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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
18/07/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	2025 On 01-August-19			Bond Future	136.83	136.8141	136.8260	136.8141	1,622.00
18/07/2019	2025 On 07-November-19			Bond Future	139.53	139.5161	139.5283	139.5161	341.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2019	2025 On 06-February-20			Bond Future	140.66	140.6490	140.6613	140.6490	0.00
18/07/2019	2025 On 07-May-20			Bond Future	143.37	143.3530	143.3655	143.3530	0.00
18/07/2019	2029 On 01-August-19			Bond Future	103.23	103.2203	103.2298	103.2203	4,110.00
18/07/2019	2029 On 07-November-19			Bond Future	104.17	104.1646	104.1743	104.1646	400.00
18/07/2019	2029 On 06-February-20			Bond Future	106.12	106.1109	106.1208	106.1109	0.00
18/07/2019	2029 On 07-May-20			Bond Future	107.05	107.0381	107.0480	107.0381	0.00
18/07/2019	2030 On 01-August-19			Bond Future	8.61	95.4532	8.6124	95.4532	56,526.00
18/07/2019	2030 On 01-August-19	8.35	Call	Bond Future	89	0	89	0	2,025.00
18/07/2019	2030 On 01-August-19	9.22	Call	Bond Future	3922	3	3922	3	5,400.00
18/07/2019	2030 On 01-August-19	9.69	Call	Bond Future	6801	6	6801	6	0.00
18/07/2019	2030 On 01-August-19	9.68	Call	Bond Future	6741	6	6741	6	0.00
18/07/2019	2030 On 01-August-19	9.91	Call	Bond Future	8109	8	8109	8	0.00
18/07/2019	2030 On 01-August-19	9.92	Call	Bond Future	8168	8	8168	8	0.00
18/07/2019	2030 On 01-August-19	8.67	Call	Bond Future	831	1	831	1	5,400.00
18/07/2019	2030 On 01-August-19	9.15	Call	Bond Future	3487	3	3487	3	2,025.00
18/07/2019	2030 On 01-August-19	9.27	Call	Bond Future	4232	4	4232	4	0.00
18/07/2019	2030 On 01-August-19	9.08	Call	Bond Future	3054	3	3054	3	0.00
18/07/2019	2030 On 01-August-19	8.77	Call	Bond Future	1279	1	1279	1	0.00
18/07/2019	2030 On 01-August-19	9.24	Call	Bond Future	4046	4	4046	4	0.00
18/07/2019	2030 On 01-August-19	9.90	Call	Bond Future	8050	8	8050	8	0.00
18/07/2019	2030 On 01-August-19	8.77	Put	Bond Future	242	0	242	0	0.00
18/07/2019	2030 On 01-August-19	9.92	Put	Bond Future	0	0	0	0	0.00
18/07/2019	2030 On 01-August-19	9.24	Put	Bond Future	5	0	5	0	0.00
18/07/2019	2030 On 01-August-19	9.27	Put	Bond Future	3	0	3	0	0.00
18/07/2019	2030 On 01-August-19	9.08	Put	Bond Future	21	0	21	0	6,570.00
18/07/2019	2030 On 01-August-19	9.68	Put	Bond Future	0	0	0	0	4,771.00
18/07/2019	2030 On 01-August-19	9.90	Put	Bond Future	0	0	0	0	0.00
18/07/2019	2030 On 01-August-19	9.91	Put	Bond Future	0	0	0	0	0.00
18/07/2019	2030 On 01-August-19	8.67	Put	Bond Future	450	1	450	1	0.00
18/07/2019	2030 On 01-August-19	9.15	Put	Bond Future	11	0	11	0	0.00
18/07/2019	2030 On 01-August-19	9.69	Put	Bond Future	0	0	0	0	5,400.00
18/07/2019	2030 On 01-August-19	9.22	Put	Bond Future	6	0	6	0	0.00
18/07/2019	2030 On 01-August-19	8.35	Put	Bond Future	1848	2	1848	2	0.00
18/07/2019	2030 On 07-November-19			Bond Future	8.66	97.3129	8.6599	97.3129	16,025.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2019	2030 On 07-November-19	9.48	Call	Bond Future	5523	5	5523	5	0.00
18/07/2019	2030 On 07-November-19	8.60	Call	Bond Future	1593	1	1593	1	5,500.00
18/07/2019	2030 On 07-November-19	9.10	Call	Bond Future	3598	3	3598	3	5,500.00
18/07/2019	2030 On 07-November-19	9.76	Call	Bond Future	7032	7	7032	7	0.00
18/07/2019	2030 On 07-November-19	9.49	Call	Bond Future	5576	5	5576	5	0.00
18/07/2019	2030 On 07-November-19	9.47	Call	Bond Future	5470	5	5470	5	0.00
18/07/2019	2030 On 07-November-19	9.70	Call	Bond Future	6707	6	6707	6	0.00
18/07/2019	2030 On 07-November-19	8.57	Call	Bond Future	1499	1	1499	1	0.00
18/07/2019	2030 On 07-November-19	9.12	Call	Bond Future	3693	3	3693	3	0.00
18/07/2019	2030 On 07-November-19	9.12	Put	Bond Future	764	1	764	1	0.00
18/07/2019	2030 On 07-November-19	9.70	Put	Bond Future	252	0	252	0	0.00
18/07/2019	2030 On 07-November-19	9.47	Put	Bond Future	392	0	392	0	0.00
18/07/2019	2030 On 07-November-19	8.57	Put	Bond Future	2086	2	2086	2	0.00
18/07/2019	2030 On 07-November-19	9.10	Put	Bond Future	794	1	794	1	0.00
18/07/2019	2030 On 07-November-19	9.48	Put	Bond Future	385	0	385	0	0.00
18/07/2019	2030 On 07-November-19	8.60	Put	Bond Future	1984	2	1984	2	0.00
18/07/2019	2030 On 07-November-19	9.76	Put	Bond Future	224	0	224	0	5,500.00
18/07/2019	2030 On 07-November-19	9.49	Put	Bond Future	378	0	378	0	0.00
18/07/2019	2030 On 06-February-20			Bond Future	8.70	95.0991	8.7021	95.0991	0.00
18/07/2019	2030 On 06-February-20	9.14	Call	Bond Future	4162	4	4162	4	0.00
18/07/2019	2030 On 06-February-20	9.15	Call	Bond Future	4206	4	4206	4	0.00
18/07/2019	2030 On 06-February-20	9.16	Call	Bond Future	4250	4	4250	4	0.00
18/07/2019	2030 On 06-February-20	9.16	Put	Bond Future	1388	2	1388	2	0.00
18/07/2019	2030 On 06-February-20	9.14	Put	Bond Future	1423	2	1423	2	0.00
18/07/2019	2030 On 06-February-20	9.15	Put	Bond Future	1405	2	1405	2	0.00
18/07/2019	2030 On 07-May-20			Bond Future	8.74	96.9060	8.7406	96.9060	0.00
18/07/2019	2030 On 07-May-20	8.80	Call	Bond Future	3388	3	3388	3	0.00
18/07/2019	2030 On 07-May-20	8.79	Call	Bond Future	3353	3	3353	3	0.00
18/07/2019	2030 On 07-May-20	8.78	Call	Bond Future	3319	3	3319	3	0.00
18/07/2019	2030 On 07-May-20	8.79	Put	Bond Future	3045	3	3045	3	0.00
18/07/2019	2030 On 07-May-20	8.78	Put	Bond Future	3072	3	3072	3	0.00
18/07/2019	2030 On 07-May-20	8.80	Put	Bond Future	3017	3	3017	3	0.00
18/07/2019	2032 On 01-August-19			Bond Future	8.95	96.9864	8.9534	96.9864	49,385.00
18/07/2019	2032 On 01-August-19	10.11	Call	Bond Future	7855	7	7855	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
18/07/2019	2032 On 01-August-19	10.10	Call	Bond Future	7791	7	7791	7	0.00
18/07/2019	2032 On 01-August-19	10.09	Call	Bond Future	7727	7	7727	7	0.00
18/07/2019	2032 On 01-August-19	10.09	Put	Bond Future	0	0	0	0	0.00
18/07/2019	2032 On 01-August-19	10.11	Put	Bond Future	0	0	0	0	0.00
18/07/2019	2032 On 01-August-19	10.10	Put	Bond Future	0	0	0	0	0.00
18/07/2019	2032 On 07-November-19			Bond Future	9.01	94.7157	9.0107	94.7157	23.00
18/07/2019	2032 On 07-November-19	9.72	Call	Bond Future	5438	5	5438	5	0.00
18/07/2019	2032 On 07-November-19	9.71	Call	Bond Future	5383	5	5383	5	0.00
18/07/2019	2032 On 07-November-19	9.70	Call	Bond Future	5327	5	5327	5	0.00
18/07/2019	2032 On 07-November-19	9.71	Put	Bond Future	600	1	600	1	0.00
18/07/2019	2032 On 07-November-19	9.70	Put	Bond Future	611	1	611	1	0.00
18/07/2019	2032 On 07-November-19	9.72	Put	Bond Future	590	1	590	1	0.00
18/07/2019	2032 On 06-February-20			Bond Future	9.06	96.4630	9.0612	96.4630	0.00
18/07/2019	2032 On 06-February-20	9.39	Call	Bond Future	4063	4	4063	4	0.00
18/07/2019	2032 On 06-February-20	9.40	Call	Bond Future	4107	4	4107	4	0.00
18/07/2019	2032 On 06-February-20	9.38	Call	Bond Future	4018	4	4018	4	0.00
18/07/2019	2032 On 06-February-20	9.38	Put	Bond Future	1830	2	1830	2	0.00
18/07/2019	2032 On 06-February-20	9.39	Put	Bond Future	1807	2	1807	2	0.00
18/07/2019	2032 On 06-February-20	9.40	Put	Bond Future	1783	2	1783	2	0.00
18/07/2019	2032 On 07-May-20			Bond Future	9.11	94.1346	9.1066	94.1346	0.00
18/07/2019	2032 On 07-May-20	9.17	Call	Bond Future	3818	3	3818	3	0.00
18/07/2019	2032 On 07-May-20	9.19	Call	Bond Future	3892	4	3892	4	0.00
18/07/2019	2032 On 07-May-20	9.18	Call	Bond Future	3855	4	3855	4	0.00
18/07/2019	2032 On 07-May-20	9.18	Put	Bond Future	3353	4	3353	4	0.00
18/07/2019	2032 On 07-May-20	9.19	Put	Bond Future	3321	4	3321	4	0.00
18/07/2019	2032 On 07-May-20	9.17	Put	Bond Future	3384	4	3384	4	0.00
18/07/2019	2033 On 01-August-19			Bond Future	104.21	104.1388	104.2091	104.1388	6,090.00
18/07/2019	2033 On 07-November-19			Bond Future	105.10	105.0256	105.0973	105.0256	50.00
18/07/2019	2033 On 06-February-20			Bond Future	107.06	106.9881	107.0611	106.9881	0.00
18/07/2019	2033 On 07-May-20			Bond Future	107.92	107.8487	107.9232	107.8487	0.00
18/07/2019	2037 On 01-August-19			Bond Future	9.39	91.8427	9.3892	91.8427	61,721.00
18/07/2019	2037 On 01-August-19	10.29	Call	Bond Future	6821	6	6821	6	0.00
18/07/2019	2037 On 01-August-19	10.31	Call	Bond Future	6963	6	6963	6	0.00
18/07/2019	2037 On 01-August-19	10.30	Call	Bond Future	6892	6	6892	6	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
18/07/2019	2037 On 01-August-19	10.30	Put	Bond Future	1	0	1	0	0.00
18/07/2019	2037 On 01-August-19	10.31	Put	Bond Future	1	0	1	0	0.00
18/07/2019	2037 On 01-August-19	10.29	Put	Bond Future	1	0	1	0	0.00
18/07/2019	2037 On 07-November-19			Bond Future	9.45	93.6321	9.4503	93.6321	753.00
18/07/2019	2037 On 07-November-19	9.95	Call	Bond Future	4818	4	4818	4	0.00
18/07/2019	2037 On 07-November-19	9.97	Call	Bond Future	4932	4	4932	4	0.00
18/07/2019	2037 On 07-November-19	9.96	Call	Bond Future	4875	4	4875	4	0.00
18/07/2019	2037 On 07-November-19	9.96	Put	Bond Future	970	1	970	1	0.00
18/07/2019	2037 On 07-November-19	9.97	Put	Bond Future	953	1	953	1	0.00
18/07/2019	2037 On 07-November-19	9.95	Put	Bond Future	987	1	987	1	0.00
18/07/2019	2037 On 06-February-20			Bond Future	9.51	91.0999	9.5063	91.0999	0.00
18/07/2019	2037 On 06-February-20	9.68	Call	Bond Future	3957	4	3957	4	0.00
18/07/2019	2037 On 06-February-20	9.67	Call	Bond Future	3912	3	3912	3	0.00
18/07/2019	2037 On 06-February-20	9.66	Call	Bond Future	3867	3	3867	3	0.00
18/07/2019	2037 On 06-February-20	9.67	Put	Bond Future	2646	3	2646	3	0.00
18/07/2019	2037 On 06-February-20	9.66	Put	Bond Future	2678	3	2678	3	0.00
18/07/2019	2037 On 06-February-20	9.68	Put	Bond Future	2615	3	2615	3	0.00
18/07/2019	2037 On 07-May-20			Bond Future	9.56	92.8309	9.5596	92.8309	0.00
18/07/2019	2037 On 07-May-20	9.59	Call	Bond Future	4262	4	4262	4	0.00
18/07/2019	2037 On 07-May-20	9.60	Call	Bond Future	4303	4	4303	4	0.00
18/07/2019	2037 On 07-May-20	9.61	Call	Bond Future	4344	4	4344	4	0.00
18/07/2019	2037 On 07-May-20	9.61	Put	Bond Future	3955	4	3955	4	0.00
18/07/2019	2037 On 07-May-20	9.59	Put	Bond Future	4027	4	4027	4	0.00
18/07/2019	2037 On 07-May-20	9.60	Put	Bond Future	3991	4	3991	4	0.00
18/07/2019	2038 On 01-August-19			Bond Future	122.22	122.2109	122.2229	122.2109	11,341.00
18/07/2019	2038 On 07-November-19			Bond Future	124.64	124.6248	124.6368	124.6248	2,272.00
18/07/2019	2038 On 06-February-20			Bond Future	125.31	125.2950	125.3073	125.2950	0.00
18/07/2019	2038 On 07-May-20			Bond Future	127.72	127.7039	127.7165	127.7039	0.00
18/07/2019	2040 On 01-August-19			Bond Future	9.52	94.6347	9.5243	94.6347	40,188.00
18/07/2019	2040 On 01-August-19	10.36	Call	Bond Future	6784	6	6784	6	0.00
18/07/2019	2040 On 01-August-19	10.37	Call	Bond Future	6860	6	6860	6	0.00
18/07/2019	2040 On 01-August-19	10.38	Call	Bond Future	6937	6	6937	6	0.00
18/07/2019	2040 On 01-August-19	10.38	Put	Bond Future	1	0	1	0	0.00
18/07/2019	2040 On 01-August-19	10.36	Put	Bond Future	1	0	1	0	0.00

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18/07/2019	2040 On 01-August-19	10.37	Put	Bond Future	1	0	1	0	0.00
18/07/2019	2040 On 07-November-19			Bond Future	9.59	96.4785	9.5870	96.4785	2,647.00
18/07/2019	2040 On 07-November-19	10.03	Call	Bond Future	4774	4	4774	4	0.00
18/07/2019	2040 On 07-November-19	9.80	Call	Bond Future	3482	3	3482	3	1,260.00
18/07/2019	2040 On 07-November-19	9.30	Call	Bond Future	1312	1	1312	1	1,260.00
18/07/2019	2040 On 07-November-19	10.04	Call	Bond Future	4834	4	4834	4	0.00
18/07/2019	2040 On 07-November-19	10.05	Call	Bond Future	4894	4	4894	4	0.00
18/07/2019	2040 On 07-November-19	10.05	Put	Bond Future	1086	1	1086	1	0.00
18/07/2019	2040 On 07-November-19	10.03	Put	Bond Future	1124	1	1124	1	0.00
18/07/2019	2040 On 07-November-19	9.80	Put	Bond Future	1699	2	1699	2	0.00
18/07/2019	2040 On 07-November-19	9.30	Put	Bond Future	3801	4	3801	4	0.00
18/07/2019	2040 On 07-November-19	10.04	Put	Bond Future	1105	1	1105	1	0.00
18/07/2019	2040 On 06-February-20			Bond Future	9.64	93.7482	9.6446	93.7482	0.00
18/07/2019	2040 On 06-February-20	9.74	Call	Bond Future	3836	3	3836	3	0.00
18/07/2019	2040 On 06-February-20	9.76	Call	Bond Future	3929	3	3929	3	0.00
18/07/2019	2040 On 06-February-20	9.75	Call	Bond Future	3882	3	3882	3	0.00
18/07/2019	2040 On 06-February-20	9.75	Put	Bond Future	3004	3	3004	3	0.00
18/07/2019	2040 On 06-February-20	9.76	Put	Bond Future	2968	3	2968	3	0.00
18/07/2019	2040 On 06-February-20	9.74	Put	Bond Future	3040	3	3040	3	0.00
18/07/2019	2040 On 07-May-20			Bond Future	9.70	95.5296	9.6994	95.5296	0.00
18/07/2019	2040 On 07-May-20	9.75	Call	Bond Future	4725	4	4725	4	0.00
18/07/2019	2040 On 07-May-20	9.74	Call	Bond Future	4681	4	4681	4	0.00
18/07/2019	2040 On 07-May-20	9.73	Call	Bond Future	4638	4	4638	4	0.00
18/07/2019	2040 On 07-May-20	9.73	Put	Bond Future	4384	5	4384	5	0.00
18/07/2019	2040 On 07-May-20	9.75	Put	Bond Future	4306	5	4306	5	0.00
18/07/2019	2040 On 07-May-20	9.74	Put	Bond Future	4345	5	4345	5	0.00
18/07/2019	2044 On 01-August-19			Bond Future	9.59	91.3927	9.5941	91.3927	37,940.00
18/07/2019	2044 On 01-August-19	10.39	Call	Bond Future	6554	6	6554	6	0.00
18/07/2019	2044 On 01-August-19	10.53	Call	Bond Future	7623	7	7623	7	0.00
18/07/2019	2044 On 01-August-19	9.39	Call	Bond Future	227	0	227	0	228.00
18/07/2019	2044 On 01-August-19	10.38	Call	Bond Future	6476	6	6476	6	0.00
18/07/2019	2044 On 01-August-19	9.36	Call	Bond Future	176	0	176	0	100.00
18/07/2019	2044 On 01-August-19	9.74	Call	Bond Future	1652	1	1652	1	228.00
18/07/2019	2044 On 01-August-19	10.27	Call	Bond Future	5621	5	5621	5	0.00

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18/07/2019	2044 On 01-August-19	10.40	Call	Bond Future	6631	6	6631	6	0.00
18/07/2019	2044 On 01-August-19	9.86	Call	Bond Future	2459	2	2459	2	100.00
18/07/2019	2044 On 01-August-19	10.53	Put	Bond Future	1	0	1	0	100.00
18/07/2019	2044 On 01-August-19	9.39	Put	Bond Future	2044	3	2044	3	0.00
18/07/2019	2044 On 01-August-19	9.74	Put	Bond Future	389	1	389	1	0.00
18/07/2019	2044 On 01-August-19	10.27	Put	Bond Future	7	0	7	0	228.00
18/07/2019	2044 On 01-August-19	10.38	Put	Bond Future	3	0	3	0	0.00
18/07/2019	2044 On 01-August-19	9.36	Put	Bond Future	2265	3	2265	3	0.00
18/07/2019	2044 On 01-August-19	10.40	Put	Bond Future	2	0	2	0	0.00
18/07/2019	2044 On 01-August-19	9.86	Put	Bond Future	179	0	179	0	0.00
18/07/2019	2044 On 01-August-19	10.39	Put	Bond Future	2	0	2	0	0.00
18/07/2019	2044 On 07-November-19			Bond Future	9.66	93.1733	9.6555	93.1733	8,939.00
18/07/2019	2044 On 07-November-19	10.06	Call	Bond Future	4651	4	4651	4	0.00
18/07/2019	2044 On 07-November-19	10.52	Call	Bond Future	7576	7	7576	7	0.00
18/07/2019	2044 On 07-November-19	10.05	Call	Bond Future	4591	4	4591	4	0.00
18/07/2019	2044 On 07-November-19	9.19	Call	Bond Future	837	1	837	1	328.00
18/07/2019	2044 On 07-November-19	9.74	Call	Bond Future	2913	2	2913	2	328.00
18/07/2019	2044 On 07-November-19	10.07	Call	Bond Future	4711	4	4711	4	0.00
18/07/2019	2044 On 07-November-19	10.05	Put	Bond Future	1281	2	1281	2	0.00
18/07/2019	2044 On 07-November-19	9.19	Put	Bond Future	5017	6	5017	6	0.00
18/07/2019	2044 On 07-November-19	10.07	Put	Bond Future	1238	2	1238	2	0.00
18/07/2019	2044 On 07-November-19	9.74	Put	Bond Future	2187	3	2187	3	0.00
18/07/2019	2044 On 07-November-19	10.06	Put	Bond Future	1259	2	1259	2	0.00
18/07/2019	2044 On 07-November-19	10.52	Put	Bond Future	576	1	576	1	328.00
18/07/2019	2044 On 06-February-20			Bond Future	9.71	90.5073	9.7119	90.5073	0.00
18/07/2019	2044 On 06-February-20	9.77	Call	Bond Future	3768	3	3768	3	0.00
18/07/2019	2044 On 06-February-20	9.09	Call	Bond Future	1243	1	1243	1	328.00
18/07/2019	2044 On 06-February-20	9.74	Call	Bond Future	3629	3	3629	3	328.00
18/07/2019	2044 On 06-February-20	9.76	Call	Bond Future	3721	3	3721	3	0.00
18/07/2019	2044 On 06-February-20	10.78	Call	Bond Future	9451	9	9451	9	0.00
18/07/2019	2044 On 06-February-20	9.78	Call	Bond Future	3814	3	3814	3	0.00
18/07/2019	2044 On 06-February-20	9.76	Put	Bond Future	3311	4	3311	4	0.00
18/07/2019	2044 On 06-February-20	9.78	Put	Bond Future	3234	4	3234	4	0.00
18/07/2019	2044 On 06-February-20	10.78	Put	Bond Future	1024	1	1024	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
18/07/2019	2044 On 06-February-20	9.77	Put	Bond Future	3273	4	3273	4	0.00
18/07/2019	2044 On 06-February-20	9.74	Put	Bond Future	3389	4	3389	4	0.00
18/07/2019	2044 On 06-February-20	9.09	Put	Bond Future	6831	7	6831	7	0.00
18/07/2019	2044 On 07-May-20			Bond Future	9.77	92.2271	9.7655	92.2271	0.00
18/07/2019	2044 On 07-May-20	9.79	Call	Bond Future	4658	4	4658	4	0.00
18/07/2019	2044 On 07-May-20	9.81	Call	Bond Future	4746	4	4746	4	0.00
18/07/2019	2044 On 07-May-20	9.80	Call	Bond Future	4702	4	4702	4	0.00
18/07/2019	2044 On 07-May-20	9.80	Put	Bond Future	4410	5	4410	5	0.00
18/07/2019	2044 On 07-May-20	9.79	Put	Bond Future	4451	5	4451	5	0.00
18/07/2019	2044 On 07-May-20	9.81	Put	Bond Future	4371	5	4371	5	0.00
18/07/2019	2046 On 01-August-19			Bond Future	114.74	114.7283	114.7397	114.7283	12,638.00
18/07/2019	2046 On 07-November-19			Bond Future	115.29	115.2750	115.2864	115.2750	0.00
18/07/2019	2046 On 06-February-20			Bond Future	117.44	117.4288	117.4407	117.4288	0.00
18/07/2019	2046 On 07-May-20			Bond Future	117.95	117.9377	117.9495	117.9377	0.00
18/07/2019	2050 On 01-August-19			Bond Future	118.25	118.2429	118.2545	118.2429	10,821.00
18/07/2019	2050 On 07-November-19			Bond Future	120.59	120.5782	120.5901	120.5782	3,348.00
18/07/2019	2050 On 06-February-20			Bond Future	121.01	120.9952	121.0074	120.9952	0.00
18/07/2019	2050 On 07-May-20			Bond Future	123.33	123.3215	123.3336	123.3215	0.00
18/07/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	AL37 On 01-August-19			Index Future	659.07	658.4150	659.0730	658.4150	0.00
18/07/2019	AL37 On 07-November-19			Index Future	671.91	671.2430	671.9140	671.2430	0.00
18/07/2019	AL37 On 06-February-20			Index Future	684.31	683.6260	684.3090	683.6260	0.00
18/07/2019	AL37 On 07-May-20			Index Future	697.31	696.6110	697.3070	696.6110	0.00
18/07/2019	AL7T On 01-August-19			Index Future	772.90	770.0690	772.8960	770.0690	0.00
18/07/2019	AL7T On 07-November-19			Index Future	787.96	785.0720	787.9550	785.0720	0.00
18/07/2019	AL7T On 06-February-20			Index Future	802.49	799.5550	802.4900	799.5550	0.00
18/07/2019	AL7T On 07-May-20			Index Future	817.73	814.7420	817.7330	814.7420	0.00
18/07/2019	ALBI On 01-August-19			Index Future	693.63	689.6740	693.6320	689.6740	970.00
18/07/2019	ALBI On 07-November-19			Index Future	707.15	703.1100	707.1460	703.1100	0.00
18/07/2019	ALBI On 06-February-20			Index Future	720.19	716.0810	720.1900	716.0810	0.00
18/07/2019	ALBI On 07-May-20			Index Future	733.87	729.6830	733.8700	729.6830	0.00
18/07/2019	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
18/07/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/07/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2019	ES33 On 01-August-19			Bond Future	10.55	80.2890	10.5457	80.2890	350.00
18/07/2019	ES33 On 07-November-19			Bond Future	10.66	78.0601	10.6563	78.0601	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
18/07/2019	ES33 On 06-February-20			Bond Future	10.76	79.5001	10.7610	79.5001	0.00
18/07/2019	ES33 On 07-May-20			Bond Future	10.86	77.2153	10.8597	77.2153	0.00
18/07/2019	ES42 On 01-August-19			Bond Future	10.90	81.6499	10.9007	81.6499	4,919.00
18/07/2019	ES42 On 07-November-19			Bond Future	11.01	78.9754	11.0117	78.9754	0.00
18/07/2019	ES42 On 06-February-20			Bond Future	11.11	80.4323	11.1126	80.4323	0.00
18/07/2019	ES42 On 07-May-20			Bond Future	11.21	77.6955	11.2123	77.6955	0.00
18/07/2019	GOVI On 01-August-19			GOVI	687.07	682.9860	687.0670	682.9860	287.00
18/07/2019	GOVI On 01-August-19	638.69	Call	GOVI	483770	44	483770	44	0.00
18/07/2019	GOVI On 01-August-19	638.68	Call	GOVI	483870	44	483870	44	0.00
18/07/2019	GOVI On 01-August-19	638.67	Call	GOVI	483970	44	483970	44	0.00
18/07/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
18/07/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
18/07/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
18/07/2019	GOVI On 07-November-19			GOVI	700.45	696.2930	700.4530	696.2930	194.00
18/07/2019	GOVI On 07-November-19	672.90	Call	GOVI	275530	23	275530	23	0.00
18/07/2019	GOVI On 07-November-19	672.91	Call	GOVI	275430	23	275430	23	0.00
18/07/2019	GOVI On 07-November-19	672.92	Call	GOVI	275330	23	275330	23	0.00
18/07/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
18/07/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
18/07/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
18/07/2019	GOVI On 06-February-20			GOVI	713.37	709.1370	713.3740	709.1370	0.00
18/07/2019	GOVI On 06-February-20	703.15	Call	GOVI	102240	6	102240	6	0.00
18/07/2019	GOVI On 06-February-20	703.14	Call	GOVI	102340	6	102340	6	0.00
18/07/2019	GOVI On 06-February-20	703.13	Call	GOVI	102440	6	102440	6	0.00
18/07/2019	GOVI On 06-February-20	703.13	Put	GOVI	0	0	0	0	0.00
18/07/2019	GOVI On 06-February-20	703.15	Put	GOVI	0	0	0	0	0.00
18/07/2019	GOVI On 06-February-20	703.14	Put	GOVI	0	0	0	0	0.00
18/07/2019	GOVI On 07-May-20			GOVI	726.92	722.6070	726.9240	722.6070	0.00
18/07/2019	GOVI On 07-May-20	719.98	Call	GOVI	69440	3	69440	3	0.00
18/07/2019	GOVI On 07-May-20	720.00	Call	GOVI	69240	3	69240	3	0.00
18/07/2019	GOVI On 07-May-20	719.99	Call	GOVI	69340	3	69340	3	0.00
18/07/2019	GOVI On 07-May-20	720.00	Put	GOVI	0	0	0	0	0.00
18/07/2019	GOVI On 07-May-20	719.98	Put	GOVI	0	0	0	0	0.00
18/07/2019	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
18/07/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/07/2019	IGOV On 01-August-19			Index Future	262.07	262.0230	262.0650	262.0230	818.00
18/07/2019	IGOV On 07-November-19			Index Future	267.24	267.1980	267.2410	267.1980	218.00
18/07/2019	IGOV On 06-February-20			Index Future	272.24	272.1910	272.2350	272.1910	0.00
18/07/2019	IGOV On 07-May-20			Index Future	277.47	277.4230	277.4680	277.4230	0.00
18/07/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
18/07/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
18/07/2019	IS02 On 20-December-19			Interest Rate Swap	102.71	102.6900	102.7100	102.6900	0.00
18/07/2019	IS02 On 23-March-20			Interest Rate Swap	98.57	98.5300	98.5700	98.5300	0.00
18/07/2019	IS02 On 22-June-20			Interest Rate Swap	101.98	101.9200	101.9800	101.9200	0.00
18/07/2019	IS02 On 21-September-20			Interest Rate Swap	98.78	98.7000	98.7800	98.7000	0.00
18/07/2019	IS05 On 17-December-20			Interest Rate Swap	95.39	95.2900	95.3900	95.2900	0.00
18/07/2019	IS05 On 16-March-21			Interest Rate Swap	94.37	94.2600	94.3700	94.2600	0.00
18/07/2019	IS05 On 15-June-21			Interest Rate Swap	93.31	93.1800	93.3100	93.1800	0.00
18/07/2019	IS05 On 21-September-21			Interest Rate Swap	93.21	93.0700	93.2100	93.0700	0.00
18/07/2019	IS05 On 21-December-21			Interest Rate Swap	95.17	95.0400	95.1700	95.0400	51.00
18/07/2019	IS05 On 15-March-22			Interest Rate Swap	95.09	94.9700	95.0900	94.9700	0.00
18/07/2019	IS05 On 21-June-22			Interest Rate Swap	96.03	95.9300	96.0300	95.9300	0.00
18/07/2019	IS05 On 20-September-22			Interest Rate Swap	99.76	99.6700	99.7600	99.6700	0.00
18/07/2019	IS05 On 20-December-22			Interest Rate Swap	100.82	100.7400	100.8200	100.7400	0.00
18/07/2019	IS05 On 22-March-23			Interest Rate Swap	93.92	93.8500	93.9200	93.8500	0.00
18/07/2019	IS05 On 20-June-23			Interest Rate Swap	99.85	99.7900	99.8500	99.7900	0.00
18/07/2019	IS05 On 19-September-23			Interest Rate Swap	95.12	95.0700	95.1200	95.0700	0.00
18/07/2019	IS10 On 17-December-25			Interest Rate Swap	90.56	90.5800	90.5600	90.5800	0.00
18/07/2019	IS10 On 16-March-26			Interest Rate Swap	87.39	87.4200	87.3900	87.4200	0.00
18/07/2019	IS10 On 15-June-26			Interest Rate Swap	86.00	86.0400	86.0000	86.0400	0.00
18/07/2019	IS10 On 21-September-26			Interest Rate Swap	88.11	88.1600	88.1100	88.1600	0.00
18/07/2019	IS10 On 21-December-26			Interest Rate Swap	91.91	91.9900	91.9100	91.9900	0.00
18/07/2019	IS10 On 15-March-27			Interest Rate Swap	90.37	90.4700	90.3700	90.4700	0.00
18/07/2019	IS10 On 21-June-27			Interest Rate Swap	92.42	92.5500	92.4200	92.5500	0.00
18/07/2019	IS10 On 20-September-27			Interest Rate Swap	97.93	98.0700	97.9300	98.0700	0.00
18/07/2019	IS10 On 20-December-27			Interest Rate Swap	98.26	98.4100	98.2600	98.4100	0.00
18/07/2019	IS10 On 22-March-28			Interest Rate Swap	91.59	91.7300	91.5900	91.7300	0.00
18/07/2019	IS10 On 20-June-28			Interest Rate Swap	98.93	99.0800	98.9300	99.0800	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
18/07/2019	IS10 On 19-September-28			Interest Rate Swap	92.30	92.4500	92.3000	92.4500	0.00
18/07/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/07/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/07/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
18/07/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
18/07/2019	R023 On 01-August-19			Bond Future	7.07	105.3661	7.0723	105.3661	59,846.00
18/07/2019	R023 On 01-August-19	8.93	Call	Bond Future	5645	6	5645	6	0.00
18/07/2019	R023 On 01-August-19	8.95	Call	Bond Future	5704	6	5704	6	0.00
18/07/2019	R023 On 01-August-19	8.94	Call	Bond Future	5675	6	5675	6	0.00
18/07/2019	R023 On 01-August-19	8.94	Put	Bond Future	0	0	0	0	0.00
18/07/2019	R023 On 01-August-19	8.95	Put	Bond Future	0	0	0	0	0.00
18/07/2019	R023 On 01-August-19	8.93	Put	Bond Future	0	0	0	0	0.00
18/07/2019	R023 On 07-November-19			Bond Future	7.05	103.4877	7.0523	103.4877	12,037.00
18/07/2019	R023 On 07-November-19	7.98	Call	Bond Future	2784	3	2784	3	0.00
18/07/2019	R023 On 07-November-19	7.99	Call	Bond Future	2810	3	2810	3	0.00
18/07/2019	R023 On 07-November-19	8.00	Call	Bond Future	2837	3	2837	3	0.00
18/07/2019	R023 On 07-November-19	8.00	Put	Bond Future	101	0	101	0	0.00
18/07/2019	R023 On 07-November-19	7.99	Put	Bond Future	103	0	103	0	0.00
18/07/2019	R023 On 07-November-19	7.98	Put	Bond Future	104	0	104	0	0.00
18/07/2019	R023 On 06-February-20			Bond Future	7.02	105.3967	7.0193	105.3967	0.00
18/07/2019	R023 On 06-February-20	7.52	Call	Bond Future	1759	2	1759	2	0.00
18/07/2019	R023 On 06-February-20	7.54	Call	Bond Future	1803	2	1803	2	0.00
18/07/2019	R023 On 06-February-20	7.53	Call	Bond Future	1781	2	1781	2	0.00
18/07/2019	R023 On 06-February-20	7.53	Put	Bond Future	396	0	396	0	0.00
18/07/2019	R023 On 06-February-20	7.54	Put	Bond Future	391	0	391	0	0.00
18/07/2019	R023 On 06-February-20	7.52	Put	Bond Future	401	0	401	0	0.00
18/07/2019	R023 On 07-May-20			Bond Future	6.95	103.4645	6.9462	103.4645	0.00
18/07/2019	R023 On 07-May-20	6.90	Call	Bond Future	905	1	905	1	0.00
18/07/2019	R023 On 07-May-20	6.91	Call	Bond Future	920	1	920	1	0.00
18/07/2019	R023 On 07-May-20	6.89	Call	Bond Future	891	1	891	1	0.00
18/07/2019	R023 On 07-May-20	6.89	Put	Bond Future	1034	1	1034	1	0.00
18/07/2019	R023 On 07-May-20	6.90	Put	Bond Future	1023	1	1023	1	0.00
18/07/2019	R023 On 07-May-20	6.91	Put	Bond Future	1012	1	1012	1	0.00
18/07/2019	R035 On 01-August-19			Bond Future	9.26	99.9265	9.2640	99.9265	80,621.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2019	R035 On 01-August-19	10.24	Call	Bond Future	7342	7	7342	7	0.00
18/07/2019	R035 On 01-August-19	10.23	Call	Bond Future	7271	7	7271	7	0.00
18/07/2019	R035 On 01-August-19	10.22	Call	Bond Future	7200	6	7200	6	0.00
18/07/2019	R035 On 01-August-19	10.23	Put	Bond Future	0	0	0	0	0.00
18/07/2019	R035 On 01-August-19	10.22	Put	Bond Future	0	0	0	0	0.00
18/07/2019	R035 On 01-August-19	10.24	Put	Bond Future	0	0	0	0	0.00
18/07/2019	R035 On 07-November-19			Bond Future	9.33	97.3715	9.3287	97.3715	3,325.00
18/07/2019	R035 On 07-November-19	8.92	Call	Bond Future	850	1	850	1	3,500.00
18/07/2019	R035 On 07-November-19	9.52	Call	Bond Future	3091	3	3091	3	3,500.00
18/07/2019	R035 On 07-November-19	9.87	Call	Bond Future	4965	4	4965	4	0.00
18/07/2019	R035 On 07-November-19	9.88	Call	Bond Future	5023	4	5023	4	0.00
18/07/2019	R035 On 07-November-19	9.89	Call	Bond Future	5081	5	5081	5	0.00
18/07/2019	R035 On 07-November-19	10.21	Call	Bond Future	7031	6	7031	6	0.00
18/07/2019	R035 On 07-November-19	9.88	Put	Bond Future	833	1	833	1	0.00
18/07/2019	R035 On 07-November-19	9.87	Put	Bond Future	849	1	849	1	0.00
18/07/2019	R035 On 07-November-19	10.21	Put	Bond Future	461	1	461	1	3,500.00
18/07/2019	R035 On 07-November-19	9.89	Put	Bond Future	818	1	818	1	0.00
18/07/2019	R035 On 07-November-19	9.52	Put	Bond Future	1605	2	1605	2	0.00
18/07/2019	R035 On 07-November-19	8.92	Put	Bond Future	4137	5	4137	5	0.00
18/07/2019	R035 On 06-February-20			Bond Future	9.39	99.1677	9.3885	99.1677	0.00
18/07/2019	R035 On 06-February-20	9.61	Call	Bond Future	4066	4	4066	4	0.00
18/07/2019	R035 On 06-February-20	9.60	Call	Bond Future	4020	4	4020	4	0.00
18/07/2019	R035 On 06-February-20	9.59	Call	Bond Future	3974	4	3974	4	0.00
18/07/2019	R035 On 06-February-20	9.59	Put	Bond Future	2434	3	2434	3	0.00
18/07/2019	R035 On 06-February-20	9.61	Put	Bond Future	2374	3	2374	3	0.00
18/07/2019	R035 On 06-February-20	9.60	Put	Bond Future	2404	3	2404	3	0.00
18/07/2019	R035 On 07-May-20			Bond Future	9.44	96.5460	9.4378	96.5460	0.00
18/07/2019	R035 On 07-May-20	9.47	Call	Bond Future	4219	4	4219	4	0.00
18/07/2019	R035 On 07-May-20	9.49	Call	Bond Future	4299	4	4299	4	0.00
18/07/2019	R035 On 07-May-20	9.48	Call	Bond Future	4259	4	4259	4	0.00
18/07/2019	R035 On 07-May-20	9.47	Put	Bond Future	3974	4	3974	4	0.00
18/07/2019	R035 On 07-May-20	9.49	Put	Bond Future	3902	4	3902	4	0.00
18/07/2019	R035 On 07-May-20	9.48	Put	Bond Future	3938	4	3938	4	0.00
18/07/2019	R186 On 01-August-19			Bond Future	7.98	114.9025	7.9801	114.9025	103,073.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2019	R186 On 01-August-19	9.52	Call	Bond Future	8739	8	8739	8	0.00
18/07/2019	R186 On 01-August-19	8.30	Call	Bond Future	1942	2	1942	2	6,000.00
18/07/2019	R186 On 01-August-19	9.05	Call	Bond Future	6167	6	6167	6	6,000.00
18/07/2019	R186 On 01-August-19	7.75	Call	Bond Future	92	0	92	0	620.00
18/07/2019	R186 On 01-August-19	9.54	Call	Bond Future	8847	9	8847	9	0.00
18/07/2019	R186 On 01-August-19	8.38	Call	Bond Future	2382	2	2382	2	0.00
18/07/2019	R186 On 01-August-19	9.53	Call	Bond Future	8793	9	8793	9	0.00
18/07/2019	R186 On 01-August-19	8.70	Call	Bond Future	4199	4	4199	4	0.00
18/07/2019	R186 On 01-August-19	9.22	Call	Bond Future	7107	7	7107	7	0.00
18/07/2019	R186 On 01-August-19	10.08	Call	Bond Future	11701	11	11701	11	0.00
18/07/2019	R186 On 01-August-19	8.55	Call	Bond Future	3345	3	3345	3	0.00
18/07/2019	R186 On 01-August-19	8.00	Call	Bond Future	587	0	587	0	620.00
18/07/2019	R186 On 01-August-19	8.38	Put	Bond Future	25	0	25	0	0.00
18/07/2019	R186 On 01-August-19	8.70	Put	Bond Future	1	0	1	0	3,100.00
18/07/2019	R186 On 01-August-19	9.54	Put	Bond Future	0	0	0	0	0.00
18/07/2019	R186 On 01-August-19	9.22	Put	Bond Future	0	0	0	0	0.00
18/07/2019	R186 On 01-August-19	9.53	Put	Bond Future	0	0	0	0	0.00
18/07/2019	R186 On 01-August-19	8.55	Put	Bond Future	5	0	5	0	0.00
18/07/2019	R186 On 01-August-19	8.00	Put	Bond Future	468	1	468	1	0.00
18/07/2019	R186 On 01-August-19	10.08	Put	Bond Future	0	0	0	0	6,000.00
18/07/2019	R186 On 01-August-19	7.75	Put	Bond Future	1478	2	1478	2	0.00
18/07/2019	R186 On 01-August-19	9.05	Put	Bond Future	0	0	0	0	0.00
18/07/2019	R186 On 01-August-19	9.52	Put	Bond Future	0	0	0	0	0.00
18/07/2019	R186 On 01-August-19	8.30	Put	Bond Future	52	0	52	0	0.00
18/07/2019	R186 On 07-November-19			Bond Future	8.01	117.1412	8.0137	117.1412	84,937.00
18/07/2019	R186 On 07-November-19	8.73	Call	Bond Future	4408	4	4408	4	0.00
18/07/2019	R186 On 07-November-19	8.94	Call	Bond Future	5431	5	5431	5	0.00
18/07/2019	R186 On 07-November-19	8.23	Call	Bond Future	2237	2	2237	2	5,000.00
18/07/2019	R186 On 07-November-19	8.20	Call	Bond Future	2128	2	2128	2	0.00
18/07/2019	R186 On 07-November-19	8.96	Call	Bond Future	5530	5	5530	5	0.00
18/07/2019	R186 On 07-November-19	8.95	Call	Bond Future	5481	5	5481	5	0.00
18/07/2019	R186 On 07-November-19	8.96	Put	Bond Future	222	0	222	0	0.00
18/07/2019	R186 On 07-November-19	8.23	Put	Bond Future	995	1	995	1	0.00
18/07/2019	R186 On 07-November-19	8.20	Put	Bond Future	1056	1	1056	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
18/07/2019	R186 On 07-November-19	8.95	Put	Bond Future	227	0	227	0	0.00
18/07/2019	R186 On 07-November-19	8.73	Put	Bond Future	359	0	359	0	5,000.00
18/07/2019	R186 On 07-November-19	8.94	Put	Bond Future	231	0	231	0	0.00
18/07/2019	R186 On 06-February-20			Bond Future	8.04	113.9968	8.0398	113.9968	0.00
18/07/2019	R186 On 06-February-20	8.55	Call	Bond Future	3877	4	3877	4	0.00
18/07/2019	R186 On 06-February-20	8.57	Call	Bond Future	3960	4	3960	4	0.00
18/07/2019	R186 On 06-February-20	8.56	Call	Bond Future	3919	4	3919	4	0.00
18/07/2019	R186 On 06-February-20	8.56	Put	Bond Future	1048	1	1048	1	0.00
18/07/2019	R186 On 06-February-20	8.57	Put	Bond Future	1035	1	1035	1	0.00
18/07/2019	R186 On 06-February-20	8.55	Put	Bond Future	1061	1	1061	1	0.00
18/07/2019	R186 On 07-May-20			Bond Future	8.06	116.1627	8.0565	116.1627	0.00
18/07/2019	R186 On 07-May-20	8.08	Call	Bond Future	2647	3	2647	3	0.00
18/07/2019	R186 On 07-May-20	8.09	Call	Bond Future	2679	3	2679	3	0.00
18/07/2019	R186 On 07-May-20	8.07	Call	Bond Future	2615	2	2615	2	0.00
18/07/2019	R186 On 07-May-20	8.07	Put	Bond Future	2542	3	2542	3	0.00
18/07/2019	R186 On 07-May-20	8.08	Put	Bond Future	2519	3	2519	3	0.00
18/07/2019	R186 On 07-May-20	8.09	Put	Bond Future	2497	3	2497	3	0.00
18/07/2019	R197 On 01-August-19			Bond Future	303.41	303.3857	303.4104	303.3857	1,107.00
18/07/2019	R197 On 07-November-19			Bond Future	309.40	309.3776	309.4027	309.3776	1,400.00
18/07/2019	R197 On 06-February-20			Bond Future	307.52	307.4977	307.5235	307.4977	0.00
18/07/2019	R197 On 07-May-20			Bond Future	313.44	313.4098	313.4358	313.4098	0.00
18/07/2019	R202 On 01-August-19			Bond Future	233.54	233.5160	233.5385	233.5160	9,374.00
18/07/2019	R202 On 07-November-19			Bond Future	238.15	238.1279	238.1508	238.1279	348.00
18/07/2019	R202 On 06-February-20			Bond Future	238.53	238.5085	238.5319	238.5085	0.00
18/07/2019	R202 On 07-May-20			Bond Future	243.12	243.0940	243.1176	243.0940	0.00
18/07/2019	R207 On 01-August-19			Bond Future	6.13	100.8828	6.1311	100.8828	4,891.00
18/07/2019	R207 On 01-August-19	7.33	Call	Bond Future	520	1	520	1	0.00
18/07/2019	R207 On 01-August-19	7.35	Call	Bond Future	529	1	529	1	0.00
18/07/2019	R207 On 01-August-19	7.34	Call	Bond Future	524	1	524	1	0.00
18/07/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
18/07/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
18/07/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
18/07/2019	R207 On 07-November-19			Bond Future	4.32	102.8483	4.3237	102.8483	205.00
18/07/2019	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
18/07/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
18/07/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
18/07/2019	R207 On 07-November-19	2.06	Put	Bond Future	407	0	407	0	0.00
18/07/2019	R207 On 07-November-19	2.07	Put	Bond Future	405	0	405	0	0.00
18/07/2019	R207 On 07-November-19	2.08	Put	Bond Future	403	0	403	0	0.00
18/07/2019	R208 On 01-August-19			Bond Future	6.20	103.2034	6.1997	103.2034	10,796.00
18/07/2019	R208 On 01-August-19	8.17	Call	Bond Future	3006	3	3006	3	0.00
18/07/2019	R208 On 01-August-19	8.16	Call	Bond Future	2991	3	2991	3	0.00
18/07/2019	R208 On 01-August-19	8.15	Call	Bond Future	2976	3	2976	3	0.00
18/07/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
18/07/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
18/07/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
18/07/2019	R208 On 07-November-19			Bond Future	5.97	101.8102	5.9679	101.8102	103.00
18/07/2019	R208 On 07-November-19	6.84	Call	Bond Future	1158	1	1158	1	0.00
18/07/2019	R208 On 07-November-19	6.83	Call	Bond Future	1145	1	1145	1	0.00
18/07/2019	R208 On 07-November-19	6.82	Call	Bond Future	1133	1	1133	1	0.00
18/07/2019	R208 On 07-November-19	6.83	Put	Bond Future	17	0	17	0	0.00
18/07/2019	R208 On 07-November-19	6.82	Put	Bond Future	17	0	17	0	0.00
18/07/2019	R208 On 07-November-19	6.84	Put	Bond Future	17	0	17	0	0.00
18/07/2019	R208 On 06-February-20			Bond Future	5.62	103.6884	5.6213	103.6884	0.00
18/07/2019	R208 On 06-February-20	6.12	Call	Bond Future	618	1	618	1	0.00
18/07/2019	R208 On 06-February-20	6.13	Call	Bond Future	628	1	628	1	0.00
18/07/2019	R208 On 06-February-20	6.14	Call	Bond Future	637	1	637	1	0.00
18/07/2019	R208 On 06-February-20	6.14	Put	Bond Future	72	0	72	0	0.00
18/07/2019	R208 On 06-February-20	6.12	Put	Bond Future	74	0	74	0	0.00
18/07/2019	R208 On 06-February-20	6.13	Put	Bond Future	73	0	73	0	0.00
18/07/2019	R208 On 07-May-20			Bond Future	5.02	102.2537	5.0158	102.2537	0.00
18/07/2019	R208 On 07-May-20	4.82	Call	Bond Future	131	0	131	0	0.00
18/07/2019	R208 On 07-May-20	4.81	Call	Bond Future	127	0	127	0	0.00
18/07/2019	R208 On 07-May-20	4.80	Call	Bond Future	124	0	124	0	0.00
18/07/2019	R208 On 07-May-20	4.81	Put	Bond Future	306	0	306	0	0.00
18/07/2019	R208 On 07-May-20	4.80	Put	Bond Future	311	0	311	0	0.00
18/07/2019	R208 On 07-May-20	4.82	Put	Bond Future	301	0	301	0	0.00
18/07/2019	R209 On 01-August-19			Bond Future	9.28	76.1595	9.2783	76.1595	84,552.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2019	R209 On 01-August-19	10.15	Call	Bond Future	5606	5	5606	5	0.00
18/07/2019	R209 On 01-August-19	9.30	Call	Bond Future	752	1	752	1	0.00
18/07/2019	R209 On 01-August-19	10.17	Call	Bond Future	5727	5	5727	5	0.00
18/07/2019	R209 On 01-August-19	10.16	Call	Bond Future	5667	5	5667	5	0.00
18/07/2019	R209 On 01-August-19	9.80	Call	Bond Future	3450	3	3450	3	0.00
18/07/2019	R209 On 01-August-19	10.46	Call	Bond Future	7451	7	7451	7	0.00
18/07/2019	R209 On 01-August-19	10.46	Put	Bond Future	0	0	0	0	7,541.00
18/07/2019	R209 On 01-August-19	10.16	Put	Bond Future	1	0	1	0	0.00
18/07/2019	R209 On 01-August-19	9.30	Put	Bond Future	605	1	605	1	0.00
18/07/2019	R209 On 01-August-19	9.80	Put	Bond Future	19	0	19	0	0.00
18/07/2019	R209 On 01-August-19	10.15	Put	Bond Future	1	0	1	0	0.00
18/07/2019	R209 On 01-August-19	10.17	Put	Bond Future	1	0	1	0	0.00
18/07/2019	R209 On 07-November-19			Bond Future	9.34	74.4916	9.3353	74.4916	7,977.00
18/07/2019	R209 On 07-November-19	8.92	Call	Bond Future	771	1	771	1	8,000.00
18/07/2019	R209 On 07-November-19	9.80	Call	Bond Future	3911	3	3911	3	0.00
18/07/2019	R209 On 07-November-19	9.33	Call	Bond Future	1948	2	1948	2	8,000.00
18/07/2019	R209 On 07-November-19	9.82	Call	Bond Future	4008	4	4008	4	0.00
18/07/2019	R209 On 07-November-19	9.77	Call	Bond Future	3768	3	3768	3	0.00
18/07/2019	R209 On 07-November-19	9.81	Call	Bond Future	3959	4	3959	4	0.00
18/07/2019	R209 On 07-November-19	9.81	Put	Bond Future	864	1	864	1	0.00
18/07/2019	R209 On 07-November-19	9.82	Put	Bond Future	849	1	849	1	0.00
18/07/2019	R209 On 07-November-19	9.33	Put	Bond Future	1984	2	1984	2	0.00
18/07/2019	R209 On 07-November-19	9.77	Put	Bond Future	926	1	926	1	8,000.00
18/07/2019	R209 On 07-November-19	9.80	Put	Bond Future	879	1	879	1	0.00
18/07/2019	R209 On 07-November-19	8.92	Put	Bond Future	3641	4	3641	4	0.00
18/07/2019	R209 On 06-February-20			Bond Future	9.39	75.8658	9.3859	75.8658	0.00
18/07/2019	R209 On 06-February-20	9.51	Call	Bond Future	3181	3	3181	3	0.00
18/07/2019	R209 On 06-February-20	9.52	Call	Bond Future	3218	3	3218	3	0.00
18/07/2019	R209 On 06-February-20	9.50	Call	Bond Future	3143	3	3143	3	0.00
18/07/2019	R209 On 06-February-20	9.50	Put	Bond Future	2389	3	2389	3	0.00
18/07/2019	R209 On 06-February-20	9.51	Put	Bond Future	2361	3	2361	3	0.00
18/07/2019	R209 On 06-February-20	9.52	Put	Bond Future	2334	3	2334	3	0.00
18/07/2019	R209 On 07-May-20			Bond Future	9.43	74.1548	9.4322	74.1548	0.00
18/07/2019	R209 On 07-May-20	9.45	Call	Bond Future	3650	3	3650	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2019	R209 On 07-May-20	9.47	Call	Bond Future	3720	3	3720	3	0.00
18/07/2019	R209 On 07-May-20	9.46	Call	Bond Future	3685	3	3685	3	0.00
18/07/2019	R209 On 07-May-20	9.46	Put	Bond Future	3502	4	3502	4	0.00
18/07/2019	R209 On 07-May-20	9.47	Put	Bond Future	3471	4	3471	4	0.00
18/07/2019	R209 On 07-May-20	9.45	Put	Bond Future	3533	4	3533	4	0.00
18/07/2019	R210 On 01-August-19			Bond Future	191.25	191.2328	191.2501	191.2328	2,132.00
18/07/2019	R210 On 07-November-19			Bond Future	192.42	192.4032	192.4209	192.4032	0.00
18/07/2019	R210 On 06-February-20			Bond Future	196.02	195.9982	196.0163	195.9982	0.00
18/07/2019	R210 On 07-May-20			Bond Future	197.13	197.1156	197.1337	197.1156	0.00
18/07/2019	R212 On 01-August-19			Bond Future	160.59	160.5016	160.5913	160.5016	5,006.00
18/07/2019	R212 On 07-November-19			Bond Future	163.76	163.6715	163.7630	163.6715	2,684.00
18/07/2019	R212 On 06-February-20			Bond Future	164.58	164.4837	164.5769	164.4837	0.00
18/07/2019	R212 On 07-May-20			Bond Future	167.74	167.6460	167.7410	167.6460	0.00
18/07/2019	R213 On 01-August-19			Bond Future	8.81	89.5377	8.8076	89.5377	17,741.00
18/07/2019	R213 On 01-August-19	9.98	Call	Bond Future	7232	7	7232	7	0.00
18/07/2019	R213 On 01-August-19	9.99	Call	Bond Future	7290	7	7290	7	0.00
18/07/2019	R213 On 01-August-19	10.00	Call	Bond Future	7348	7	7348	7	0.00
18/07/2019	R213 On 01-August-19	10.00	Put	Bond Future	0	0	0	0	0.00
18/07/2019	R213 On 01-August-19	9.98	Put	Bond Future	0	0	0	0	0.00
18/07/2019	R213 On 01-August-19	9.99	Put	Bond Future	0	0	0	0	0.00
18/07/2019	R213 On 07-November-19			Bond Future	8.86	87.7314	8.8622	87.7314	4,306.00
18/07/2019	R213 On 07-November-19	9.58	Call	Bond Future	4933	5	4933	5	0.00
18/07/2019	R213 On 07-November-19	9.59	Call	Bond Future	4984	5	4984	5	0.00
18/07/2019	R213 On 07-November-19	9.60	Call	Bond Future	5035	5	5035	5	0.00
18/07/2019	R213 On 07-November-19	9.60	Put	Bond Future	464	1	464	1	0.00
18/07/2019	R213 On 07-November-19	9.58	Put	Bond Future	481	1	481	1	0.00
18/07/2019	R213 On 07-November-19	9.59	Put	Bond Future	473	1	473	1	0.00
18/07/2019	R213 On 06-February-20			Bond Future	8.91	89.3498	8.9123	89.3498	0.00
18/07/2019	R213 On 06-February-20	9.28	Call	Bond Future	3866	4	3866	4	0.00
18/07/2019	R213 On 06-February-20	9.27	Call	Bond Future	3824	3	3824	3	0.00
18/07/2019	R213 On 06-February-20	9.26	Call	Bond Future	3782	3	3782	3	0.00
18/07/2019	R213 On 06-February-20	9.27	Put	Bond Future	1603	2	1603	2	0.00
18/07/2019	R213 On 06-February-20	9.26	Put	Bond Future	1622	2	1622	2	0.00
18/07/2019	R213 On 06-February-20	9.28	Put	Bond Future	1584	2	1584	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
18/07/2019	R213 On 07-May-20			Bond Future	8.95	87.4934	8.9510	87.4934	0.00
18/07/2019	R213 On 07-May-20	9.00	Call	Bond Future	3395	3	3395	3	0.00
18/07/2019	R213 On 07-May-20	9.01	Call	Bond Future	3429	3	3429	3	0.00
18/07/2019	R213 On 07-May-20	9.02	Call	Bond Future	3464	3	3464	3	0.00
18/07/2019	R213 On 07-May-20	9.02	Put	Bond Future	3036	3	3036	3	0.00
18/07/2019	R213 On 07-May-20	9.00	Put	Bond Future	3091	3	3091	3	0.00
18/07/2019	R213 On 07-May-20	9.01	Put	Bond Future	3063	3	3063	3	0.00
18/07/2019	R214 On 01-August-19			Bond Future	9.55	74.4339	9.5537	74.4339	16,454.00
18/07/2019	R214 On 01-August-19	10.33	Call	Bond Future	5164	4	5164	4	0.00
18/07/2019	R214 On 01-August-19	10.34	Call	Bond Future	5226	5	5226	5	0.00
18/07/2019	R214 On 01-August-19	10.32	Call	Bond Future	5101	4	5101	4	0.00
18/07/2019	R214 On 01-August-19	10.32	Put	Bond Future	3	0	3	0	0.00
18/07/2019	R214 On 01-August-19	10.33	Put	Bond Future	3	0	3	0	0.00
18/07/2019	R214 On 01-August-19	10.34	Put	Bond Future	3	0	3	0	0.00
18/07/2019	R214 On 07-November-19			Bond Future	9.62	72.5869	9.6160	72.5869	0.00
18/07/2019	R214 On 07-November-19	10.01	Call	Bond Future	3755	3	3755	3	0.00
18/07/2019	R214 On 07-November-19	10.00	Call	Bond Future	3707	3	3707	3	0.00
18/07/2019	R214 On 07-November-19	10.02	Call	Bond Future	3803	3	3803	3	0.00
18/07/2019	R214 On 07-November-19	10.00	Put	Bond Future	1106	1	1106	1	0.00
18/07/2019	R214 On 07-November-19	10.01	Put	Bond Future	1088	1	1088	1	0.00
18/07/2019	R214 On 07-November-19	10.02	Put	Bond Future	1071	1	1071	1	0.00
18/07/2019	R214 On 06-February-20			Bond Future	9.67	73.9260	9.6735	73.9260	0.00
18/07/2019	R214 On 06-February-20	9.71	Call	Bond Future	3046	3	3046	3	0.00
18/07/2019	R214 On 06-February-20	9.73	Call	Bond Future	3121	3	3121	3	0.00
18/07/2019	R214 On 06-February-20	9.72	Call	Bond Future	3083	3	3083	3	0.00
18/07/2019	R214 On 06-February-20	9.72	Put	Bond Future	2764	3	2764	3	0.00
18/07/2019	R214 On 06-February-20	9.73	Put	Bond Future	2733	3	2733	3	0.00
18/07/2019	R214 On 06-February-20	9.71	Put	Bond Future	2796	3	2796	3	0.00
18/07/2019	R214 On 07-May-20			Bond Future	9.72	72.0305	9.7219	72.0305	0.00
18/07/2019	R214 On 07-May-20	9.76	Call	Bond Future	3974	4	3974	4	0.00
18/07/2019	R214 On 07-May-20	9.77	Call	Bond Future	4010	4	4010	4	0.00
18/07/2019	R214 On 07-May-20	9.75	Call	Bond Future	3938	4	3938	4	0.00
18/07/2019	R214 On 07-May-20	9.75	Put	Bond Future	3746	4	3746	4	0.00
18/07/2019	R214 On 07-May-20	9.76	Put	Bond Future	3714	4	3714	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2019	R214 On 07-May-20	9.77	Put	Bond Future	3682	4	3682	4	0.00
18/07/2019	R248 On 01-August-19			Bond Future	9.57	94.9413	9.5687	94.9413	97,484.00
18/07/2019	R248 On 01-August-19	10.36	Call	Bond Future	6712	6	6712	6	0.00
18/07/2019	R248 On 01-August-19	10.35	Call	Bond Future	6633	6	6633	6	0.00
18/07/2019	R248 On 01-August-19	10.34	Call	Bond Future	6554	6	6554	6	0.00
18/07/2019	R248 On 01-August-19	10.35	Put	Bond Future	3	0	3	0	0.00
18/07/2019	R248 On 01-August-19	10.34	Put	Bond Future	3	0	3	0	0.00
18/07/2019	R248 On 01-August-19	10.36	Put	Bond Future	2	0	2	0	0.00
18/07/2019	R248 On 07-November-19			Bond Future	9.63	92.3525	9.6308	92.3525	2,048.00
18/07/2019	R248 On 07-November-19	10.03	Call	Bond Future	4747	4	4747	4	0.00
18/07/2019	R248 On 07-November-19	10.02	Call	Bond Future	4685	4	4685	4	0.00
18/07/2019	R248 On 07-November-19	10.01	Call	Bond Future	4624	4	4624	4	0.00
18/07/2019	R248 On 07-November-19	10.02	Put	Bond Future	1314	2	1314	2	0.00
18/07/2019	R248 On 07-November-19	10.01	Put	Bond Future	1336	2	1336	2	0.00
18/07/2019	R248 On 07-November-19	10.03	Put	Bond Future	1291	2	1291	2	0.00
18/07/2019	R248 On 06-February-20			Bond Future	9.69	94.0562	9.6883	94.0562	0.00
18/07/2019	R248 On 06-February-20	9.71	Call	Bond Future	3698	3	3698	3	0.00
18/07/2019	R248 On 06-February-20	9.72	Call	Bond Future	3745	3	3745	3	0.00
18/07/2019	R248 On 06-February-20	9.70	Call	Bond Future	3652	3	3652	3	0.00
18/07/2019	R248 On 06-February-20	9.72	Put	Bond Future	3465	4	3465	4	0.00
18/07/2019	R248 On 06-February-20	9.70	Put	Bond Future	3548	4	3548	4	0.00
18/07/2019	R248 On 06-February-20	9.71	Put	Bond Future	3507	4	3507	4	0.00
18/07/2019	R248 On 07-May-20			Bond Future	9.74	91.4008	9.7365	91.4008	0.00
18/07/2019	R248 On 07-May-20	9.77	Call	Bond Future	4924	4	4924	4	0.00
18/07/2019	R248 On 07-May-20	9.79	Call	Bond Future	5015	5	5015	5	0.00
18/07/2019	R248 On 07-May-20	9.78	Call	Bond Future	4969	4	4969	4	0.00
18/07/2019	R248 On 07-May-20	9.78	Put	Bond Future	4589	5	4589	5	0.00
18/07/2019	R248 On 07-May-20	9.77	Put	Bond Future	4631	5	4631	5	0.00
18/07/2019	R248 On 07-May-20	9.79	Put	Bond Future	4548	5	4548	5	0.00