76	Call	Bond Future	3314	3	3314	3	0.00
16/07/2019	2044 On 06-February-20	10.78	Call	Bond Future	8706	9	8706	9	0.00
16/07/2019	2044 On 06-February-20	9.78	Call	Bond Future	3398	3	3398	3	0.00
16/07/2019	2044 On 06-February-20	9.76	Put	Bond Future	3928	4	3928	4	0.00
16/07/2019	2044 On 06-February-20	9.78	Put	Bond Future	3843	4	3843	4	0.00
16/07/2019	2044 On 06-February-20	10.78	Put	Bond Future	1303	1	1303	1	328.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2019	2044 On 06-February-20	9.77	Put	Bond Future	3885	4	3885	4	0.00
16/07/2019	2044 On 06-February-20	9.74	Put	Bond Future	4014	4	4014	4	0.00
16/07/2019	2044 On 06-February-20	9.09	Put	Bond Future	7698	8	7698	8	0.00
16/07/2019	2044 On 07-May-20			Bond Future	9.89	92.0847	9.8900	92.0847	0.00
16/07/2019	2044 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
16/07/2019	2044 On 07-May-20	9.81	Call	Bond Future	0	0	0	0	0.00
16/07/2019	2044 On 07-May-20	9.80	Call	Bond Future	0	0	0	0	0.00
16/07/2019	2044 On 07-May-20	9.80	Put	Bond Future	753	1	753	1	0.00
16/07/2019	2044 On 07-May-20	9.79	Put	Bond Future	837	1	837	1	0.00
16/07/2019	2044 On 07-May-20	9.81	Put	Bond Future	668	1	668	1	0.00
16/07/2019	2046 On 01-August-19			Bond Future	114.80	114.5800	114.7999	114.5800	12,638.00
16/07/2019	2046 On 07-November-19			Bond Future	115.35	115.1397	115.3479	115.1397	0.00
16/07/2019	2046 On 06-February-20			Bond Future	117.50	117.3400	117.5031	117.3400	0.00
16/07/2019	2046 On 07-May-20			Bond Future	118.01	117.9247	118.0136	117.9247	0.00
16/07/2019	2050 On 01-August-19			Bond Future	118.21	117.9573	118.2080	117.9573	10,821.00
16/07/2019	2050 On 07-November-19			Bond Future	120.54	120.3038	120.5426	120.3038	3,348.00
16/07/2019	2050 On 06-February-20			Bond Future	120.96	120.7666	120.9591	120.7666	0.00
16/07/2019	2050 On 07-May-20			Bond Future	123.28	123.1686	123.2848	123.1686	0.00
16/07/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	AL37 On 01-August-19			Index Future	658.49	658.5350	658.4850	658.5350	0.00
16/07/2019	AL37 On 07-November-19			Index Future	671.31	671.4590	671.3140	671.4590	0.00
16/07/2019	AL37 On 06-February-20			Index Future	683.70	684.1280	683.6980	684.1280	0.00
16/07/2019	AL37 On 07-May-20			Index Future	696.69	697.5730	696.6860	697.5730	0.00
16/07/2019	AL7T On 01-August-19			Index Future	769.74	769.8200	769.7390	769.8200	0.00
16/07/2019	AL7T On 07-November-19			Index Future	784.74	784.9270	784.7360	784.9270	0.00
16/07/2019	AL7T On 06-February-20			Index Future	799.21	799.7380	799.2120	799.7380	0.00
16/07/2019	AL7T On 07-May-20			Index Future	814.39	815.4550	814.3940	815.4550	0.00
16/07/2019	ALBI On 01-August-19			Index Future	689.08	688.8550	689.0760	688.8550	970.00
16/07/2019	ALBI On 07-November-19			Index Future	702.50	702.3740	702.5020	702.3740	0.00
16/07/2019	ALBI On 06-February-20			Index Future	715.46	715.6260	715.4610	715.6260	0.00
16/07/2019	ALBI On 07-May-20			Index Future	729.05	729.6900	729.0520	729.6900	0.00
16/07/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/07/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2019	ES33 On 01-August-19			Bond Future	10.65	80.1720	10.6458	80.1720	350.00
16/07/2019	ES33 On 07-November-19			Bond Future	10.76	77.9519	10.7603	77.9519	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
16/07/2019	ES33 On 06-February-20			Bond Future	10.87	79.4233	10.8688	79.4233	0.00
16/07/2019	ES33 On 07-May-20			Bond Future	10.97	77.1889	10.9713	77.1889	0.00
16/07/2019	ES42 On 01-August-19			Bond Future	11.02	81.4476	11.0160	81.4476	4,919.00
16/07/2019	ES42 On 07-November-19			Bond Future	11.13	78.7808	11.1313	78.7808	0.00
16/07/2019	ES42 On 06-February-20			Bond Future	11.24	80.2681	11.2364	80.2681	0.00
16/07/2019	ES42 On 07-May-20			Bond Future	11.34	77.5814	11.3405	77.5814	0.00
16/07/2019	GOVI On 01-August-19			GOVI	682.38	682.1330	682.3760	682.1330	438.00
16/07/2019	GOVI On 01-August-19	638.69	Call	GOVI	436860	43	436860	43	0.00
16/07/2019	GOVI On 01-August-19	638.68	Call	GOVI	436960	43	436960	43	0.00
16/07/2019	GOVI On 01-August-19	638.67	Call	GOVI	437060	43	437060	43	0.00
16/07/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
16/07/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
16/07/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
16/07/2019	GOVI On 07-November-19			GOVI	695.67	695.5200	695.6700	695.5200	44.00
16/07/2019	GOVI On 07-November-19	672.90	Call	GOVI	227700	23	227700	23	0.00
16/07/2019	GOVI On 07-November-19	672.91	Call	GOVI	227600	23	227600	23	0.00
16/07/2019	GOVI On 07-November-19	672.92	Call	GOVI	227500	23	227500	23	0.00
16/07/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
16/07/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
16/07/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
16/07/2019	GOVI On 06-February-20			GOVI	708.50	708.6440	708.5030	708.6440	0.00
16/07/2019	GOVI On 06-February-20	703.15	Call	GOVI	53530	5	53530	5	0.00
16/07/2019	GOVI On 06-February-20	703.14	Call	GOVI	53630	6	53630	6	0.00
16/07/2019	GOVI On 06-February-20	703.13	Call	GOVI	53730	6	53730	6	0.00
16/07/2019	GOVI On 06-February-20	703.13	Put	GOVI	0	0	0	0	0.00
16/07/2019	GOVI On 06-February-20	703.15	Put	GOVI	0	0	0	0	0.00
16/07/2019	GOVI On 06-February-20	703.14	Put	GOVI	0	0	0	0	0.00
16/07/2019	GOVI On 07-May-20			GOVI	721.96	722.5700	721.9620	722.5700	0.00
16/07/2019	GOVI On 07-May-20	719.98	Call	GOVI	19820	3	19820	3	0.00
16/07/2019	GOVI On 07-May-20	720.00	Call	GOVI	19620	3	19620	3	0.00
16/07/2019	GOVI On 07-May-20	719.99	Call	GOVI	19720	3	19720	3	0.00
16/07/2019	GOVI On 07-May-20	720.00	Put	GOVI	0	0	0	0	0.00
16/07/2019	GOVI On 07-May-20	719.98	Put	GOVI	0	0	0	0	0.00
16/07/2019	GOVI On 07-May-20	719.99	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/07/2019	IGOV On 01-August-19			Index Future	261.89	261.7080	261.8890	261.7080	818.00
16/07/2019	IGOV On 07-November-19			Index Future	267.06	266.9140	267.0610	266.9140	218.00
16/07/2019	IGOV On 06-February-20			Index Future	272.05	272.0140	272.0510	272.0140	0.00
16/07/2019	IGOV On 07-May-20			Index Future	277.28	277.4220	277.2810	277.4220	0.00
16/07/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
16/07/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
16/07/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
16/07/2019	IS02 On 23-March-20			Interest Rate Swap	98.53	98.5300	98.5300	98.5300	0.00
16/07/2019	IS02 On 22-June-20			Interest Rate Swap	101.92	101.9200	101.9200	101.9200	0.00
16/07/2019	IS02 On 21-September-20			Interest Rate Swap	98.70	98.7100	98.7000	98.7100	0.00
16/07/2019	IS05 On 17-December-20			Interest Rate Swap	95.29	95.3100	95.2900	95.3100	0.00
16/07/2019	IS05 On 16-March-21			Interest Rate Swap	94.26	94.2700	94.2600	94.2700	0.00
16/07/2019	IS05 On 15-June-21			Interest Rate Swap	93.18	93.2100	93.1800	93.2100	0.00
16/07/2019	IS05 On 21-September-21			Interest Rate Swap	93.07	93.1100	93.0700	93.1100	0.00
16/07/2019	IS05 On 21-December-21			Interest Rate Swap	95.04	95.0700	95.0400	95.0700	51.00
16/07/2019	IS05 On 15-March-22			Interest Rate Swap	94.97	95.0000	94.9700	95.0000	0.00
16/07/2019	IS05 On 21-June-22			Interest Rate Swap	95.92	95.9400	95.9200	95.9400	0.00
16/07/2019	IS05 On 20-September-22			Interest Rate Swap	99.65	99.6800	99.6500	99.6800	0.00
16/07/2019	IS05 On 20-December-22			Interest Rate Swap	100.72	100.7500	100.7200	100.7500	0.00
16/07/2019	IS05 On 22-March-23			Interest Rate Swap	93.82	93.8500	93.8200	93.8500	0.00
16/07/2019	IS05 On 20-June-23			Interest Rate Swap	99.75	99.7900	99.7500	99.7900	0.00
16/07/2019	IS05 On 19-September-23			Interest Rate Swap	95.03	95.0700	95.0300	95.0700	0.00
16/07/2019	IS10 On 17-December-25			Interest Rate Swap	90.54	90.5800	90.5400	90.5800	0.00
16/07/2019	IS10 On 16-March-26			Interest Rate Swap	87.38	87.4200	87.3800	87.4200	0.00
16/07/2019	IS10 On 15-June-26			Interest Rate Swap	86.00	86.0300	86.0000	86.0300	0.00
16/07/2019	IS10 On 21-September-26			Interest Rate Swap	88.12	88.1500	88.1200	88.1500	0.00
16/07/2019	IS10 On 21-December-26			Interest Rate Swap	91.93	91.9700	91.9300	91.9700	0.00
16/07/2019	IS10 On 15-March-27			Interest Rate Swap	90.41	90.4400	90.4100	90.4400	0.00
16/07/2019	IS10 On 21-June-27			Interest Rate Swap	92.47	92.5100	92.4700	92.5100	0.00
16/07/2019	IS10 On 20-September-27			Interest Rate Swap	98.00	98.0300	98.0000	98.0300	0.00
16/07/2019	IS10 On 20-December-27			Interest Rate Swap	98.33	98.3600	98.3300	98.3600	0.00
16/07/2019	IS10 On 22-March-28			Interest Rate Swap	91.66	91.6800	91.6600	91.6800	0.00
16/07/2019	IS10 On 20-June-28			Interest Rate Swap	99.01	99.0200	99.0100	99.0200	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
16/07/2019	IS10 On 19-September-28			Interest Rate Swap	92.39	92.4100	92.3900	92.4100	0.00
16/07/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/07/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/07/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
16/07/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
16/07/2019	R023 On 01-August-19			Bond Future	7.09	105.4020	7.0918	105.4020	64,146.00
16/07/2019	R023 On 01-August-19	8.93	Call	Bond Future	5584	6	5584	6	0.00
16/07/2019	R023 On 01-August-19	8.95	Call	Bond Future	5642	6	5642	6	0.00
16/07/2019	R023 On 01-August-19	8.94	Call	Bond Future	5613	6	5613	6	0.00
16/07/2019	R023 On 01-August-19	8.94	Put	Bond Future	0	0	0	0	0.00
16/07/2019	R023 On 01-August-19	8.95	Put	Bond Future	0	0	0	0	0.00
16/07/2019	R023 On 01-August-19	8.93	Put	Bond Future	0	0	0	0	0.00
16/07/2019	R023 On 07-November-19			Bond Future	7.07	103.5390	7.0737	103.5390	491.00
16/07/2019	R023 On 07-November-19	7.98	Call	Bond Future	2698	3	2698	3	0.00
16/07/2019	R023 On 07-November-19	7.99	Call	Bond Future	2725	3	2725	3	0.00
16/07/2019	R023 On 07-November-19	8.00	Call	Bond Future	2752	3	2752	3	0.00
16/07/2019	R023 On 07-November-19	8.00	Put	Bond Future	78	0	78	0	0.00
16/07/2019	R023 On 07-November-19	7.99	Put	Bond Future	80	0	80	0	0.00
16/07/2019	R023 On 07-November-19	7.98	Put	Bond Future	81	0	81	0	0.00
16/07/2019	R023 On 06-February-20			Bond Future	7.04	105.4932	7.0427	105.4932	0.00
16/07/2019	R023 On 06-February-20	7.52	Call	Bond Future	1669	2	1669	2	0.00
16/07/2019	R023 On 06-February-20	7.54	Call	Bond Future	1713	2	1713	2	0.00
16/07/2019	R023 On 06-February-20	7.53	Call	Bond Future	1691	2	1691	2	0.00
16/07/2019	R023 On 06-February-20	7.53	Put	Bond Future	370	0	370	0	0.00
16/07/2019	R023 On 06-February-20	7.54	Put	Bond Future	365	0	365	0	0.00
16/07/2019	R023 On 06-February-20	7.52	Put	Bond Future	375	0	375	0	0.00
16/07/2019	R023 On 07-May-20			Bond Future	6.97	103.6315	6.9717	103.6315	0.00
16/07/2019	R023 On 07-May-20	6.90	Call	Bond Future	0	0	0	0	0.00
16/07/2019	R023 On 07-May-20	6.91	Call	Bond Future	0	0	0	0	0.00
16/07/2019	R023 On 07-May-20	6.89	Call	Bond Future	0	0	0	0	0.00
16/07/2019	R023 On 07-May-20	6.89	Put	Bond Future	207	0	207	0	0.00
16/07/2019	R023 On 07-May-20	6.90	Put	Bond Future	182	0	182	0	0.00
16/07/2019	R023 On 07-May-20	6.91	Put	Bond Future	157	0	157	0	0.00
16/07/2019	R035 On 01-August-19			Bond Future	9.37	99.7483	9.3673	99.7483	80,460.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2019	R035 On 01-August-19	10.24	Call	Bond Future	6527	6	6527	6	0.00
16/07/2019	R035 On 01-August-19	10.23	Call	Bond Future	6456	6	6456	6	0.00
16/07/2019	R035 On 01-August-19	10.22	Call	Bond Future	6386	6	6386	6	0.00
16/07/2019	R035 On 01-August-19	10.23	Put	Bond Future	4	0	4	0	0.00
16/07/2019	R035 On 01-August-19	10.22	Put	Bond Future	4	0	4	0	0.00
16/07/2019	R035 On 01-August-19	10.24	Put	Bond Future	3	0	3	0	0.00
16/07/2019	R035 On 07-November-19			Bond Future	9.44	97.2036	9.4355	97.2036	59.00
16/07/2019	R035 On 07-November-19	8.92	Call	Bond Future	709	1	709	1	3,500.00
16/07/2019	R035 On 07-November-19	9.52	Call	Bond Future	2691	3	2691	3	3,500.00
16/07/2019	R035 On 07-November-19	9.87	Call	Bond Future	4420	4	4420	4	0.00
16/07/2019	R035 On 07-November-19	9.88	Call	Bond Future	4474	4	4474	4	0.00
16/07/2019	R035 On 07-November-19	9.89	Call	Bond Future	4529	4	4529	4	0.00
16/07/2019	R035 On 07-November-19	10.21	Call	Bond Future	6382	6	6382	6	0.00
16/07/2019	R035 On 07-November-19	9.88	Put	Bond Future	1118	1	1118	1	0.00
16/07/2019	R035 On 07-November-19	9.87	Put	Bond Future	1137	1	1137	1	0.00
16/07/2019	R035 On 07-November-19	10.21	Put	Bond Future	646	1	646	1	3,500.00
16/07/2019	R035 On 07-November-19	9.89	Put	Bond Future	1100	1	1100	1	0.00
16/07/2019	R035 On 07-November-19	9.52	Put	Bond Future	2039	2	2039	2	0.00
16/07/2019	R035 On 07-November-19	8.92	Put	Bond Future	4829	5	4829	5	0.00
16/07/2019	R035 On 06-February-20			Bond Future	9.50	99.0382	9.4990	99.0382	0.00
16/07/2019	R035 On 06-February-20	9.61	Call	Bond Future	3680	4	3680	4	0.00
16/07/2019	R035 On 06-February-20	9.60	Call	Bond Future	3637	4	3637	4	0.00
16/07/2019	R035 On 06-February-20	9.59	Call	Bond Future	3595	4	3595	4	0.00
16/07/2019	R035 On 06-February-20	9.59	Put	Bond Future	2903	3	2903	3	0.00
16/07/2019	R035 On 06-February-20	9.61	Put	Bond Future	2838	3	2838	3	0.00
16/07/2019	R035 On 06-February-20	9.60	Put	Bond Future	2870	3	2870	3	0.00
16/07/2019	R035 On 07-May-20			Bond Future	9.55	96.4785	9.5518	96.4785	0.00
16/07/2019	R035 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
16/07/2019	R035 On 07-May-20	9.49	Call	Bond Future	0	0	0	0	0.00
16/07/2019	R035 On 07-May-20	9.48	Call	Bond Future	0	0	0	0	0.00
16/07/2019	R035 On 07-May-20	9.47	Put	Bond Future	620	1	620	1	0.00
16/07/2019	R035 On 07-May-20	9.49	Put	Bond Future	468	0	468	0	0.00
16/07/2019	R035 On 07-May-20	9.48	Put	Bond Future	544	1	544	1	0.00
16/07/2019	R186 On 01-August-19			Bond Future	8.02	114.8653	8.0220	114.8653	108,736.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2019	R186 On 01-August-19	9.52	Call	Bond Future	8489	8	8489	8	0.00
16/07/2019	R186 On 01-August-19	8.30	Call	Bond Future	1738	2	1738	2	6,000.00
16/07/2019	R186 On 01-August-19	9.05	Call	Bond Future	5917	6	5917	6	6,000.00
16/07/2019	R186 On 01-August-19	7.75	Call	Bond Future	81	0	81	0	620.00
16/07/2019	R186 On 01-August-19	9.54	Call	Bond Future	8597	9	8597	9	0.00
16/07/2019	R186 On 01-August-19	8.38	Call	Bond Future	2160	2	2160	2	0.00
16/07/2019	R186 On 01-August-19	9.53	Call	Bond Future	8543	9	8543	9	0.00
16/07/2019	R186 On 01-August-19	8.70	Call	Bond Future	3951	4	3951	4	0.00
16/07/2019	R186 On 01-August-19	9.22	Call	Bond Future	6857	7	6857	7	0.00
16/07/2019	R186 On 01-August-19	10.08	Call	Bond Future	11451	11	11451	11	0.00
16/07/2019	R186 On 01-August-19	8.55	Call	Bond Future	3103	3	3103	3	0.00
16/07/2019	R186 On 01-August-19	8.00	Call	Bond Future	503	1	503	1	620.00
16/07/2019	R186 On 01-August-19	8.38	Put	Bond Future	53	0	53	0	0.00
16/07/2019	R186 On 01-August-19	8.70	Put	Bond Future	3	0	3	0	3,100.00
16/07/2019	R186 On 01-August-19	9.54	Put	Bond Future	0	0	0	0	0.00
16/07/2019	R186 On 01-August-19	9.22	Put	Bond Future	0	0	0	0	0.00
16/07/2019	R186 On 01-August-19	9.53	Put	Bond Future	0	0	0	0	0.00
16/07/2019	R186 On 01-August-19	8.55	Put	Bond Future	12	0	12	0	0.00
16/07/2019	R186 On 01-August-19	8.00	Put	Bond Future	633	1	633	1	0.00
16/07/2019	R186 On 01-August-19	10.08	Put	Bond Future	0	0	0	0	6,000.00
16/07/2019	R186 On 01-August-19	7.75	Put	Bond Future	1716	2	1716	2	0.00
16/07/2019	R186 On 01-August-19	9.05	Put	Bond Future	0	0	0	0	0.00
16/07/2019	R186 On 01-August-19	9.52	Put	Bond Future	0	0	0	0	0.00
16/07/2019	R186 On 01-August-19	8.30	Put	Bond Future	97	0	97	0	0.00
16/07/2019	R186 On 07-November-19			Bond Future	8.06	117.1196	8.0578	117.1196	22,510.00
16/07/2019	R186 On 07-November-19	8.73	Call	Bond Future	4164	4	4164	4	0.00
16/07/2019	R186 On 07-November-19	8.94	Call	Bond Future	5180	5	5180	5	0.00
16/07/2019	R186 On 07-November-19	8.23	Call	Bond Future	2058	2	2058	2	5,000.00
16/07/2019	R186 On 07-November-19	8.20	Call	Bond Future	1953	2	1953	2	0.00
16/07/2019	R186 On 07-November-19	8.96	Call	Bond Future	5279	5	5279	5	0.00
16/07/2019	R186 On 07-November-19	8.95	Call	Bond Future	5230	5	5230	5	0.00
16/07/2019	R186 On 07-November-19	8.96	Put	Bond Future	225	0	225	0	0.00
16/07/2019	R186 On 07-November-19	8.23	Put	Bond Future	1070	1	1070	1	0.00
16/07/2019	R186 On 07-November-19	8.20	Put	Bond Future	1137	1	1137	1	7,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2019	R186 On 07-November-19	8.95	Put	Bond Future	230	0	230	0	0.00
16/07/2019	R186 On 07-November-19	8.73	Put	Bond Future	370	0	370	0	5,000.00
16/07/2019	R186 On 07-November-19	8.94	Put	Bond Future	235	0	235	0	0.00
16/07/2019	R186 On 06-February-20			Bond Future	8.09	114.0237	8.0861	114.0237	0.00
16/07/2019	R186 On 06-February-20	8.55	Call	Bond Future	3674	4	3674	4	0.00
16/07/2019	R186 On 06-February-20	8.57	Call	Bond Future	3754	4	3754	4	0.00
16/07/2019	R186 On 06-February-20	8.56	Call	Bond Future	3714	4	3714	4	0.00
16/07/2019	R186 On 06-February-20	8.56	Put	Bond Future	1102	1	1102	1	0.00
16/07/2019	R186 On 06-February-20	8.57	Put	Bond Future	1088	1	1088	1	0.00
16/07/2019	R186 On 06-February-20	8.55	Put	Bond Future	1116	1	1116	1	0.00
16/07/2019	R186 On 07-May-20			Bond Future	8.11	116.2666	8.1051	116.2666	0.00
16/07/2019	R186 On 07-May-20	8.08	Call	Bond Future	0	0	0	0	0.00
16/07/2019	R186 On 07-May-20	8.09	Call	Bond Future	0	0	0	0	0.00
16/07/2019	R186 On 07-May-20	8.07	Call	Bond Future	0	0	0	0	0.00
16/07/2019	R186 On 07-May-20	8.07	Put	Bond Future	190	0	190	0	0.00
16/07/2019	R186 On 07-May-20	8.08	Put	Bond Future	136	0	136	0	0.00
16/07/2019	R186 On 07-May-20	8.09	Put	Bond Future	82	0	82	0	0.00
16/07/2019	R197 On 01-August-19			Bond Future	302.96	302.9371	302.9564	302.9371	1,107.00
16/07/2019	R197 On 07-November-19			Bond Future	308.94	308.9633	308.9397	308.9633	1,400.00
16/07/2019	R197 On 06-February-20			Bond Future	307.05	307.2052	307.0517	307.2052	0.00
16/07/2019	R197 On 07-May-20			Bond Future	312.96	313.3159	312.9557	313.3159	0.00
16/07/2019	R202 On 01-August-19			Bond Future	233.45	233.4305	233.4485	233.4305	9,374.00
16/07/2019	R202 On 07-November-19			Bond Future	238.06	238.0738	238.0590	238.0738	348.00
16/07/2019	R202 On 06-February-20			Bond Future	238.44	238.5537	238.4383	238.5537	0.00
16/07/2019	R202 On 07-May-20			Bond Future	243.02	243.2981	243.0228	243.2981	0.00
16/07/2019	R207 On 01-August-19			Bond Future	6.10	100.8963	6.1044	100.8963	4,891.00
16/07/2019	R207 On 01-August-19	7.33	Call	Bond Future	532	1	532	1	0.00
16/07/2019	R207 On 01-August-19	7.35	Call	Bond Future	540	1	540	1	0.00
16/07/2019	R207 On 01-August-19	7.34	Call	Bond Future	536	1	536	1	0.00
16/07/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
16/07/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
16/07/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
16/07/2019	R207 On 07-November-19			Bond Future	4.26	102.8765	4.2574	102.8765	0.00
16/07/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
16/07/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
16/07/2019	R207 On 07-November-19	2.06	Put	Bond Future	395	0	395	0	0.00
16/07/2019	R207 On 07-November-19	2.07	Put	Bond Future	393	0	393	0	0.00
16/07/2019	R207 On 07-November-19	2.08	Put	Bond Future	391	0	391	0	0.00
16/07/2019	R208 On 01-August-19			Bond Future	6.19	103.2164	6.1925	103.2164	10,796.00
16/07/2019	R208 On 01-August-19	8.17	Call	Bond Future	3017	3	3017	3	0.00
16/07/2019	R208 On 01-August-19	8.16	Call	Bond Future	3002	3	3002	3	0.00
16/07/2019	R208 On 01-August-19	8.15	Call	Bond Future	2987	3	2987	3	0.00
16/07/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
16/07/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
16/07/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
16/07/2019	R208 On 07-November-19			Bond Future	5.96	101.8381	5.9593	101.8381	0.00
16/07/2019	R208 On 07-November-19	6.84	Call	Bond Future	1169	1	1169	1	0.00
16/07/2019	R208 On 07-November-19	6.83	Call	Bond Future	1157	1	1157	1	0.00
16/07/2019	R208 On 07-November-19	6.82	Call	Bond Future	1144	1	1144	1	0.00
16/07/2019	R208 On 07-November-19	6.83	Put	Bond Future	17	0	17	0	0.00
16/07/2019	R208 On 07-November-19	6.82	Put	Bond Future	17	0	17	0	0.00
16/07/2019	R208 On 07-November-19	6.84	Put	Bond Future	17	0	17	0	0.00
16/07/2019	R208 On 06-February-20			Bond Future	5.61	103.7602	5.6107	103.7602	0.00
16/07/2019	R208 On 06-February-20	6.12	Call	Bond Future	608	1	608	1	0.00
16/07/2019	R208 On 06-February-20	6.13	Call	Bond Future	618	1	618	1	0.00
16/07/2019	R208 On 06-February-20	6.14	Call	Bond Future	628	1	628	1	0.00
16/07/2019	R208 On 06-February-20	6.14	Put	Bond Future	50	0	50	0	0.00
16/07/2019	R208 On 06-February-20	6.12	Put	Bond Future	52	0	52	0	0.00
16/07/2019	R208 On 06-February-20	6.13	Put	Bond Future	51	0	51	0	0.00
16/07/2019	R208 On 07-May-20			Bond Future	5.00	102.3953	5.0019	102.3953	0.00
16/07/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
16/07/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
16/07/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
16/07/2019	R208 On 07-May-20	4.81	Put	Bond Future	167	0	167	0	0.00
16/07/2019	R208 On 07-May-20	4.80	Put	Bond Future	175	0	175	0	0.00
16/07/2019	R208 On 07-May-20	4.82	Put	Bond Future	158	0	158	0	0.00
16/07/2019	R209 On 01-August-19			Bond Future	9.38	76.0426	9.3763	76.0426	87,999.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2019	R209 On 01-August-19	10.15	Call	Bond Future	4950	5	4950	5	0.00
16/07/2019	R209 On 01-August-19	9.30	Call	Bond Future	532	1	532	1	0.00
16/07/2019	R209 On 01-August-19	10.17	Call	Bond Future	5071	5	5071	5	0.00
16/07/2019	R209 On 01-August-19	10.16	Call	Bond Future	5011	5	5011	5	0.00
16/07/2019	R209 On 01-August-19	9.80	Call	Bond Future	2850	3	2850	3	0.00
16/07/2019	R209 On 01-August-19	10.46	Call	Bond Future	6789	7	6789	7	0.00
16/07/2019	R209 On 01-August-19	10.46	Put	Bond Future	0	0	0	0	7,541.00
16/07/2019	R209 On 01-August-19	10.16	Put	Bond Future	7	0	7	0	0.00
16/07/2019	R209 On 01-August-19	9.30	Put	Bond Future	1047	1	1047	1	0.00
16/07/2019	R209 On 01-August-19	9.80	Put	Bond Future	82	0	82	0	0.00
16/07/2019	R209 On 01-August-19	10.15	Put	Bond Future	7	0	7	0	0.00
16/07/2019	R209 On 01-August-19	10.17	Put	Bond Future	6	0	6	0	0.00
16/07/2019	R209 On 07-November-19			Bond Future	9.44	74.3831	9.4364	74.3831	4,530.00
16/07/2019	R209 On 07-November-19	8.92	Call	Bond Future	644	0	644	0	8,000.00
16/07/2019	R209 On 07-November-19	9.80	Call	Bond Future	3486	3	3486	3	0.00
16/07/2019	R209 On 07-November-19	9.33	Call	Bond Future	1684	0	1684	0	8,000.00
16/07/2019	R209 On 07-November-19	9.82	Call	Bond Future	3577	4	3577	4	0.00
16/07/2019	R209 On 07-November-19	9.77	Call	Bond Future	3352	0	3352	0	0.00
16/07/2019	R209 On 07-November-19	9.81	Call	Bond Future	3531	4	3531	4	0.00
16/07/2019	R209 On 07-November-19	9.81	Put	Bond Future	1111	1	1111	1	0.00
16/07/2019	R209 On 07-November-19	9.82	Put	Bond Future	1093	1	1093	1	0.00
16/07/2019	R209 On 07-November-19	9.33	Put	Bond Future	2395	0	2395	0	0.00
16/07/2019	R209 On 07-November-19	9.77	Put	Bond Future	1185	0	1185	0	8,000.00
16/07/2019	R209 On 07-November-19	9.80	Put	Bond Future	1129	1	1129	1	0.00
16/07/2019	R209 On 07-November-19	8.92	Put	Bond Future	4189	0	4189	0	0.00
16/07/2019	R209 On 06-February-20			Bond Future	9.49	75.7872	9.4900	75.7872	0.00
16/07/2019	R209 On 06-February-20	9.51	Call	Bond Future	2891	3	2891	3	0.00
16/07/2019	R209 On 06-February-20	9.52	Call	Bond Future	2926	3	2926	3	0.00
16/07/2019	R209 On 06-February-20	9.50	Call	Bond Future	2856	3	2856	3	0.00
16/07/2019	R209 On 06-February-20	9.50	Put	Bond Future	2790	3	2790	3	0.00
16/07/2019	R209 On 06-February-20	9.51	Put	Bond Future	2760	3	2760	3	0.00
16/07/2019	R209 On 06-February-20	9.52	Put	Bond Future	2729	3	2729	3	0.00
16/07/2019	R209 On 07-May-20			Bond Future	9.54	74.1246	9.5392	74.1246	0.00
16/07/2019	R209 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2019	R209 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
16/07/2019	R209 On 07-May-20	9.46	Call	Bond Future	0	0	0	0	0.00
16/07/2019	R209 On 07-May-20	9.46	Put	Bond Future	517	0	517	0	0.00
16/07/2019	R209 On 07-May-20	9.47	Put	Bond Future	452	0	452	0	0.00
16/07/2019	R209 On 07-May-20	9.45	Put	Bond Future	583	1	583	1	0.00
16/07/2019	R210 On 01-August-19			Bond Future	191.18	191.1668	191.1806	191.1668	2,132.00
16/07/2019	R210 On 07-November-19			Bond Future	192.35	192.3629	192.3499	192.3629	0.00
16/07/2019	R210 On 06-February-20			Bond Future	195.94	196.0390	195.9441	196.0390	0.00
16/07/2019	R210 On 07-May-20			Bond Future	197.06	197.2863	197.0606	197.2863	0.00
16/07/2019	R212 On 01-August-19			Bond Future	160.46	160.4160	160.4641	160.4160	6,164.00
16/07/2019	R212 On 07-November-19			Bond Future	163.63	163.6070	163.6332	163.6070	1,526.00
16/07/2019	R212 On 06-February-20			Bond Future	164.44	164.4873	164.4447	164.4873	0.00
16/07/2019	R212 On 07-May-20			Bond Future	167.61	167.7590	167.6066	167.7590	0.00
16/07/2019	R213 On 01-August-19			Bond Future	8.91	89.4592	8.9054	89.4592	17,638.00
16/07/2019	R213 On 01-August-19	9.98	Call	Bond Future	6596	7	6596	7	0.00
16/07/2019	R213 On 01-August-19	9.99	Call	Bond Future	6654	7	6654	7	0.00
16/07/2019	R213 On 01-August-19	10.00	Call	Bond Future	6712	7	6712	7	0.00
16/07/2019	R213 On 01-August-19	10.00	Put	Bond Future	0	0	0	0	0.00
16/07/2019	R213 On 01-August-19	9.98	Put	Bond Future	0	0	0	0	0.00
16/07/2019	R213 On 01-August-19	9.99	Put	Bond Future	0	0	0	0	0.00
16/07/2019	R213 On 07-November-19			Bond Future	8.96	87.6637	8.9637	87.6637	3,090.00
16/07/2019	R213 On 07-November-19	9.58	Call	Bond Future	4447	4	4447	4	0.00
16/07/2019	R213 On 07-November-19	9.59	Call	Bond Future	4496	5	4496	5	0.00
16/07/2019	R213 On 07-November-19	9.60	Call	Bond Future	4545	5	4545	5	0.00
16/07/2019	R213 On 07-November-19	9.60	Put	Bond Future	622	1	622	1	0.00
16/07/2019	R213 On 07-November-19	9.58	Put	Bond Future	644	1	644	1	0.00
16/07/2019	R213 On 07-November-19	9.59	Put	Bond Future	633	1	633	1	0.00
16/07/2019	R213 On 06-February-20			Bond Future	9.02	89.3183	9.0174	89.3183	0.00
16/07/2019	R213 On 06-February-20	9.28	Call	Bond Future	3532	4	3532	4	0.00
16/07/2019	R213 On 06-February-20	9.27	Call	Bond Future	3492	4	3492	4	0.00
16/07/2019	R213 On 06-February-20	9.26	Call	Bond Future	3453	4	3453	4	0.00
16/07/2019	R213 On 06-February-20	9.27	Put	Bond Future	1932	2	1932	2	0.00
16/07/2019	R213 On 06-February-20	9.26	Put	Bond Future	1954	2	1954	2	0.00
16/07/2019	R213 On 06-February-20	9.28	Put	Bond Future	1910	2	1910	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
16/07/2019	R213 On 07-May-20			Bond Future	9.06	87.5195	9.0597	87.5195	0.00
16/07/2019	R213 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	0.00
16/07/2019	R213 On 07-May-20	9.01	Call	Bond Future	0	0	0	0	0.00
16/07/2019	R213 On 07-May-20	9.02	Call	Bond Future	0	0	0	0	0.00
16/07/2019	R213 On 07-May-20	9.02	Put	Bond Future	245	0	245	0	0.00
16/07/2019	R213 On 07-May-20	9.00	Put	Bond Future	369	0	369	0	0.00
16/07/2019	R213 On 07-May-20	9.01	Put	Bond Future	307	0	307	0	0.00
16/07/2019	R214 On 01-August-19			Bond Future	9.67	74.2427	9.6669	74.2427	16,514.00
16/07/2019	R214 On 01-August-19	10.33	Call	Bond Future	4387	4	4387	4	0.00
16/07/2019	R214 On 01-August-19	10.34	Call	Bond Future	4449	4	4449	4	0.00
16/07/2019	R214 On 01-August-19	10.32	Call	Bond Future	4326	4	4326	4	0.00
16/07/2019	R214 On 01-August-19	10.32	Put	Bond Future	19	0	19	0	0.00
16/07/2019	R214 On 01-August-19	10.33	Put	Bond Future	18	0	18	0	0.00
16/07/2019	R214 On 01-August-19	10.34	Put	Bond Future	16	0	16	0	0.00
16/07/2019	R214 On 07-November-19			Bond Future	9.73	72.4023	9.7326	72.4023	0.00
16/07/2019	R214 On 07-November-19	10.01	Call	Bond Future	3282	3	3282	3	0.00
16/07/2019	R214 On 07-November-19	10.00	Call	Bond Future	3238	3	3238	3	0.00
16/07/2019	R214 On 07-November-19	10.02	Call	Bond Future	3326	3	3326	3	0.00
16/07/2019	R214 On 07-November-19	10.00	Put	Bond Future	1444	1	1444	1	0.00
16/07/2019	R214 On 07-November-19	10.01	Put	Bond Future	1422	1	1422	1	0.00
16/07/2019	R214 On 07-November-19	10.02	Put	Bond Future	1401	1	1401	1	0.00
16/07/2019	R214 On 06-February-20			Bond Future	9.79	73.7688	9.7936	73.7688	0.00
16/07/2019	R214 On 06-February-20	9.71	Call	Bond Future	2718	3	2718	3	0.00
16/07/2019	R214 On 06-February-20	9.73	Call	Bond Future	2786	3	2786	3	0.00
16/07/2019	R214 On 06-February-20	9.72	Call	Bond Future	2752	3	2752	3	0.00
16/07/2019	R214 On 06-February-20	9.72	Put	Bond Future	3254	3	3254	3	0.00
16/07/2019	R214 On 06-February-20	9.73	Put	Bond Future	3220	3	3220	3	0.00
16/07/2019	R214 On 06-February-20	9.71	Put	Bond Future	3288	3	3288	3	0.00
16/07/2019	R214 On 07-May-20			Bond Future	9.85	71.9182	9.8453	71.9182	0.00
16/07/2019	R214 On 07-May-20	9.76	Call	Bond Future	0	0	0	0	0.00
16/07/2019	R214 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
16/07/2019	R214 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
16/07/2019	R214 On 07-May-20	9.75	Put	Bond Future	644	1	644	1	0.00
16/07/2019	R214 On 07-May-20	9.76	Put	Bond Future	576	1	576	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
16/07/2019	R214 On 07-May-20	9.77	Put	Bond Future	509	0	509	0	0.00
16/07/2019	R248 On 01-August-19			Bond Future	9.69	94.6514	9.6869	94.6514	97,484.00
16/07/2019	R248 On 01-August-19	10.36	Call	Bond Future	5667	6	5667	6	0.00
16/07/2019	R248 On 01-August-19	10.35	Call	Bond Future	5589	6	5589	6	0.00
16/07/2019	R248 On 01-August-19	10.34	Call	Bond Future	5511	5	5511	5	0.00
16/07/2019	R248 On 01-August-19	10.35	Put	Bond Future	18	0	18	0	0.00
16/07/2019	R248 On 01-August-19	10.34	Put	Bond Future	20	0	20	0	0.00
16/07/2019	R248 On 01-August-19	10.36	Put	Bond Future	17	0	17	0	0.00
16/07/2019	R248 On 07-November-19			Bond Future	9.75	92.0701	9.7528	92.0701	2,048.00
16/07/2019	R248 On 07-November-19	10.03	Call	Bond Future	4106	4	4106	4	0.00
16/07/2019	R248 On 07-November-19	10.02	Call	Bond Future	4050	4	4050	4	0.00
16/07/2019	R248 On 07-November-19	10.01	Call	Bond Future	3994	4	3994	4	0.00
16/07/2019	R248 On 07-November-19	10.02	Put	Bond Future	1759	2	1759	2	0.00
16/07/2019	R248 On 07-November-19	10.01	Put	Bond Future	1787	2	1787	2	0.00
16/07/2019	R248 On 07-November-19	10.03	Put	Bond Future	1731	2	1731	2	0.00
16/07/2019	R248 On 06-February-20			Bond Future	9.81	93.8079	9.8139	93.8079	0.00
16/07/2019	R248 On 06-February-20	9.71	Call	Bond Future	3269	3	3269	3	0.00
16/07/2019	R248 On 06-February-20	9.72	Call	Bond Future	3312	3	3312	3	0.00
16/07/2019	R248 On 06-February-20	9.70	Call	Bond Future	3226	3	3226	3	0.00
16/07/2019	R248 On 06-February-20	9.72	Put	Bond Future	4132	4	4132	4	0.00
16/07/2019	R248 On 06-February-20	9.70	Put	Bond Future	4223	4	4223	4	0.00
16/07/2019	R248 On 06-February-20	9.71	Put	Bond Future	4177	4	4177	4	0.00
16/07/2019	R248 On 07-May-20			Bond Future	9.87	91.2086	9.8657	91.2086	0.00
16/07/2019	R248 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
16/07/2019	R248 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
16/07/2019	R248 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	0.00
16/07/2019	R248 On 07-May-20	9.78	Put	Bond Future	741	1	741	1	0.00
16/07/2019	R248 On 07-May-20	9.77	Put	Bond Future	828	1	828	1	0.00
16/07/2019	R248 On 07-May-20	9.79	Put	Bond Future	654	1	654	1	0.00