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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
26/07/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	2025 On 01-August-19			Bond Future	136.57	136.6952	136.5667	136.6952	597.00
26/07/2019	2025 On 07-November-19			Bond Future	139.22	139.3528	139.2219	139.3528	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
26/07/2019	2025 On 06-February-20			Bond Future	140.30	140.4287	140.2955	140.4287	0.00
26/07/2019	2025 On 07-May-20			Bond Future	142.95	143.0881	142.9523	143.0881	0.00
26/07/2019	2029 On 01-August-19			Bond Future	102.77	103.0272	102.7707	103.0272	454.00
26/07/2019	2029 On 07-November-19			Bond Future	103.67	103.9360	103.6747	103.9360	4,260.00
26/07/2019	2029 On 06-February-20			Bond Future	105.57	105.8380	105.5718	105.8380	0.00
26/07/2019	2029 On 07-May-20			Bond Future	106.46	106.7295	106.4582	106.7295	0.00
26/07/2019	2030 On 01-August-19			Bond Future	9.03	94.5639	9.0292	94.5639	7,346.00
26/07/2019	2030 On 01-August-19	8.35	Call	Bond Future	0	0	0	0	2,025.00
26/07/2019	2030 On 01-August-19	9.22	Call	Bond Future	1279	3	1279	3	5,400.00
26/07/2019	2030 On 01-August-19	9.69	Call	Bond Future	4091	5	4091	5	0.00
26/07/2019	2030 On 01-August-19	9.68	Call	Bond Future	4031	5	4031	5	0.00
26/07/2019	2030 On 01-August-19	8.67	Call	Bond Future	4	0	4	0	5,400.00
26/07/2019	2030 On 01-August-19	9.15	Call	Bond Future	916	2	916	2	2,025.00
26/07/2019	2030 On 01-August-19	9.91	Call	Bond Future	5400	7	5400	7	0.00
26/07/2019	2030 On 01-August-19	9.92	Call	Bond Future	5459	7	5459	7	0.00
26/07/2019	2030 On 01-August-19	9.27	Call	Bond Future	1560	3	1560	3	0.00
26/07/2019	2030 On 01-August-19	9.08	Call	Bond Future	604	2	604	2	0.00
26/07/2019	2030 On 01-August-19	8.77	Call	Bond Future	21	0	21	0	0.00
26/07/2019	2030 On 01-August-19	9.24	Call	Bond Future	1390	3	1390	3	0.00
26/07/2019	2030 On 01-August-19	9.90	Call	Bond Future	5341	7	5341	7	0.00
26/07/2019	2030 On 01-August-19	8.77	Put	Bond Future	1694	1	1694	1	0.00
26/07/2019	2030 On 01-August-19	9.92	Put	Bond Future	0	0	0	0	0.00
26/07/2019	2030 On 01-August-19	9.24	Put	Bond Future	58	0	58	0	0.00
26/07/2019	2030 On 01-August-19	9.27	Put	Bond Future	41	0	41	0	0.00
26/07/2019	2030 On 01-August-19	9.08	Put	Bond Future	280	0	280	0	6,570.00
26/07/2019	2030 On 01-August-19	9.90	Put	Bond Future	0	0	0	0	0.00
26/07/2019	2030 On 01-August-19	9.68	Put	Bond Future	0	0	0	0	4,771.00
26/07/2019	2030 On 01-August-19	9.91	Put	Bond Future	0	0	0	0	0.00
26/07/2019	2030 On 01-August-19	8.67	Put	Bond Future	2332	1	2332	1	0.00
26/07/2019	2030 On 01-August-19	9.15	Put	Bond Future	149	0	149	0	0.00
26/07/2019	2030 On 01-August-19	9.69	Put	Bond Future	0	0	0	0	5,400.00
26/07/2019	2030 On 01-August-19	9.22	Put	Bond Future	72	0	72	0	0.00
26/07/2019	2030 On 01-August-19	8.35	Put	Bond Future	4469	3	4469	3	0.00
26/07/2019	2030 On 07-November-19			Bond Future	9.10	96.3771	9.0979	96.3771	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
26/07/2019	2030 On 07-November-19	9.10	Call	Bond Future	1787	3	1787	3	5,500.00
26/07/2019	2030 On 07-November-19	9.48	Call	Bond Future	3285	4	3285	4	0.00
26/07/2019	2030 On 07-November-19	8.60	Call	Bond Future	560	1	560	1	5,500.00
26/07/2019	2030 On 07-November-19	9.49	Call	Bond Future	3330	4	3330	4	0.00
26/07/2019	2030 On 07-November-19	9.76	Call	Bond Future	4587	6	4587	6	0.00
26/07/2019	2030 On 07-November-19	9.47	Call	Bond Future	3241	4	3241	4	0.00
26/07/2019	2030 On 07-November-19	9.12	Call	Bond Future	1856	3	1856	3	0.00
26/07/2019	2030 On 07-November-19	9.70	Call	Bond Future	4300	5	4300	5	0.00
26/07/2019	2030 On 07-November-19	8.95	Call	Bond Future	1322	2	1322	2	0.00
26/07/2019	2030 On 07-November-19	8.57	Call	Bond Future	513	1	513	1	0.00
26/07/2019	2030 On 07-November-19	8.95	Put	Bond Future	2253	2	2253	2	5,000.00
26/07/2019	2030 On 07-November-19	9.70	Put	Bond Future	637	0	637	0	0.00
26/07/2019	2030 On 07-November-19	9.47	Put	Bond Future	955	1	955	1	0.00
26/07/2019	2030 On 07-November-19	9.12	Put	Bond Future	1718	1	1718	1	0.00
26/07/2019	2030 On 07-November-19	8.57	Put	Bond Future	3891	3	3891	3	0.00
26/07/2019	2030 On 07-November-19	9.48	Put	Bond Future	938	1	938	1	0.00
26/07/2019	2030 On 07-November-19	8.60	Put	Bond Future	3741	3	3741	3	0.00
26/07/2019	2030 On 07-November-19	9.10	Put	Bond Future	1775	1	1775	1	0.00
26/07/2019	2030 On 07-November-19	9.49	Put	Bond Future	922	1	922	1	0.00
26/07/2019	2030 On 07-November-19	9.76	Put	Bond Future	570	0	570	0	5,500.00
26/07/2019	2030 On 06-February-20			Bond Future	9.16	94.1089	9.1628	94.1089	0.00
26/07/2019	2030 On 06-February-20	9.14	Call	Bond Future	2439	3	2439	3	0.00
26/07/2019	2030 On 06-February-20	9.15	Call	Bond Future	2473	3	2473	3	0.00
26/07/2019	2030 On 06-February-20	9.16	Call	Bond Future	2506	3	2506	3	0.00
26/07/2019	2030 On 06-February-20	9.16	Put	Bond Future	2524	2	2524	2	0.00
26/07/2019	2030 On 06-February-20	9.14	Put	Bond Future	2579	2	2579	2	0.00
26/07/2019	2030 On 06-February-20	9.15	Put	Bond Future	2551	2	2551	2	0.00
26/07/2019	2030 On 07-May-20			Bond Future	9.22	95.8700	9.2235	95.8700	0.00
26/07/2019	2030 On 07-May-20	8.80	Call	Bond Future	1945	3	1945	3	0.00
26/07/2019	2030 On 07-May-20	8.79	Call	Bond Future	1920	3	1920	3	0.00
26/07/2019	2030 On 07-May-20	8.78	Call	Bond Future	1894	2	1894	2	0.00
26/07/2019	2030 On 07-May-20	8.79	Put	Bond Future	4572	4	4572	4	0.00
26/07/2019	2030 On 07-May-20	8.78	Put	Bond Future	4609	4	4609	4	0.00
26/07/2019	2030 On 07-May-20	8.80	Put	Bond Future	4534	4	4534	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
26/07/2019	2032 On 01-August-19			Bond Future	9.38	95.8485	9.3848	95.8485	22,951.00
26/07/2019	2032 On 01-August-19	10.11	Call	Bond Future	4814	6	4814	6	0.00
26/07/2019	2032 On 01-August-19	10.10	Call	Bond Future	4750	6	4750	6	0.00
26/07/2019	2032 On 01-August-19	10.09	Call	Bond Future	4686	6	4686	6	0.00
26/07/2019	2032 On 01-August-19	10.09	Put	Bond Future	0	0	0	0	0.00
26/07/2019	2032 On 01-August-19	10.11	Put	Bond Future	0	0	0	0	0.00
26/07/2019	2032 On 01-August-19	10.10	Put	Bond Future	0	0	0	0	0.00
26/07/2019	2032 On 07-November-19			Bond Future	9.46	93.5266	9.4625	93.5266	47,314.00
26/07/2019	2032 On 07-November-19	9.72	Call	Bond Future	3099	4	3099	4	0.00
26/07/2019	2032 On 07-November-19	9.71	Call	Bond Future	3055	4	3055	4	0.00
26/07/2019	2032 On 07-November-19	9.70	Call	Bond Future	3011	4	3011	4	0.00
26/07/2019	2032 On 07-November-19	9.71	Put	Bond Future	1402	1	1402	1	0.00
26/07/2019	2032 On 07-November-19	9.70	Put	Bond Future	1424	1	1424	1	0.00
26/07/2019	2032 On 07-November-19	9.72	Put	Bond Future	1380	1	1380	1	0.00
26/07/2019	2032 On 06-February-20			Bond Future	9.53	95.2156	9.5343	95.2156	0.00
26/07/2019	2032 On 06-February-20	9.39	Call	Bond Future	2268	3	2268	3	0.00
26/07/2019	2032 On 06-February-20	9.40	Call	Bond Future	2300	3	2300	3	0.00
26/07/2019	2032 On 06-February-20	9.38	Call	Bond Future	2236	3	2236	3	0.00
26/07/2019	2032 On 06-February-20	9.38	Put	Bond Future	3270	3	3270	3	0.00
26/07/2019	2032 On 06-February-20	9.39	Put	Bond Future	3234	3	3234	3	0.00
26/07/2019	2032 On 06-February-20	9.40	Put	Bond Future	3199	3	3199	3	0.00
26/07/2019	2032 On 07-May-20			Bond Future	9.60	92.8367	9.6004	92.8367	0.00
26/07/2019	2032 On 07-May-20	9.17	Call	Bond Future	2281	3	2281	3	0.00
26/07/2019	2032 On 07-May-20	9.19	Call	Bond Future	2335	3	2335	3	0.00
26/07/2019	2032 On 07-May-20	9.18	Call	Bond Future	2308	3	2308	3	0.00
26/07/2019	2032 On 07-May-20	9.18	Put	Bond Future	5115	4	5115	4	0.00
26/07/2019	2032 On 07-May-20	9.19	Put	Bond Future	5074	4	5074	4	0.00
26/07/2019	2032 On 07-May-20	9.17	Put	Bond Future	5157	4	5157	4	0.00
26/07/2019	2033 On 01-August-19			Bond Future	103.62	104.2161	103.6249	104.2161	320.00
26/07/2019	2033 On 07-November-19			Bond Future	104.47	105.0726	104.4699	105.0726	6,140.00
26/07/2019	2033 On 06-February-20			Bond Future	106.38	106.9953	106.3817	106.9953	0.00
26/07/2019	2033 On 07-May-20			Bond Future	107.20	107.8256	107.2003	107.8256	0.00
26/07/2019	2037 On 01-August-19			Bond Future	9.76	90.9392	9.7597	90.9392	43,753.00
26/07/2019	2037 On 01-August-19	10.29	Call	Bond Future	3920	5	3920	5	0.00

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26/07/2019	2037 On 01-August-19	10.31	Call	Bond Future	4062	5	4062	5	0.00
26/07/2019	2037 On 01-August-19	10.30	Call	Bond Future	3991	5	3991	5	0.00
26/07/2019	2037 On 01-August-19	10.30	Put	Bond Future	1	0	1	0	0.00
26/07/2019	2037 On 01-August-19	10.31	Put	Bond Future	1	0	1	0	0.00
26/07/2019	2037 On 01-August-19	10.29	Put	Bond Future	2	0	2	0	0.00
26/07/2019	2037 On 07-November-19			Bond Future	9.84	92.6829	9.8370	92.6829	62,273.00
26/07/2019	2037 On 07-November-19	9.95	Call	Bond Future	2774	4	2774	4	0.00
26/07/2019	2037 On 07-November-19	9.97	Call	Bond Future	2864	4	2864	4	0.00
26/07/2019	2037 On 07-November-19	9.96	Call	Bond Future	2819	4	2819	4	0.00
26/07/2019	2037 On 07-November-19	9.96	Put	Bond Future	1900	1	1900	1	0.00
26/07/2019	2037 On 07-November-19	9.97	Put	Bond Future	1870	1	1870	1	0.00
26/07/2019	2037 On 07-November-19	9.95	Put	Bond Future	1929	1	1929	1	0.00
26/07/2019	2037 On 06-February-20			Bond Future	9.91	90.0974	9.9101	90.0974	0.00
26/07/2019	2037 On 06-February-20	9.68	Call	Bond Future	2355	3	2355	3	0.00
26/07/2019	2037 On 06-February-20	9.67	Call	Bond Future	2322	3	2322	3	0.00
26/07/2019	2037 On 06-February-20	9.66	Call	Bond Future	2289	3	2289	3	0.00
26/07/2019	2037 On 06-February-20	9.67	Put	Bond Future	4132	3	4132	3	0.00
26/07/2019	2037 On 06-February-20	9.66	Put	Bond Future	4175	3	4175	3	0.00
26/07/2019	2037 On 06-February-20	9.68	Put	Bond Future	4089	3	4089	3	0.00
26/07/2019	2037 On 07-May-20			Bond Future	9.98	91.7835	9.9797	91.7835	0.00
26/07/2019	2037 On 07-May-20	9.59	Call	Bond Future	2754	3	2754	3	0.00
26/07/2019	2037 On 07-May-20	9.60	Call	Bond Future	2785	3	2785	3	0.00
26/07/2019	2037 On 07-May-20	9.61	Call	Bond Future	2817	3	2817	3	0.00
26/07/2019	2037 On 07-May-20	9.61	Put	Bond Future	5588	5	5588	5	0.00
26/07/2019	2037 On 07-May-20	9.59	Put	Bond Future	5680	5	5680	5	0.00
26/07/2019	2037 On 07-May-20	9.60	Put	Bond Future	5634	5	5634	5	0.00
26/07/2019	2038 On 01-August-19			Bond Future	121.60	121.9458	121.6016	121.9458	3,406.00
26/07/2019	2038 On 07-November-19			Bond Future	123.97	124.3167	123.9659	124.3167	21,624.00
26/07/2019	2038 On 06-February-20			Bond Future	124.58	124.9332	124.5760	124.9332	0.00
26/07/2019	2038 On 07-May-20			Bond Future	126.94	127.2992	126.9352	127.2992	0.00
26/07/2019	2040 On 01-August-19			Bond Future	9.87	93.8365	9.8747	93.8365	21,345.00
26/07/2019	2040 On 01-August-19	10.36	Call	Bond Future	3845	5	3845	5	0.00
26/07/2019	2040 On 01-August-19	10.37	Call	Bond Future	3921	5	3921	5	0.00
26/07/2019	2040 On 01-August-19	10.38	Call	Bond Future	3997	5	3997	5	0.00

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26/07/2019	2040 On 01-August-19	10.38	Put	Bond Future	3	0	3	0	0.00
26/07/2019	2040 On 01-August-19	10.36	Put	Bond Future	4	0	4	0	0.00
26/07/2019	2040 On 01-August-19	10.37	Put	Bond Future	3	0	3	0	0.00
26/07/2019	2040 On 07-November-19			Bond Future	9.95	95.6356	9.9525	95.6356	40,301.00
26/07/2019	2040 On 07-November-19	10.03	Call	Bond Future	2752	4	2752	4	0.00
26/07/2019	2040 On 07-November-19	9.80	Call	Bond Future	1807	2	1807	2	1,260.00
26/07/2019	2040 On 07-November-19	9.30	Call	Bond Future	487	1	487	1	1,260.00
26/07/2019	2040 On 07-November-19	10.04	Call	Bond Future	2799	4	2799	4	0.00
26/07/2019	2040 On 07-November-19	10.05	Call	Bond Future	2846	4	2846	4	0.00
26/07/2019	2040 On 07-November-19	10.05	Put	Bond Future	2064	2	2064	2	0.00
26/07/2019	2040 On 07-November-19	10.03	Put	Bond Future	2130	2	2130	2	0.00
26/07/2019	2040 On 07-November-19	9.80	Put	Bond Future	3052	2	3052	2	0.00
26/07/2019	2040 On 07-November-19	9.30	Put	Bond Future	6004	5	6004	5	0.00
26/07/2019	2040 On 07-November-19	10.04	Put	Bond Future	2097	2	2097	2	0.00
26/07/2019	2040 On 06-February-20			Bond Future	10.03	92.8530	10.0261	92.8530	0.00
26/07/2019	2040 On 06-February-20	9.74	Call	Bond Future	2290	3	2290	3	0.00
26/07/2019	2040 On 06-February-20	9.76	Call	Bond Future	2359	3	2359	3	0.00
26/07/2019	2040 On 06-February-20	9.75	Call	Bond Future	2324	3	2324	3	0.00
26/07/2019	2040 On 06-February-20	9.75	Put	Bond Future	4565	4	4565	4	0.00
26/07/2019	2040 On 06-February-20	9.76	Put	Bond Future	4517	4	4517	4	0.00
26/07/2019	2040 On 06-February-20	9.74	Put	Bond Future	4614	4	4614	4	0.00
26/07/2019	2040 On 07-May-20			Bond Future	10.10	94.5906	10.0962	94.5906	0.00
26/07/2019	2040 On 07-May-20	9.75	Call	Bond Future	3159	4	3159	4	0.00
26/07/2019	2040 On 07-May-20	9.74	Call	Bond Future	3125	4	3125	4	0.00
26/07/2019	2040 On 07-May-20	9.73	Call	Bond Future	3091	4	3091	4	0.00
26/07/2019	2040 On 07-May-20	9.73	Put	Bond Future	6042	5	6042	5	0.00
26/07/2019	2040 On 07-May-20	9.75	Put	Bond Future	5945	5	5945	5	0.00
26/07/2019	2040 On 07-May-20	9.74	Put	Bond Future	5993	5	5993	5	0.00
26/07/2019	2044 On 01-August-19			Bond Future	9.93	90.6240	9.9296	90.6240	23,935.00
26/07/2019	2044 On 01-August-19	10.39	Call	Bond Future	3695	5	3695	5	0.00
26/07/2019	2044 On 01-August-19	10.53	Call	Bond Future	4763	6	4763	6	0.00
26/07/2019	2044 On 01-August-19	9.39	Call	Bond Future	0	0	0	0	228.00
26/07/2019	2044 On 01-August-19	10.38	Call	Bond Future	3619	5	3619	5	0.00
26/07/2019	2044 On 01-August-19	9.36	Call	Bond Future	0	0	0	0	100.00

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26/07/2019	2044 On 01-August-19	9.74	Call	Bond Future	95	0	95	0	228.00
26/07/2019	2044 On 01-August-19	10.27	Call	Bond Future	2776	4	2776	4	0.00
26/07/2019	2044 On 01-August-19	10.40	Call	Bond Future	3772	5	3772	5	0.00
26/07/2019	2044 On 01-August-19	9.86	Call	Bond Future	333	1	333	1	100.00
26/07/2019	2044 On 01-August-19	10.53	Put	Bond Future	1	0	1	0	100.00
26/07/2019	2044 On 01-August-19	9.39	Put	Bond Future	4677	3	4677	3	0.00
26/07/2019	2044 On 01-August-19	9.74	Put	Bond Future	1693	1	1693	1	0.00
26/07/2019	2044 On 01-August-19	10.27	Put	Bond Future	22	0	22	0	228.00
26/07/2019	2044 On 01-August-19	10.38	Put	Bond Future	5	0	5	0	0.00
26/07/2019	2044 On 01-August-19	9.36	Put	Bond Future	4949	4	4949	4	0.00
26/07/2019	2044 On 01-August-19	10.40	Put	Bond Future	4	0	4	0	0.00
26/07/2019	2044 On 01-August-19	9.86	Put	Bond Future	914	0	914	0	0.00
26/07/2019	2044 On 01-August-19	10.39	Put	Bond Future	5	0	5	0	0.00
26/07/2019	2044 On 07-November-19			Bond Future	10.01	92.3616	10.0051	92.3616	36,426.00
26/07/2019	2044 On 07-November-19	10.06	Call	Bond Future	2727	3	2727	3	0.00
26/07/2019	2044 On 07-November-19	10.52	Call	Bond Future	5162	6	5162	6	0.00
26/07/2019	2044 On 07-November-19	10.05	Call	Bond Future	2681	3	2681	3	0.00
26/07/2019	2044 On 07-November-19	9.19	Call	Bond Future	282	0	282	0	328.00
26/07/2019	2044 On 07-November-19	9.74	Call	Bond Future	1474	2	1474	2	328.00
26/07/2019	2044 On 07-November-19	10.07	Call	Bond Future	2773	4	2773	4	0.00
26/07/2019	2044 On 07-November-19	10.05	Put	Bond Future	2315	2	2315	2	0.00
26/07/2019	2044 On 07-November-19	9.19	Put	Bond Future	7405	6	7405	6	0.00
26/07/2019	2044 On 07-November-19	10.07	Put	Bond Future	2245	2	2245	2	0.00
26/07/2019	2044 On 07-November-19	9.74	Put	Bond Future	3692	3	3692	3	0.00
26/07/2019	2044 On 07-November-19	10.06	Put	Bond Future	2279	2	2279	2	0.00
26/07/2019	2044 On 07-November-19	10.52	Put	Bond Future	1106	1	1106	1	328.00
26/07/2019	2044 On 06-February-20			Bond Future	10.08	89.6450	10.0765	89.6450	0.00
26/07/2019	2044 On 06-February-20	9.09	Call	Bond Future	594	1	594	1	328.00
26/07/2019	2044 On 06-February-20	9.77	Call	Bond Future	2298	3	2298	3	0.00
26/07/2019	2044 On 06-February-20	9.74	Call	Bond Future	2196	3	2196	3	328.00
26/07/2019	2044 On 06-February-20	9.76	Call	Bond Future	2264	3	2264	3	0.00
26/07/2019	2044 On 06-February-20	10.78	Call	Bond Future	7047	8	7047	8	0.00
26/07/2019	2044 On 06-February-20	9.78	Call	Bond Future	2333	3	2333	3	0.00
26/07/2019	2044 On 06-February-20	9.76	Put	Bond Future	4887	4	4887	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
26/07/2019	2044 On 06-February-20	9.78	Put	Bond Future	4786	4	4786	4	0.00
26/07/2019	2044 On 06-February-20	10.78	Put	Bond Future	1652	1	1652	1	328.00
26/07/2019	2044 On 06-February-20	9.77	Put	Bond Future	4836	4	4836	4	0.00
26/07/2019	2044 On 06-February-20	9.74	Put	Bond Future	4989	4	4989	4	0.00
26/07/2019	2044 On 06-February-20	9.09	Put	Bond Future	9215	8	9215	8	0.00
26/07/2019	2044 On 07-May-20			Bond Future	10.14	91.3227	10.1444	91.3227	0.00
26/07/2019	2044 On 07-May-20	9.79	Call	Bond Future	3237	4	3237	4	0.00
26/07/2019	2044 On 07-May-20	9.81	Call	Bond Future	3308	4	3308	4	0.00
26/07/2019	2044 On 07-May-20	9.80	Call	Bond Future	3273	4	3273	4	0.00
26/07/2019	2044 On 07-May-20	9.80	Put	Bond Future	6098	5	6098	5	0.00
26/07/2019	2044 On 07-May-20	9.79	Put	Bond Future	6147	5	6147	5	0.00
26/07/2019	2044 On 07-May-20	9.81	Put	Bond Future	6049	5	6049	5	0.00
26/07/2019	2046 On 01-August-19			Bond Future	114.51	114.9218	114.5124	114.9218	7,052.00
26/07/2019	2046 On 07-November-19			Bond Future	115.02	115.4369	115.0197	115.4369	16,994.00
26/07/2019	2046 On 06-February-20			Bond Future	117.12	117.5492	117.1243	117.5492	0.00
26/07/2019	2046 On 07-May-20			Bond Future	117.59	118.0269	117.5938	118.0269	0.00
26/07/2019	2050 On 01-August-19			Bond Future	117.86	118.3334	117.8634	118.3334	5,822.00
26/07/2019	2050 On 07-November-19			Bond Future	120.16	120.6338	120.1550	120.6338	12,746.00
26/07/2019	2050 On 06-February-20			Bond Future	120.52	121.0057	120.5181	121.0057	0.00
26/07/2019	2050 On 07-May-20			Bond Future	122.80	123.2971	122.8001	123.2971	0.00
26/07/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	AL37 On 01-August-19			Index Future	651.07	654.3850	651.0700	654.3850	0.00
26/07/2019	AL37 On 07-November-19			Index Future	663.55	666.9320	663.5540	666.9320	0.00
26/07/2019	AL37 On 06-February-20			Index Future	675.54	678.9770	675.5370	678.9770	0.00
26/07/2019	AL37 On 07-May-20			Index Future	688.17	691.6780	688.1730	691.6780	0.00
26/07/2019	AL7T On 01-August-19			Index Future	754.77	763.2050	754.7660	763.2050	0.00
26/07/2019	AL7T On 07-November-19			Index Future	769.24	777.8390	769.2380	777.8390	120.00
26/07/2019	AL7T On 06-February-20			Index Future	783.13	791.8870	783.1310	791.8870	0.00
26/07/2019	AL7T On 07-May-20			Index Future	797.78	806.6990	797.7790	806.6990	0.00
26/07/2019	ALBI On 01-August-19			Index Future	675.98	683.9010	675.9750	683.9010	394.00
26/07/2019	ALBI On 07-November-19			Index Future	688.94	697.0140	688.9370	697.0140	216.00
26/07/2019	ALBI On 06-February-20			Index Future	701.38	709.6020	701.3790	709.6020	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
26/07/2019	ALBI On 07-May-20			Index Future	714.50	722.8750	714.4980	722.8750	0.00
26/07/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/07/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2019	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
26/07/2019	ES33 On 01-August-19			Bond Future	10.89	79.7430	10.8877	79.7430	0.00
26/07/2019	ES33 On 07-November-19			Bond Future	11.02	77.4795	11.0158	77.4795	350.00
26/07/2019	ES33 On 06-February-20			Bond Future	11.14	78.8786	11.1388	78.8786	0.00
26/07/2019	ES33 On 07-May-20			Bond Future	11.26	76.5600	11.2552	76.5600	0.00
26/07/2019	ES42 On 01-August-19			Bond Future	11.24	81.0639	11.2377	81.0639	0.00
26/07/2019	ES42 On 07-November-19			Bond Future	11.37	78.3532	11.3654	78.3532	4,919.00
26/07/2019	ES42 On 06-February-20			Bond Future	11.48	79.7681	11.4836	79.7681	0.00
26/07/2019	ES42 On 07-May-20			Bond Future	11.60	76.9959	11.6003	76.9959	0.00
26/07/2019	GOVI On 01-August-19			GOVI	669.01	677.1460	669.0140	677.1460	61.00
26/07/2019	GOVI On 01-August-19	638.69	Call	GOVI	303240	38	303240	38	0.00
26/07/2019	GOVI On 01-August-19	638.68	Call	GOVI	303340	38	303340	38	0.00
26/07/2019	GOVI On 01-August-19	638.67	Call	GOVI	303440	38	303440	38	0.00
26/07/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
26/07/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
26/07/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
26/07/2019	GOVI On 07-November-19			GOVI	681.84	690.1290	681.8420	690.1290	1,020.00
26/07/2019	GOVI On 07-November-19	672.90	Call	GOVI	89420	17	89420	17	0.00
26/07/2019	GOVI On 07-November-19	672.91	Call	GOVI	89320	17	89320	17	0.00
26/07/2019	GOVI On 07-November-19	672.92	Call	GOVI	89220	17	89220	17	0.00
26/07/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
26/07/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
26/07/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
26/07/2019	GOVI On 06-February-20			GOVI	694.16	702.5930	694.1560	702.5930	0.00
26/07/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
26/07/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
26/07/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
26/07/2019	GOVI On 06-February-20	703.13	Put	GOVI	89740	1	89740	1	0.00
26/07/2019	GOVI On 06-February-20	703.15	Put	GOVI	89940	1	89940	1	0.00
26/07/2019	GOVI On 06-February-20	703.14	Put	GOVI	89840	1	89840	1	0.00
26/07/2019	GOVI On 07-May-20			GOVI	707.14	715.7350	707.1400	715.7350	0.00
26/07/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
26/07/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
26/07/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
26/07/2019	GOVI On 07-May-20	720.00	Put	GOVI	128600	4	128600	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
26/07/2019	GOVI On 07-May-20	719.98	Put	GOVI	128400	4	128400	4	0.00
26/07/2019	GOVI On 07-May-20	719.99	Put	GOVI	128500	4	128500	4	0.00
26/07/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/07/2019	IGOV On 01-August-19			Index Future	261.73	262.1530	261.7330	262.1530	119.00
26/07/2019	IGOV On 07-November-19			Index Future	266.82	267.2490	266.8210	267.2490	934.00
26/07/2019	IGOV On 06-February-20			Index Future	271.70	272.1400	271.7040	272.1400	0.00
26/07/2019	IGOV On 07-May-20			Index Future	276.85	277.2930	276.8490	277.2930	0.00
26/07/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
26/07/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
26/07/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
26/07/2019	IS02 On 23-March-20			Interest Rate Swap	98.59	98.5700	98.5900	98.5700	0.00
26/07/2019	IS02 On 22-June-20			Interest Rate Swap	102.03	101.9900	102.0300	101.9900	0.00
26/07/2019	IS02 On 21-September-20			Interest Rate Swap	98.89	98.8200	98.8900	98.8200	0.00
26/07/2019	IS05 On 17-December-20			Interest Rate Swap	95.53	95.4400	95.5300	95.4400	0.00
26/07/2019	IS05 On 16-March-21			Interest Rate Swap	94.55	94.4400	94.5500	94.4400	0.00
26/07/2019	IS05 On 15-June-21			Interest Rate Swap	93.54	93.4000	93.5400	93.4000	0.00
26/07/2019	IS05 On 21-September-21			Interest Rate Swap	93.51	93.3400	93.5100	93.3400	0.00
26/07/2019	IS05 On 21-December-21			Interest Rate Swap	95.54	95.3300	95.5400	95.3300	51.00
26/07/2019	IS05 On 15-March-22			Interest Rate Swap	95.51	95.2700	95.5100	95.2700	0.00
26/07/2019	IS05 On 21-June-22			Interest Rate Swap	96.52	96.2400	96.5200	96.2400	0.00
26/07/2019	IS05 On 20-September-22			Interest Rate Swap	100.31	100.0000	100.3100	100.0000	0.00
26/07/2019	IS05 On 20-December-22			Interest Rate Swap	101.43	101.0900	101.4300	101.0900	0.00
26/07/2019	IS05 On 22-March-23			Interest Rate Swap	94.61	94.2200	94.6100	94.2200	0.00
26/07/2019	IS05 On 20-June-23			Interest Rate Swap	100.59	100.1700	100.5900	100.1700	0.00
26/07/2019	IS05 On 19-September-23			Interest Rate Swap	95.92	95.4700	95.9200	95.4700	0.00
26/07/2019	IS10 On 17-December-25			Interest Rate Swap	91.76	91.0100	91.7600	91.0100	0.00
26/07/2019	IS10 On 16-March-26			Interest Rate Swap	88.65	87.8700	88.6500	87.8700	0.00
26/07/2019	IS10 On 15-June-26			Interest Rate Swap	87.32	86.5100	87.3200	86.5100	0.00
26/07/2019	IS10 On 21-September-26			Interest Rate Swap	89.46	88.6400	89.4600	88.6400	0.00
26/07/2019	IS10 On 21-December-26			Interest Rate Swap	93.28	92.4600	93.2800	92.4600	0.00
26/07/2019	IS10 On 15-March-27			Interest Rate Swap	91.78	90.9500	91.7800	90.9500	0.00
26/07/2019	IS10 On 21-June-27			Interest Rate Swap	93.86	93.0300	93.8600	93.0300	0.00
26/07/2019	IS10 On 20-September-27			Interest Rate Swap	99.38	98.5500	99.3800	98.5500	0.00
26/07/2019	IS10 On 20-December-27			Interest Rate Swap	99.74	98.8800	99.7400	98.8800	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
26/07/2019	IS10 On 22-March-28			Interest Rate Swap	93.13	92.2200	93.1300	92.2200	0.00
26/07/2019	IS10 On 20-June-28			Interest Rate Swap	100.46	99.5500	100.4600	99.5500	0.00
26/07/2019	IS10 On 19-September-28			Interest Rate Swap	93.90	92.9400	93.9000	92.9400	0.00
26/07/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/07/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/07/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
26/07/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
26/07/2019	R023 On 01-August-19			Bond Future	7.44	104.7612	7.4362	104.7612	34,410.00
26/07/2019	R023 On 01-August-19	8.93	Call	Bond Future	4508	5	4508	5	0.00
26/07/2019	R023 On 01-August-19	8.95	Call	Bond Future	4567	5	4567	5	0.00
26/07/2019	R023 On 01-August-19	8.94	Call	Bond Future	4537	5	4537	5	0.00
26/07/2019	R023 On 01-August-19	8.94	Put	Bond Future	0	0	0	0	0.00
26/07/2019	R023 On 01-August-19	8.95	Put	Bond Future	0	0	0	0	0.00
26/07/2019	R023 On 01-August-19	8.93	Put	Bond Future	0	0	0	0	0.00
26/07/2019	R023 On 07-November-19			Bond Future	7.46	102.8396	7.4609	102.8396	52,086.00
26/07/2019	R023 On 07-November-19	7.98	Call	Bond Future	1711	2	1711	2	0.00
26/07/2019	R023 On 07-November-19	7.99	Call	Bond Future	1736	2	1736	2	0.00
26/07/2019	R023 On 07-November-19	8.00	Call	Bond Future	1760	2	1760	2	0.00
26/07/2019	R023 On 07-November-19	8.00	Put	Bond Future	215	0	215	0	0.00
26/07/2019	R023 On 07-November-19	7.99	Put	Bond Future	219	0	219	0	0.00
26/07/2019	R023 On 07-November-19	7.98	Put	Bond Future	223	0	223	0	0.00
26/07/2019	R023 On 06-February-20			Bond Future	7.48	104.6968	7.4808	104.6968	0.00
26/07/2019	R023 On 06-February-20	7.52	Call	Bond Future	907	1	907	1	0.00
26/07/2019	R023 On 06-February-20	7.54	Call	Bond Future	941	1	941	1	0.00
26/07/2019	R023 On 06-February-20	7.53	Call	Bond Future	924	1	924	1	0.00
26/07/2019	R023 On 06-February-20	7.53	Put	Bond Future	792	1	792	1	0.00
26/07/2019	R023 On 06-February-20	7.54	Put	Bond Future	782	1	782	1	0.00
26/07/2019	R023 On 06-February-20	7.52	Put	Bond Future	802	1	802	1	0.00
26/07/2019	R023 On 07-May-20			Bond Future	7.46	102.7219	7.4644	102.7219	0.00
26/07/2019	R023 On 07-May-20	6.90	Call	Bond Future	375	1	375	1	0.00
26/07/2019	R023 On 07-May-20	6.91	Call	Bond Future	384	1	384	1	0.00
26/07/2019	R023 On 07-May-20	6.89	Call	Bond Future	366	1	366	1	0.00
26/07/2019	R023 On 07-May-20	6.89	Put	Bond Future	1814	1	1814	1	0.00
26/07/2019	R023 On 07-May-20	6.90	Put	Bond Future	1797	1	1797	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
26/07/2019	R023 On 07-May-20	6.91	Put	Bond Future	1781	1	1781	1	0.00
26/07/2019	R035 On 01-August-19			Bond Future	9.64	99.0644	9.6399	99.0644	73,166.00
26/07/2019	R035 On 01-August-19	10.24	Call	Bond Future	4413	6	4413	6	0.00
26/07/2019	R035 On 01-August-19	10.23	Call	Bond Future	4342	6	4342	6	0.00
26/07/2019	R035 On 01-August-19	10.22	Call	Bond Future	4271	6	4271	6	0.00
26/07/2019	R035 On 01-August-19	10.23	Put	Bond Future	1	0	1	0	0.00
26/07/2019	R035 On 01-August-19	10.22	Put	Bond Future	1	0	1	0	0.00
26/07/2019	R035 On 01-August-19	10.24	Put	Bond Future	1	0	1	0	0.00
26/07/2019	R035 On 07-November-19			Bond Future	9.72	96.4629	9.7218	96.4629	89,532.00
26/07/2019	R035 On 07-November-19	8.92	Call	Bond Future	301	1	301	1	3,500.00
26/07/2019	R035 On 07-November-19	9.52	Call	Bond Future	1557	2	1557	2	3,500.00
26/07/2019	R035 On 07-November-19	9.87	Call	Bond Future	2942	4	2942	4	0.00
26/07/2019	R035 On 07-November-19	9.88	Call	Bond Future	2988	4	2988	4	0.00
26/07/2019	R035 On 07-November-19	9.89	Call	Bond Future	3034	4	3034	4	0.00
26/07/2019	R035 On 07-November-19	10.21	Call	Bond Future	4639	6	4639	6	0.00
26/07/2019	R035 On 07-November-19	9.88	Put	Bond Future	1813	1	1813	1	0.00
26/07/2019	R035 On 07-November-19	9.87	Put	Bond Future	1841	1	1841	1	0.00
26/07/2019	R035 On 07-November-19	10.21	Put	Bond Future	1084	1	1084	1	3,500.00
26/07/2019	R035 On 07-November-19	9.89	Put	Bond Future	1786	1	1786	1	0.00
26/07/2019	R035 On 07-November-19	9.52	Put	Bond Future	3087	2	3087	2	0.00
26/07/2019	R035 On 07-November-19	8.92	Put	Bond Future	6603	5	6603	5	0.00
26/07/2019	R035 On 06-February-20			Bond Future	9.80	98.2049	9.8000	98.2049	0.00
26/07/2019	R035 On 06-February-20	9.61	Call	Bond Future	2399	3	2399	3	0.00
26/07/2019	R035 On 06-February-20	9.60	Call	Bond Future	2365	3	2365	3	0.00
26/07/2019	R035 On 06-February-20	9.59	Call	Bond Future	2331	3	2331	3	0.00
26/07/2019	R035 On 06-February-20	9.59	Put	Bond Future	3898	3	3898	3	0.00
26/07/2019	R035 On 06-February-20	9.61	Put	Bond Future	3816	3	3816	3	0.00
26/07/2019	R035 On 06-February-20	9.60	Put	Bond Future	3857	3	3857	3	0.00
26/07/2019	R035 On 07-May-20			Bond Future	9.87	95.5378	9.8664	95.5378	0.00
26/07/2019	R035 On 07-May-20	9.47	Call	Bond Future	2700	3	2700	3	0.00
26/07/2019	R035 On 07-May-20	9.49	Call	Bond Future	2762	3	2762	3	0.00
26/07/2019	R035 On 07-May-20	9.48	Call	Bond Future	2731	3	2731	3	0.00
26/07/2019	R035 On 07-May-20	9.47	Put	Bond Future	5648	5	5648	5	0.00
26/07/2019	R035 On 07-May-20	9.49	Put	Bond Future	5558	5	5558	5	0.00

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26/07/2019	R035 On 07-May-20	9.48	Put	Bond Future	5603	5	5603	5	0.00
26/07/2019	R186 On 01-August-19			Bond Future	8.34	113.9968	8.3436	113.9968	59,760.00
26/07/2019	R186 On 01-August-19	9.52	Call	Bond Future	6594	8	6594	8	0.00
26/07/2019	R186 On 01-August-19	8.30	Call	Bond Future	237	1	237	1	6,000.00
26/07/2019	R186 On 01-August-19	9.05	Call	Bond Future	4022	5	4022	5	6,000.00
26/07/2019	R186 On 01-August-19	7.75	Call	Bond Future	0	0	0	0	620.00
26/07/2019	R186 On 01-August-19	9.54	Call	Bond Future	6702	8	6702	8	0.00
26/07/2019	R186 On 01-August-19	8.38	Call	Bond Future	470	1	470	1	0.00
26/07/2019	R186 On 01-August-19	9.53	Call	Bond Future	6648	8	6648	8	0.00
26/07/2019	R186 On 01-August-19	8.70	Call	Bond Future	2058	3	2058	3	0.00
26/07/2019	R186 On 01-August-19	9.22	Call	Bond Future	4961	6	4961	6	0.00
26/07/2019	R186 On 01-August-19	10.08	Call	Bond Future	9556	11	9556	11	0.00
26/07/2019	R186 On 01-August-19	8.55	Call	Bond Future	1236	2	1236	2	0.00
26/07/2019	R186 On 01-August-19	8.00	Call	Bond Future	2	0	2	0	620.00
26/07/2019	R186 On 01-August-19	8.38	Put	Bond Future	258	0	258	0	0.00
26/07/2019	R186 On 01-August-19	8.70	Put	Bond Future	5	0	5	0	3,100.00
26/07/2019	R186 On 01-August-19	9.54	Put	Bond Future	0	0	0	0	0.00
26/07/2019	R186 On 01-August-19	9.22	Put	Bond Future	0	0	0	0	0.00
26/07/2019	R186 On 01-August-19	9.53	Put	Bond Future	0	0	0	0	0.00
26/07/2019	R186 On 01-August-19	8.55	Put	Bond Future	41	0	41	0	0.00
26/07/2019	R186 On 01-August-19	8.00	Put	Bond Future	2029	1	2029	1	0.00
26/07/2019	R186 On 01-August-19	10.08	Put	Bond Future	0	0	0	0	6,000.00
26/07/2019	R186 On 01-August-19	7.75	Put	Bond Future	3531	3	3531	3	0.00
26/07/2019	R186 On 01-August-19	9.05	Put	Bond Future	0	0	0	0	0.00
26/07/2019	R186 On 01-August-19	9.52	Put	Bond Future	0	0	0	0	0.00
26/07/2019	R186 On 01-August-19	8.30	Put	Bond Future	491	0	491	0	0.00
26/07/2019	R186 On 07-November-19			Bond Future	8.40	116.1826	8.4027	116.1826	149,521.00
26/07/2019	R186 On 07-November-19	8.73	Call	Bond Future	2641	3	2641	3	0.00
26/07/2019	R186 On 07-November-19	8.94	Call	Bond Future	3520	4	3520	4	0.00
26/07/2019	R186 On 07-November-19	8.23	Call	Bond Future	1012	1	1012	1	5,000.00
26/07/2019	R186 On 07-November-19	8.20	Call	Bond Future	943	1	943	1	0.00
26/07/2019	R186 On 07-November-19	8.96	Call	Bond Future	3608	4	3608	4	0.00
26/07/2019	R186 On 07-November-19	8.95	Call	Bond Future	3564	4	3564	4	0.00
26/07/2019	R186 On 07-November-19	8.96	Put	Bond Future	521	0	521	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
26/07/2019	R186 On 07-November-19	8.23	Put	Bond Future	1992	1	1992	1	0.00
26/07/2019	R186 On 07-November-19	8.20	Put	Bond Future	2093	2	2093	2	7,500.00
26/07/2019	R186 On 07-November-19	8.95	Put	Bond Future	532	0	532	0	0.00
26/07/2019	R186 On 07-November-19	8.73	Put	Bond Future	815	1	815	1	5,000.00
26/07/2019	R186 On 07-November-19	8.94	Put	Bond Future	542	0	542	0	0.00
26/07/2019	R186 On 06-February-20			Bond Future	8.46	112.9766	8.4564	112.9766	0.00
26/07/2019	R186 On 06-February-20	8.55	Call	Bond Future	2325	3	2325	3	0.00
26/07/2019	R186 On 06-February-20	8.57	Call	Bond Future	2390	3	2390	3	0.00
26/07/2019	R186 On 06-February-20	8.56	Call	Bond Future	2358	3	2358	3	0.00
26/07/2019	R186 On 06-February-20	8.56	Put	Bond Future	1793	1	1793	1	0.00
26/07/2019	R186 On 06-February-20	8.57	Put	Bond Future	1772	1	1772	1	0.00
26/07/2019	R186 On 06-February-20	8.55	Put	Bond Future	1815	1	1815	1	0.00
26/07/2019	R186 On 07-May-20			Bond Future	8.50	115.0906	8.5006	115.0906	0.00
26/07/2019	R186 On 07-May-20	8.08	Call	Bond Future	1485	2	1485	2	0.00
26/07/2019	R186 On 07-May-20	8.09	Call	Bond Future	1508	2	1508	2	0.00
26/07/2019	R186 On 07-May-20	8.07	Call	Bond Future	1462	2	1462	2	0.00
26/07/2019	R186 On 07-May-20	8.07	Put	Bond Future	3771	3	3771	3	0.00
26/07/2019	R186 On 07-May-20	8.08	Put	Bond Future	3740	3	3740	3	0.00
26/07/2019	R186 On 07-May-20	8.09	Put	Bond Future	3709	3	3709	3	0.00
26/07/2019	R197 On 01-August-19			Bond Future	303.48	303.6947	303.4847	303.6947	762.00
26/07/2019	R197 On 07-November-19			Bond Future	309.39	309.5989	309.3850	309.5989	2,507.00
26/07/2019	R197 On 06-February-20			Bond Future	307.39	307.6056	307.3879	307.6056	0.00
26/07/2019	R197 On 07-May-20			Bond Future	313.21	313.4312	313.2091	313.4312	0.00
26/07/2019	R202 On 01-August-19			Bond Future	233.71	233.6910	233.7137	233.6910	1,628.00
26/07/2019	R202 On 07-November-19			Bond Future	238.26	238.2341	238.2578	238.2341	9,082.00
26/07/2019	R202 On 06-February-20			Bond Future	238.55	238.5256	238.5498	238.5256	0.00
26/07/2019	R202 On 07-May-20			Bond Future	243.07	243.0428	243.0671	243.0428	0.00
26/07/2019	R207 On 01-August-19			Bond Future	6.27	100.8235	6.2660	100.8235	2,784.00
26/07/2019	R207 On 01-August-19	7.33	Call	Bond Future	461	0	461	0	0.00
26/07/2019	R207 On 01-August-19	7.35	Call	Bond Future	470	0	470	0	0.00
26/07/2019	R207 On 01-August-19	7.34	Call	Bond Future	465	0	465	0	0.00
26/07/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
26/07/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
26/07/2019	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
26/07/2019	R207 On 07-November-19			Bond Future	4.83	102.7567	4.8328	102.7567	3,328.00
26/07/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
26/07/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
26/07/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
26/07/2019	R207 On 07-November-19	2.06	Put	Bond Future	498	0	498	0	0.00
26/07/2019	R207 On 07-November-19	2.07	Put	Bond Future	496	0	496	0	0.00
26/07/2019	R207 On 07-November-19	2.08	Put	Bond Future	494	0	494	0	0.00
26/07/2019	R208 On 01-August-19			Bond Future	6.29	103.0611	6.2909	103.0611	2,868.00
26/07/2019	R208 On 01-August-19	8.17	Call	Bond Future	2864	3	2864	3	0.00
26/07/2019	R208 On 01-August-19	8.16	Call	Bond Future	2849	3	2849	3	0.00
26/07/2019	R208 On 01-August-19	8.15	Call	Bond Future	2834	3	2834	3	0.00
26/07/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
26/07/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
26/07/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
26/07/2019	R208 On 07-November-19			Bond Future	6.10	101.6338	6.1015	101.6338	10,137.00
26/07/2019	R208 On 07-November-19	6.84	Call	Bond Future	991	1	991	1	0.00
26/07/2019	R208 On 07-November-19	6.83	Call	Bond Future	979	1	979	1	0.00
26/07/2019	R208 On 07-November-19	6.82	Call	Bond Future	966	1	966	1	0.00
26/07/2019	R208 On 07-November-19	6.83	Put	Bond Future	26	0	26	0	0.00
26/07/2019	R208 On 07-November-19	6.82	Put	Bond Future	27	0	27	0	0.00
26/07/2019	R208 On 07-November-19	6.84	Put	Bond Future	26	0	26	0	0.00
26/07/2019	R208 On 06-February-20			Bond Future	5.82	103.4691	5.8213	103.4691	0.00
26/07/2019	R208 On 06-February-20	6.12	Call	Bond Future	431	0	431	0	0.00
26/07/2019	R208 On 06-February-20	6.13	Call	Bond Future	440	0	440	0	0.00
26/07/2019	R208 On 06-February-20	6.14	Call	Bond Future	449	0	449	0	0.00
26/07/2019	R208 On 06-February-20	6.14	Put	Bond Future	102	0	102	0	0.00
26/07/2019	R208 On 06-February-20	6.12	Put	Bond Future	105	0	105	0	0.00
26/07/2019	R208 On 06-February-20	6.13	Put	Bond Future	103	0	103	0	0.00
26/07/2019	R208 On 07-May-20			Bond Future	5.31	102.0009	5.3074	102.0009	0.00
26/07/2019	R208 On 07-May-20	4.82	Call	Bond Future	57	0	57	0	0.00
26/07/2019	R208 On 07-May-20	4.81	Call	Bond Future	55	0	55	0	0.00
26/07/2019	R208 On 07-May-20	4.80	Call	Bond Future	53	0	53	0	0.00
26/07/2019	R208 On 07-May-20	4.81	Put	Bond Future	486	0	486	0	0.00
26/07/2019	R208 On 07-May-20	4.80	Put	Bond Future	493	0	493	0	0.00

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26/07/2019	R208 On 07-May-20	4.82	Put	Bond Future	479	0	479	0	0.00
26/07/2019	R209 On 01-August-19			Bond Future	9.64	75.3884	9.6445	75.3884	64,725.00
26/07/2019	R209 On 01-August-19	10.15	Call	Bond Future	3175	4	3175	4	0.00
26/07/2019	R209 On 01-August-19	10.17	Call	Bond Future	3296	4	3296	4	0.00
26/07/2019	R209 On 01-August-19	9.30	Call	Bond Future	9	0	9	0	0.00
26/07/2019	R209 On 01-August-19	10.16	Call	Bond Future	3236	4	3236	4	0.00
26/07/2019	R209 On 01-August-19	9.80	Call	Bond Future	1137	2	1137	2	0.00
26/07/2019	R209 On 01-August-19	10.46	Call	Bond Future	5018	6	5018	6	0.00
26/07/2019	R209 On 01-August-19	10.46	Put	Bond Future	0	0	0	0	7,541.00
26/07/2019	R209 On 01-August-19	10.16	Put	Bond Future	2	0	2	0	0.00
26/07/2019	R209 On 01-August-19	9.30	Put	Bond Future	2294	1	2294	1	0.00
26/07/2019	R209 On 01-August-19	9.80	Put	Bond Future	139	0	139	0	0.00
26/07/2019	R209 On 01-August-19	10.15	Put	Bond Future	2	0	2	0	0.00
26/07/2019	R209 On 01-August-19	10.17	Put	Bond Future	2	0	2	0	0.00
26/07/2019	R209 On 07-November-19			Bond Future	9.72	73.6826	9.7167	73.6826	86,612.00
26/07/2019	R209 On 07-November-19	8.92	Call	Bond Future	241	0	241	0	8,000.00
26/07/2019	R209 On 07-November-19	9.80	Call	Bond Future	2220	3	2220	3	0.00
26/07/2019	R209 On 07-November-19	9.82	Call	Bond Future	2294	3	2294	3	0.00
26/07/2019	R209 On 07-November-19	9.33	Call	Bond Future	864	1	864	1	8,000.00
26/07/2019	R209 On 07-November-19	9.77	Call	Bond Future	2110	3	2110	3	0.00
26/07/2019	R209 On 07-November-19	9.81	Call	Bond Future	2257	3	2257	3	0.00
26/07/2019	R209 On 07-November-19	9.81	Put	Bond Future	1663	1	1663	1	0.00
26/07/2019	R209 On 07-November-19	9.82	Put	Bond Future	1637	1	1637	1	0.00
26/07/2019	R209 On 07-November-19	9.33	Put	Bond Future	3402	3	3402	3	0.00
26/07/2019	R209 On 07-November-19	9.77	Put	Bond Future	1770	1	1770	1	8,000.00
26/07/2019	R209 On 07-November-19	9.80	Put	Bond Future	1690	1	1690	1	0.00
26/07/2019	R209 On 07-November-19	8.92	Put	Bond Future	5614	5	5614	5	0.00
26/07/2019	R209 On 06-February-20			Bond Future	9.78	75.0132	9.7832	75.0132	0.00
26/07/2019	R209 On 06-February-20	9.51	Call	Bond Future	1881	2	1881	2	0.00
26/07/2019	R209 On 06-February-20	9.52	Call	Bond Future	1909	2	1909	2	0.00
26/07/2019	R209 On 06-February-20	9.50	Call	Bond Future	1854	2	1854	2	0.00
26/07/2019	R209 On 06-February-20	9.50	Put	Bond Future	3677	3	3677	3	0.00
26/07/2019	R209 On 06-February-20	9.51	Put	Bond Future	3639	3	3639	3	0.00
26/07/2019	R209 On 06-February-20	9.52	Put	Bond Future	3601	3	3601	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
26/07/2019	R209 On 07-May-20			Bond Future	9.84	73.2648	9.8446	73.2648	0.00
26/07/2019	R209 On 07-May-20	9.45	Call	Bond Future	2387	3	2387	3	0.00
26/07/2019	R209 On 07-May-20	9.47	Call	Bond Future	2441	3	2441	3	0.00
26/07/2019	R209 On 07-May-20	9.46	Call	Bond Future	2414	3	2414	3	0.00
26/07/2019	R209 On 07-May-20	9.46	Put	Bond Future	4877	4	4877	4	0.00
26/07/2019	R209 On 07-May-20	9.47	Put	Bond Future	4839	4	4839	4	0.00
26/07/2019	R209 On 07-May-20	9.45	Put	Bond Future	4916	4	4916	4	0.00
26/07/2019	R210 On 01-August-19			Bond Future	191.53	191.5133	191.5311	191.5133	360.00
26/07/2019	R210 On 07-November-19			Bond Future	192.65	192.6305	192.6487	192.6305	2,132.00
26/07/2019	R210 On 06-February-20			Bond Future	196.17	196.1555	196.1741	196.1555	0.00
26/07/2019	R210 On 07-May-20			Bond Future	197.24	197.2195	197.2383	197.2195	0.00
26/07/2019	R212 On 01-August-19			Bond Future	160.61	160.7090	160.6051	160.7090	5,006.00
26/07/2019	R212 On 07-November-19			Bond Future	163.73	163.8334	163.7277	163.8334	3,684.00
26/07/2019	R212 On 06-February-20			Bond Future	164.48	164.5854	164.4778	164.5854	0.00
26/07/2019	R212 On 07-May-20			Bond Future	167.59	167.7024	167.5926	167.7024	0.00
26/07/2019	R213 On 01-August-19			Bond Future	9.24	88.5018	9.2445	88.5018	14,755.00
26/07/2019	R213 On 01-August-19	9.98	Call	Bond Future	4438	6	4438	6	0.00
26/07/2019	R213 On 01-August-19	9.99	Call	Bond Future	4496	6	4496	6	0.00
26/07/2019	R213 On 01-August-19	10.00	Call	Bond Future	4554	6	4554	6	0.00
26/07/2019	R213 On 01-August-19	10.00	Put	Bond Future	0	0	0	0	0.00
26/07/2019	R213 On 01-August-19	9.98	Put	Bond Future	0	0	0	0	0.00
26/07/2019	R213 On 01-August-19	9.99	Put	Bond Future	0	0	0	0	0.00
26/07/2019	R213 On 07-November-19			Bond Future	9.32	86.6487	9.3198	86.6487	22,684.00
26/07/2019	R213 On 07-November-19	9.58	Call	Bond Future	2743	4	2743	4	0.00
26/07/2019	R213 On 07-November-19	9.59	Call	Bond Future	2784	4	2784	4	0.00
26/07/2019	R213 On 07-November-19	9.60	Call	Bond Future	2825	4	2825	4	0.00
26/07/2019	R213 On 07-November-19	9.60	Put	Bond Future	1127	1	1127	1	0.00
26/07/2019	R213 On 07-November-19	9.58	Put	Bond Future	1165	1	1165	1	0.00
26/07/2019	R213 On 07-November-19	9.59	Put	Bond Future	1146	1	1146	1	0.00
26/07/2019	R213 On 06-February-20			Bond Future	9.39	88.2135	9.3918	88.2135	0.00
26/07/2019	R213 On 06-February-20	9.28	Call	Bond Future	2179	3	2179	3	0.00
26/07/2019	R213 On 06-February-20	9.27	Call	Bond Future	2148	3	2148	3	0.00
26/07/2019	R213 On 06-February-20	9.26	Call	Bond Future	2117	3	2117	3	0.00
26/07/2019	R213 On 06-February-20	9.27	Put	Bond Future	2887	2	2887	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
26/07/2019	R213 On 06-February-20	9.26	Put	Bond Future	2917	2	2917	2	0.00
26/07/2019	R213 On 06-February-20	9.28	Put	Bond Future	2857	2	2857	2	0.00
26/07/2019	R213 On 07-May-20			Bond Future	9.45	86.3110	9.4514	86.3110	0.00
26/07/2019	R213 On 07-May-20	9.00	Call	Bond Future	2000	3	2000	3	0.00
26/07/2019	R213 On 07-May-20	9.01	Call	Bond Future	2025	3	2025	3	0.00
26/07/2019	R213 On 07-May-20	9.02	Call	Bond Future	2051	3	2051	3	0.00
26/07/2019	R213 On 07-May-20	9.02	Put	Bond Future	4664	4	4664	4	0.00
26/07/2019	R213 On 07-May-20	9.00	Put	Bond Future	4737	4	4737	4	0.00
26/07/2019	R213 On 07-May-20	9.01	Put	Bond Future	4700	4	4700	4	0.00
26/07/2019	R214 On 01-August-19			Bond Future	9.89	73.8119	9.8946	73.8119	10,386.00
26/07/2019	R214 On 01-August-19	10.33	Call	Bond Future	2828	4	2828	4	0.00
26/07/2019	R214 On 01-August-19	10.34	Call	Bond Future	2890	4	2890	4	0.00
26/07/2019	R214 On 01-August-19	10.32	Call	Bond Future	2767	4	2767	4	0.00
26/07/2019	R214 On 01-August-19	10.32	Put	Bond Future	10	0	10	0	0.00
26/07/2019	R214 On 01-August-19	10.33	Put	Bond Future	9	0	9	0	0.00
26/07/2019	R214 On 01-August-19	10.34	Put	Bond Future	8	0	8	0	0.00
26/07/2019	R214 On 07-November-19			Bond Future	9.97	71.9308	9.9708	71.9308	15,483.00
26/07/2019	R214 On 07-November-19	10.01	Call	Bond Future	2195	3	2195	3	0.00
26/07/2019	R214 On 07-November-19	10.00	Call	Bond Future	2159	3	2159	3	0.00
26/07/2019	R214 On 07-November-19	10.02	Call	Bond Future	2233	3	2233	3	0.00
26/07/2019	R214 On 07-November-19	10.00	Put	Bond Future	1967	2	1967	2	0.00
26/07/2019	R214 On 07-November-19	10.01	Put	Bond Future	1938	1	1938	1	0.00
26/07/2019	R214 On 07-November-19	10.02	Put	Bond Future	1909	1	1909	1	0.00
26/07/2019	R214 On 06-February-20			Bond Future	10.04	73.2298	10.0432	73.2298	0.00
26/07/2019	R214 On 06-February-20	9.71	Call	Bond Future	1856	2	1856	2	0.00
26/07/2019	R214 On 06-February-20	9.73	Call	Bond Future	1911	2	1911	2	0.00
26/07/2019	R214 On 06-February-20	9.72	Call	Bond Future	1884	2	1884	2	0.00
26/07/2019	R214 On 06-February-20	9.72	Put	Bond Future	4045	3	4045	3	0.00
26/07/2019	R214 On 06-February-20	9.73	Put	Bond Future	4004	3	4004	3	0.00
26/07/2019	R214 On 06-February-20	9.71	Put	Bond Future	4086	3	4086	3	0.00
26/07/2019	R214 On 07-May-20			Bond Future	10.11	71.3007	10.1052	71.3007	0.00
26/07/2019	R214 On 07-May-20	9.76	Call	Bond Future	2720	3	2720	3	0.00
26/07/2019	R214 On 07-May-20	9.77	Call	Bond Future	2749	3	2749	3	0.00
26/07/2019	R214 On 07-May-20	9.75	Call	Bond Future	2692	3	2692	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
26/07/2019	R214 On 07-May-20	9.75	Put	Bond Future	5047	4	5047	4	0.00
26/07/2019	R214 On 07-May-20	9.76	Put	Bond Future	5008	4	5008	4	0.00
26/07/2019	R214 On 07-May-20	9.77	Put	Bond Future	4968	4	4968	4	0.00
26/07/2019	R248 On 01-August-19			Bond Future	9.91	94.1440	9.9146	94.1440	27,029.00
26/07/2019	R248 On 01-August-19	10.36	Call	Bond Future	3675	5	3675	5	0.00
26/07/2019	R248 On 01-August-19	10.35	Call	Bond Future	3597	5	3597	5	0.00
26/07/2019	R248 On 01-August-19	10.34	Call	Bond Future	3519	5	3519	5	0.00
26/07/2019	R248 On 01-August-19	10.35	Put	Bond Future	9	0	9	0	0.00
26/07/2019	R248 On 01-August-19	10.34	Put	Bond Future	10	0	10	0	0.00
26/07/2019	R248 On 01-August-19	10.36	Put	Bond Future	8	0	8	0	0.00
26/07/2019	R248 On 07-November-19			Bond Future	9.99	91.5116	9.9912	91.5116	91,792.00
26/07/2019	R248 On 07-November-19	10.03	Call	Bond Future	2719	4	2719	4	0.00
26/07/2019	R248 On 07-November-19	10.02	Call	Bond Future	2672	3	2672	3	0.00
26/07/2019	R248 On 07-November-19	10.01	Call	Bond Future	2626	3	2626	3	0.00
26/07/2019	R248 On 07-November-19	10.02	Put	Bond Future	2430	2	2430	2	0.00
26/07/2019	R248 On 07-November-19	10.01	Put	Bond Future	2468	2	2468	2	0.00
26/07/2019	R248 On 07-November-19	10.03	Put	Bond Future	2393	2	2393	2	0.00
26/07/2019	R248 On 06-February-20			Bond Future	10.06	93.1642	10.0639	93.1642	0.00
26/07/2019	R248 On 06-February-20	9.71	Call	Bond Future	2196	3	2196	3	0.00
26/07/2019	R248 On 06-February-20	9.72	Call	Bond Future	2230	3	2230	3	0.00
26/07/2019	R248 On 06-February-20	9.70	Call	Bond Future	2162	3	2162	3	0.00
26/07/2019	R248 On 06-February-20	9.72	Put	Bond Future	5172	4	5172	4	0.00
26/07/2019	R248 On 06-February-20	9.70	Put	Bond Future	5281	4	5281	4	0.00
26/07/2019	R248 On 06-February-20	9.71	Put	Bond Future	5226	4	5226	4	0.00
26/07/2019	R248 On 07-May-20			Bond Future	10.13	90.4661	10.1263	90.4661	0.00
26/07/2019	R248 On 07-May-20	9.77	Call	Bond Future	3322	4	3322	4	0.00
26/07/2019	R248 On 07-May-20	9.79	Call	Bond Future	3395	4	3395	4	0.00
26/07/2019	R248 On 07-May-20	9.78	Call	Bond Future	3358	4	3358	4	0.00
26/07/2019	R248 On 07-May-20	9.78	Put	Bond Future	6287	5	6287	5	0.00
26/07/2019	R248 On 07-May-20	9.77	Put	Bond Future	6338	6	6338	6	0.00
26/07/2019	R248 On 07-May-20	9.79	Put	Bond Future	6236	5	6236	5	0.00