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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
17/07/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	2025 On 01-August-19			Bond Future	136.81	136.7768	136.8141	136.7768	1,622.00
17/07/2019	2025 On 07-November-19			Bond Future	139.52	139.4781	139.5161	139.4781	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
17/07/2019	2025 On 06-February-20			Bond Future	140.65	140.6102	140.6490	140.6102	0.00
17/07/2019	2025 On 07-May-20			Bond Future	143.35	143.3138	143.3530	143.3138	0.00
17/07/2019	2029 On 01-August-19			Bond Future	103.22	103.1024	103.2203	103.1024	4,110.00
17/07/2019	2029 On 07-November-19			Bond Future	104.16	104.0443	104.1646	104.0443	400.00
17/07/2019	2029 On 06-February-20			Bond Future	106.11	105.9885	106.1109	105.9885	0.00
17/07/2019	2029 On 07-May-20			Bond Future	107.04	106.9134	107.0381	106.9134	0.00
17/07/2019	2030 On 01-August-19			Bond Future	8.69	95.3735	8.6884	95.3735	71,814.00
17/07/2019	2030 On 01-August-19	9.22	Call	Bond Future	3430	3	3430	3	5,400.00
17/07/2019	2030 On 01-August-19	9.69	Call	Bond Future	6299	6	6299	6	0.00
17/07/2019	2030 On 01-August-19	8.35	Call	Bond Future	49	0	49	0	2,025.00
17/07/2019	2030 On 01-August-19	9.68	Call	Bond Future	6239	6	6239	6	0.00
17/07/2019	2030 On 01-August-19	8.67	Call	Bond Future	584	1	584	1	5,400.00
17/07/2019	2030 On 01-August-19	9.15	Call	Bond Future	3003	3	3003	3	2,025.00
17/07/2019	2030 On 01-August-19	9.91	Call	Bond Future	7608	8	7608	8	0.00
17/07/2019	2030 On 01-August-19	9.92	Call	Bond Future	7666	8	7666	8	0.00
17/07/2019	2030 On 01-August-19	8.77	Call	Bond Future	952	1	952	1	0.00
17/07/2019	2030 On 01-August-19	9.24	Call	Bond Future	3553	3	3553	3	0.00
17/07/2019	2030 On 01-August-19	9.27	Call	Bond Future	3737	4	3737	4	0.00
17/07/2019	2030 On 01-August-19	9.08	Call	Bond Future	2581	3	2581	3	0.00
17/07/2019	2030 On 01-August-19	9.90	Call	Bond Future	7549	7	7549	7	0.00
17/07/2019	2030 On 01-August-19	8.77	Put	Bond Future	417	0	417	0	0.00
17/07/2019	2030 On 01-August-19	9.92	Put	Bond Future	0	0	0	0	0.00
17/07/2019	2030 On 01-August-19	9.08	Put	Bond Future	50	0	50	0	6,570.00
17/07/2019	2030 On 01-August-19	9.24	Put	Bond Future	13	0	13	0	0.00
17/07/2019	2030 On 01-August-19	9.27	Put	Bond Future	10	0	10	0	0.00
17/07/2019	2030 On 01-August-19	9.90	Put	Bond Future	0	0	0	0	0.00
17/07/2019	2030 On 01-August-19	9.68	Put	Bond Future	0	0	0	0	4,771.00
17/07/2019	2030 On 01-August-19	9.91	Put	Bond Future	0	0	0	0	0.00
17/07/2019	2030 On 01-August-19	8.67	Put	Bond Future	705	1	705	1	0.00
17/07/2019	2030 On 01-August-19	9.15	Put	Bond Future	29	0	29	0	0.00
17/07/2019	2030 On 01-August-19	9.22	Put	Bond Future	16	0	16	0	0.00
17/07/2019	2030 On 01-August-19	9.69	Put	Bond Future	0	0	0	0	5,400.00
17/07/2019	2030 On 01-August-19	8.35	Put	Bond Future	2310	2	2310	2	0.00
17/07/2019	2030 On 07-November-19			Bond Future	8.74	97.2316	8.7389	97.2316	737.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2019	2030 On 07-November-19	9.48	Call	Bond Future	5097	5	5097	5	0.00
17/07/2019	2030 On 07-November-19	9.10	Call	Bond Future	3239	3	3239	3	5,500.00
17/07/2019	2030 On 07-November-19	8.60	Call	Bond Future	1370	1	1370	1	5,500.00
17/07/2019	2030 On 07-November-19	9.76	Call	Bond Future	6574	7	6574	7	0.00
17/07/2019	2030 On 07-November-19	9.49	Call	Bond Future	5149	5	5149	5	0.00
17/07/2019	2030 On 07-November-19	9.47	Call	Bond Future	5045	5	5045	5	0.00
17/07/2019	2030 On 07-November-19	9.70	Call	Bond Future	6255	6	6255	6	0.00
17/07/2019	2030 On 07-November-19	8.57	Call	Bond Future	1285	1	1285	1	0.00
17/07/2019	2030 On 07-November-19	9.12	Call	Bond Future	3330	3	3330	3	0.00
17/07/2019	2030 On 07-November-19	9.12	Put	Bond Future	913	1	913	1	0.00
17/07/2019	2030 On 07-November-19	9.70	Put	Bond Future	312	0	312	0	0.00
17/07/2019	2030 On 07-November-19	9.47	Put	Bond Future	479	1	479	1	0.00
17/07/2019	2030 On 07-November-19	8.57	Put	Bond Future	2383	2	2383	2	0.00
17/07/2019	2030 On 07-November-19	9.10	Put	Bond Future	947	1	947	1	0.00
17/07/2019	2030 On 07-November-19	9.48	Put	Bond Future	470	1	470	1	0.00
17/07/2019	2030 On 07-November-19	8.60	Put	Bond Future	2272	2	2272	2	0.00
17/07/2019	2030 On 07-November-19	9.76	Put	Bond Future	277	0	277	0	5,500.00
17/07/2019	2030 On 07-November-19	9.49	Put	Bond Future	462	1	462	1	0.00
17/07/2019	2030 On 06-February-20			Bond Future	8.78	95.0164	8.7841	95.0164	0.00
17/07/2019	2030 On 06-February-20	9.14	Call	Bond Future	3823	4	3823	4	0.00
17/07/2019	2030 On 06-February-20	9.15	Call	Bond Future	3865	4	3865	4	0.00
17/07/2019	2030 On 06-February-20	9.16	Call	Bond Future	3907	4	3907	4	0.00
17/07/2019	2030 On 06-February-20	9.16	Put	Bond Future	1566	2	1566	2	0.00
17/07/2019	2030 On 06-February-20	9.14	Put	Bond Future	1604	2	1604	2	0.00
17/07/2019	2030 On 06-February-20	9.15	Put	Bond Future	1585	2	1585	2	0.00
17/07/2019	2030 On 07-May-20			Bond Future	8.83	96.8220	8.8257	96.8220	0.00
17/07/2019	2030 On 07-May-20	8.80	Call	Bond Future	3117	0	3117	0	0.00
17/07/2019	2030 On 07-May-20	8.79	Call	Bond Future	3084	0	3084	0	0.00
17/07/2019	2030 On 07-May-20	8.78	Call	Bond Future	3051	0	3051	0	0.00
17/07/2019	2030 On 07-May-20	8.79	Put	Bond Future	3306	0	3306	0	0.00
17/07/2019	2030 On 07-May-20	8.78	Put	Bond Future	3335	0	3335	0	0.00
17/07/2019	2030 On 07-May-20	8.80	Put	Bond Future	3276	0	3276	0	0.00
17/07/2019	2032 On 01-August-19			Bond Future	9.04	96.9009	9.0395	96.9009	49,385.00
17/07/2019	2032 On 01-August-19	10.11	Call	Bond Future	7237	7	7237	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2019	2032 On 01-August-19	10.10	Call	Bond Future	7173	7	7173	7	0.00
17/07/2019	2032 On 01-August-19	10.09	Call	Bond Future	7109	7	7109	7	0.00
17/07/2019	2032 On 01-August-19	10.09	Put	Bond Future	0	0	0	0	0.00
17/07/2019	2032 On 01-August-19	10.11	Put	Bond Future	0	0	0	0	0.00
17/07/2019	2032 On 01-August-19	10.10	Put	Bond Future	0	0	0	0	0.00
17/07/2019	2032 On 07-November-19			Bond Future	9.10	94.6285	9.1000	94.6285	23.00
17/07/2019	2032 On 07-November-19	9.72	Call	Bond Future	4941	5	4941	5	0.00
17/07/2019	2032 On 07-November-19	9.71	Call	Bond Future	4887	5	4887	5	0.00
17/07/2019	2032 On 07-November-19	9.70	Call	Bond Future	4834	5	4834	5	0.00
17/07/2019	2032 On 07-November-19	9.71	Put	Bond Future	735	1	735	1	0.00
17/07/2019	2032 On 07-November-19	9.70	Put	Bond Future	748	1	748	1	0.00
17/07/2019	2032 On 07-November-19	9.72	Put	Bond Future	723	1	723	1	0.00
17/07/2019	2032 On 06-February-20			Bond Future	9.15	96.3742	9.1536	96.3742	0.00
17/07/2019	2032 On 06-February-20	9.39	Call	Bond Future	3670	4	3670	4	0.00
17/07/2019	2032 On 06-February-20	9.40	Call	Bond Future	3711	4	3711	4	0.00
17/07/2019	2032 On 06-February-20	9.38	Call	Bond Future	3628	4	3628	4	0.00
17/07/2019	2032 On 06-February-20	9.38	Put	Bond Future	2081	2	2081	2	0.00
17/07/2019	2032 On 06-February-20	9.39	Put	Bond Future	2055	2	2055	2	0.00
17/07/2019	2032 On 06-February-20	9.40	Put	Bond Future	2030	2	2030	2	0.00
17/07/2019	2032 On 07-May-20			Bond Future	9.20	94.0444	9.2022	94.0444	0.00
17/07/2019	2032 On 07-May-20	9.17	Call	Bond Future	3482	0	3482	0	0.00
17/07/2019	2032 On 07-May-20	9.19	Call	Bond Future	3552	0	3552	0	0.00
17/07/2019	2032 On 07-May-20	9.18	Call	Bond Future	3517	0	3517	0	0.00
17/07/2019	2032 On 07-May-20	9.18	Put	Bond Future	3668	0	3668	0	0.00
17/07/2019	2032 On 07-May-20	9.19	Put	Bond Future	3635	0	3635	0	0.00
17/07/2019	2032 On 07-May-20	9.17	Put	Bond Future	3701	0	3701	0	0.00
17/07/2019	2033 On 01-August-19			Bond Future	104.14	104.1090	104.1388	104.1090	6,090.00
17/07/2019	2033 On 07-November-19			Bond Future	105.03	104.9951	105.0256	104.9951	50.00
17/07/2019	2033 On 06-February-20			Bond Future	106.99	106.9570	106.9881	106.9570	0.00
17/07/2019	2033 On 07-May-20			Bond Future	107.85	107.8173	107.8487	107.8173	0.00
17/07/2019	2037 On 01-August-19			Bond Future	9.48	91.7033	9.4803	91.7033	61,731.00
17/07/2019	2037 On 01-August-19	10.29	Call	Bond Future	6096	6	6096	6	0.00
17/07/2019	2037 On 01-August-19	10.31	Call	Bond Future	6238	6	6238	6	0.00
17/07/2019	2037 On 01-August-19	10.30	Call	Bond Future	6167	6	6167	6	0.00

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17/07/2019	2037 On 01-August-19	10.30	Put	Bond Future	3	0	3	0	0.00
17/07/2019	2037 On 01-August-19	10.31	Put	Bond Future	3	0	3	0	0.00
17/07/2019	2037 On 01-August-19	10.29	Put	Bond Future	3	0	3	0	0.00
17/07/2019	2037 On 07-November-19			Bond Future	9.54	93.4899	9.5445	93.4899	100.00
17/07/2019	2037 On 07-November-19	9.95	Call	Bond Future	4290	4	4290	4	0.00
17/07/2019	2037 On 07-November-19	9.97	Call	Bond Future	4399	4	4399	4	0.00
17/07/2019	2037 On 07-November-19	9.96	Call	Bond Future	4344	4	4344	4	0.00
17/07/2019	2037 On 07-November-19	9.96	Put	Bond Future	1180	1	1180	1	0.00
17/07/2019	2037 On 07-November-19	9.97	Put	Bond Future	1160	1	1160	1	0.00
17/07/2019	2037 On 07-November-19	9.95	Put	Bond Future	1200	1	1200	1	0.00
17/07/2019	2037 On 06-February-20			Bond Future	9.60	90.9551	9.6035	90.9551	0.00
17/07/2019	2037 On 06-February-20	9.68	Call	Bond Future	3539	4	3539	4	0.00
17/07/2019	2037 On 06-February-20	9.67	Call	Bond Future	3496	4	3496	4	0.00
17/07/2019	2037 On 06-February-20	9.66	Call	Bond Future	3454	3	3454	3	0.00
17/07/2019	2037 On 06-February-20	9.67	Put	Bond Future	2985	3	2985	3	0.00
17/07/2019	2037 On 06-February-20	9.66	Put	Bond Future	3020	3	3020	3	0.00
17/07/2019	2037 On 06-February-20	9.68	Put	Bond Future	2951	3	2951	3	0.00
17/07/2019	2037 On 07-May-20			Bond Future	9.66	92.6836	9.6597	92.6836	0.00
17/07/2019	2037 On 07-May-20	9.59	Call	Bond Future	3872	0	3872	0	0.00
17/07/2019	2037 On 07-May-20	9.60	Call	Bond Future	3911	0	3911	0	0.00
17/07/2019	2037 On 07-May-20	9.61	Call	Bond Future	3949	0	3949	0	0.00
17/07/2019	2037 On 07-May-20	9.61	Put	Bond Future	4329	1	4329	1	0.00
17/07/2019	2037 On 07-May-20	9.59	Put	Bond Future	4406	1	4406	1	0.00
17/07/2019	2037 On 07-May-20	9.60	Put	Bond Future	4368	1	4368	1	0.00
17/07/2019	2038 On 01-August-19			Bond Future	122.21	121.8154	122.2109	121.8154	11,341.00
17/07/2019	2038 On 07-November-19			Bond Future	124.62	124.2212	124.6248	124.2212	2,272.00
17/07/2019	2038 On 06-February-20			Bond Future	125.29	124.8841	125.2950	124.8841	0.00
17/07/2019	2038 On 07-May-20			Bond Future	127.70	127.2852	127.7039	127.2852	0.00
17/07/2019	2040 On 01-August-19			Bond Future	9.62	94.4848	9.6205	94.4848	41,019.00
17/07/2019	2040 On 01-August-19	10.36	Call	Bond Future	5966	6	5966	6	0.00
17/07/2019	2040 On 01-August-19	10.37	Call	Bond Future	6042	6	6042	6	0.00
17/07/2019	2040 On 01-August-19	10.38	Call	Bond Future	6118	6	6118	6	0.00
17/07/2019	2040 On 01-August-19	10.38	Put	Bond Future	5	0	5	0	0.00
17/07/2019	2040 On 01-August-19	10.36	Put	Bond Future	5	0	5	0	0.00

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17/07/2019	2040 On 01-August-19	10.37	Put	Bond Future	5	0	5	0	0.00
17/07/2019	2040 On 07-November-19			Bond Future	9.69	96.3257	9.6863	96.3257	0.00
17/07/2019	2040 On 07-November-19	10.03	Call	Bond Future	4193	4	4193	4	0.00
17/07/2019	2040 On 07-November-19	9.80	Call	Bond Future	2991	3	2991	3	1,260.00
17/07/2019	2040 On 07-November-19	9.30	Call	Bond Future	1052	1	1052	1	1,260.00
17/07/2019	2040 On 07-November-19	10.04	Call	Bond Future	4249	4	4249	4	0.00
17/07/2019	2040 On 07-November-19	10.05	Call	Bond Future	4307	4	4307	4	0.00
17/07/2019	2040 On 07-November-19	10.05	Put	Bond Future	1336	1	1336	1	0.00
17/07/2019	2040 On 07-November-19	10.03	Put	Bond Future	1381	2	1381	2	0.00
17/07/2019	2040 On 07-November-19	9.80	Put	Bond Future	2046	2	2046	2	0.00
17/07/2019	2040 On 07-November-19	9.30	Put	Bond Future	4379	5	4379	5	0.00
17/07/2019	2040 On 07-November-19	10.04	Put	Bond Future	1358	1	1358	1	0.00
17/07/2019	2040 On 06-February-20			Bond Future	9.75	93.5926	9.7469	93.5926	0.00
17/07/2019	2040 On 06-February-20	9.74	Call	Bond Future	3387	3	3387	3	0.00
17/07/2019	2040 On 06-February-20	9.76	Call	Bond Future	3474	3	3474	3	0.00
17/07/2019	2040 On 06-February-20	9.75	Call	Bond Future	3431	3	3431	3	0.00
17/07/2019	2040 On 06-February-20	9.75	Put	Bond Future	3405	4	3405	4	0.00
17/07/2019	2040 On 06-February-20	9.76	Put	Bond Future	3366	4	3366	4	0.00
17/07/2019	2040 On 06-February-20	9.74	Put	Bond Future	3445	4	3445	4	0.00
17/07/2019	2040 On 07-May-20			Bond Future	9.80	95.3713	9.8049	95.3713	0.00
17/07/2019	2040 On 07-May-20	9.75	Call	Bond Future	4278	0	4278	0	0.00
17/07/2019	2040 On 07-May-20	9.74	Call	Bond Future	4237	0	4237	0	0.00
17/07/2019	2040 On 07-May-20	9.73	Call	Bond Future	4196	0	4196	0	0.00
17/07/2019	2040 On 07-May-20	9.73	Put	Bond Future	4811	1	4811	1	0.00
17/07/2019	2040 On 07-May-20	9.75	Put	Bond Future	4729	1	4729	1	0.00
17/07/2019	2040 On 07-May-20	9.74	Put	Bond Future	4770	1	4770	1	0.00
17/07/2019	2044 On 01-August-19			Bond Future	9.69	91.2409	9.6903	91.2409	38,001.00
17/07/2019	2044 On 01-August-19	10.39	Call	Bond Future	5725	6	5725	6	0.00
17/07/2019	2044 On 01-August-19	10.53	Call	Bond Future	6790	7	6790	7	0.00
17/07/2019	2044 On 01-August-19	9.39	Call	Bond Future	117	0	117	0	228.00
17/07/2019	2044 On 01-August-19	10.38	Call	Bond Future	5648	6	5648	6	0.00
17/07/2019	2044 On 01-August-19	9.36	Call	Bond Future	88	0	88	0	100.00
17/07/2019	2044 On 01-August-19	9.74	Call	Bond Future	1137	1	1137	1	228.00
17/07/2019	2044 On 01-August-19	10.27	Call	Bond Future	4802	5	4802	5	0.00

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17/07/2019	2044 On 01-August-19	10.40	Call	Bond Future	5801	6	5801	6	0.00
17/07/2019	2044 On 01-August-19	9.86	Call	Bond Future	1816	2	1816	2	100.00
17/07/2019	2044 On 01-August-19	10.53	Put	Bond Future	3	0	3	0	100.00
17/07/2019	2044 On 01-August-19	9.39	Put	Bond Future	2769	3	2769	3	0.00
17/07/2019	2044 On 01-August-19	9.74	Put	Bond Future	709	1	709	1	0.00
17/07/2019	2044 On 01-August-19	10.27	Put	Bond Future	23	0	23	0	228.00
17/07/2019	2044 On 01-August-19	10.38	Put	Bond Future	10	0	10	0	0.00
17/07/2019	2044 On 01-August-19	9.36	Put	Bond Future	3012	3	3012	3	0.00
17/07/2019	2044 On 01-August-19	10.40	Put	Bond Future	8	0	8	0	0.00
17/07/2019	2044 On 01-August-19	9.86	Put	Bond Future	371	0	371	0	0.00
17/07/2019	2044 On 01-August-19	10.39	Put	Bond Future	9	0	9	0	0.00
17/07/2019	2044 On 07-November-19			Bond Future	9.75	93.0185	9.7547	93.0185	0.00
17/07/2019	2044 On 07-November-19	10.06	Call	Bond Future	4076	4	4076	4	0.00
17/07/2019	2044 On 07-November-19	10.52	Call	Bond Future	6871	7	6871	7	0.00
17/07/2019	2044 On 07-November-19	10.05	Call	Bond Future	4020	4	4020	4	0.00
17/07/2019	2044 On 07-November-19	9.19	Call	Bond Future	651	1	651	1	328.00
17/07/2019	2044 On 07-November-19	9.74	Call	Bond Future	2471	2	2471	2	328.00
17/07/2019	2044 On 07-November-19	10.07	Call	Bond Future	4132	4	4132	4	0.00
17/07/2019	2044 On 07-November-19	10.05	Put	Bond Future	1562	2	1562	2	0.00
17/07/2019	2044 On 07-November-19	9.19	Put	Bond Future	5682	6	5682	6	0.00
17/07/2019	2044 On 07-November-19	10.07	Put	Bond Future	1511	2	1511	2	0.00
17/07/2019	2044 On 07-November-19	9.74	Put	Bond Future	2597	3	2597	3	0.00
17/07/2019	2044 On 07-November-19	10.06	Put	Bond Future	1536	2	1536	2	0.00
17/07/2019	2044 On 07-November-19	10.52	Put	Bond Future	723	1	723	1	328.00
17/07/2019	2044 On 06-February-20			Bond Future	9.81	90.3498	9.8140	90.3498	0.00
17/07/2019	2044 On 06-February-20	9.09	Call	Bond Future	1034	1	1034	1	328.00
17/07/2019	2044 On 06-February-20	9.77	Call	Bond Future	3323	3	3323	3	0.00
17/07/2019	2044 On 06-February-20	9.74	Call	Bond Future	3195	3	3195	3	328.00
17/07/2019	2044 On 06-February-20	9.76	Call	Bond Future	3280	3	3280	3	0.00
17/07/2019	2044 On 06-February-20	10.78	Call	Bond Future	8754	9	8754	9	0.00
17/07/2019	2044 On 06-February-20	9.78	Call	Bond Future	3367	3	3367	3	0.00
17/07/2019	2044 On 06-February-20	9.76	Put	Bond Future	3737	4	3737	4	0.00
17/07/2019	2044 On 06-February-20	9.78	Put	Bond Future	3654	4	3654	4	0.00
17/07/2019	2044 On 06-February-20	10.78	Put	Bond Future	1194	1	1194	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
17/07/2019	2044 On 06-February-20	9.77	Put	Bond Future	3696	4	3696	4	0.00
17/07/2019	2044 On 06-February-20	9.74	Put	Bond Future	3822	4	3822	4	0.00
17/07/2019	2044 On 06-February-20	9.09	Put	Bond Future	7490	8	7490	8	0.00
17/07/2019	2044 On 07-May-20			Bond Future	9.87	92.0669	9.8707	92.0669	0.00
17/07/2019	2044 On 07-May-20	9.79	Call	Bond Future	4209	0	4209	0	0.00
17/07/2019	2044 On 07-May-20	9.81	Call	Bond Future	4292	0	4292	0	0.00
17/07/2019	2044 On 07-May-20	9.80	Call	Bond Future	4251	0	4251	0	0.00
17/07/2019	2044 On 07-May-20	9.80	Put	Bond Future	4843	1	4843	1	0.00
17/07/2019	2044 On 07-May-20	9.79	Put	Bond Future	4886	1	4886	1	0.00
17/07/2019	2044 On 07-May-20	9.81	Put	Bond Future	4801	1	4801	1	0.00
17/07/2019	2046 On 01-August-19			Bond Future	114.73	114.7999	114.7283	114.7999	12,638.00
17/07/2019	2046 On 07-November-19			Bond Future	115.27	115.3479	115.2750	115.3479	0.00
17/07/2019	2046 On 06-February-20			Bond Future	117.43	117.5031	117.4288	117.5031	0.00
17/07/2019	2046 On 07-May-20			Bond Future	117.94	118.0136	117.9377	118.0136	0.00
17/07/2019	2050 On 01-August-19			Bond Future	118.24	118.2080	118.2429	118.2080	10,821.00
17/07/2019	2050 On 07-November-19			Bond Future	120.58	120.5426	120.5782	120.5426	3,348.00
17/07/2019	2050 On 06-February-20			Bond Future	121.00	120.9591	120.9952	120.9591	0.00
17/07/2019	2050 On 07-May-20			Bond Future	123.32	123.2848	123.3215	123.2848	0.00
17/07/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	AL37 On 01-August-19			Index Future	658.42	658.4850	658.4150	658.4850	0.00
17/07/2019	AL37 On 07-November-19			Index Future	671.24	671.3140	671.2430	671.3140	0.00
17/07/2019	AL37 On 06-February-20			Index Future	683.63	683.6980	683.6260	683.6980	0.00
17/07/2019	AL37 On 07-May-20			Index Future	696.61	696.6860	696.6110	696.6860	0.00
17/07/2019	AL7T On 01-August-19			Index Future	770.07	769.7390	770.0690	769.7390	0.00
17/07/2019	AL7T On 07-November-19			Index Future	785.07	784.7360	785.0720	784.7360	0.00
17/07/2019	AL7T On 06-February-20			Index Future	799.56	799.2120	799.5550	799.2120	0.00
17/07/2019	AL7T On 07-May-20			Index Future	814.74	814.3940	814.7420	814.3940	0.00
17/07/2019	ALBI On 01-August-19			Index Future	689.67	689.0760	689.6740	689.0760	970.00
17/07/2019	ALBI On 07-November-19			Index Future	703.11	702.5020	703.1100	702.5020	0.00
17/07/2019	ALBI On 06-February-20			Index Future	716.08	715.4610	716.0810	715.4610	0.00
17/07/2019	ALBI On 07-May-20			Index Future	729.68	729.0520	729.6830	729.0520	0.00
17/07/2019	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
17/07/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/07/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2019	ES33 On 01-August-19			Bond Future	10.63	80.2077	10.6323	80.2077	350.00
17/07/2019	ES33 On 07-November-19			Bond Future	10.75	77.9772	10.7463	77.9772	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
17/07/2019	ES33 On 06-February-20			Bond Future	10.85	79.4156	10.8542	79.4156	0.00
17/07/2019	ES33 On 07-May-20			Bond Future	10.96	77.1294	10.9563	77.1294	0.00
17/07/2019	ES42 On 01-August-19			Bond Future	11.00	81.5228	10.9974	81.5228	4,919.00
17/07/2019	ES42 On 07-November-19			Bond Future	11.11	78.8459	11.1120	78.8459	0.00
17/07/2019	ES42 On 06-February-20			Bond Future	11.22	80.3004	11.2164	80.3004	0.00
17/07/2019	ES42 On 07-May-20			Bond Future	11.32	77.5612	11.3198	77.5612	0.00
17/07/2019	GOVI On 01-August-19			GOVI	682.99	682.3760	682.9860	682.3760	286.00
17/07/2019	GOVI On 01-August-19	638.69	Call	GOVI	442960	44	442960	44	0.00
17/07/2019	GOVI On 01-August-19	638.68	Call	GOVI	443060	44	443060	44	0.00
17/07/2019	GOVI On 01-August-19	638.67	Call	GOVI	443160	44	443160	44	0.00
17/07/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
17/07/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
17/07/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
17/07/2019	GOVI On 07-November-19			GOVI	696.29	695.6700	696.2930	695.6700	194.00
17/07/2019	GOVI On 07-November-19	672.90	Call	GOVI	233930	23	233930	23	0.00
17/07/2019	GOVI On 07-November-19	672.91	Call	GOVI	233830	23	233830	23	0.00
17/07/2019	GOVI On 07-November-19	672.92	Call	GOVI	233730	23	233730	23	0.00
17/07/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
17/07/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
17/07/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
17/07/2019	GOVI On 06-February-20			GOVI	709.14	708.5030	709.1370	708.5030	0.00
17/07/2019	GOVI On 06-February-20	703.15	Call	GOVI	59870	5	59870	5	0.00
17/07/2019	GOVI On 06-February-20	703.14	Call	GOVI	59970	5	59970	5	0.00
17/07/2019	GOVI On 06-February-20	703.13	Call	GOVI	60070	5	60070	5	0.00
17/07/2019	GOVI On 06-February-20	703.13	Put	GOVI	0	0	0	0	0.00
17/07/2019	GOVI On 06-February-20	703.15	Put	GOVI	0	0	0	0	0.00
17/07/2019	GOVI On 06-February-20	703.14	Put	GOVI	0	0	0	0	0.00
17/07/2019	GOVI On 07-May-20			GOVI	722.61	721.9620	722.6070	721.9620	0.00
17/07/2019	GOVI On 07-May-20	719.98	Call	GOVI	26270	2	26270	2	0.00
17/07/2019	GOVI On 07-May-20	720.00	Call	GOVI	26070	2	26070	2	0.00
17/07/2019	GOVI On 07-May-20	719.99	Call	GOVI	26170	2	26170	2	0.00
17/07/2019	GOVI On 07-May-20	720.00	Put	GOVI	0	0	0	0	0.00
17/07/2019	GOVI On 07-May-20	719.98	Put	GOVI	0	0	0	0	0.00
17/07/2019	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
17/07/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/07/2019	IGOV On 01-August-19			Index Future	262.02	261.8890	262.0230	261.8890	818.00
17/07/2019	IGOV On 07-November-19			Index Future	267.20	267.0610	267.1980	267.0610	218.00
17/07/2019	IGOV On 06-February-20			Index Future	272.19	272.0510	272.1910	272.0510	0.00
17/07/2019	IGOV On 07-May-20			Index Future	277.42	277.2810	277.4230	277.2810	0.00
17/07/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
17/07/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
17/07/2019	IS02 On 20-December-19			Interest Rate Swap	102.69	102.7000	102.6900	102.7000	0.00
17/07/2019	IS02 On 23-March-20			Interest Rate Swap	98.53	98.5300	98.5300	98.5300	0.00
17/07/2019	IS02 On 22-June-20			Interest Rate Swap	101.92	101.9200	101.9200	101.9200	0.00
17/07/2019	IS02 On 21-September-20			Interest Rate Swap	98.70	98.7000	98.7000	98.7000	0.00
17/07/2019	IS05 On 17-December-20			Interest Rate Swap	95.29	95.2900	95.2900	95.2900	0.00
17/07/2019	IS05 On 16-March-21			Interest Rate Swap	94.26	94.2600	94.2600	94.2600	0.00
17/07/2019	IS05 On 15-June-21			Interest Rate Swap	93.18	93.1800	93.1800	93.1800	0.00
17/07/2019	IS05 On 21-September-21			Interest Rate Swap	93.07	93.0700	93.0700	93.0700	0.00
17/07/2019	IS05 On 21-December-21			Interest Rate Swap	95.04	95.0400	95.0400	95.0400	51.00
17/07/2019	IS05 On 15-March-22			Interest Rate Swap	94.97	94.9700	94.9700	94.9700	0.00
17/07/2019	IS05 On 21-June-22			Interest Rate Swap	95.93	95.9200	95.9300	95.9200	0.00
17/07/2019	IS05 On 20-September-22			Interest Rate Swap	99.67	99.6500	99.6700	99.6500	0.00
17/07/2019	IS05 On 20-December-22			Interest Rate Swap	100.74	100.7200	100.7400	100.7200	0.00
17/07/2019	IS05 On 22-March-23			Interest Rate Swap	93.85	93.8200	93.8500	93.8200	0.00
17/07/2019	IS05 On 20-June-23			Interest Rate Swap	99.79	99.7500	99.7900	99.7500	0.00
17/07/2019	IS05 On 19-September-23			Interest Rate Swap	95.07	95.0300	95.0700	95.0300	0.00
17/07/2019	IS10 On 17-December-25			Interest Rate Swap	90.58	90.5400	90.5800	90.5400	0.00
17/07/2019	IS10 On 16-March-26			Interest Rate Swap	87.42	87.3800	87.4200	87.3800	0.00
17/07/2019	IS10 On 15-June-26			Interest Rate Swap	86.04	86.0000	86.0400	86.0000	0.00
17/07/2019	IS10 On 21-September-26			Interest Rate Swap	88.16	88.1200	88.1600	88.1200	0.00
17/07/2019	IS10 On 21-December-26			Interest Rate Swap	91.99	91.9300	91.9900	91.9300	0.00
17/07/2019	IS10 On 15-March-27			Interest Rate Swap	90.47	90.4100	90.4700	90.4100	0.00
17/07/2019	IS10 On 21-June-27			Interest Rate Swap	92.55	92.4700	92.5500	92.4700	0.00
17/07/2019	IS10 On 20-September-27			Interest Rate Swap	98.07	98.0000	98.0700	98.0000	0.00
17/07/2019	IS10 On 20-December-27			Interest Rate Swap	98.41	98.3300	98.4100	98.3300	0.00
17/07/2019	IS10 On 22-March-28			Interest Rate Swap	91.73	91.6600	91.7300	91.6600	0.00
17/07/2019	IS10 On 20-June-28			Interest Rate Swap	99.08	99.0100	99.0800	99.0100	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
17/07/2019	IS10 On 19-September-28			Interest Rate Swap	92.45	92.3900	92.4500	92.3900	0.00
17/07/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/07/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/07/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
17/07/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
17/07/2019	R023 On 01-August-19			Bond Future	7.10	105.3836	7.0974	105.3836	60,400.00
17/07/2019	R023 On 01-August-19	8.93	Call	Bond Future	5566	6	5566	6	0.00
17/07/2019	R023 On 01-August-19	8.95	Call	Bond Future	5625	6	5625	6	0.00
17/07/2019	R023 On 01-August-19	8.94	Call	Bond Future	5596	6	5596	6	0.00
17/07/2019	R023 On 01-August-19	8.94	Put	Bond Future	0	0	0	0	0.00
17/07/2019	R023 On 01-August-19	8.95	Put	Bond Future	0	0	0	0	0.00
17/07/2019	R023 On 01-August-19	8.93	Put	Bond Future	0	0	0	0	0.00
17/07/2019	R023 On 07-November-19			Bond Future	7.08	103.5055	7.0798	103.5055	7,020.00
17/07/2019	R023 On 07-November-19	7.98	Call	Bond Future	2713	3	2713	3	0.00
17/07/2019	R023 On 07-November-19	7.99	Call	Bond Future	2740	3	2740	3	0.00
17/07/2019	R023 On 07-November-19	8.00	Call	Bond Future	2766	3	2766	3	0.00
17/07/2019	R023 On 07-November-19	8.00	Put	Bond Future	111	0	111	0	0.00
17/07/2019	R023 On 07-November-19	7.99	Put	Bond Future	113	0	113	0	0.00
17/07/2019	R023 On 07-November-19	7.98	Put	Bond Future	115	0	115	0	0.00
17/07/2019	R023 On 06-February-20			Bond Future	7.05	105.4149	7.0493	105.4149	0.00
17/07/2019	R023 On 06-February-20	7.52	Call	Bond Future	1702	2	1702	2	0.00
17/07/2019	R023 On 06-February-20	7.54	Call	Bond Future	1745	2	1745	2	0.00
17/07/2019	R023 On 06-February-20	7.53	Call	Bond Future	1723	2	1723	2	0.00
17/07/2019	R023 On 06-February-20	7.53	Put	Bond Future	421	0	421	0	0.00
17/07/2019	R023 On 06-February-20	7.54	Put	Bond Future	416	0	416	0	0.00
17/07/2019	R023 On 06-February-20	7.52	Put	Bond Future	426	0	426	0	0.00
17/07/2019	R023 On 07-May-20			Bond Future	6.98	103.4833	6.9791	103.4833	0.00
17/07/2019	R023 On 07-May-20	6.90	Call	Bond Future	867	0	867	0	0.00
17/07/2019	R023 On 07-May-20	6.91	Call	Bond Future	881	0	881	0	0.00
17/07/2019	R023 On 07-May-20	6.89	Call	Bond Future	853	0	853	0	0.00
17/07/2019	R023 On 07-May-20	6.89	Put	Bond Future	1079	0	1079	0	0.00
17/07/2019	R023 On 07-May-20	6.90	Put	Bond Future	1068	0	1068	0	0.00
17/07/2019	R023 On 07-May-20	6.91	Put	Bond Future	1057	0	1057	0	0.00
17/07/2019	R035 On 01-August-19			Bond Future	9.36	99.8311	9.3552	99.8311	80,622.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2019	R035 On 01-August-19	10.24	Call	Bond Future	6621	7	6621	7	0.00
17/07/2019	R035 On 01-August-19	10.23	Call	Bond Future	6550	6	6550	6	0.00
17/07/2019	R035 On 01-August-19	10.22	Call	Bond Future	6479	6	6479	6	0.00
17/07/2019	R035 On 01-August-19	10.23	Put	Bond Future	2	0	2	0	0.00
17/07/2019	R035 On 01-August-19	10.22	Put	Bond Future	2	0	2	0	0.00
17/07/2019	R035 On 01-August-19	10.24	Put	Bond Future	2	0	2	0	0.00
17/07/2019	R035 On 07-November-19			Bond Future	9.42	97.2742	9.4230	97.2742	1,186.00
17/07/2019	R035 On 07-November-19	8.92	Call	Bond Future	672	1	672	1	3,500.00
17/07/2019	R035 On 07-November-19	9.52	Call	Bond Future	2667	3	2667	3	3,500.00
17/07/2019	R035 On 07-November-19	9.87	Call	Bond Future	4423	4	4423	4	0.00
17/07/2019	R035 On 07-November-19	9.88	Call	Bond Future	4479	4	4479	4	0.00
17/07/2019	R035 On 07-November-19	9.89	Call	Bond Future	4535	5	4535	5	0.00
17/07/2019	R035 On 07-November-19	10.21	Call	Bond Future	6413	6	6413	6	0.00
17/07/2019	R035 On 07-November-19	9.88	Put	Bond Future	1026	1	1026	1	0.00
17/07/2019	R035 On 07-November-19	9.87	Put	Bond Future	1044	1	1044	1	0.00
17/07/2019	R035 On 07-November-19	10.21	Put	Bond Future	579	1	579	1	3,500.00
17/07/2019	R035 On 07-November-19	9.89	Put	Bond Future	1008	1	1008	1	0.00
17/07/2019	R035 On 07-November-19	9.52	Put	Bond Future	1918	2	1918	2	0.00
17/07/2019	R035 On 07-November-19	8.92	Put	Bond Future	4695	5	4695	5	0.00
17/07/2019	R035 On 06-February-20			Bond Future	9.49	99.0686	9.4860	99.0686	0.00
17/07/2019	R035 On 06-February-20	9.61	Call	Bond Future	3637	4	3637	4	0.00
17/07/2019	R035 On 06-February-20	9.60	Call	Bond Future	3594	4	3594	4	0.00
17/07/2019	R035 On 06-February-20	9.59	Call	Bond Future	3551	4	3551	4	0.00
17/07/2019	R035 On 06-February-20	9.59	Put	Bond Future	2760	3	2760	3	0.00
17/07/2019	R035 On 06-February-20	9.61	Put	Bond Future	2696	3	2696	3	0.00
17/07/2019	R035 On 06-February-20	9.60	Put	Bond Future	2728	3	2728	3	0.00
17/07/2019	R035 On 07-May-20			Bond Future	9.54	96.4453	9.5385	96.4453	0.00
17/07/2019	R035 On 07-May-20	9.47	Call	Bond Future	3832	0	3832	0	0.00
17/07/2019	R035 On 07-May-20	9.49	Call	Bond Future	3908	0	3908	0	0.00
17/07/2019	R035 On 07-May-20	9.48	Call	Bond Future	3870	0	3870	0	0.00
17/07/2019	R035 On 07-May-20	9.47	Put	Bond Future	4351	1	4351	1	0.00
17/07/2019	R035 On 07-May-20	9.49	Put	Bond Future	4275	0	4275	0	0.00
17/07/2019	R035 On 07-May-20	9.48	Put	Bond Future	4312	1	4312	1	0.00
17/07/2019	R186 On 01-August-19			Bond Future	8.02	114.8955	8.0208	114.8955	105,736.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2019	R186 On 01-August-19	9.52	Call	Bond Future	8496	8	8496	8	0.00
17/07/2019	R186 On 01-August-19	8.30	Call	Bond Future	1733	2	1733	2	6,000.00
17/07/2019	R186 On 01-August-19	9.05	Call	Bond Future	5924	6	5924	6	6,000.00
17/07/2019	R186 On 01-August-19	7.75	Call	Bond Future	71	0	71	0	620.00
17/07/2019	R186 On 01-August-19	9.54	Call	Bond Future	8604	9	8604	9	0.00
17/07/2019	R186 On 01-August-19	8.38	Call	Bond Future	2159	2	2159	2	0.00
17/07/2019	R186 On 01-August-19	9.53	Call	Bond Future	8550	9	8550	9	0.00
17/07/2019	R186 On 01-August-19	8.70	Call	Bond Future	3957	4	3957	4	0.00
17/07/2019	R186 On 01-August-19	9.22	Call	Bond Future	6864	7	6864	7	0.00
17/07/2019	R186 On 01-August-19	10.08	Call	Bond Future	11458	11	11458	11	0.00
17/07/2019	R186 On 01-August-19	8.55	Call	Bond Future	3107	3	3107	3	0.00
17/07/2019	R186 On 01-August-19	8.00	Call	Bond Future	483	1	483	1	620.00
17/07/2019	R186 On 01-August-19	8.38	Put	Bond Future	44	0	44	0	0.00
17/07/2019	R186 On 01-August-19	8.70	Put	Bond Future	2	0	2	0	3,100.00
17/07/2019	R186 On 01-August-19	9.54	Put	Bond Future	0	0	0	0	0.00
17/07/2019	R186 On 01-August-19	9.22	Put	Bond Future	0	0	0	0	0.00
17/07/2019	R186 On 01-August-19	9.53	Put	Bond Future	0	0	0	0	0.00
17/07/2019	R186 On 01-August-19	8.55	Put	Bond Future	9	0	9	0	0.00
17/07/2019	R186 On 01-August-19	8.00	Put	Bond Future	607	1	607	1	0.00
17/07/2019	R186 On 01-August-19	10.08	Put	Bond Future	0	0	0	0	6,000.00
17/07/2019	R186 On 01-August-19	7.75	Put	Bond Future	1699	2	1699	2	0.00
17/07/2019	R186 On 01-August-19	9.05	Put	Bond Future	0	0	0	0	0.00
17/07/2019	R186 On 01-August-19	9.52	Put	Bond Future	0	0	0	0	0.00
17/07/2019	R186 On 01-August-19	8.30	Put	Bond Future	85	0	85	0	0.00
17/07/2019	R186 On 07-November-19			Bond Future	8.06	117.1341	8.0565	117.1341	25,510.00
17/07/2019	R186 On 07-November-19	8.73	Call	Bond Future	4206	4	4206	4	0.00
17/07/2019	R186 On 07-November-19	8.94	Call	Bond Future	5216	5	5216	5	0.00
17/07/2019	R186 On 07-November-19	8.23	Call	Bond Future	2090	2	2090	2	5,000.00
17/07/2019	R186 On 07-November-19	8.20	Call	Bond Future	1985	2	1985	2	0.00
17/07/2019	R186 On 07-November-19	8.96	Call	Bond Future	5314	5	5314	5	0.00
17/07/2019	R186 On 07-November-19	8.95	Call	Bond Future	5265	5	5265	5	0.00
17/07/2019	R186 On 07-November-19	8.96	Put	Bond Future	253	0	253	0	0.00
17/07/2019	R186 On 07-November-19	8.23	Put	Bond Future	1095	1	1095	1	0.00
17/07/2019	R186 On 07-November-19	8.20	Put	Bond Future	1161	1	1161	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
17/07/2019	R186 On 07-November-19	8.95	Put	Bond Future	258	0	258	0	0.00
17/07/2019	R186 On 07-November-19	8.73	Put	Bond Future	405	0	405	0	5,000.00
17/07/2019	R186 On 07-November-19	8.94	Put	Bond Future	263	0	263	0	0.00
17/07/2019	R186 On 06-February-20			Bond Future	8.08	113.9895	8.0848	113.9895	0.00
17/07/2019	R186 On 06-February-20	8.55	Call	Bond Future	3707	4	3707	4	0.00
17/07/2019	R186 On 06-February-20	8.57	Call	Bond Future	3787	4	3787	4	0.00
17/07/2019	R186 On 06-February-20	8.56	Call	Bond Future	3747	4	3747	4	0.00
17/07/2019	R186 On 06-February-20	8.56	Put	Bond Future	1128	1	1128	1	0.00
17/07/2019	R186 On 06-February-20	8.57	Put	Bond Future	1114	1	1114	1	0.00
17/07/2019	R186 On 06-February-20	8.55	Put	Bond Future	1142	1	1142	1	0.00
17/07/2019	R186 On 07-May-20			Bond Future	8.10	116.1556	8.1038	116.1556	0.00
17/07/2019	R186 On 07-May-20	8.08	Call	Bond Future	2520	0	2520	0	0.00
17/07/2019	R186 On 07-May-20	8.09	Call	Bond Future	2551	0	2551	0	0.00
17/07/2019	R186 On 07-May-20	8.07	Call	Bond Future	2489	0	2489	0	0.00
17/07/2019	R186 On 07-May-20	8.07	Put	Bond Future	2672	0	2672	0	0.00
17/07/2019	R186 On 07-May-20	8.08	Put	Bond Future	2649	0	2649	0	0.00
17/07/2019	R186 On 07-May-20	8.09	Put	Bond Future	2626	0	2626	0	0.00
17/07/2019	R197 On 01-August-19			Bond Future	303.39	302.9564	303.3857	302.9564	1,107.00
17/07/2019	R197 On 07-November-19			Bond Future	309.38	308.9397	309.3776	308.9397	1,400.00
17/07/2019	R197 On 06-February-20			Bond Future	307.50	307.0517	307.4977	307.0517	0.00
17/07/2019	R197 On 07-May-20			Bond Future	313.41	312.9557	313.4098	312.9557	0.00
17/07/2019	R202 On 01-August-19			Bond Future	233.52	233.4485	233.5160	233.4485	9,374.00
17/07/2019	R202 On 07-November-19			Bond Future	238.13	238.0590	238.1279	238.0590	348.00
17/07/2019	R202 On 06-February-20			Bond Future	238.51	238.4383	238.5085	238.4383	0.00
17/07/2019	R202 On 07-May-20			Bond Future	243.09	243.0228	243.0940	243.0228	0.00
17/07/2019	R207 On 01-August-19			Bond Future	6.12	100.8915	6.1244	100.8915	4,891.00
17/07/2019	R207 On 01-August-19	7.33	Call	Bond Future	523	1	523	1	0.00
17/07/2019	R207 On 01-August-19	7.35	Call	Bond Future	531	1	531	1	0.00
17/07/2019	R207 On 01-August-19	7.34	Call	Bond Future	527	1	527	1	0.00
17/07/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
17/07/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
17/07/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
17/07/2019	R207 On 07-November-19			Bond Future	4.31	102.8572	4.3071	102.8572	0.00
17/07/2019	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
17/07/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
17/07/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
17/07/2019	R207 On 07-November-19	2.06	Put	Bond Future	404	0	404	0	0.00
17/07/2019	R207 On 07-November-19	2.07	Put	Bond Future	402	0	402	0	0.00
17/07/2019	R207 On 07-November-19	2.08	Put	Bond Future	400	0	400	0	0.00
17/07/2019	R208 On 01-August-19			Bond Future	6.20	103.2117	6.1979	103.2117	10,796.00
17/07/2019	R208 On 01-August-19	8.17	Call	Bond Future	3008	3	3008	3	0.00
17/07/2019	R208 On 01-August-19	8.16	Call	Bond Future	2994	3	2994	3	0.00
17/07/2019	R208 On 01-August-19	8.15	Call	Bond Future	2979	3	2979	3	0.00
17/07/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
17/07/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
17/07/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
17/07/2019	R208 On 07-November-19			Bond Future	5.97	101.8187	5.9658	101.8187	0.00
17/07/2019	R208 On 07-November-19	6.84	Call	Bond Future	1161	1	1161	1	0.00
17/07/2019	R208 On 07-November-19	6.83	Call	Bond Future	1148	1	1148	1	0.00
17/07/2019	R208 On 07-November-19	6.82	Call	Bond Future	1136	1	1136	1	0.00
17/07/2019	R208 On 07-November-19	6.83	Put	Bond Future	17	0	17	0	0.00
17/07/2019	R208 On 07-November-19	6.82	Put	Bond Future	18	0	18	0	0.00
17/07/2019	R208 On 07-November-19	6.84	Put	Bond Future	17	0	17	0	0.00
17/07/2019	R208 On 06-February-20			Bond Future	5.62	103.6970	5.6186	103.6970	0.00
17/07/2019	R208 On 06-February-20	6.12	Call	Bond Future	621	1	621	1	0.00
17/07/2019	R208 On 06-February-20	6.13	Call	Bond Future	631	1	631	1	0.00
17/07/2019	R208 On 06-February-20	6.14	Call	Bond Future	640	1	640	1	0.00
17/07/2019	R208 On 06-February-20	6.14	Put	Bond Future	72	0	72	0	0.00
17/07/2019	R208 On 06-February-20	6.12	Put	Bond Future	74	0	74	0	0.00
17/07/2019	R208 On 06-February-20	6.13	Put	Bond Future	73	0	73	0	0.00
17/07/2019	R208 On 07-May-20			Bond Future	5.01	102.2628	5.0123	102.2628	0.00
17/07/2019	R208 On 07-May-20	4.82	Call	Bond Future	132	0	132	0	0.00
17/07/2019	R208 On 07-May-20	4.81	Call	Bond Future	129	0	129	0	0.00
17/07/2019	R208 On 07-May-20	4.80	Call	Bond Future	125	0	125	0	0.00
17/07/2019	R208 On 07-May-20	4.81	Put	Bond Future	304	0	304	0	0.00
17/07/2019	R208 On 07-May-20	4.80	Put	Bond Future	309	0	309	0	0.00
17/07/2019	R208 On 07-May-20	4.82	Put	Bond Future	299	0	299	0	0.00
17/07/2019	R209 On 01-August-19			Bond Future	9.36	76.0792	9.3643	76.0792	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
17/07/2019	R209 On 01-August-19	10.15	Call	Bond Future	5026	5	5026	5	0.00
17/07/2019	R209 On 01-August-19	9.30	Call	Bond Future	501	1	501	1	0.00
17/07/2019	R209 On 01-August-19	10.17	Call	Bond Future	5147	5	5147	5	0.00
17/07/2019	R209 On 01-August-19	10.16	Call	Bond Future	5087	5	5087	5	0.00
17/07/2019	R209 On 01-August-19	9.80	Call	Bond Future	2898	3	2898	3	0.00
17/07/2019	R209 On 01-August-19	10.46	Call	Bond Future	6869	7	6869	7	0.00
17/07/2019	R209 On 01-August-19	10.46	Put	Bond Future	0	0	0	0	7,541.00
17/07/2019	R209 On 01-August-19	10.16	Put	Bond Future	3	0	3	0	0.00
17/07/2019	R209 On 01-August-19	9.30	Put	Bond Future	936	1	936	1	0.00
17/07/2019	R209 On 01-August-19	9.80	Put	Bond Future	49	0	49	0	0.00
17/07/2019	R209 On 01-August-19	10.15	Put	Bond Future	3	0	3	0	0.00
17/07/2019	R209 On 01-August-19	10.17	Put	Bond Future	2	0	2	0	0.00
17/07/2019	R209 On 07-November-19			Bond Future	9.42	74.4097	9.4241	74.4097	4,530.00
17/07/2019	R209 On 07-November-19	8.92	Call	Bond Future	623	1	623	1	8,000.00
17/07/2019	R209 On 07-November-19	9.80	Call	Bond Future	3495	3	3495	3	0.00
17/07/2019	R209 On 07-November-19	9.33	Call	Bond Future	1668	2	1668	2	8,000.00
17/07/2019	R209 On 07-November-19	9.82	Call	Bond Future	3587	4	3587	4	0.00
17/07/2019	R209 On 07-November-19	9.77	Call	Bond Future	3359	3	3359	3	0.00
17/07/2019	R209 On 07-November-19	9.81	Call	Bond Future	3541	4	3541	4	0.00
17/07/2019	R209 On 07-November-19	9.81	Put	Bond Future	1038	1	1038	1	0.00
17/07/2019	R209 On 07-November-19	9.82	Put	Bond Future	1021	1	1021	1	0.00
17/07/2019	R209 On 07-November-19	9.33	Put	Bond Future	2298	2	2298	2	0.00
17/07/2019	R209 On 07-November-19	9.77	Put	Bond Future	1110	1	1110	1	8,000.00
17/07/2019	R209 On 07-November-19	9.80	Put	Bond Future	1056	1	1056	1	0.00
17/07/2019	R209 On 07-November-19	8.92	Put	Bond Future	4087	4	4087	4	0.00
17/07/2019	R209 On 06-February-20			Bond Future	9.48	75.7824	9.4773	75.7824	0.00
17/07/2019	R209 On 06-February-20	9.51	Call	Bond Future	2856	3	2856	3	0.00
17/07/2019	R209 On 06-February-20	9.52	Call	Bond Future	2892	3	2892	3	0.00
17/07/2019	R209 On 06-February-20	9.50	Call	Bond Future	2821	3	2821	3	0.00
17/07/2019	R209 On 06-February-20	9.50	Put	Bond Future	2672	3	2672	3	0.00
17/07/2019	R209 On 06-February-20	9.51	Put	Bond Future	2641	3	2641	3	0.00
17/07/2019	R209 On 06-February-20	9.52	Put	Bond Future	2611	3	2611	3	0.00
17/07/2019	R209 On 07-May-20			Bond Future	9.53	74.0701	9.5262	74.0701	0.00
17/07/2019	R209 On 07-May-20	9.45	Call	Bond Future	3339	0	3339	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
17/07/2019	R209 On 07-May-20	9.47	Call	Bond Future	3405	0	3405	0	0.00
17/07/2019	R209 On 07-May-20	9.46	Call	Bond Future	3372	0	3372	0	0.00
17/07/2019	R209 On 07-May-20	9.46	Put	Bond Future	3804	1	3804	1	0.00
17/07/2019	R209 On 07-May-20	9.47	Put	Bond Future	3772	0	3772	0	0.00
17/07/2019	R209 On 07-May-20	9.45	Put	Bond Future	3837	1	3837	1	0.00
17/07/2019	R210 On 01-August-19			Bond Future	191.23	191.1806	191.2328	191.1806	2,132.00
17/07/2019	R210 On 07-November-19			Bond Future	192.40	192.3499	192.4032	192.3499	0.00
17/07/2019	R210 On 06-February-20			Bond Future	196.00	195.9441	195.9982	195.9441	0.00
17/07/2019	R210 On 07-May-20			Bond Future	197.12	197.0606	197.1156	197.0606	0.00
17/07/2019	R212 On 01-August-19			Bond Future	160.50	160.4641	160.5016	160.4641	6,164.00
17/07/2019	R212 On 07-November-19			Bond Future	163.67	163.6332	163.6715	163.6332	1,526.00
17/07/2019	R212 On 06-February-20			Bond Future	164.48	164.4447	164.4837	164.4447	0.00
17/07/2019	R212 On 07-May-20			Bond Future	167.65	167.6066	167.6460	167.6066	0.00
17/07/2019	R213 On 01-August-19			Bond Future	8.89	89.4287	8.8886	89.4287	17,741.00
17/07/2019	R213 On 01-August-19	9.98	Call	Bond Future	6705	7	6705	7	0.00
17/07/2019	R213 On 01-August-19	9.99	Call	Bond Future	6763	7	6763	7	0.00
17/07/2019	R213 On 01-August-19	10.00	Call	Bond Future	6821	7	6821	7	0.00
17/07/2019	R213 On 01-August-19	10.00	Put	Bond Future	0	0	0	0	0.00
17/07/2019	R213 On 01-August-19	9.98	Put	Bond Future	0	0	0	0	0.00
17/07/2019	R213 On 01-August-19	9.99	Put	Bond Future	0	0	0	0	0.00
17/07/2019	R213 On 07-November-19			Bond Future	8.95	87.6202	8.9463	87.6202	4,290.00
17/07/2019	R213 On 07-November-19	9.58	Call	Bond Future	4503	4	4503	4	0.00
17/07/2019	R213 On 07-November-19	9.59	Call	Bond Future	4553	4	4553	4	0.00
17/07/2019	R213 On 07-November-19	9.60	Call	Bond Future	4602	5	4602	5	0.00
17/07/2019	R213 On 07-November-19	9.60	Put	Bond Future	568	1	568	1	0.00
17/07/2019	R213 On 07-November-19	9.58	Put	Bond Future	589	1	589	1	0.00
17/07/2019	R213 On 07-November-19	9.59	Put	Bond Future	578	1	578	1	0.00
17/07/2019	R213 On 06-February-20			Bond Future	9.00	89.2366	8.9993	89.2366	0.00
17/07/2019	R213 On 06-February-20	9.28	Call	Bond Future	3524	4	3524	4	0.00
17/07/2019	R213 On 06-February-20	9.27	Call	Bond Future	3484	3	3484	3	0.00
17/07/2019	R213 On 06-February-20	9.26	Call	Bond Future	3444	3	3444	3	0.00
17/07/2019	R213 On 06-February-20	9.27	Put	Bond Future	1810	2	1810	2	0.00
17/07/2019	R213 On 06-February-20	9.26	Put	Bond Future	1831	2	1831	2	0.00
17/07/2019	R213 On 06-February-20	9.28	Put	Bond Future	1789	2	1789	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
17/07/2019	R213 On 07-May-20			Bond Future	9.04	87.3783	9.0410	87.3783	0.00
17/07/2019	R213 On 07-May-20	9.00	Call	Bond Future	3110	0	3110	0	0.00
17/07/2019	R213 On 07-May-20	9.01	Call	Bond Future	3143	0	3143	0	0.00
17/07/2019	R213 On 07-May-20	9.02	Call	Bond Future	3176	0	3176	0	0.00
17/07/2019	R213 On 07-May-20	9.02	Put	Bond Future	3306	0	3306	0	0.00
17/07/2019	R213 On 07-May-20	9.00	Put	Bond Future	3364	0	3364	0	0.00
17/07/2019	R213 On 07-May-20	9.01	Put	Bond Future	3335	0	3335	0	0.00
17/07/2019	R214 On 01-August-19			Bond Future	9.65	74.3156	9.6498	74.3156	16,454.00
17/07/2019	R214 On 01-August-19	10.33	Call	Bond Future	4498	4	4498	4	0.00
17/07/2019	R214 On 01-August-19	10.34	Call	Bond Future	4560	4	4560	4	0.00
17/07/2019	R214 On 01-August-19	10.32	Call	Bond Future	4437	4	4437	4	0.00
17/07/2019	R214 On 01-August-19	10.32	Put	Bond Future	11	0	11	0	0.00
17/07/2019	R214 On 01-August-19	10.33	Put	Bond Future	10	0	10	0	0.00
17/07/2019	R214 On 01-August-19	10.34	Put	Bond Future	9	0	9	0	0.00
17/07/2019	R214 On 07-November-19			Bond Future	9.72	72.4663	9.7150	72.4663	0.00
17/07/2019	R214 On 07-November-19	10.01	Call	Bond Future	3298	3	3298	3	0.00
17/07/2019	R214 On 07-November-19	10.00	Call	Bond Future	3253	3	3253	3	0.00
17/07/2019	R214 On 07-November-19	10.02	Call	Bond Future	3343	3	3343	3	0.00
17/07/2019	R214 On 07-November-19	10.00	Put	Bond Future	1338	1	1338	1	0.00
17/07/2019	R214 On 07-November-19	10.01	Put	Bond Future	1317	1	1317	1	0.00
17/07/2019	R214 On 07-November-19	10.02	Put	Bond Future	1296	1	1296	1	0.00
17/07/2019	R214 On 06-February-20			Bond Future	9.78	73.8031	9.7755	73.8031	0.00
17/07/2019	R214 On 06-February-20	9.71	Call	Bond Future	2695	3	2695	3	0.00
17/07/2019	R214 On 06-February-20	9.73	Call	Bond Future	2763	3	2763	3	0.00
17/07/2019	R214 On 06-February-20	9.72	Call	Bond Future	2729	3	2729	3	0.00
17/07/2019	R214 On 06-February-20	9.72	Put	Bond Future	3107	3	3107	3	0.00
17/07/2019	R214 On 06-February-20	9.73	Put	Bond Future	3074	3	3074	3	0.00
17/07/2019	R214 On 06-February-20	9.71	Put	Bond Future	3142	3	3142	3	0.00
17/07/2019	R214 On 07-May-20			Bond Future	9.83	71.9054	9.8267	71.9054	0.00
17/07/2019	R214 On 07-May-20	9.76	Call	Bond Future	3609	0	3609	0	0.00
17/07/2019	R214 On 07-May-20	9.77	Call	Bond Future	3643	0	3643	0	0.00
17/07/2019	R214 On 07-May-20	9.75	Call	Bond Future	3575	0	3575	0	0.00
17/07/2019	R214 On 07-May-20	9.75	Put	Bond Future	4095	1	4095	1	0.00
17/07/2019	R214 On 07-May-20	9.76	Put	Bond Future	4060	1	4060	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
17/07/2019	R214 On 07-May-20	9.77	Put	Bond Future	4026	1	4026	1	0.00
17/07/2019	R248 On 01-August-19			Bond Future	9.66	94.7448	9.6648	94.7448	97,484.00
17/07/2019	R248 On 01-August-19	10.36	Call	Bond Future	5856	6	5856	6	0.00
17/07/2019	R248 On 01-August-19	10.35	Call	Bond Future	5777	6	5777	6	0.00
17/07/2019	R248 On 01-August-19	10.34	Call	Bond Future	5698	6	5698	6	0.00
17/07/2019	R248 On 01-August-19	10.35	Put	Bond Future	10	0	10	0	0.00
17/07/2019	R248 On 01-August-19	10.34	Put	Bond Future	11	0	11	0	0.00
17/07/2019	R248 On 01-August-19	10.36	Put	Bond Future	9	0	9	0	0.00
17/07/2019	R248 On 07-November-19			Bond Future	9.73	92.1522	9.7300	92.1522	2,048.00
17/07/2019	R248 On 07-November-19	10.03	Call	Bond Future	4153	4	4153	4	0.00
17/07/2019	R248 On 07-November-19	10.02	Call	Bond Future	4095	4	4095	4	0.00
17/07/2019	R248 On 07-November-19	10.01	Call	Bond Future	4038	4	4038	4	0.00
17/07/2019	R248 On 07-November-19	10.02	Put	Bond Future	1604	2	1604	2	0.00
17/07/2019	R248 On 07-November-19	10.01	Put	Bond Future	1630	2	1630	2	0.00
17/07/2019	R248 On 07-November-19	10.03	Put	Bond Future	1578	2	1578	2	0.00
17/07/2019	R248 On 06-February-20			Bond Future	9.79	93.8522	9.7904	93.8522	0.00
17/07/2019	R248 On 06-February-20	9.71	Call	Bond Future	3252	3	3252	3	0.00
17/07/2019	R248 On 06-February-20	9.72	Call	Bond Future	3296	3	3296	3	0.00
17/07/2019	R248 On 06-February-20	9.70	Call	Bond Future	3209	3	3209	3	0.00
17/07/2019	R248 On 06-February-20	9.72	Put	Bond Future	3912	4	3912	4	0.00
17/07/2019	R248 On 06-February-20	9.70	Put	Bond Future	4002	4	4002	4	0.00
17/07/2019	R248 On 06-February-20	9.71	Put	Bond Future	3957	4	3957	4	0.00
17/07/2019	R248 On 07-May-20			Bond Future	9.84	91.1932	9.8416	91.1932	0.00
17/07/2019	R248 On 07-May-20	9.77	Call	Bond Future	4456	0	4456	0	0.00
17/07/2019	R248 On 07-May-20	9.79	Call	Bond Future	4543	0	4543	0	0.00
17/07/2019	R248 On 07-May-20	9.78	Call	Bond Future	4499	0	4499	0	0.00
17/07/2019	R248 On 07-May-20	9.78	Put	Bond Future	5033	1	5033	1	0.00
17/07/2019	R248 On 07-May-20	9.77	Put	Bond Future	5077	1	5077	1	0.00
17/07/2019	R248 On 07-May-20	9.79	Put	Bond Future	4989	1	4989	1	0.00