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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
25/07/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	2025 On 01-August-19			Bond Future	136.70	136.6829	136.6952	136.6829	597.00
25/07/2019	2025 On 07-November-19			Bond Future	139.35	139.3401	139.3528	139.3401	1,451.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2019	2025 On 06-February-20			Bond Future	140.43	140.4158	140.4287	140.4158	0.00
25/07/2019	2025 On 07-May-20			Bond Future	143.09	143.0751	143.0881	143.0751	0.00
25/07/2019	2029 On 01-August-19			Bond Future	103.03	103.2845	103.0272	103.2845	454.00
25/07/2019	2029 On 07-November-19			Bond Future	103.94	104.1984	103.9360	104.1984	4,260.00
25/07/2019	2029 On 06-February-20			Bond Future	105.84	106.1050	105.8380	106.1050	0.00
25/07/2019	2029 On 07-May-20			Bond Future	106.73	107.0017	106.7295	107.0017	0.00
25/07/2019	2030 On 01-August-19			Bond Future	8.82	95.0173	8.8244	95.0173	7,346.00
25/07/2019	2030 On 01-August-19	8.35	Call	Bond Future	0	0	0	0	2,025.00
25/07/2019	2030 On 01-August-19	9.22	Call	Bond Future	2532	3	2532	3	5,400.00
25/07/2019	2030 On 01-August-19	9.69	Call	Bond Future	5410	6	5410	6	0.00
25/07/2019	2030 On 01-August-19	9.68	Call	Bond Future	5350	6	5350	6	0.00
25/07/2019	2030 On 01-August-19	9.91	Call	Bond Future	6718	7	6718	7	0.00
25/07/2019	2030 On 01-August-19	9.92	Call	Bond Future	6777	7	6777	7	0.00
25/07/2019	2030 On 01-August-19	8.67	Call	Bond Future	106	0	106	0	5,400.00
25/07/2019	2030 On 01-August-19	9.15	Call	Bond Future	2102	3	2102	3	2,025.00
25/07/2019	2030 On 01-August-19	9.27	Call	Bond Future	2841	3	2841	3	0.00
25/07/2019	2030 On 01-August-19	9.08	Call	Bond Future	1682	2	1682	2	0.00
25/07/2019	2030 On 01-August-19	8.77	Call	Bond Future	287	1	287	1	0.00
25/07/2019	2030 On 01-August-19	9.24	Call	Bond Future	2656	3	2656	3	0.00
25/07/2019	2030 On 01-August-19	9.90	Call	Bond Future	6659	7	6659	7	0.00
25/07/2019	2030 On 01-August-19	8.77	Put	Bond Future	641	0	641	0	0.00
25/07/2019	2030 On 01-August-19	9.92	Put	Bond Future	0	0	0	0	0.00
25/07/2019	2030 On 01-August-19	9.24	Put	Bond Future	5	0	5	0	0.00
25/07/2019	2030 On 01-August-19	9.27	Put	Bond Future	3	0	3	0	0.00
25/07/2019	2030 On 01-August-19	9.08	Put	Bond Future	40	0	40	0	6,570.00
25/07/2019	2030 On 01-August-19	9.68	Put	Bond Future	0	0	0	0	4,771.00
25/07/2019	2030 On 01-August-19	9.90	Put	Bond Future	0	0	0	0	0.00
25/07/2019	2030 On 01-August-19	9.91	Put	Bond Future	0	0	0	0	0.00
25/07/2019	2030 On 01-August-19	8.67	Put	Bond Future	1116	1	1116	1	0.00
25/07/2019	2030 On 01-August-19	9.15	Put	Bond Future	17	0	17	0	0.00
25/07/2019	2030 On 01-August-19	9.69	Put	Bond Future	0	0	0	0	5,400.00
25/07/2019	2030 On 01-August-19	9.22	Put	Bond Future	7	0	7	0	0.00
25/07/2019	2030 On 01-August-19	8.35	Put	Bond Future	3151	3	3151	3	0.00
25/07/2019	2030 On 07-November-19			Bond Future	8.88	96.8391	8.8849	96.8391	71,178.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2019	2030 On 07-November-19	9.10	Call	Bond Future	2561	3	2561	3	5,500.00
25/07/2019	2030 On 07-November-19	9.48	Call	Bond Future	4294	5	4294	5	0.00
25/07/2019	2030 On 07-November-19	8.60	Call	Bond Future	952	1	952	1	5,500.00
25/07/2019	2030 On 07-November-19	9.49	Call	Bond Future	4343	5	4343	5	0.00
25/07/2019	2030 On 07-November-19	9.76	Call	Bond Future	5716	6	5716	6	0.00
25/07/2019	2030 On 07-November-19	9.47	Call	Bond Future	4245	5	4245	5	0.00
25/07/2019	2030 On 07-November-19	9.12	Call	Bond Future	2644	3	2644	3	0.00
25/07/2019	2030 On 07-November-19	9.70	Call	Bond Future	5406	6	5406	6	0.00
25/07/2019	2030 On 07-November-19	8.95	Call	Bond Future	1983	2	1983	2	0.00
25/07/2019	2030 On 07-November-19	8.57	Call	Bond Future	884	1	884	1	0.00
25/07/2019	2030 On 07-November-19	8.95	Put	Bond Future	1570	1	1570	1	5,000.00
25/07/2019	2030 On 07-November-19	9.70	Put	Bond Future	399	0	399	0	0.00
25/07/2019	2030 On 07-November-19	9.47	Put	Bond Future	614	1	614	1	0.00
25/07/2019	2030 On 07-November-19	9.12	Put	Bond Future	1162	1	1162	1	0.00
25/07/2019	2030 On 07-November-19	8.57	Put	Bond Future	2918	3	2918	3	0.00
25/07/2019	2030 On 07-November-19	9.48	Put	Bond Future	603	1	603	1	0.00
25/07/2019	2030 On 07-November-19	8.60	Put	Bond Future	2790	3	2790	3	0.00
25/07/2019	2030 On 07-November-19	9.10	Put	Bond Future	1205	1	1205	1	0.00
25/07/2019	2030 On 07-November-19	9.49	Put	Bond Future	592	1	592	1	0.00
25/07/2019	2030 On 07-November-19	9.76	Put	Bond Future	354	0	354	0	5,500.00
25/07/2019	2030 On 06-February-20			Bond Future	8.94	94.5792	8.9416	94.5792	0.00
25/07/2019	2030 On 06-February-20	9.14	Call	Bond Future	3195	3	3195	3	0.00
25/07/2019	2030 On 06-February-20	9.15	Call	Bond Future	3233	4	3233	4	0.00
25/07/2019	2030 On 06-February-20	9.16	Call	Bond Future	3272	4	3272	4	0.00
25/07/2019	2030 On 06-February-20	9.16	Put	Bond Future	1922	2	1922	2	0.00
25/07/2019	2030 On 06-February-20	9.14	Put	Bond Future	1967	2	1967	2	0.00
25/07/2019	2030 On 06-February-20	9.15	Put	Bond Future	1944	2	1944	2	0.00
25/07/2019	2030 On 07-May-20			Bond Future	8.99	96.3492	8.9937	96.3492	0.00
25/07/2019	2030 On 07-May-20	8.80	Call	Bond Future	2534	3	2534	3	0.00
25/07/2019	2030 On 07-May-20	8.79	Call	Bond Future	2504	3	2504	3	0.00
25/07/2019	2030 On 07-May-20	8.78	Call	Bond Future	2474	3	2474	3	0.00
25/07/2019	2030 On 07-May-20	8.79	Put	Bond Future	3762	4	3762	4	0.00
25/07/2019	2030 On 07-May-20	8.78	Put	Bond Future	3795	4	3795	4	0.00
25/07/2019	2030 On 07-May-20	8.80	Put	Bond Future	3730	3	3730	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
25/07/2019	2032 On 01-August-19			Bond Future	9.20	96.5873	9.2001	96.5873	24,262.00
25/07/2019	2032 On 01-August-19	10.11	Call	Bond Future	6099	7	6099	7	0.00
25/07/2019	2032 On 01-August-19	10.10	Call	Bond Future	6035	7	6035	7	0.00
25/07/2019	2032 On 01-August-19	10.09	Call	Bond Future	5971	7	5971	7	0.00
25/07/2019	2032 On 01-August-19	10.09	Put	Bond Future	0	0	0	0	0.00
25/07/2019	2032 On 01-August-19	10.11	Put	Bond Future	0	0	0	0	0.00
25/07/2019	2032 On 01-August-19	10.10	Put	Bond Future	0	0	0	0	0.00
25/07/2019	2032 On 07-November-19			Bond Future	9.27	94.2795	9.2708	94.2795	47,314.00
25/07/2019	2032 On 07-November-19	9.72	Call	Bond Future	4000	5	4000	5	0.00
25/07/2019	2032 On 07-November-19	9.71	Call	Bond Future	3950	5	3950	5	0.00
25/07/2019	2032 On 07-November-19	9.70	Call	Bond Future	3901	4	3901	4	0.00
25/07/2019	2032 On 07-November-19	9.71	Put	Bond Future	987	1	987	1	0.00
25/07/2019	2032 On 07-November-19	9.70	Put	Bond Future	1004	1	1004	1	0.00
25/07/2019	2032 On 07-November-19	9.72	Put	Bond Future	971	1	971	1	0.00
25/07/2019	2032 On 06-February-20			Bond Future	9.34	95.9820	9.3358	95.9820	0.00
25/07/2019	2032 On 06-February-20	9.39	Call	Bond Future	2937	3	2937	3	0.00
25/07/2019	2032 On 06-February-20	9.40	Call	Bond Future	2975	3	2975	3	0.00
25/07/2019	2032 On 06-February-20	9.38	Call	Bond Future	2901	3	2901	3	0.00
25/07/2019	2032 On 06-February-20	9.38	Put	Bond Future	2601	2	2601	2	0.00
25/07/2019	2032 On 06-February-20	9.39	Put	Bond Future	2571	2	2571	2	0.00
25/07/2019	2032 On 06-February-20	9.40	Put	Bond Future	2540	2	2540	2	0.00
25/07/2019	2032 On 07-May-20			Bond Future	9.39	93.6175	9.3948	93.6175	0.00
25/07/2019	2032 On 07-May-20	9.17	Call	Bond Future	2859	3	2859	3	0.00
25/07/2019	2032 On 07-May-20	9.19	Call	Bond Future	2921	3	2921	3	0.00
25/07/2019	2032 On 07-May-20	9.18	Call	Bond Future	2890	3	2890	3	0.00
25/07/2019	2032 On 07-May-20	9.18	Put	Bond Future	4339	4	4339	4	0.00
25/07/2019	2032 On 07-May-20	9.19	Put	Bond Future	4302	4	4302	4	0.00
25/07/2019	2032 On 07-May-20	9.17	Put	Bond Future	4376	4	4376	4	0.00
25/07/2019	2033 On 01-August-19			Bond Future	104.22	104.4477	104.2161	104.4477	320.00
25/07/2019	2033 On 07-November-19			Bond Future	105.07	105.3086	105.0726	105.3086	5,820.00
25/07/2019	2033 On 06-February-20			Bond Future	107.00	107.2356	106.9953	107.2356	0.00
25/07/2019	2033 On 07-May-20			Bond Future	107.83	108.0705	107.8256	108.0705	0.00
25/07/2019	2037 On 01-August-19			Bond Future	9.60	91.7609	9.5951	91.7609	43,753.00
25/07/2019	2037 On 01-August-19	10.29	Call	Bond Future	5190	6	5190	6	0.00

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25/07/2019	2037 On 01-August-19	10.31	Call	Bond Future	5332	6	5332	6	0.00
25/07/2019	2037 On 01-August-19	10.30	Call	Bond Future	5261	6	5261	6	0.00
25/07/2019	2037 On 01-August-19	10.30	Put	Bond Future	0	0	0	0	0.00
25/07/2019	2037 On 01-August-19	10.31	Put	Bond Future	0	0	0	0	0.00
25/07/2019	2037 On 01-August-19	10.29	Put	Bond Future	0	0	0	0	0.00
25/07/2019	2037 On 07-November-19			Bond Future	9.67	93.5203	9.6668	93.5203	62,273.00
25/07/2019	2037 On 07-November-19	9.95	Call	Bond Future	3579	4	3579	4	0.00
25/07/2019	2037 On 07-November-19	9.97	Call	Bond Future	3680	4	3680	4	0.00
25/07/2019	2037 On 07-November-19	9.96	Call	Bond Future	3629	4	3629	4	0.00
25/07/2019	2037 On 07-November-19	9.96	Put	Bond Future	1414	1	1414	1	0.00
25/07/2019	2037 On 07-November-19	9.97	Put	Bond Future	1391	1	1391	1	0.00
25/07/2019	2037 On 07-November-19	9.95	Put	Bond Future	1438	1	1438	1	0.00
25/07/2019	2037 On 06-February-20			Bond Future	9.73	90.9499	9.7344	90.9499	0.00
25/07/2019	2037 On 06-February-20	9.68	Call	Bond Future	2975	3	2975	3	0.00
25/07/2019	2037 On 06-February-20	9.67	Call	Bond Future	2936	3	2936	3	0.00
25/07/2019	2037 On 06-February-20	9.66	Call	Bond Future	2898	3	2898	3	0.00
25/07/2019	2037 On 06-February-20	9.67	Put	Bond Future	3427	3	3427	3	0.00
25/07/2019	2037 On 06-February-20	9.66	Put	Bond Future	3466	3	3466	3	0.00
25/07/2019	2037 On 06-February-20	9.68	Put	Bond Future	3389	3	3389	3	0.00
25/07/2019	2037 On 07-May-20			Bond Future	9.80	92.6520	9.7983	92.6520	0.00
25/07/2019	2037 On 07-May-20	9.59	Call	Bond Future	3345	4	3345	4	0.00
25/07/2019	2037 On 07-May-20	9.60	Call	Bond Future	3380	4	3380	4	0.00
25/07/2019	2037 On 07-May-20	9.61	Call	Bond Future	3415	4	3415	4	0.00
25/07/2019	2037 On 07-May-20	9.61	Put	Bond Future	4843	4	4843	4	0.00
25/07/2019	2037 On 07-May-20	9.59	Put	Bond Future	4926	4	4926	4	0.00
25/07/2019	2037 On 07-May-20	9.60	Put	Bond Future	4885	4	4885	4	0.00
25/07/2019	2038 On 01-August-19			Bond Future	121.95	121.9337	121.9458	121.9337	3,406.00
25/07/2019	2038 On 07-November-19			Bond Future	124.32	124.3043	124.3167	124.3043	21,624.00
25/07/2019	2038 On 06-February-20			Bond Future	124.93	124.9205	124.9332	124.9205	0.00
25/07/2019	2038 On 07-May-20			Bond Future	127.30	127.2863	127.2992	127.2863	0.00
25/07/2019	2040 On 01-August-19			Bond Future	9.72	94.6330	9.7152	94.6330	21,345.00
25/07/2019	2040 On 01-August-19	10.36	Call	Bond Future	5163	6	5163	6	0.00
25/07/2019	2040 On 01-August-19	10.37	Call	Bond Future	5240	6	5240	6	0.00
25/07/2019	2040 On 01-August-19	10.38	Call	Bond Future	5316	6	5316	6	0.00

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25/07/2019	2040 On 01-August-19	10.38	Put	Bond Future	0	0	0	0	0.00
25/07/2019	2040 On 01-August-19	10.36	Put	Bond Future	1	0	1	0	0.00
25/07/2019	2040 On 01-August-19	10.37	Put	Bond Future	1	0	1	0	0.00
25/07/2019	2040 On 07-November-19			Bond Future	9.79	96.4475	9.7876	96.4475	40,301.00
25/07/2019	2040 On 07-November-19	10.03	Call	Bond Future	3566	4	3566	4	0.00
25/07/2019	2040 On 07-November-19	9.80	Call	Bond Future	2457	3	2457	3	1,260.00
25/07/2019	2040 On 07-November-19	9.30	Call	Bond Future	770	1	770	1	1,260.00
25/07/2019	2040 On 07-November-19	10.04	Call	Bond Future	3619	4	3619	4	0.00
25/07/2019	2040 On 07-November-19	10.05	Call	Bond Future	3673	4	3673	4	0.00
25/07/2019	2040 On 07-November-19	10.05	Put	Bond Future	1545	1	1545	1	0.00
25/07/2019	2040 On 07-November-19	10.03	Put	Bond Future	1598	1	1598	1	0.00
25/07/2019	2040 On 07-November-19	9.80	Put	Bond Future	2355	2	2355	2	0.00
25/07/2019	2040 On 07-November-19	9.30	Put	Bond Future	4941	4	4941	4	0.00
25/07/2019	2040 On 07-November-19	10.04	Put	Bond Future	1571	1	1571	1	0.00
25/07/2019	2040 On 06-February-20			Bond Future	9.86	93.6794	9.8559	93.6794	0.00
25/07/2019	2040 On 06-February-20	9.74	Call	Bond Future	2902	3	2902	3	0.00
25/07/2019	2040 On 06-February-20	9.76	Call	Bond Future	2982	3	2982	3	0.00
25/07/2019	2040 On 06-February-20	9.75	Call	Bond Future	2942	3	2942	3	0.00
25/07/2019	2040 On 06-February-20	9.75	Put	Bond Future	3812	3	3812	3	0.00
25/07/2019	2040 On 06-February-20	9.76	Put	Bond Future	3769	3	3769	3	0.00
25/07/2019	2040 On 06-February-20	9.74	Put	Bond Future	3855	3	3855	3	0.00
25/07/2019	2040 On 07-May-20			Bond Future	9.92	95.4326	9.9206	95.4326	0.00
25/07/2019	2040 On 07-May-20	9.75	Call	Bond Future	3793	4	3793	4	0.00
25/07/2019	2040 On 07-May-20	9.74	Call	Bond Future	3755	4	3755	4	0.00
25/07/2019	2040 On 07-May-20	9.73	Call	Bond Future	3716	4	3716	4	0.00
25/07/2019	2040 On 07-May-20	9.73	Put	Bond Future	5271	5	5271	5	0.00
25/07/2019	2040 On 07-May-20	9.75	Put	Bond Future	5183	5	5183	5	0.00
25/07/2019	2040 On 07-May-20	9.74	Put	Bond Future	5227	5	5227	5	0.00
25/07/2019	2044 On 01-August-19			Bond Future	9.78	91.4333	9.7800	91.4333	23,935.00
25/07/2019	2044 On 01-August-19	10.39	Call	Bond Future	4948	6	4948	6	0.00
25/07/2019	2044 On 01-August-19	10.53	Call	Bond Future	6019	7	6019	7	0.00
25/07/2019	2044 On 01-August-19	9.39	Call	Bond Future	5	0	5	0	228.00
25/07/2019	2044 On 01-August-19	10.38	Call	Bond Future	4871	6	4871	6	0.00
25/07/2019	2044 On 01-August-19	9.36	Call	Bond Future	3	0	3	0	100.00

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25/07/2019	2044 On 01-August-19	9.74	Call	Bond Future	465	1	465	1	228.00
25/07/2019	2044 On 01-August-19	10.27	Call	Bond Future	4015	5	4015	5	0.00
25/07/2019	2044 On 01-August-19	10.40	Call	Bond Future	5025	6	5025	6	0.00
25/07/2019	2044 On 01-August-19	9.86	Call	Bond Future	1023	2	1023	2	100.00
25/07/2019	2044 On 01-August-19	10.53	Put	Bond Future	0	0	0	0	100.00
25/07/2019	2044 On 01-August-19	9.39	Put	Bond Future	3426	3	3426	3	0.00
25/07/2019	2044 On 01-August-19	9.74	Put	Bond Future	806	0	806	0	0.00
25/07/2019	2044 On 01-August-19	10.27	Put	Bond Future	4	0	4	0	228.00
25/07/2019	2044 On 01-August-19	10.38	Put	Bond Future	1	0	1	0	0.00
25/07/2019	2044 On 01-August-19	9.36	Put	Bond Future	3695	3	3695	3	0.00
25/07/2019	2044 On 01-August-19	10.40	Put	Bond Future	1	0	1	0	0.00
25/07/2019	2044 On 01-August-19	9.86	Put	Bond Future	348	0	348	0	0.00
25/07/2019	2044 On 01-August-19	10.39	Put	Bond Future	1	0	1	0	0.00
25/07/2019	2044 On 07-November-19			Bond Future	9.85	93.1864	9.8507	93.1864	36,213.00
25/07/2019	2044 On 07-November-19	10.06	Call	Bond Future	3484	4	3484	4	0.00
25/07/2019	2044 On 07-November-19	10.52	Call	Bond Future	6158	7	6158	7	0.00
25/07/2019	2044 On 07-November-19	10.05	Call	Bond Future	3432	4	3432	4	0.00
25/07/2019	2044 On 07-November-19	9.19	Call	Bond Future	460	1	460	1	328.00
25/07/2019	2044 On 07-November-19	9.74	Call	Bond Future	2011	2	2011	2	328.00
25/07/2019	2044 On 07-November-19	10.07	Call	Bond Future	3537	4	3537	4	0.00
25/07/2019	2044 On 07-November-19	10.05	Put	Bond Future	1785	1	1785	1	0.00
25/07/2019	2044 On 07-November-19	9.19	Put	Bond Future	6303	6	6303	6	0.00
25/07/2019	2044 On 07-November-19	10.07	Put	Bond Future	1727	1	1727	1	0.00
25/07/2019	2044 On 07-November-19	9.74	Put	Bond Future	2948	3	2948	3	0.00
25/07/2019	2044 On 07-November-19	10.06	Put	Bond Future	1756	1	1756	1	0.00
25/07/2019	2044 On 07-November-19	10.52	Put	Bond Future	821	1	821	1	328.00
25/07/2019	2044 On 06-February-20			Bond Future	9.92	90.4848	9.9173	90.4848	0.00
25/07/2019	2044 On 06-February-20	9.77	Call	Bond Future	2870	3	2870	3	0.00
25/07/2019	2044 On 06-February-20	9.09	Call	Bond Future	827	1	827	1	328.00
25/07/2019	2044 On 06-February-20	9.74	Call	Bond Future	2752	3	2752	3	328.00
25/07/2019	2044 On 06-February-20	9.76	Call	Bond Future	2831	3	2831	3	0.00
25/07/2019	2044 On 06-February-20	10.78	Call	Bond Future	8040	9	8040	9	0.00
25/07/2019	2044 On 06-February-20	9.78	Call	Bond Future	2910	3	2910	3	0.00
25/07/2019	2044 On 06-February-20	9.76	Put	Bond Future	4150	4	4150	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
25/07/2019	2044 On 06-February-20	9.78	Put	Bond Future	4060	4	4060	4	0.00
25/07/2019	2044 On 06-February-20	10.78	Put	Bond Future	1342	1	1342	1	328.00
25/07/2019	2044 On 06-February-20	9.77	Put	Bond Future	4104	4	4104	4	0.00
25/07/2019	2044 On 06-February-20	9.74	Put	Bond Future	4242	4	4242	4	0.00
25/07/2019	2044 On 06-February-20	9.09	Put	Bond Future	8144	7	8144	7	0.00
25/07/2019	2044 On 07-May-20			Bond Future	9.98	92.1782	9.9802	92.1782	0.00
25/07/2019	2044 On 07-May-20	9.79	Call	Bond Future	3839	4	3839	4	0.00
25/07/2019	2044 On 07-May-20	9.81	Call	Bond Future	3917	4	3917	4	0.00
25/07/2019	2044 On 07-May-20	9.80	Call	Bond Future	3878	4	3878	4	0.00
25/07/2019	2044 On 07-May-20	9.80	Put	Bond Future	5375	5	5375	5	0.00
25/07/2019	2044 On 07-May-20	9.79	Put	Bond Future	5420	5	5420	5	0.00
25/07/2019	2044 On 07-May-20	9.81	Put	Bond Future	5330	5	5330	5	0.00
25/07/2019	2046 On 01-August-19			Bond Future	114.92	115.3333	114.9218	115.3333	7,052.00
25/07/2019	2046 On 07-November-19			Bond Future	115.44	115.8562	115.4369	115.8562	15,994.00
25/07/2019	2046 On 06-February-20			Bond Future	117.55	117.9761	117.5492	117.9761	0.00
25/07/2019	2046 On 07-May-20			Bond Future	118.03	118.4619	118.0269	118.4619	0.00
25/07/2019	2050 On 01-August-19			Bond Future	118.33	118.5633	118.3334	118.5633	5,822.00
25/07/2019	2050 On 07-November-19			Bond Future	120.63	120.8681	120.6338	120.8681	12,746.00
25/07/2019	2050 On 06-February-20			Bond Future	121.01	121.2442	121.0057	121.2442	0.00
25/07/2019	2050 On 07-May-20			Bond Future	123.30	123.5404	123.2971	123.5404	0.00
25/07/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	AL37 On 01-August-19			Index Future	654.39	656.0410	654.3850	656.0410	0.00
25/07/2019	AL37 On 07-November-19			Index Future	666.93	668.6200	666.9320	668.6200	0.00
25/07/2019	AL37 On 06-February-20			Index Future	678.98	680.6950	678.9770	680.6950	0.00
25/07/2019	AL37 On 07-May-20			Index Future	691.68	693.4280	691.6780	693.4280	0.00
25/07/2019	AL7T On 01-August-19			Index Future	763.21	766.9760	763.2050	766.9760	0.00
25/07/2019	AL7T On 07-November-19			Index Future	777.84	781.6810	777.8390	781.6810	120.00
25/07/2019	AL7T On 06-February-20			Index Future	791.89	795.7980	791.8870	795.7980	0.00
25/07/2019	AL7T On 07-May-20			Index Future	806.70	810.6850	806.6990	810.6850	0.00
25/07/2019	ALBI On 01-August-19			Index Future	683.90	688.3020	683.9010	688.3020	394.00
25/07/2019	ALBI On 07-November-19			Index Future	697.01	701.4990	697.0140	701.4990	216.00
25/07/2019	ALBI On 06-February-20			Index Future	709.60	714.1680	709.6020	714.1680	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
25/07/2019	ALBI On 07-May-20			Index Future	722.88	727.5270	722.8750	727.5270	0.00
25/07/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/07/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2019	ES33 On 01-August-19			Bond Future	10.72	80.3662	10.7236	80.3662	0.00
25/07/2019	ES33 On 07-November-19			Bond Future	10.85	78.1146	10.8452	78.1146	350.00
25/07/2019	ES33 On 06-February-20			Bond Future	10.96	79.5252	10.9620	79.5252	0.00
25/07/2019	ES33 On 07-May-20			Bond Future	11.07	77.2187	11.0718	77.2187	0.00
25/07/2019	ES42 On 01-August-19			Bond Future	11.08	81.7039	11.0836	81.7039	0.00
25/07/2019	ES42 On 07-November-19			Bond Future	11.21	79.0055	11.2053	79.0055	4,919.00
25/07/2019	ES42 On 06-February-20			Bond Future	11.32	80.4321	11.3176	80.4321	0.00
25/07/2019	ES42 On 07-May-20			Bond Future	11.43	77.6724	11.4282	77.6724	0.00
25/07/2019	GOVI On 01-August-19			GOVI	677.15	681.6950	677.1460	681.6950	61.00
25/07/2019	GOVI On 01-August-19	638.69	Call	GOVI	384560	43	384560	43	0.00
25/07/2019	GOVI On 01-August-19	638.68	Call	GOVI	384660	43	384660	43	0.00
25/07/2019	GOVI On 01-August-19	638.67	Call	GOVI	384760	43	384760	43	0.00
25/07/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
25/07/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
25/07/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
25/07/2019	GOVI On 07-November-19			GOVI	690.13	694.7650	690.1290	694.7650	1,020.00
25/07/2019	GOVI On 07-November-19	672.90	Call	GOVI	172290	22	172290	22	0.00
25/07/2019	GOVI On 07-November-19	672.91	Call	GOVI	172190	22	172190	22	0.00
25/07/2019	GOVI On 07-November-19	672.92	Call	GOVI	172090	22	172090	22	0.00
25/07/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
25/07/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
25/07/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
25/07/2019	GOVI On 06-February-20			GOVI	702.59	707.3120	702.5930	707.3120	0.00
25/07/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	4	0	4	0.00
25/07/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	4	0	4	0.00
25/07/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	4	0	4	0.00
25/07/2019	GOVI On 06-February-20	703.13	Put	GOVI	5370	0	5370	0	0.00
25/07/2019	GOVI On 06-February-20	703.15	Put	GOVI	5570	0	5570	0	0.00
25/07/2019	GOVI On 06-February-20	703.14	Put	GOVI	5470	0	5470	0	0.00
25/07/2019	GOVI On 07-May-20			GOVI	715.74	720.5440	715.7350	720.5440	0.00
25/07/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	1	0	1	0.00
25/07/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	1	0	1	0.00
25/07/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	1	0	1	0.00
25/07/2019	GOVI On 07-May-20	720.00	Put	GOVI	42650	0	42650	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
25/07/2019	GOVI On 07-May-20	719.98	Put	GOVI	42450	0	42450	0	0.00
25/07/2019	GOVI On 07-May-20	719.99	Put	GOVI	42550	0	42550	0	0.00
25/07/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/07/2019	IGOV On 01-August-19			Index Future	262.15	262.4140	262.1530	262.4140	119.00
25/07/2019	IGOV On 07-November-19			Index Future	267.25	267.5160	267.2490	267.5160	934.00
25/07/2019	IGOV On 06-February-20			Index Future	272.14	272.4110	272.1400	272.4110	0.00
25/07/2019	IGOV On 07-May-20			Index Future	277.29	277.5690	277.2930	277.5690	0.00
25/07/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
25/07/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
25/07/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.6900	102.7000	102.6900	0.00
25/07/2019	IS02 On 23-March-20			Interest Rate Swap	98.57	98.5500	98.5700	98.5500	0.00
25/07/2019	IS02 On 22-June-20			Interest Rate Swap	101.99	101.9600	101.9900	101.9600	0.00
25/07/2019	IS02 On 21-September-20			Interest Rate Swap	98.82	98.7800	98.8200	98.7800	0.00
25/07/2019	IS05 On 17-December-20			Interest Rate Swap	95.44	95.3900	95.4400	95.3900	0.00
25/07/2019	IS05 On 16-March-21			Interest Rate Swap	94.44	94.3800	94.4400	94.3800	0.00
25/07/2019	IS05 On 15-June-21			Interest Rate Swap	93.40	93.3200	93.4000	93.3200	0.00
25/07/2019	IS05 On 21-September-21			Interest Rate Swap	93.34	93.2300	93.3400	93.2300	0.00
25/07/2019	IS05 On 21-December-21			Interest Rate Swap	95.33	95.2100	95.3300	95.2100	51.00
25/07/2019	IS05 On 15-March-22			Interest Rate Swap	95.27	95.1500	95.2700	95.1500	0.00
25/07/2019	IS05 On 21-June-22			Interest Rate Swap	96.24	96.1200	96.2400	96.1200	0.00
25/07/2019	IS05 On 20-September-22			Interest Rate Swap	100.00	99.8600	100.0000	99.8600	0.00
25/07/2019	IS05 On 20-December-22			Interest Rate Swap	101.09	100.9200	101.0900	100.9200	0.00
25/07/2019	IS05 On 22-March-23			Interest Rate Swap	94.22	94.0300	94.2200	94.0300	0.00
25/07/2019	IS05 On 20-June-23			Interest Rate Swap	100.17	99.9600	100.1700	99.9600	0.00
25/07/2019	IS05 On 19-September-23			Interest Rate Swap	95.47	95.2400	95.4700	95.2400	0.00
25/07/2019	IS10 On 17-December-25			Interest Rate Swap	91.01	90.7300	91.0100	90.7300	0.00
25/07/2019	IS10 On 16-March-26			Interest Rate Swap	87.87	87.5800	87.8700	87.5800	0.00
25/07/2019	IS10 On 15-June-26			Interest Rate Swap	86.51	86.2100	86.5100	86.2100	0.00
25/07/2019	IS10 On 21-September-26			Interest Rate Swap	88.64	88.3400	88.6400	88.3400	0.00
25/07/2019	IS10 On 21-December-26			Interest Rate Swap	92.46	92.1600	92.4600	92.1600	0.00
25/07/2019	IS10 On 15-March-27			Interest Rate Swap	90.95	90.6400	90.9500	90.6400	0.00
25/07/2019	IS10 On 21-June-27			Interest Rate Swap	93.03	92.7000	93.0300	92.7000	0.00
25/07/2019	IS10 On 20-September-27			Interest Rate Swap	98.55	98.2200	98.5500	98.2200	0.00
25/07/2019	IS10 On 20-December-27			Interest Rate Swap	98.88	98.5400	98.8800	98.5400	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
25/07/2019	IS10 On 22-March-28			Interest Rate Swap	92.22	91.8600	92.2200	91.8600	0.00
25/07/2019	IS10 On 20-June-28			Interest Rate Swap	99.55	99.1900	99.5500	99.1900	0.00
25/07/2019	IS10 On 19-September-28			Interest Rate Swap	92.94	92.5600	92.9400	92.5600	0.00
25/07/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/07/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/07/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
25/07/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
25/07/2019	R023 On 01-August-19			Bond Future	7.29	104.9813	7.2905	104.9813	34,410.00
25/07/2019	R023 On 01-August-19	8.93	Call	Bond Future	4961	5	4961	5	0.00
25/07/2019	R023 On 01-August-19	8.95	Call	Bond Future	5020	5	5020	5	0.00
25/07/2019	R023 On 01-August-19	8.94	Call	Bond Future	4991	5	4991	5	0.00
25/07/2019	R023 On 01-August-19	8.94	Put	Bond Future	0	0	0	0	0.00
25/07/2019	R023 On 01-August-19	8.95	Put	Bond Future	0	0	0	0	0.00
25/07/2019	R023 On 01-August-19	8.93	Put	Bond Future	0	0	0	0	0.00
25/07/2019	R023 On 07-November-19			Bond Future	7.30	103.0638	7.3017	103.0638	51,686.00
25/07/2019	R023 On 07-November-19	7.98	Call	Bond Future	2094	2	2094	2	0.00
25/07/2019	R023 On 07-November-19	7.99	Call	Bond Future	2120	2	2120	2	0.00
25/07/2019	R023 On 07-November-19	8.00	Call	Bond Future	2146	2	2146	2	0.00
25/07/2019	R023 On 07-November-19	8.00	Put	Bond Future	138	0	138	0	0.00
25/07/2019	R023 On 07-November-19	7.99	Put	Bond Future	141	0	141	0	0.00
25/07/2019	R023 On 07-November-19	7.98	Put	Bond Future	144	0	144	0	0.00
25/07/2019	R023 On 06-February-20			Bond Future	7.31	104.9250	7.3067	104.9250	0.00
25/07/2019	R023 On 06-February-20	7.52	Call	Bond Future	1176	1	1176	1	0.00
25/07/2019	R023 On 06-February-20	7.54	Call	Bond Future	1214	1	1214	1	0.00
25/07/2019	R023 On 06-February-20	7.53	Call	Bond Future	1195	1	1195	1	0.00
25/07/2019	R023 On 06-February-20	7.53	Put	Bond Future	592	1	592	1	0.00
25/07/2019	R023 On 06-February-20	7.54	Put	Bond Future	584	1	584	1	0.00
25/07/2019	R023 On 06-February-20	7.52	Put	Bond Future	600	1	600	1	0.00
25/07/2019	R023 On 07-May-20			Bond Future	7.27	102.9545	7.2732	102.9545	0.00
25/07/2019	R023 On 07-May-20	6.90	Call	Bond Future	523	1	523	1	0.00
25/07/2019	R023 On 07-May-20	6.91	Call	Bond Future	534	1	534	1	0.00
25/07/2019	R023 On 07-May-20	6.89	Call	Bond Future	513	1	513	1	0.00
25/07/2019	R023 On 07-May-20	6.89	Put	Bond Future	1481	1	1481	1	0.00
25/07/2019	R023 On 07-May-20	6.90	Put	Bond Future	1467	1	1467	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
25/07/2019	R023 On 07-May-20	6.91	Put	Bond Future	1452	1	1452	1	0.00
25/07/2019	R035 On 01-August-19			Bond Future	9.47	99.9223	9.4652	99.9223	73,166.00
25/07/2019	R035 On 01-August-19	10.24	Call	Bond Future	5757	7	5757	7	0.00
25/07/2019	R035 On 01-August-19	10.23	Call	Bond Future	5686	7	5686	7	0.00
25/07/2019	R035 On 01-August-19	10.22	Call	Bond Future	5615	6	5615	6	0.00
25/07/2019	R035 On 01-August-19	10.23	Put	Bond Future	0	0	0	0	0.00
25/07/2019	R035 On 01-August-19	10.22	Put	Bond Future	0	0	0	0	0.00
25/07/2019	R035 On 01-August-19	10.24	Put	Bond Future	0	0	0	0	0.00
25/07/2019	R035 On 07-November-19			Bond Future	9.54	97.3373	9.5409	97.3373	89,532.00
25/07/2019	R035 On 07-November-19	9.87	Call	Bond Future	3816	4	3816	4	0.00
25/07/2019	R035 On 07-November-19	8.92	Call	Bond Future	516	1	516	1	3,500.00
25/07/2019	R035 On 07-November-19	9.52	Call	Bond Future	2187	3	2187	3	3,500.00
25/07/2019	R035 On 07-November-19	9.88	Call	Bond Future	3868	4	3868	4	0.00
25/07/2019	R035 On 07-November-19	9.89	Call	Bond Future	3920	5	3920	5	0.00
25/07/2019	R035 On 07-November-19	10.21	Call	Bond Future	5693	6	5693	6	0.00
25/07/2019	R035 On 07-November-19	9.88	Put	Bond Future	1323	1	1323	1	0.00
25/07/2019	R035 On 07-November-19	9.87	Put	Bond Future	1345	1	1345	1	0.00
25/07/2019	R035 On 07-November-19	10.21	Put	Bond Future	768	1	768	1	3,500.00
25/07/2019	R035 On 07-November-19	9.89	Put	Bond Future	1302	1	1302	1	0.00
25/07/2019	R035 On 07-November-19	9.52	Put	Bond Future	2347	2	2347	2	0.00
25/07/2019	R035 On 07-November-19	8.92	Put	Bond Future	5448	5	5448	5	0.00
25/07/2019	R035 On 06-February-20			Bond Future	9.61	99.0951	9.6128	99.0951	0.00
25/07/2019	R035 On 06-February-20	9.61	Call	Bond Future	3075	4	3075	4	0.00
25/07/2019	R035 On 06-February-20	9.60	Call	Bond Future	3035	4	3035	4	0.00
25/07/2019	R035 On 06-February-20	9.59	Call	Bond Future	2995	3	2995	3	0.00
25/07/2019	R035 On 06-February-20	9.59	Put	Bond Future	3168	3	3168	3	0.00
25/07/2019	R035 On 06-February-20	9.61	Put	Bond Future	3096	3	3096	3	0.00
25/07/2019	R035 On 06-February-20	9.60	Put	Bond Future	3132	3	3132	3	0.00
25/07/2019	R035 On 07-May-20			Bond Future	9.67	96.4446	9.6731	96.4446	0.00
25/07/2019	R035 On 07-May-20	9.47	Call	Bond Future	3321	4	3321	4	0.00
25/07/2019	R035 On 07-May-20	9.49	Call	Bond Future	3392	4	3392	4	0.00
25/07/2019	R035 On 07-May-20	9.48	Call	Bond Future	3357	4	3357	4	0.00
25/07/2019	R035 On 07-May-20	9.47	Put	Bond Future	4849	4	4849	4	0.00
25/07/2019	R035 On 07-May-20	9.49	Put	Bond Future	4767	4	4767	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
25/07/2019	R035 On 07-May-20	9.48	Put	Bond Future	4808	4	4808	4	0.00
25/07/2019	R186 On 01-August-19			Bond Future	8.17	114.5283	8.1736	114.5283	59,760.00
25/07/2019	R186 On 01-August-19	9.52	Call	Bond Future	7591	8	7591	8	0.00
25/07/2019	R186 On 01-August-19	8.30	Call	Bond Future	860	1	860	1	6,000.00
25/07/2019	R186 On 01-August-19	7.75	Call	Bond Future	1	0	1	0	620.00
25/07/2019	R186 On 01-August-19	9.05	Call	Bond Future	5018	6	5018	6	6,000.00
25/07/2019	R186 On 01-August-19	9.54	Call	Bond Future	7698	8	7698	8	0.00
25/07/2019	R186 On 01-August-19	8.38	Call	Bond Future	1257	2	1257	2	0.00
25/07/2019	R186 On 01-August-19	9.53	Call	Bond Future	7645	8	7645	8	0.00
25/07/2019	R186 On 01-August-19	8.70	Call	Bond Future	3050	4	3050	4	0.00
25/07/2019	R186 On 01-August-19	9.22	Call	Bond Future	5958	6	5958	6	0.00
25/07/2019	R186 On 01-August-19	10.08	Call	Bond Future	10552	11	10552	11	0.00
25/07/2019	R186 On 01-August-19	8.55	Call	Bond Future	2196	3	2196	3	0.00
25/07/2019	R186 On 01-August-19	8.00	Call	Bond Future	60	0	60	0	620.00
25/07/2019	R186 On 01-August-19	8.38	Put	Bond Future	48	0	48	0	0.00
25/07/2019	R186 On 01-August-19	8.70	Put	Bond Future	0	0	0	0	3,100.00
25/07/2019	R186 On 01-August-19	9.54	Put	Bond Future	0	0	0	0	0.00
25/07/2019	R186 On 01-August-19	9.22	Put	Bond Future	0	0	0	0	0.00
25/07/2019	R186 On 01-August-19	9.53	Put	Bond Future	0	0	0	0	0.00
25/07/2019	R186 On 01-August-19	8.55	Put	Bond Future	5	0	5	0	0.00
25/07/2019	R186 On 01-August-19	8.00	Put	Bond Future	1089	1	1089	1	0.00
25/07/2019	R186 On 01-August-19	10.08	Put	Bond Future	0	0	0	0	6,000.00
25/07/2019	R186 On 01-August-19	7.75	Put	Bond Future	2534	2	2534	2	0.00
25/07/2019	R186 On 01-August-19	9.05	Put	Bond Future	0	0	0	0	0.00
25/07/2019	R186 On 01-August-19	9.52	Put	Bond Future	0	0	0	0	0.00
25/07/2019	R186 On 01-August-19	8.30	Put	Bond Future	118	0	118	0	0.00
25/07/2019	R186 On 07-November-19			Bond Future	8.22	116.7242	8.2236	116.7242	150,436.00
25/07/2019	R186 On 07-November-19	8.73	Call	Bond Future	3388	4	3388	4	0.00
25/07/2019	R186 On 07-November-19	8.94	Call	Bond Future	4347	5	4347	5	0.00
25/07/2019	R186 On 07-November-19	8.23	Call	Bond Future	1481	2	1481	2	5,000.00
25/07/2019	R186 On 07-November-19	8.20	Call	Bond Future	1393	2	1393	2	0.00
25/07/2019	R186 On 07-November-19	8.96	Call	Bond Future	4442	5	4442	5	0.00
25/07/2019	R186 On 07-November-19	8.95	Call	Bond Future	4394	5	4394	5	0.00
25/07/2019	R186 On 07-November-19	8.96	Put	Bond Future	339	0	339	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
25/07/2019	R186 On 07-November-19	8.23	Put	Bond Future	1445	1	1445	1	0.00
25/07/2019	R186 On 07-November-19	8.20	Put	Bond Future	1527	1	1527	1	7,500.00
25/07/2019	R186 On 07-November-19	8.95	Put	Bond Future	346	0	346	0	0.00
25/07/2019	R186 On 07-November-19	8.73	Put	Bond Future	546	0	546	0	5,000.00
25/07/2019	R186 On 07-November-19	8.94	Put	Bond Future	353	0	353	0	0.00
25/07/2019	R186 On 06-February-20			Bond Future	8.27	113.5279	8.2682	113.5279	0.00
25/07/2019	R186 On 06-February-20	8.55	Call	Bond Future	2938	3	2938	3	0.00
25/07/2019	R186 On 06-February-20	8.57	Call	Bond Future	3011	3	3011	3	0.00
25/07/2019	R186 On 06-February-20	8.56	Call	Bond Future	2974	3	2974	3	0.00
25/07/2019	R186 On 06-February-20	8.56	Put	Bond Future	1376	1	1376	1	0.00
25/07/2019	R186 On 06-February-20	8.57	Put	Bond Future	1358	1	1358	1	0.00
25/07/2019	R186 On 06-February-20	8.55	Put	Bond Future	1393	1	1393	1	0.00
25/07/2019	R186 On 07-May-20			Bond Future	8.30	115.6523	8.3027	115.6523	0.00
25/07/2019	R186 On 07-May-20	8.08	Call	Bond Future	1911	2	1911	2	0.00
25/07/2019	R186 On 07-May-20	8.09	Call	Bond Future	1938	2	1938	2	0.00
25/07/2019	R186 On 07-May-20	8.07	Call	Bond Future	1883	2	1883	2	0.00
25/07/2019	R186 On 07-May-20	8.07	Put	Bond Future	3139	3	3139	3	0.00
25/07/2019	R186 On 07-May-20	8.08	Put	Bond Future	3112	3	3112	3	0.00
25/07/2019	R186 On 07-May-20	8.09	Put	Bond Future	3084	3	3084	3	0.00
25/07/2019	R197 On 01-August-19			Bond Future	303.69	303.6694	303.6947	303.6694	762.00
25/07/2019	R197 On 07-November-19			Bond Future	309.60	309.5731	309.5989	309.5731	2,507.00
25/07/2019	R197 On 06-February-20			Bond Future	307.61	307.5791	307.6056	307.5791	0.00
25/07/2019	R197 On 07-May-20			Bond Future	313.43	313.4044	313.4312	313.4044	0.00
25/07/2019	R202 On 01-August-19			Bond Future	233.69	234.1930	233.6910	234.1930	1,628.00
25/07/2019	R202 On 07-November-19			Bond Future	238.23	238.7459	238.2341	238.7459	9,082.00
25/07/2019	R202 On 06-February-20			Bond Future	238.53	239.0467	238.5256	239.0467	0.00
25/07/2019	R202 On 07-May-20			Bond Future	243.04	243.5740	243.0428	243.5740	0.00
25/07/2019	R207 On 01-August-19			Bond Future	6.26	100.8260	6.2603	100.8260	2,784.00
25/07/2019	R207 On 01-August-19	7.33	Call	Bond Future	464	0	464	0	0.00
25/07/2019	R207 On 01-August-19	7.35	Call	Bond Future	472	0	472	0	0.00
25/07/2019	R207 On 01-August-19	7.34	Call	Bond Future	468	0	468	0	0.00
25/07/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
25/07/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
25/07/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2019	R207 On 07-November-19			Bond Future	4.82	102.7592	4.8190	102.7592	3,328.00
25/07/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
25/07/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
25/07/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
25/07/2019	R207 On 07-November-19	2.06	Put	Bond Future	495	0	495	0	0.00
25/07/2019	R207 On 07-November-19	2.07	Put	Bond Future	494	0	494	0	0.00
25/07/2019	R207 On 07-November-19	2.08	Put	Bond Future	492	0	492	0	0.00
25/07/2019	R208 On 01-August-19			Bond Future	6.29	103.0634	6.2894	103.0634	2,868.00
25/07/2019	R208 On 01-August-19	8.17	Call	Bond Future	2866	3	2866	3	0.00
25/07/2019	R208 On 01-August-19	8.16	Call	Bond Future	2851	3	2851	3	0.00
25/07/2019	R208 On 01-August-19	8.15	Call	Bond Future	2836	3	2836	3	0.00
25/07/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
25/07/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
25/07/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
25/07/2019	R208 On 07-November-19			Bond Future	6.10	101.6361	6.0997	101.6361	10,137.00
25/07/2019	R208 On 07-November-19	6.84	Call	Bond Future	994	1	994	1	0.00
25/07/2019	R208 On 07-November-19	6.83	Call	Bond Future	981	1	981	1	0.00
25/07/2019	R208 On 07-November-19	6.82	Call	Bond Future	969	1	969	1	0.00
25/07/2019	R208 On 07-November-19	6.83	Put	Bond Future	27	0	27	0	0.00
25/07/2019	R208 On 07-November-19	6.82	Put	Bond Future	27	0	27	0	0.00
25/07/2019	R208 On 07-November-19	6.84	Put	Bond Future	26	0	26	0	0.00
25/07/2019	R208 On 06-February-20			Bond Future	5.82	103.4715	5.8191	103.4715	0.00
25/07/2019	R208 On 06-February-20	6.12	Call	Bond Future	433	0	433	0	0.00
25/07/2019	R208 On 06-February-20	6.13	Call	Bond Future	442	0	442	0	0.00
25/07/2019	R208 On 06-February-20	6.14	Call	Bond Future	451	0	451	0	0.00
25/07/2019	R208 On 06-February-20	6.14	Put	Bond Future	101	0	101	0	0.00
25/07/2019	R208 On 06-February-20	6.12	Put	Bond Future	105	0	105	0	0.00
25/07/2019	R208 On 06-February-20	6.13	Put	Bond Future	103	0	103	0	0.00
25/07/2019	R208 On 07-May-20			Bond Future	5.30	102.0034	5.3045	102.0034	0.00
25/07/2019	R208 On 07-May-20	4.82	Call	Bond Future	58	0	58	0	0.00
25/07/2019	R208 On 07-May-20	4.81	Call	Bond Future	56	0	56	0	0.00
25/07/2019	R208 On 07-May-20	4.80	Call	Bond Future	54	0	54	0	0.00
25/07/2019	R208 On 07-May-20	4.81	Put	Bond Future	484	0	484	0	0.00
25/07/2019	R208 On 07-May-20	4.80	Put	Bond Future	491	0	491	0	0.00

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25/07/2019	R208 On 07-May-20	4.82	Put	Bond Future	477	0	477	0	0.00
25/07/2019	R209 On 01-August-19			Bond Future	9.48	76.0862	9.4798	76.0862	64,725.00
25/07/2019	R209 On 01-August-19	10.15	Call	Bond Future	4253	5	4253	5	0.00
25/07/2019	R209 On 01-August-19	9.30	Call	Bond Future	107	0	107	0	0.00
25/07/2019	R209 On 01-August-19	10.17	Call	Bond Future	4374	5	4374	5	0.00
25/07/2019	R209 On 01-August-19	10.16	Call	Bond Future	4313	5	4313	5	0.00
25/07/2019	R209 On 01-August-19	9.80	Call	Bond Future	2110	3	2110	3	0.00
25/07/2019	R209 On 01-August-19	10.46	Call	Bond Future	6098	7	6098	7	0.00
25/07/2019	R209 On 01-August-19	10.46	Put	Bond Future	0	0	0	0	7,541.00
25/07/2019	R209 On 01-August-19	10.16	Put	Bond Future	0	0	0	0	0.00
25/07/2019	R209 On 01-August-19	9.30	Put	Bond Future	1313	1	1313	1	0.00
25/07/2019	R209 On 01-August-19	9.80	Put	Bond Future	32	0	32	0	0.00
25/07/2019	R209 On 01-August-19	10.15	Put	Bond Future	0	0	0	0	0.00
25/07/2019	R209 On 01-August-19	10.17	Put	Bond Future	0	0	0	0	0.00
25/07/2019	R209 On 07-November-19			Bond Future	9.55	74.3938	9.5467	74.3938	86,612.00
25/07/2019	R209 On 07-November-19	8.92	Call	Bond Future	408	1	408	1	8,000.00
25/07/2019	R209 On 07-November-19	9.80	Call	Bond Future	2889	3	2889	3	0.00
25/07/2019	R209 On 07-November-19	9.33	Call	Bond Future	1255	2	1255	2	8,000.00
25/07/2019	R209 On 07-November-19	9.82	Call	Bond Future	2974	3	2974	3	0.00
25/07/2019	R209 On 07-November-19	9.77	Call	Bond Future	2763	3	2763	3	0.00
25/07/2019	R209 On 07-November-19	9.81	Call	Bond Future	2931	3	2931	3	0.00
25/07/2019	R209 On 07-November-19	9.81	Put	Bond Future	1238	1	1238	1	0.00
25/07/2019	R209 On 07-November-19	9.82	Put	Bond Future	1217	1	1217	1	0.00
25/07/2019	R209 On 07-November-19	9.33	Put	Bond Future	2693	2	2693	2	0.00
25/07/2019	R209 On 07-November-19	9.77	Put	Bond Future	1323	1	1323	1	8,000.00
25/07/2019	R209 On 07-November-19	9.80	Put	Bond Future	1259	1	1259	1	0.00
25/07/2019	R209 On 07-November-19	8.92	Put	Bond Future	4680	4	4680	4	0.00
25/07/2019	R209 On 06-February-20			Bond Future	9.61	75.7372	9.6080	75.7372	0.00
25/07/2019	R209 On 06-February-20	9.51	Call	Bond Future	2389	3	2389	3	0.00
25/07/2019	R209 On 06-February-20	9.52	Call	Bond Future	2421	3	2421	3	0.00
25/07/2019	R209 On 06-February-20	9.50	Call	Bond Future	2357	3	2357	3	0.00
25/07/2019	R209 On 06-February-20	9.50	Put	Bond Future	3060	3	3060	3	0.00
25/07/2019	R209 On 06-February-20	9.51	Put	Bond Future	3026	3	3026	3	0.00
25/07/2019	R209 On 06-February-20	9.52	Put	Bond Future	2993	3	2993	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
25/07/2019	R209 On 07-May-20			Bond Future	9.66	74.0025	9.6642	74.0025	0.00
25/07/2019	R209 On 07-May-20	9.45	Call	Bond Future	2890	3	2890	3	0.00
25/07/2019	R209 On 07-May-20	9.47	Call	Bond Future	2951	3	2951	3	0.00
25/07/2019	R209 On 07-May-20	9.46	Call	Bond Future	2921	3	2921	3	0.00
25/07/2019	R209 On 07-May-20	9.46	Put	Bond Future	4243	4	4243	4	0.00
25/07/2019	R209 On 07-May-20	9.47	Put	Bond Future	4208	4	4208	4	0.00
25/07/2019	R209 On 07-May-20	9.45	Put	Bond Future	4279	4	4279	4	0.00
25/07/2019	R210 On 01-August-19			Bond Future	191.51	191.4956	191.5133	191.4956	360.00
25/07/2019	R210 On 07-November-19			Bond Future	192.63	192.6125	192.6305	192.6125	1,772.00
25/07/2019	R210 On 06-February-20			Bond Future	196.16	196.1369	196.1555	196.1369	0.00
25/07/2019	R210 On 07-May-20			Bond Future	197.22	197.2008	197.2195	197.2008	0.00
25/07/2019	R212 On 01-August-19			Bond Future	160.71	160.6969	160.7090	160.6969	5,006.00
25/07/2019	R212 On 07-November-19			Bond Future	163.83	163.8210	163.8334	163.8210	2,684.00
25/07/2019	R212 On 06-February-20			Bond Future	164.59	164.5728	164.5854	164.5728	0.00
25/07/2019	R212 On 07-May-20			Bond Future	167.70	167.6896	167.7024	167.6896	0.00
25/07/2019	R213 On 01-August-19			Bond Future	9.05	89.0436	9.0497	89.0436	14,755.00
25/07/2019	R213 On 01-August-19	9.98	Call	Bond Future	5669	6	5669	6	0.00
25/07/2019	R213 On 01-August-19	9.99	Call	Bond Future	5727	6	5727	6	0.00
25/07/2019	R213 On 01-August-19	10.00	Call	Bond Future	5785	6	5785	6	0.00
25/07/2019	R213 On 01-August-19	10.00	Put	Bond Future	0	0	0	0	0.00
25/07/2019	R213 On 01-August-19	9.98	Put	Bond Future	0	0	0	0	0.00
25/07/2019	R213 On 01-August-19	9.99	Put	Bond Future	0	0	0	0	0.00
25/07/2019	R213 On 07-November-19			Bond Future	9.12	87.2009	9.1176	87.2009	22,684.00
25/07/2019	R213 On 07-November-19	9.58	Call	Bond Future	3618	4	3618	4	0.00
25/07/2019	R213 On 07-November-19	9.59	Call	Bond Future	3664	4	3664	4	0.00
25/07/2019	R213 On 07-November-19	9.60	Call	Bond Future	3710	4	3710	4	0.00
25/07/2019	R213 On 07-November-19	9.60	Put	Bond Future	758	1	758	1	0.00
25/07/2019	R213 On 07-November-19	9.58	Put	Bond Future	786	1	786	1	0.00
25/07/2019	R213 On 07-November-19	9.59	Put	Bond Future	772	1	772	1	0.00
25/07/2019	R213 On 06-February-20			Bond Future	9.18	88.7757	9.1823	88.7757	0.00
25/07/2019	R213 On 06-February-20	9.28	Call	Bond Future	2838	3	2838	3	0.00
25/07/2019	R213 On 06-February-20	9.27	Call	Bond Future	2803	3	2803	3	0.00
25/07/2019	R213 On 06-February-20	9.26	Call	Bond Future	2767	3	2767	3	0.00
25/07/2019	R213 On 06-February-20	9.27	Put	Bond Future	2265	2	2265	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
25/07/2019	R213 On 06-February-20	9.26	Put	Bond Future	2290	2	2290	2	0.00
25/07/2019	R213 On 06-February-20	9.28	Put	Bond Future	2240	2	2240	2	0.00
25/07/2019	R213 On 07-May-20			Bond Future	9.23	86.8838	9.2345	86.8838	0.00
25/07/2019	R213 On 07-May-20	9.00	Call	Bond Future	2546	3	2546	3	0.00
25/07/2019	R213 On 07-May-20	9.01	Call	Bond Future	2575	3	2575	3	0.00
25/07/2019	R213 On 07-May-20	9.02	Call	Bond Future	2605	3	2605	3	0.00
25/07/2019	R213 On 07-May-20	9.02	Put	Bond Future	3917	4	3917	4	0.00
25/07/2019	R213 On 07-May-20	9.00	Put	Bond Future	3982	4	3982	4	0.00
25/07/2019	R213 On 07-May-20	9.01	Put	Bond Future	3949	4	3949	4	0.00
25/07/2019	R214 On 01-August-19			Bond Future	9.74	74.4643	9.7400	74.4643	10,776.00
25/07/2019	R214 On 01-August-19	10.33	Call	Bond Future	3868	5	3868	5	0.00
25/07/2019	R214 On 01-August-19	10.34	Call	Bond Future	3930	5	3930	5	0.00
25/07/2019	R214 On 01-August-19	10.32	Call	Bond Future	3806	4	3806	4	0.00
25/07/2019	R214 On 01-August-19	10.32	Put	Bond Future	2	0	2	0	0.00
25/07/2019	R214 On 01-August-19	10.33	Put	Bond Future	2	0	2	0	0.00
25/07/2019	R214 On 01-August-19	10.34	Put	Bond Future	2	0	2	0	0.00
25/07/2019	R214 On 07-November-19			Bond Future	9.81	72.5956	9.8113	72.5956	15,483.00
25/07/2019	R214 On 07-November-19	10.01	Call	Bond Future	2818	3	2818	3	0.00
25/07/2019	R214 On 07-November-19	10.00	Call	Bond Future	2776	3	2776	3	0.00
25/07/2019	R214 On 07-November-19	10.02	Call	Bond Future	2861	3	2861	3	0.00
25/07/2019	R214 On 07-November-19	10.00	Put	Bond Future	1517	1	1517	1	0.00
25/07/2019	R214 On 07-November-19	10.01	Put	Bond Future	1494	1	1494	1	0.00
25/07/2019	R214 On 07-November-19	10.02	Put	Bond Future	1470	1	1470	1	0.00
25/07/2019	R214 On 06-February-20			Bond Future	9.88	73.9066	9.8788	73.9066	0.00
25/07/2019	R214 On 06-February-20	9.71	Call	Bond Future	2326	3	2326	3	0.00
25/07/2019	R214 On 06-February-20	9.73	Call	Bond Future	2389	3	2389	3	0.00
25/07/2019	R214 On 06-February-20	9.72	Call	Bond Future	2357	3	2357	3	0.00
25/07/2019	R214 On 06-February-20	9.72	Put	Bond Future	3432	3	3432	3	0.00
25/07/2019	R214 On 06-February-20	9.73	Put	Bond Future	3395	3	3395	3	0.00
25/07/2019	R214 On 06-February-20	9.71	Put	Bond Future	3469	3	3469	3	0.00
25/07/2019	R214 On 07-May-20			Bond Future	9.94	71.9903	9.9361	71.9903	0.00
25/07/2019	R214 On 07-May-20	9.76	Call	Bond Future	3228	4	3228	4	0.00
25/07/2019	R214 On 07-May-20	9.77	Call	Bond Future	3260	4	3260	4	0.00
25/07/2019	R214 On 07-May-20	9.75	Call	Bond Future	3196	4	3196	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
25/07/2019	R214 On 07-May-20	9.75	Put	Bond Future	4446	4	4446	4	0.00
25/07/2019	R214 On 07-May-20	9.76	Put	Bond Future	4409	4	4409	4	0.00
25/07/2019	R214 On 07-May-20	9.77	Put	Bond Future	4373	4	4373	4	0.00
25/07/2019	R248 On 01-August-19			Bond Future	9.75	94.8909	9.7550	94.8909	27,485.00
25/07/2019	R248 On 01-August-19	10.36	Call	Bond Future	5051	6	5051	6	0.00
25/07/2019	R248 On 01-August-19	10.35	Call	Bond Future	4972	6	4972	6	0.00
25/07/2019	R248 On 01-August-19	10.34	Call	Bond Future	4892	6	4892	6	0.00
25/07/2019	R248 On 01-August-19	10.35	Put	Bond Future	2	0	2	0	0.00
25/07/2019	R248 On 01-August-19	10.34	Put	Bond Future	2	0	2	0	0.00
25/07/2019	R248 On 01-August-19	10.36	Put	Bond Future	1	0	1	0	0.00
25/07/2019	R248 On 07-November-19			Bond Future	9.83	92.2729	9.8263	92.2729	91,428.00
25/07/2019	R248 On 07-November-19	10.03	Call	Bond Future	3544	4	3544	4	0.00
25/07/2019	R248 On 07-November-19	10.02	Call	Bond Future	3491	4	3491	4	0.00
25/07/2019	R248 On 07-November-19	10.01	Call	Bond Future	3437	4	3437	4	0.00
25/07/2019	R248 On 07-November-19	10.02	Put	Bond Future	1840	2	1840	2	0.00
25/07/2019	R248 On 07-November-19	10.01	Put	Bond Future	1870	2	1870	2	0.00
25/07/2019	R248 On 07-November-19	10.03	Put	Bond Future	1810	2	1810	2	0.00
25/07/2019	R248 On 06-February-20			Bond Future	9.89	93.9392	9.8938	93.9392	0.00
25/07/2019	R248 On 06-February-20	9.71	Call	Bond Future	2800	3	2800	3	0.00
25/07/2019	R248 On 06-February-20	9.72	Call	Bond Future	2840	3	2840	3	0.00
25/07/2019	R248 On 06-February-20	9.70	Call	Bond Future	2760	3	2760	3	0.00
25/07/2019	R248 On 06-February-20	9.72	Put	Bond Future	4348	4	4348	4	0.00
25/07/2019	R248 On 06-February-20	9.70	Put	Bond Future	4445	4	4445	4	0.00
25/07/2019	R248 On 06-February-20	9.71	Put	Bond Future	4396	4	4396	4	0.00
25/07/2019	R248 On 07-May-20			Bond Future	9.95	91.2557	9.9511	91.2557	0.00
25/07/2019	R248 On 07-May-20	9.77	Call	Bond Future	3986	4	3986	4	0.00
25/07/2019	R248 On 07-May-20	9.79	Call	Bond Future	4067	4	4067	4	0.00
25/07/2019	R248 On 07-May-20	9.78	Call	Bond Future	4026	4	4026	4	0.00
25/07/2019	R248 On 07-May-20	9.78	Put	Bond Future	5494	5	5494	5	0.00
25/07/2019	R248 On 07-May-20	9.77	Put	Bond Future	5541	5	5541	5	0.00
25/07/2019	R248 On 07-May-20	9.79	Put	Bond Future	5448	5	5448	5	0.00