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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
29/07/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	2025 On 01-August-19			Bond Future	136.30	136.5667	136.2981	136.5667	597.00
29/07/2019	2025 On 07-November-19			Bond Future	138.95	139.2219	138.9480	139.2219	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
29/07/2019	2025 On 06-February-20			Bond Future	140.02	140.2955	140.0168	140.2955	0.00
29/07/2019	2025 On 07-May-20			Bond Future	142.67	142.9523	142.6681	142.9523	0.00
29/07/2019	2029 On 01-August-19			Bond Future	102.60	102.7707	102.6034	102.7707	454.00
29/07/2019	2029 On 07-November-19			Bond Future	103.50	103.6747	103.5043	103.6747	4,260.00
29/07/2019	2029 On 06-February-20			Bond Future	105.40	105.5718	105.3984	105.5718	0.00
29/07/2019	2029 On 07-May-20			Bond Future	106.28	106.4582	106.2814	106.4582	0.00
29/07/2019	2030 On 01-August-19			Bond Future	8.99	93.2453	8.9884	93.2453	7,346.00
29/07/2019	2030 On 01-August-19	8.35	Call	Bond Future	0	0	0	0	2,025.00
29/07/2019	2030 On 01-August-19	9.22	Call	Bond Future	1475	1	1475	1	5,400.00
29/07/2019	2030 On 01-August-19	9.69	Call	Bond Future	4352	4	4352	4	0.00
29/07/2019	2030 On 01-August-19	9.68	Call	Bond Future	4292	4	4292	4	0.00
29/07/2019	2030 On 01-August-19	8.67	Call	Bond Future	0	0	0	0	5,400.00
29/07/2019	2030 On 01-August-19	9.15	Call	Bond Future	1058	1	1058	1	2,025.00
29/07/2019	2030 On 01-August-19	9.91	Call	Bond Future	5660	5	5660	5	0.00
29/07/2019	2030 On 01-August-19	9.92	Call	Bond Future	5719	5	5719	5	0.00
29/07/2019	2030 On 01-August-19	9.27	Call	Bond Future	1783	2	1783	2	0.00
29/07/2019	2030 On 01-August-19	9.08	Call	Bond Future	678	1	678	1	0.00
29/07/2019	2030 On 01-August-19	8.77	Call	Bond Future	7	0	7	0	0.00
29/07/2019	2030 On 01-August-19	9.24	Call	Bond Future	1598	1	1598	1	0.00
29/07/2019	2030 On 01-August-19	9.90	Call	Bond Future	5601	5	5601	5	0.00
29/07/2019	2030 On 01-August-19	8.77	Put	Bond Future	1419	2	1419	2	0.00
29/07/2019	2030 On 01-August-19	9.92	Put	Bond Future	0	0	0	0	0.00
29/07/2019	2030 On 01-August-19	9.24	Put	Bond Future	5	0	5	0	0.00
29/07/2019	2030 On 01-August-19	9.27	Put	Bond Future	3	0	3	0	0.00
29/07/2019	2030 On 01-August-19	9.08	Put	Bond Future	94	0	94	0	6,570.00
29/07/2019	2030 On 01-August-19	9.90	Put	Bond Future	0	0	0	0	0.00
29/07/2019	2030 On 01-August-19	9.68	Put	Bond Future	0	0	0	0	4,771.00
29/07/2019	2030 On 01-August-19	9.91	Put	Bond Future	0	0	0	0	0.00
29/07/2019	2030 On 01-August-19	8.67	Put	Bond Future	2069	2	2069	2	0.00
29/07/2019	2030 On 01-August-19	9.15	Put	Bond Future	31	0	31	0	0.00
29/07/2019	2030 On 01-August-19	9.69	Put	Bond Future	0	0	0	0	5,400.00
29/07/2019	2030 On 01-August-19	9.22	Put	Bond Future	8	0	8	0	0.00
29/07/2019	2030 On 01-August-19	8.35	Put	Bond Future	4208	4	4208	4	0.00
29/07/2019	2030 On 07-November-19			Bond Future	9.06	95.0332	9.0555	95.0332	70,929.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2019	2030 On 07-November-19	8.60	Call	Bond Future	605	1	605	1	5,500.00
29/07/2019	2030 On 07-November-19	9.10	Call	Bond Future	1900	2	1900	2	5,500.00
29/07/2019	2030 On 07-November-19	9.48	Call	Bond Future	3450	3	3450	3	0.00
29/07/2019	2030 On 07-November-19	9.49	Call	Bond Future	3496	3	3496	3	0.00
29/07/2019	2030 On 07-November-19	9.76	Call	Bond Future	4783	5	4783	5	0.00
29/07/2019	2030 On 07-November-19	9.47	Call	Bond Future	3405	3	3405	3	0.00
29/07/2019	2030 On 07-November-19	9.12	Call	Bond Future	1971	2	1971	2	0.00
29/07/2019	2030 On 07-November-19	9.70	Call	Bond Future	4490	4	4490	4	0.00
29/07/2019	2030 On 07-November-19	8.95	Call	Bond Future	1413	1	1413	1	0.00
29/07/2019	2030 On 07-November-19	8.57	Call	Bond Future	555	1	555	1	0.00
29/07/2019	2030 On 07-November-19	8.95	Put	Bond Future	2078	2	2078	2	5,000.00
29/07/2019	2030 On 07-November-19	9.70	Put	Bond Future	561	1	561	1	0.00
29/07/2019	2030 On 07-November-19	9.47	Put	Bond Future	853	1	853	1	0.00
29/07/2019	2030 On 07-November-19	9.12	Put	Bond Future	1568	2	1568	2	0.00
29/07/2019	2030 On 07-November-19	8.57	Put	Bond Future	3667	4	3667	4	0.00
29/07/2019	2030 On 07-November-19	9.48	Put	Bond Future	837	1	837	1	0.00
29/07/2019	2030 On 07-November-19	8.60	Put	Bond Future	3521	4	3521	4	0.00
29/07/2019	2030 On 07-November-19	9.10	Put	Bond Future	1622	2	1622	2	0.00
29/07/2019	2030 On 07-November-19	9.49	Put	Bond Future	823	1	823	1	0.00
29/07/2019	2030 On 07-November-19	9.76	Put	Bond Future	500	1	500	1	5,500.00
29/07/2019	2030 On 06-February-20			Bond Future	9.12	92.7408	9.1188	92.7408	0.00
29/07/2019	2030 On 06-February-20	9.14	Call	Bond Future	2559	2	2559	2	0.00
29/07/2019	2030 On 06-February-20	9.15	Call	Bond Future	2593	2	2593	2	0.00
29/07/2019	2030 On 06-February-20	9.16	Call	Bond Future	2628	3	2628	3	0.00
29/07/2019	2030 On 06-February-20	9.16	Put	Bond Future	2375	3	2375	3	0.00
29/07/2019	2030 On 06-February-20	9.14	Put	Bond Future	2428	3	2428	3	0.00
29/07/2019	2030 On 06-February-20	9.15	Put	Bond Future	2401	3	2401	3	0.00
29/07/2019	2030 On 07-May-20			Bond Future	9.18	94.4762	9.1777	94.4762	0.00
29/07/2019	2030 On 07-May-20	8.80	Call	Bond Future	2037	2	2037	2	0.00
29/07/2019	2030 On 07-May-20	8.79	Call	Bond Future	2011	2	2011	2	0.00
29/07/2019	2030 On 07-May-20	8.78	Call	Bond Future	1985	2	1985	2	0.00
29/07/2019	2030 On 07-May-20	8.79	Put	Bond Future	4387	5	4387	5	0.00
29/07/2019	2030 On 07-May-20	8.78	Put	Bond Future	4424	5	4424	5	0.00
29/07/2019	2030 On 07-May-20	8.80	Put	Bond Future	4351	5	4351	5	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
29/07/2019	2032 On 01-August-19			Bond Future	9.34	94.5634	9.3439	94.5634	22,951.00
29/07/2019	2032 On 01-August-19	10.11	Call	Bond Future	5096	5	5096	5	0.00
29/07/2019	2032 On 01-August-19	10.10	Call	Bond Future	5032	5	5032	5	0.00
29/07/2019	2032 On 01-August-19	10.09	Call	Bond Future	4968	5	4968	5	0.00
29/07/2019	2032 On 01-August-19	10.09	Put	Bond Future	0	0	0	0	0.00
29/07/2019	2032 On 01-August-19	10.11	Put	Bond Future	0	0	0	0	0.00
29/07/2019	2032 On 01-August-19	10.10	Put	Bond Future	0	0	0	0	0.00
29/07/2019	2032 On 07-November-19			Bond Future	9.42	92.2169	9.4200	92.2169	47,314.00
29/07/2019	2032 On 07-November-19	9.72	Call	Bond Future	3256	3	3256	3	0.00
29/07/2019	2032 On 07-November-19	9.71	Call	Bond Future	3211	3	3211	3	0.00
29/07/2019	2032 On 07-November-19	9.70	Call	Bond Future	3166	3	3166	3	0.00
29/07/2019	2032 On 07-November-19	9.71	Put	Bond Future	1270	1	1270	1	0.00
29/07/2019	2032 On 07-November-19	9.70	Put	Bond Future	1291	1	1291	1	0.00
29/07/2019	2032 On 07-November-19	9.72	Put	Bond Future	1249	1	1249	1	0.00
29/07/2019	2032 On 06-February-20			Bond Future	9.49	93.8823	9.4903	93.8823	0.00
29/07/2019	2032 On 06-February-20	9.39	Call	Bond Future	2384	2	2384	2	0.00
29/07/2019	2032 On 06-February-20	9.40	Call	Bond Future	2417	2	2417	2	0.00
29/07/2019	2032 On 06-February-20	9.38	Call	Bond Future	2351	2	2351	2	0.00
29/07/2019	2032 On 06-February-20	9.38	Put	Bond Future	3092	3	3092	3	0.00
29/07/2019	2032 On 06-February-20	9.39	Put	Bond Future	3057	3	3057	3	0.00
29/07/2019	2032 On 06-February-20	9.40	Put	Bond Future	3023	3	3023	3	0.00
29/07/2019	2032 On 07-May-20			Bond Future	9.55	91.4783	9.5549	91.4783	0.00
29/07/2019	2032 On 07-May-20	9.17	Call	Bond Future	2382	2	2382	2	0.00
29/07/2019	2032 On 07-May-20	9.19	Call	Bond Future	2437	2	2437	2	0.00
29/07/2019	2032 On 07-May-20	9.18	Call	Bond Future	2409	2	2409	2	0.00
29/07/2019	2032 On 07-May-20	9.18	Put	Bond Future	4919	5	4919	5	0.00
29/07/2019	2032 On 07-May-20	9.19	Put	Bond Future	4878	5	4878	5	0.00
29/07/2019	2032 On 07-May-20	9.17	Put	Bond Future	4959	5	4959	5	0.00
29/07/2019	2033 On 01-August-19			Bond Future	103.70	103.6249	103.6951	103.6249	320.00
29/07/2019	2033 On 07-November-19			Bond Future	104.54	104.4699	104.5416	104.4699	6,140.00
29/07/2019	2033 On 06-February-20			Bond Future	106.45	106.3817	106.4546	106.3817	0.00
29/07/2019	2033 On 07-May-20			Bond Future	107.27	107.2003	107.2745	107.2003	0.00
29/07/2019	2037 On 01-August-19			Bond Future	9.73	89.6678	9.7339	89.6678	43,753.00
29/07/2019	2037 On 01-August-19	10.29	Call	Bond Future	4116	4	4116	4	0.00

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29/07/2019	2037 On 01-August-19	10.31	Call	Bond Future	4259	4	4259	4	0.00
29/07/2019	2037 On 01-August-19	10.30	Call	Bond Future	4187	4	4187	4	0.00
29/07/2019	2037 On 01-August-19	10.30	Put	Bond Future	0	0	0	0	0.00
29/07/2019	2037 On 01-August-19	10.31	Put	Bond Future	0	0	0	0	0.00
29/07/2019	2037 On 01-August-19	10.29	Put	Bond Future	0	0	0	0	0.00
29/07/2019	2037 On 07-November-19			Bond Future	9.81	91.3871	9.8103	91.3871	61,681.00
29/07/2019	2037 On 07-November-19	9.95	Call	Bond Future	2857	3	2857	3	0.00
29/07/2019	2037 On 07-November-19	9.97	Call	Bond Future	2949	3	2949	3	0.00
29/07/2019	2037 On 07-November-19	9.96	Call	Bond Future	2903	3	2903	3	0.00
29/07/2019	2037 On 07-November-19	9.96	Put	Bond Future	1782	2	1782	2	0.00
29/07/2019	2037 On 07-November-19	9.97	Put	Bond Future	1754	2	1754	2	0.00
29/07/2019	2037 On 07-November-19	9.95	Put	Bond Future	1811	2	1811	2	0.00
29/07/2019	2037 On 06-February-20			Bond Future	9.88	88.7782	9.8825	88.7782	0.00
29/07/2019	2037 On 06-February-20	9.68	Call	Bond Future	2421	2	2421	2	0.00
29/07/2019	2037 On 06-February-20	9.67	Call	Bond Future	2387	2	2387	2	0.00
29/07/2019	2037 On 06-February-20	9.66	Call	Bond Future	2353	2	2353	2	0.00
29/07/2019	2037 On 06-February-20	9.67	Put	Bond Future	3992	4	3992	4	0.00
29/07/2019	2037 On 06-February-20	9.66	Put	Bond Future	4034	4	4034	4	0.00
29/07/2019	2037 On 06-February-20	9.68	Put	Bond Future	3949	4	3949	4	0.00
29/07/2019	2037 On 07-May-20			Bond Future	9.95	90.4396	9.9512	90.4396	0.00
29/07/2019	2037 On 07-May-20	9.59	Call	Bond Future	2820	3	2820	3	0.00
29/07/2019	2037 On 07-May-20	9.60	Call	Bond Future	2852	3	2852	3	0.00
29/07/2019	2037 On 07-May-20	9.61	Call	Bond Future	2883	3	2883	3	0.00
29/07/2019	2037 On 07-May-20	9.61	Put	Bond Future	5446	6	5446	6	0.00
29/07/2019	2037 On 07-May-20	9.59	Put	Bond Future	5536	6	5536	6	0.00
29/07/2019	2037 On 07-May-20	9.60	Put	Bond Future	5491	6	5491	6	0.00
29/07/2019	2038 On 01-August-19			Bond Future	121.44	121.6016	121.4359	121.6016	3,406.00
29/07/2019	2038 On 07-November-19			Bond Future	123.80	123.9659	123.7969	123.9659	21,624.00
29/07/2019	2038 On 06-February-20			Bond Future	124.40	124.5760	124.4040	124.5760	0.00
29/07/2019	2038 On 07-May-20			Bond Future	126.76	126.9352	126.7598	126.9352	0.00
29/07/2019	2040 On 01-August-19			Bond Future	9.84	92.5152	9.8439	92.5152	21,345.00
29/07/2019	2040 On 01-August-19	10.36	Call	Bond Future	4094	4	4094	4	0.00
29/07/2019	2040 On 01-August-19	10.37	Call	Bond Future	4171	4	4171	4	0.00
29/07/2019	2040 On 01-August-19	10.38	Call	Bond Future	4247	4	4247	4	0.00

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29/07/2019	2040 On 01-August-19	10.38	Put	Bond Future	0	0	0	0	0.00
29/07/2019	2040 On 01-August-19	10.36	Put	Bond Future	0	0	0	0	0.00
29/07/2019	2040 On 01-August-19	10.37	Put	Bond Future	0	0	0	0	0.00
29/07/2019	2040 On 07-November-19			Bond Future	9.92	94.2891	9.9206	94.2891	43,826.00
29/07/2019	2040 On 07-November-19	10.03	Call	Bond Future	2862	3	2862	3	0.00
29/07/2019	2040 On 07-November-19	9.80	Call	Bond Future	1886	2	1886	2	1,260.00
29/07/2019	2040 On 07-November-19	9.30	Call	Bond Future	512	0	512	0	1,260.00
29/07/2019	2040 On 07-November-19	10.04	Call	Bond Future	2910	3	2910	3	0.00
29/07/2019	2040 On 07-November-19	10.05	Call	Bond Future	2958	3	2958	3	0.00
29/07/2019	2040 On 07-November-19	10.05	Put	Bond Future	1919	2	1919	2	0.00
29/07/2019	2040 On 07-November-19	10.03	Put	Bond Future	1982	2	1982	2	0.00
29/07/2019	2040 On 07-November-19	9.80	Put	Bond Future	2872	3	2872	3	0.00
29/07/2019	2040 On 07-November-19	9.30	Put	Bond Future	5770	6	5770	6	0.00
29/07/2019	2040 On 07-November-19	10.04	Put	Bond Future	1950	2	1950	2	0.00
29/07/2019	2040 On 06-February-20			Bond Future	9.99	91.4821	9.9932	91.4821	0.00
29/07/2019	2040 On 06-February-20	9.74	Call	Bond Future	2374	2	2374	2	0.00
29/07/2019	2040 On 06-February-20	9.76	Call	Bond Future	2445	2	2445	2	0.00
29/07/2019	2040 On 06-February-20	9.75	Call	Bond Future	2409	2	2409	2	0.00
29/07/2019	2040 On 06-February-20	9.75	Put	Bond Future	4387	5	4387	5	0.00
29/07/2019	2040 On 06-February-20	9.76	Put	Bond Future	4340	5	4340	5	0.00
29/07/2019	2040 On 06-February-20	9.74	Put	Bond Future	4435	5	4435	5	0.00
29/07/2019	2040 On 07-May-20			Bond Future	10.06	93.1941	10.0622	93.1941	0.00
29/07/2019	2040 On 07-May-20	9.75	Call	Bond Future	3251	3	3251	3	0.00
29/07/2019	2040 On 07-May-20	9.74	Call	Bond Future	3216	3	3216	3	0.00
29/07/2019	2040 On 07-May-20	9.73	Call	Bond Future	3181	3	3181	3	0.00
29/07/2019	2040 On 07-May-20	9.73	Put	Bond Future	5865	6	5865	6	0.00
29/07/2019	2040 On 07-May-20	9.75	Put	Bond Future	5770	6	5770	6	0.00
29/07/2019	2040 On 07-May-20	9.74	Put	Bond Future	5817	6	5817	6	0.00
29/07/2019	2044 On 01-August-19			Bond Future	9.90	89.3674	9.9038	89.3674	23,935.00
29/07/2019	2044 On 01-August-19	10.39	Call	Bond Future	3906	4	3906	4	0.00
29/07/2019	2044 On 01-August-19	10.53	Call	Bond Future	4977	5	4977	5	0.00
29/07/2019	2044 On 01-August-19	9.39	Call	Bond Future	0	0	0	0	228.00
29/07/2019	2044 On 01-August-19	10.38	Call	Bond Future	3828	4	3828	4	0.00
29/07/2019	2044 On 01-August-19	9.36	Call	Bond Future	0	0	0	0	100.00

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29/07/2019	2044 On 01-August-19	9.74	Call	Bond Future	40	0	40	0	228.00
29/07/2019	2044 On 01-August-19	10.27	Call	Bond Future	2970	3	2970	3	0.00
29/07/2019	2044 On 01-August-19	10.40	Call	Bond Future	3983	4	3983	4	0.00
29/07/2019	2044 On 01-August-19	9.86	Call	Bond Future	252	0	252	0	100.00
29/07/2019	2044 On 01-August-19	10.53	Put	Bond Future	0	0	0	0	100.00
29/07/2019	2044 On 01-August-19	9.39	Put	Bond Future	4462	5	4462	5	0.00
29/07/2019	2044 On 01-August-19	9.74	Put	Bond Future	1423	2	1423	2	0.00
29/07/2019	2044 On 01-August-19	10.27	Put	Bond Future	1	0	1	0	228.00
29/07/2019	2044 On 01-August-19	10.38	Put	Bond Future	0	0	0	0	0.00
29/07/2019	2044 On 01-August-19	9.36	Put	Bond Future	4734	5	4734	5	0.00
29/07/2019	2044 On 01-August-19	10.40	Put	Bond Future	0	0	0	0	0.00
29/07/2019	2044 On 01-August-19	9.86	Put	Bond Future	618	1	618	1	0.00
29/07/2019	2044 On 01-August-19	10.39	Put	Bond Future	0	0	0	0	0.00
29/07/2019	2044 On 07-November-19			Bond Future	9.98	91.0810	9.9785	91.0810	36,325.00
29/07/2019	2044 On 07-November-19	10.06	Call	Bond Future	2811	3	2811	3	0.00
29/07/2019	2044 On 07-November-19	10.52	Call	Bond Future	5294	5	5294	5	0.00
29/07/2019	2044 On 07-November-19	10.05	Call	Bond Future	2764	3	2764	3	0.00
29/07/2019	2044 On 07-November-19	9.19	Call	Bond Future	291	0	291	0	328.00
29/07/2019	2044 On 07-November-19	9.74	Call	Bond Future	1523	1	1523	1	328.00
29/07/2019	2044 On 07-November-19	10.07	Call	Bond Future	2859	3	2859	3	0.00
29/07/2019	2044 On 07-November-19	10.05	Put	Bond Future	2179	2	2179	2	0.00
29/07/2019	2044 On 07-November-19	9.19	Put	Bond Future	7196	7	7196	7	0.00
29/07/2019	2044 On 07-November-19	10.07	Put	Bond Future	2111	2	2111	2	0.00
29/07/2019	2044 On 07-November-19	9.74	Put	Bond Future	3522	4	3522	4	0.00
29/07/2019	2044 On 07-November-19	10.06	Put	Bond Future	2145	2	2145	2	0.00
29/07/2019	2044 On 07-November-19	10.52	Put	Bond Future	1019	1	1019	1	328.00
29/07/2019	2044 On 06-February-20			Bond Future	10.05	88.3413	10.0490	88.3413	0.00
29/07/2019	2044 On 06-February-20	9.77	Call	Bond Future	2363	2	2363	2	0.00
29/07/2019	2044 On 06-February-20	9.09	Call	Bond Future	614	1	614	1	328.00
29/07/2019	2044 On 06-February-20	9.74	Call	Bond Future	2259	2	2259	2	328.00
29/07/2019	2044 On 06-February-20	9.76	Call	Bond Future	2328	2	2328	2	0.00
29/07/2019	2044 On 06-February-20	10.78	Call	Bond Future	7187	7	7187	7	0.00
29/07/2019	2044 On 06-February-20	9.78	Call	Bond Future	2399	2	2399	2	0.00
29/07/2019	2044 On 06-February-20	9.76	Put	Bond Future	4728	5	4728	5	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
29/07/2019	2044 On 06-February-20	9.78	Put	Bond Future	4629	5	4629	5	0.00
29/07/2019	2044 On 06-February-20	10.78	Put	Bond Future	1570	2	1570	2	328.00
29/07/2019	2044 On 06-February-20	9.77	Put	Bond Future	4679	5	4679	5	0.00
29/07/2019	2044 On 06-February-20	9.74	Put	Bond Future	4829	5	4829	5	0.00
29/07/2019	2044 On 06-February-20	9.09	Put	Bond Future	9013	9	9013	9	0.00
29/07/2019	2044 On 07-May-20			Bond Future	10.12	89.9945	10.1160	89.9945	0.00
29/07/2019	2044 On 07-May-20	9.79	Call	Bond Future	3311	3	3311	3	0.00
29/07/2019	2044 On 07-May-20	9.81	Call	Bond Future	3383	3	3383	3	0.00
29/07/2019	2044 On 07-May-20	9.80	Call	Bond Future	3347	3	3347	3	0.00
29/07/2019	2044 On 07-May-20	9.80	Put	Bond Future	5945	6	5945	6	0.00
29/07/2019	2044 On 07-May-20	9.79	Put	Bond Future	5994	6	5994	6	0.00
29/07/2019	2044 On 07-May-20	9.81	Put	Bond Future	5897	6	5897	6	0.00
29/07/2019	2046 On 01-August-19			Bond Future	114.52	114.5124	114.5239	114.5124	7,052.00
29/07/2019	2046 On 07-November-19			Bond Future	115.03	115.0197	115.0315	115.0197	16,994.00
29/07/2019	2046 On 06-February-20			Bond Future	117.14	117.1243	117.1364	117.1243	0.00
29/07/2019	2046 On 07-May-20			Bond Future	117.61	117.5938	117.6060	117.5938	0.00
29/07/2019	2050 On 01-August-19			Bond Future	117.88	117.8634	117.8752	117.8634	5,822.00
29/07/2019	2050 On 07-November-19			Bond Future	120.17	120.1550	120.1671	120.1550	12,746.00
29/07/2019	2050 On 06-February-20			Bond Future	120.53	120.5181	120.5305	120.5181	0.00
29/07/2019	2050 On 07-May-20			Bond Future	122.81	122.8001	122.8129	122.8001	0.00
29/07/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	AL37 On 01-August-19			Index Future	651.72	651.0700	651.7220	651.0700	0.00
29/07/2019	AL37 On 07-November-19			Index Future	664.22	663.5540	664.2190	663.5540	0.00
29/07/2019	AL37 On 06-February-20			Index Future	676.22	675.5370	676.2160	675.5370	0.00
29/07/2019	AL37 On 07-May-20			Index Future	688.86	688.1730	688.8620	688.1730	0.00
29/07/2019	AL7T On 01-August-19			Index Future	756.63	754.7660	756.6290	754.7660	0.00
29/07/2019	AL7T On 07-November-19			Index Future	771.14	769.2380	771.1380	769.2380	120.00
29/07/2019	AL7T On 06-February-20			Index Future	785.07	783.1310	785.0660	783.1310	0.00
29/07/2019	AL7T On 07-May-20			Index Future	799.75	797.7790	799.7480	797.7790	0.00
29/07/2019	ALBI On 01-August-19			Index Future	677.56	675.9750	677.5580	675.9750	261.00
29/07/2019	ALBI On 07-November-19			Index Future	690.55	688.9370	690.5500	688.9370	216.00
29/07/2019	ALBI On 06-February-20			Index Future	703.02	701.3790	703.0220	701.3790	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
29/07/2019	ALBI On 07-May-20			Index Future	716.17	714.4980	716.1700	714.4980	0.00
29/07/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/07/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2019	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
29/07/2019	ES33 On 01-August-19			Bond Future	10.86	78.7749	10.8564	78.7749	0.00
29/07/2019	ES33 On 07-November-19			Bond Future	10.98	76.4928	10.9832	76.4928	350.00
29/07/2019	ES33 On 06-February-20			Bond Future	11.11	77.8741	11.1050	77.8741	0.00
29/07/2019	ES33 On 07-May-20			Bond Future	11.22	75.5367	11.2202	75.5367	0.00
29/07/2019	ES42 On 01-August-19			Bond Future	11.21	80.0338	11.2064	80.0338	0.00
29/07/2019	ES42 On 07-November-19			Bond Future	11.33	77.3034	11.3329	77.3034	4,919.00
29/07/2019	ES42 On 06-February-20			Bond Future	11.45	78.6994	11.4498	78.6994	0.00
29/07/2019	ES42 On 07-May-20			Bond Future	11.57	75.9071	11.5653	75.9071	0.00
29/07/2019	GOVI On 01-August-19			GOVI	670.61	669.0140	670.6110	669.0140	12.00
29/07/2019	GOVI On 01-August-19	638.69	Call	GOVI	319210	30	319210	30	0.00
29/07/2019	GOVI On 01-August-19	638.68	Call	GOVI	319310	30	319310	30	0.00
29/07/2019	GOVI On 01-August-19	638.67	Call	GOVI	319410	30	319410	30	0.00
29/07/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
29/07/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
29/07/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
29/07/2019	GOVI On 07-November-19			GOVI	683.47	681.8420	683.4700	681.8420	1,069.00
29/07/2019	GOVI On 07-November-19	672.90	Call	GOVI	105700	9	105700	9	0.00
29/07/2019	GOVI On 07-November-19	672.91	Call	GOVI	105600	9	105600	9	0.00
29/07/2019	GOVI On 07-November-19	672.92	Call	GOVI	105500	9	105500	9	0.00
29/07/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
29/07/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
29/07/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
29/07/2019	GOVI On 06-February-20			GOVI	695.81	694.1560	695.8140	694.1560	0.00
29/07/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
29/07/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
29/07/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
29/07/2019	GOVI On 06-February-20	703.13	Put	GOVI	73160	9	73160	9	0.00
29/07/2019	GOVI On 06-February-20	703.15	Put	GOVI	73360	9	73360	9	0.00
29/07/2019	GOVI On 06-February-20	703.14	Put	GOVI	73260	9	73260	9	0.00
29/07/2019	GOVI On 07-May-20			GOVI	708.83	707.1400	708.8280	707.1400	0.00
29/07/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
29/07/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
29/07/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
29/07/2019	GOVI On 07-May-20	720.00	Put	GOVI	111720	13	111720	13	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
29/07/2019	GOVI On 07-May-20	719.98	Put	GOVI	111520	13	111520	13	0.00
29/07/2019	GOVI On 07-May-20	719.99	Put	GOVI	111620	13	111620	13	0.00
29/07/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/07/2019	IGOV On 01-August-19			Index Future	261.63	261.7330	261.6320	261.7330	118.00
29/07/2019	IGOV On 07-November-19			Index Future	266.72	266.8210	266.7190	266.8210	1,019.00
29/07/2019	IGOV On 06-February-20			Index Future	271.60	271.7040	271.6000	271.7040	0.00
29/07/2019	IGOV On 07-May-20			Index Future	276.74	276.8490	276.7420	276.8490	0.00
29/07/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
29/07/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
29/07/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
29/07/2019	IS02 On 23-March-20			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
29/07/2019	IS02 On 22-June-20			Interest Rate Swap	102.03	102.0300	102.0300	102.0300	0.00
29/07/2019	IS02 On 21-September-20			Interest Rate Swap	98.88	98.8900	98.8800	98.8900	0.00
29/07/2019	IS05 On 17-December-20			Interest Rate Swap	95.52	95.5300	95.5200	95.5300	0.00
29/07/2019	IS05 On 16-March-21			Interest Rate Swap	94.54	94.5500	94.5400	94.5500	0.00
29/07/2019	IS05 On 15-June-21			Interest Rate Swap	93.52	93.5400	93.5200	93.5400	0.00
29/07/2019	IS05 On 21-September-21			Interest Rate Swap	93.46	93.5100	93.4600	93.5100	0.00
29/07/2019	IS05 On 21-December-21			Interest Rate Swap	95.48	95.5400	95.4800	95.5400	51.00
29/07/2019	IS05 On 15-March-22			Interest Rate Swap	95.44	95.5100	95.4400	95.5100	0.00
29/07/2019	IS05 On 21-June-22			Interest Rate Swap	96.44	96.5200	96.4400	96.5200	0.00
29/07/2019	IS05 On 20-September-22			Interest Rate Swap	100.22	100.3100	100.2200	100.3100	0.00
29/07/2019	IS05 On 20-December-22			Interest Rate Swap	101.31	101.4300	101.3100	101.4300	0.00
29/07/2019	IS05 On 22-March-23			Interest Rate Swap	94.46	94.6100	94.4600	94.6100	0.00
29/07/2019	IS05 On 20-June-23			Interest Rate Swap	100.41	100.5900	100.4100	100.5900	0.00
29/07/2019	IS05 On 19-September-23			Interest Rate Swap	95.73	95.9200	95.7300	95.9200	0.00
29/07/2019	IS10 On 17-December-25			Interest Rate Swap	91.51	91.7600	91.5100	91.7600	0.00
29/07/2019	IS10 On 16-March-26			Interest Rate Swap	88.40	88.6500	88.4000	88.6500	0.00
29/07/2019	IS10 On 15-June-26			Interest Rate Swap	87.05	87.3200	87.0500	87.3200	0.00
29/07/2019	IS10 On 21-September-26			Interest Rate Swap	89.19	89.4600	89.1900	89.4600	0.00
29/07/2019	IS10 On 21-December-26			Interest Rate Swap	93.01	93.2800	93.0100	93.2800	0.00
29/07/2019	IS10 On 15-March-27			Interest Rate Swap	91.50	91.7800	91.5000	91.7800	0.00
29/07/2019	IS10 On 21-June-27			Interest Rate Swap	93.57	93.8600	93.5700	93.8600	0.00
29/07/2019	IS10 On 20-September-27			Interest Rate Swap	99.09	99.3800	99.0900	99.3800	0.00
29/07/2019	IS10 On 20-December-27			Interest Rate Swap	99.44	99.7400	99.4400	99.7400	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
29/07/2019	IS10 On 22-March-28			Interest Rate Swap	92.81	93.1300	92.8100	93.1300	0.00
29/07/2019	IS10 On 20-June-28			Interest Rate Swap	100.15	100.4600	100.1500	100.4600	0.00
29/07/2019	IS10 On 19-September-28			Interest Rate Swap	93.58	93.9000	93.5800	93.9000	0.00
29/07/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/07/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
29/07/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
29/07/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
29/07/2019	R023 On 01-August-19			Bond Future	7.41	104.3079	7.4109	104.3079	34,410.00
29/07/2019	R023 On 01-August-19	8.93	Call	Bond Future	4587	5	4587	5	0.00
29/07/2019	R023 On 01-August-19	8.95	Call	Bond Future	4645	5	4645	5	0.00
29/07/2019	R023 On 01-August-19	8.94	Call	Bond Future	4616	5	4616	5	0.00
29/07/2019	R023 On 01-August-19	8.94	Put	Bond Future	0	0	0	0	0.00
29/07/2019	R023 On 01-August-19	8.95	Put	Bond Future	0	0	0	0	0.00
29/07/2019	R023 On 01-August-19	8.93	Put	Bond Future	0	0	0	0	0.00
29/07/2019	R023 On 07-November-19			Bond Future	7.43	102.3775	7.4332	102.3775	52,086.00
29/07/2019	R023 On 07-November-19	7.98	Call	Bond Future	1768	2	1768	2	0.00
29/07/2019	R023 On 07-November-19	7.99	Call	Bond Future	1792	2	1792	2	0.00
29/07/2019	R023 On 07-November-19	8.00	Call	Bond Future	1817	2	1817	2	0.00
29/07/2019	R023 On 07-November-19	8.00	Put	Bond Future	192	0	192	0	0.00
29/07/2019	R023 On 07-November-19	7.99	Put	Bond Future	195	0	195	0	0.00
29/07/2019	R023 On 07-November-19	7.98	Put	Bond Future	199	0	199	0	0.00
29/07/2019	R023 On 06-February-20			Bond Future	7.45	104.2264	7.4505	104.2264	0.00
29/07/2019	R023 On 06-February-20	7.52	Call	Bond Future	944	1	944	1	0.00
29/07/2019	R023 On 06-February-20	7.54	Call	Bond Future	978	1	978	1	0.00
29/07/2019	R023 On 06-February-20	7.53	Call	Bond Future	961	1	961	1	0.00
29/07/2019	R023 On 06-February-20	7.53	Put	Bond Future	747	1	747	1	0.00
29/07/2019	R023 On 06-February-20	7.54	Put	Bond Future	737	1	737	1	0.00
29/07/2019	R023 On 06-February-20	7.52	Put	Bond Future	757	1	757	1	0.00
29/07/2019	R023 On 07-May-20			Bond Future	7.43	102.2427	7.4312	102.2427	0.00
29/07/2019	R023 On 07-May-20	6.90	Call	Bond Future	394	0	394	0	0.00
29/07/2019	R023 On 07-May-20	6.91	Call	Bond Future	403	0	403	0	0.00
29/07/2019	R023 On 07-May-20	6.89	Call	Bond Future	385	0	385	0	0.00
29/07/2019	R023 On 07-May-20	6.89	Put	Bond Future	1750	2	1750	2	0.00
29/07/2019	R023 On 07-May-20	6.90	Put	Bond Future	1733	2	1733	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
29/07/2019	R023 On 07-May-20	6.91	Put	Bond Future	1717	2	1717	2	0.00
29/07/2019	R035 On 01-August-19			Bond Future	9.62	97.7200	9.6190	97.7200	73,166.00
29/07/2019	R035 On 01-August-19	10.24	Call	Bond Future	4572	4	4572	4	0.00
29/07/2019	R035 On 01-August-19	10.23	Call	Bond Future	4501	4	4501	4	0.00
29/07/2019	R035 On 01-August-19	10.22	Call	Bond Future	4429	4	4429	4	0.00
29/07/2019	R035 On 01-August-19	10.23	Put	Bond Future	0	0	0	0	0.00
29/07/2019	R035 On 01-August-19	10.22	Put	Bond Future	0	0	0	0	0.00
29/07/2019	R035 On 01-August-19	10.24	Put	Bond Future	0	0	0	0	0.00
29/07/2019	R035 On 07-November-19			Bond Future	9.70	95.0927	9.7002	95.0927	89,532.00
29/07/2019	R035 On 07-November-19	8.92	Call	Bond Future	306	0	306	0	3,500.00
29/07/2019	R035 On 07-November-19	9.52	Call	Bond Future	1591	2	1591	2	3,500.00
29/07/2019	R035 On 07-November-19	9.87	Call	Bond Future	3005	3	3005	3	0.00
29/07/2019	R035 On 07-November-19	9.88	Call	Bond Future	3051	3	3051	3	0.00
29/07/2019	R035 On 07-November-19	9.89	Call	Bond Future	3098	3	3098	3	0.00
29/07/2019	R035 On 07-November-19	10.21	Call	Bond Future	4728	5	4728	5	0.00
29/07/2019	R035 On 07-November-19	9.88	Put	Bond Future	1715	2	1715	2	0.00
29/07/2019	R035 On 07-November-19	9.87	Put	Bond Future	1742	2	1742	2	0.00
29/07/2019	R035 On 07-November-19	10.21	Put	Bond Future	1011	1	1011	1	3,500.00
29/07/2019	R035 On 07-November-19	9.89	Put	Bond Future	1688	2	1688	2	0.00
29/07/2019	R035 On 07-November-19	9.52	Put	Bond Future	2959	3	2959	3	0.00
29/07/2019	R035 On 07-November-19	8.92	Put	Bond Future	6446	7	6446	7	0.00
29/07/2019	R035 On 06-February-20			Bond Future	9.78	96.8101	9.7776	96.8101	0.00
29/07/2019	R035 On 06-February-20	9.61	Call	Bond Future	2450	2	2450	2	0.00
29/07/2019	R035 On 06-February-20	9.60	Call	Bond Future	2415	2	2415	2	0.00
29/07/2019	R035 On 06-February-20	9.59	Call	Bond Future	2380	2	2380	2	0.00
29/07/2019	R035 On 06-February-20	9.59	Put	Bond Future	3783	4	3783	4	0.00
29/07/2019	R035 On 06-February-20	9.61	Put	Bond Future	3701	4	3701	4	0.00
29/07/2019	R035 On 06-February-20	9.60	Put	Bond Future	3742	4	3742	4	0.00
29/07/2019	R035 On 07-May-20			Bond Future	9.84	94.1167	9.8433	94.1167	0.00
29/07/2019	R035 On 07-May-20	9.47	Call	Bond Future	2748	3	2748	3	0.00
29/07/2019	R035 On 07-May-20	9.49	Call	Bond Future	2811	3	2811	3	0.00
29/07/2019	R035 On 07-May-20	9.48	Call	Bond Future	2779	3	2779	3	0.00
29/07/2019	R035 On 07-May-20	9.47	Put	Bond Future	5528	6	5528	6	0.00
29/07/2019	R035 On 07-May-20	9.49	Put	Bond Future	5439	6	5439	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2019	R035 On 07-May-20	9.48	Put	Bond Future	5484	6	5484	6	0.00
29/07/2019	R186 On 01-August-19			Bond Future	8.31	113.0001	8.3079	113.0001	59,760.00
29/07/2019	R186 On 01-August-19	9.52	Call	Bond Future	6802	7	6802	7	0.00
29/07/2019	R186 On 01-August-19	7.75	Call	Bond Future	0	0	0	0	620.00
29/07/2019	R186 On 01-August-19	8.30	Call	Bond Future	225	0	225	0	0.00
29/07/2019	R186 On 01-August-19	9.05	Call	Bond Future	4230	4	4230	4	0.00
29/07/2019	R186 On 01-August-19	9.54	Call	Bond Future	6910	7	6910	7	0.00
29/07/2019	R186 On 01-August-19	8.38	Call	Bond Future	515	0	515	0	0.00
29/07/2019	R186 On 01-August-19	9.53	Call	Bond Future	6856	7	6856	7	0.00
29/07/2019	R186 On 01-August-19	8.70	Call	Bond Future	2261	2	2261	2	0.00
29/07/2019	R186 On 01-August-19	9.22	Call	Bond Future	5170	5	5170	5	0.00
29/07/2019	R186 On 01-August-19	10.08	Call	Bond Future	9764	10	9764	10	0.00
29/07/2019	R186 On 01-August-19	8.55	Call	Bond Future	1407	1	1407	1	0.00
29/07/2019	R186 On 01-August-19	8.00	Call	Bond Future	0	0	0	0	620.00
29/07/2019	R186 On 01-August-19	8.38	Put	Bond Future	95	0	95	0	0.00
29/07/2019	R186 On 01-August-19	8.70	Put	Bond Future	0	0	0	0	3,100.00
29/07/2019	R186 On 01-August-19	9.54	Put	Bond Future	0	0	0	0	0.00
29/07/2019	R186 On 01-August-19	9.22	Put	Bond Future	0	0	0	0	0.00
29/07/2019	R186 On 01-August-19	9.53	Put	Bond Future	0	0	0	0	0.00
29/07/2019	R186 On 01-August-19	8.55	Put	Bond Future	3	0	3	0	0.00
29/07/2019	R186 On 01-August-19	8.00	Put	Bond Future	1818	2	1818	2	0.00
29/07/2019	R186 On 01-August-19	10.08	Put	Bond Future	0	0	0	0	6,000.00
29/07/2019	R186 On 01-August-19	7.75	Put	Bond Future	3322	4	3322	4	0.00
29/07/2019	R186 On 01-August-19	9.05	Put	Bond Future	0	0	0	0	0.00
29/07/2019	R186 On 01-August-19	9.52	Put	Bond Future	0	0	0	0	0.00
29/07/2019	R186 On 01-August-19	8.30	Put	Bond Future	271	0	271	0	0.00
29/07/2019	R186 On 07-November-19			Bond Future	8.37	115.1668	8.3651	115.1668	143,777.00
29/07/2019	R186 On 07-November-19	8.25	Call	Bond Future	1130	0	1130	0	3,750.00
29/07/2019	R186 On 07-November-19	8.73	Call	Bond Future	2769	3	2769	3	0.00
29/07/2019	R186 On 07-November-19	8.94	Call	Bond Future	3669	4	3669	4	0.00
29/07/2019	R186 On 07-November-19	8.20	Call	Bond Future	1006	1	1006	1	0.00
29/07/2019	R186 On 07-November-19	8.23	Call	Bond Future	1079	1	1079	1	5,000.00
29/07/2019	R186 On 07-November-19	8.96	Call	Bond Future	3759	4	3759	4	0.00
29/07/2019	R186 On 07-November-19	8.95	Call	Bond Future	3714	4	3714	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2019	R186 On 07-November-19	8.96	Put	Bond Future	460	1	460	1	0.00
29/07/2019	R186 On 07-November-19	8.23	Put	Bond Future	1846	2	1846	2	0.00
29/07/2019	R186 On 07-November-19	8.20	Put	Bond Future	1944	2	1944	2	7,500.00
29/07/2019	R186 On 07-November-19	8.95	Put	Bond Future	469	1	469	1	0.00
29/07/2019	R186 On 07-November-19	8.73	Put	Bond Future	730	1	730	1	5,000.00
29/07/2019	R186 On 07-November-19	8.25	Put	Bond Future	1783	0	1783	0	3,750.00
29/07/2019	R186 On 07-November-19	8.94	Put	Bond Future	479	1	479	1	0.00
29/07/2019	R186 On 06-February-20			Bond Future	8.42	111.9424	8.4168	111.9424	0.00
29/07/2019	R186 On 06-February-20	8.55	Call	Bond Future	2430	2	2430	2	0.00
29/07/2019	R186 On 06-February-20	8.57	Call	Bond Future	2497	2	2497	2	0.00
29/07/2019	R186 On 06-February-20	8.56	Call	Bond Future	2463	2	2463	2	0.00
29/07/2019	R186 On 06-February-20	8.56	Put	Bond Future	1682	2	1682	2	0.00
29/07/2019	R186 On 06-February-20	8.57	Put	Bond Future	1662	2	1662	2	0.00
29/07/2019	R186 On 06-February-20	8.55	Put	Bond Future	1703	2	1703	2	0.00
29/07/2019	R186 On 07-May-20			Bond Future	8.46	114.0369	8.4591	114.0369	0.00
29/07/2019	R186 On 07-May-20	8.08	Call	Bond Future	1555	1	1555	1	0.00
29/07/2019	R186 On 07-May-20	8.93	Call	Bond Future	4238	0	4238	0	0.00
29/07/2019	R186 On 07-May-20	8.09	Call	Bond Future	1579	2	1579	2	0.00
29/07/2019	R186 On 07-May-20	8.28	Call	Bond Future	2071	0	2071	0	6,000.00
29/07/2019	R186 On 07-May-20	8.07	Call	Bond Future	1531	1	1531	1	0.00
29/07/2019	R186 On 07-May-20	7.60	Call	Bond Future	615	0	615	0	6,000.00
29/07/2019	R186 On 07-May-20	8.07	Put	Bond Future	3620	4	3620	4	0.00
29/07/2019	R186 On 07-May-20	7.60	Put	Bond Future	5295	0	5295	0	0.00
29/07/2019	R186 On 07-May-20	8.93	Put	Bond Future	1776	0	1776	0	6,000.00
29/07/2019	R186 On 07-May-20	8.09	Put	Bond Future	3559	4	3559	4	0.00
29/07/2019	R186 On 07-May-20	8.28	Put	Bond Future	3027	0	3027	0	0.00
29/07/2019	R186 On 07-May-20	8.08	Put	Bond Future	3590	4	3590	4	0.00
29/07/2019	R197 On 01-August-19			Bond Future	303.51	303.4847	303.5100	303.4847	762.00
29/07/2019	R197 On 07-November-19			Bond Future	309.41	309.3850	309.4110	309.3850	2,507.00
29/07/2019	R197 On 06-February-20			Bond Future	307.41	307.3879	307.4145	307.3879	0.00
29/07/2019	R197 On 07-May-20			Bond Future	313.24	313.2091	313.2360	313.2091	0.00
29/07/2019	R202 On 01-August-19			Bond Future	233.61	233.7137	233.6057	233.7137	1,628.00
29/07/2019	R202 On 07-November-19			Bond Future	238.15	238.2578	238.1477	238.2578	9,082.00
29/07/2019	R202 On 06-February-20			Bond Future	238.44	238.5498	238.4378	238.5498	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
29/07/2019	R202 On 07-May-20			Bond Future	242.95	243.0671	242.9527	243.0671	0.00
29/07/2019	R207 On 01-August-19			Bond Future	6.27	100.8211	6.2717	100.8211	2,784.00
29/07/2019	R207 On 01-August-19	7.33	Call	Bond Future	459	0	459	0	0.00
29/07/2019	R207 On 01-August-19	7.34	Call	Bond Future	463	0	463	0	0.00
29/07/2019	R207 On 01-August-19	7.35	Call	Bond Future	467	0	467	0	0.00
29/07/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
29/07/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
29/07/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
29/07/2019	R207 On 07-November-19			Bond Future	4.85	102.7543	4.8466	102.7543	3,328.00
29/07/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
29/07/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
29/07/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
29/07/2019	R207 On 07-November-19	2.06	Put	Bond Future	500	0	500	0	0.00
29/07/2019	R207 On 07-November-19	2.07	Put	Bond Future	498	0	498	0	0.00
29/07/2019	R207 On 07-November-19	2.08	Put	Bond Future	497	0	497	0	0.00
29/07/2019	R208 On 01-August-19			Bond Future	6.32	103.0587	6.3176	103.0587	2,868.00
29/07/2019	R208 On 01-August-19	8.17	Call	Bond Future	2822	3	2822	3	0.00
29/07/2019	R208 On 01-August-19	8.16	Call	Bond Future	2807	3	2807	3	0.00
29/07/2019	R208 On 01-August-19	8.15	Call	Bond Future	2792	3	2792	3	0.00
29/07/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
29/07/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
29/07/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
29/07/2019	R208 On 07-November-19			Bond Future	6.13	101.6314	6.1336	101.6314	10,137.00
29/07/2019	R208 On 07-November-19	6.84	Call	Bond Future	951	1	951	1	0.00
29/07/2019	R208 On 07-November-19	6.83	Call	Bond Future	939	1	939	1	0.00
29/07/2019	R208 On 07-November-19	6.82	Call	Bond Future	926	1	926	1	0.00
29/07/2019	R208 On 07-November-19	6.83	Put	Bond Future	29	0	29	0	0.00
29/07/2019	R208 On 07-November-19	6.82	Put	Bond Future	29	0	29	0	0.00
29/07/2019	R208 On 07-November-19	6.84	Put	Bond Future	28	0	28	0	0.00
29/07/2019	R208 On 06-February-20			Bond Future	5.86	103.4668	5.8607	103.4668	0.00
29/07/2019	R208 On 06-February-20	6.12	Call	Bond Future	399	0	399	0	0.00
29/07/2019	R208 On 06-February-20	6.13	Call	Bond Future	408	0	408	0	0.00
29/07/2019	R208 On 06-February-20	6.14	Call	Bond Future	417	0	417	0	0.00
29/07/2019	R208 On 06-February-20	6.14	Put	Bond Future	112	0	112	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
29/07/2019	R208 On 06-February-20	6.12	Put	Bond Future	117	0	117	0	0.00
29/07/2019	R208 On 06-February-20	6.13	Put	Bond Future	114	0	114	0	0.00
29/07/2019	R208 On 07-May-20			Bond Future	5.36	101.9985	5.3582	101.9985	0.00
29/07/2019	R208 On 07-May-20	4.82	Call	Bond Future	48	0	48	0	0.00
29/07/2019	R208 On 07-May-20	4.81	Call	Bond Future	46	0	46	0	0.00
29/07/2019	R208 On 07-May-20	4.80	Call	Bond Future	44	0	44	0	0.00
29/07/2019	R208 On 07-May-20	4.81	Put	Bond Future	521	0	521	0	0.00
29/07/2019	R208 On 07-May-20	4.80	Put	Bond Future	528	0	528	0	0.00
29/07/2019	R208 On 07-May-20	4.82	Put	Bond Future	514	0	514	0	0.00
29/07/2019	R209 On 01-August-19			Bond Future	9.61	74.3090	9.6137	74.3090	64,725.00
29/07/2019	R209 On 01-August-19	10.15	Call	Bond Future	3373	3	3373	3	0.00
29/07/2019	R209 On 01-August-19	9.30	Call	Bond Future	1	0	1	0	0.00
29/07/2019	R209 On 01-August-19	10.17	Call	Bond Future	3494	3	3494	3	0.00
29/07/2019	R209 On 01-August-19	10.16	Call	Bond Future	3434	3	3434	3	0.00
29/07/2019	R209 On 01-August-19	9.80	Call	Bond Future	1230	1	1230	1	0.00
29/07/2019	R209 On 01-August-19	10.46	Call	Bond Future	5218	5	5218	5	0.00
29/07/2019	R209 On 01-August-19	10.46	Put	Bond Future	0	0	0	0	7,541.00
29/07/2019	R209 On 01-August-19	10.16	Put	Bond Future	0	0	0	0	0.00
29/07/2019	R209 On 01-August-19	9.30	Put	Bond Future	2086	2	2086	2	0.00
29/07/2019	R209 On 01-August-19	9.80	Put	Bond Future	31	0	31	0	0.00
29/07/2019	R209 On 01-August-19	10.15	Put	Bond Future	0	0	0	0	0.00
29/07/2019	R209 On 01-August-19	10.17	Put	Bond Future	0	0	0	0	0.00
29/07/2019	R209 On 07-November-19			Bond Future	9.68	72.5825	9.6849	72.5825	89,068.00
29/07/2019	R209 On 07-November-19	8.92	Call	Bond Future	254	0	254	0	8,000.00
29/07/2019	R209 On 07-November-19	9.80	Call	Bond Future	2307	2	2307	2	0.00
29/07/2019	R209 On 07-November-19	9.33	Call	Bond Future	904	1	904	1	8,000.00
29/07/2019	R209 On 07-November-19	9.82	Call	Bond Future	2383	2	2383	2	0.00
29/07/2019	R209 On 07-November-19	9.77	Call	Bond Future	2194	2	2194	2	0.00
29/07/2019	R209 On 07-November-19	9.81	Call	Bond Future	2345	2	2345	2	0.00
29/07/2019	R209 On 07-November-19	9.81	Put	Bond Future	1548	2	1548	2	0.00
29/07/2019	R209 On 07-November-19	9.82	Put	Bond Future	1523	2	1523	2	0.00
29/07/2019	R209 On 07-November-19	9.33	Put	Bond Future	3238	3	3238	3	0.00
29/07/2019	R209 On 07-November-19	9.77	Put	Bond Future	1651	2	1651	2	8,000.00
29/07/2019	R209 On 07-November-19	9.80	Put	Bond Future	1573	2	1573	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
29/07/2019	R209 On 07-November-19	8.92	Put	Bond Future	5422	6	5422	6	0.00
29/07/2019	R209 On 06-February-20			Bond Future	9.75	73.8933	9.7504	73.8933	0.00
29/07/2019	R209 On 06-February-20	9.51	Call	Bond Future	1948	2	1948	2	0.00
29/07/2019	R209 On 06-February-20	9.52	Call	Bond Future	1977	2	1977	2	0.00
29/07/2019	R209 On 06-February-20	9.50	Call	Bond Future	1920	2	1920	2	0.00
29/07/2019	R209 On 06-February-20	9.50	Put	Bond Future	3536	4	3536	4	0.00
29/07/2019	R209 On 06-February-20	9.51	Put	Bond Future	3498	4	3498	4	0.00
29/07/2019	R209 On 06-February-20	9.52	Put	Bond Future	3461	4	3461	4	0.00
29/07/2019	R209 On 07-May-20			Bond Future	9.81	72.1240	9.8109	72.1240	0.00
29/07/2019	R209 On 07-May-20	9.45	Call	Bond Future	2457	2	2457	2	0.00
29/07/2019	R209 On 07-May-20	9.47	Call	Bond Future	2512	2	2512	2	0.00
29/07/2019	R209 On 07-May-20	9.46	Call	Bond Future	2484	2	2484	2	0.00
29/07/2019	R209 On 07-May-20	9.46	Put	Bond Future	4736	5	4736	5	0.00
29/07/2019	R209 On 07-May-20	9.47	Put	Bond Future	4698	5	4698	5	0.00
29/07/2019	R209 On 07-May-20	9.45	Put	Bond Future	4775	5	4775	5	0.00
29/07/2019	R210 On 01-August-19			Bond Future	191.11	191.5311	191.1124	191.5311	360.00
29/07/2019	R210 On 07-November-19			Bond Future	192.22	192.6487	192.2222	192.6487	2,132.00
29/07/2019	R210 On 06-February-20			Bond Future	195.74	196.1741	195.7397	196.1741	0.00
29/07/2019	R210 On 07-May-20			Bond Future	196.80	197.2383	196.7956	197.2383	0.00
29/07/2019	R212 On 01-August-19			Bond Future	160.66	160.6051	160.6557	160.6051	2,164.00
29/07/2019	R212 On 07-November-19			Bond Future	163.78	163.7277	163.7792	163.7277	6,684.00
29/07/2019	R212 On 06-February-20			Bond Future	164.53	164.4778	164.5304	164.4778	0.00
29/07/2019	R212 On 07-May-20			Bond Future	167.65	167.5926	167.6460	167.5926	0.00
29/07/2019	R213 On 01-August-19			Bond Future	9.20	87.2714	9.1986	87.2714	14,755.00
29/07/2019	R213 On 01-August-19	9.98	Call	Bond Future	4726	4	4726	4	0.00
29/07/2019	R213 On 01-August-19	9.99	Call	Bond Future	4784	4	4784	4	0.00
29/07/2019	R213 On 01-August-19	10.00	Call	Bond Future	4842	5	4842	5	0.00
29/07/2019	R213 On 01-August-19	10.00	Put	Bond Future	0	0	0	0	0.00
29/07/2019	R213 On 01-August-19	9.98	Put	Bond Future	0	0	0	0	0.00
29/07/2019	R213 On 01-August-19	9.99	Put	Bond Future	0	0	0	0	0.00
29/07/2019	R213 On 07-November-19			Bond Future	9.27	85.3948	9.2722	85.3948	22,684.00
29/07/2019	R213 On 07-November-19	9.58	Call	Bond Future	2910	3	2910	3	0.00
29/07/2019	R213 On 07-November-19	9.59	Call	Bond Future	2953	3	2953	3	0.00
29/07/2019	R213 On 07-November-19	9.60	Call	Bond Future	2995	3	2995	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
29/07/2019	R213 On 07-November-19	9.60	Put	Bond Future	1004	1	1004	1	0.00
29/07/2019	R213 On 07-November-19	9.58	Put	Bond Future	1040	1	1040	1	0.00
29/07/2019	R213 On 07-November-19	9.59	Put	Bond Future	1022	1	1022	1	0.00
29/07/2019	R213 On 06-February-20			Bond Future	9.34	86.9369	9.3425	86.9369	0.00
29/07/2019	R213 On 06-February-20	9.28	Call	Bond Future	2303	2	2303	2	0.00
29/07/2019	R213 On 06-February-20	9.27	Call	Bond Future	2271	2	2271	2	0.00
29/07/2019	R213 On 06-February-20	9.26	Call	Bond Future	2239	2	2239	2	0.00
29/07/2019	R213 On 06-February-20	9.27	Put	Bond Future	2712	3	2712	3	0.00
29/07/2019	R213 On 06-February-20	9.26	Put	Bond Future	2741	3	2741	3	0.00
29/07/2019	R213 On 06-February-20	9.28	Put	Bond Future	2683	3	2683	3	0.00
29/07/2019	R213 On 07-May-20			Bond Future	9.40	85.0105	9.4004	85.0105	0.00
29/07/2019	R213 On 07-May-20	9.00	Call	Bond Future	2103	2	2103	2	0.00
29/07/2019	R213 On 07-May-20	9.01	Call	Bond Future	2129	2	2129	2	0.00
29/07/2019	R213 On 07-May-20	9.02	Call	Bond Future	2155	2	2155	2	0.00
29/07/2019	R213 On 07-May-20	9.02	Put	Bond Future	4465	5	4465	5	0.00
29/07/2019	R213 On 07-May-20	9.00	Put	Bond Future	4536	5	4536	5	0.00
29/07/2019	R213 On 07-May-20	9.01	Put	Bond Future	4500	5	4500	5	0.00
29/07/2019	R214 On 01-August-19			Bond Future	9.86	72.7652	9.8638	72.7652	10,386.00
29/07/2019	R214 On 01-August-19	10.33	Call	Bond Future	3026	3	3026	3	0.00
29/07/2019	R214 On 01-August-19	10.34	Call	Bond Future	3089	3	3089	3	0.00
29/07/2019	R214 On 01-August-19	10.32	Call	Bond Future	2964	3	2964	3	0.00
29/07/2019	R214 On 01-August-19	10.32	Put	Bond Future	0	0	0	0	0.00
29/07/2019	R214 On 01-August-19	10.33	Put	Bond Future	0	0	0	0	0.00
29/07/2019	R214 On 01-August-19	10.34	Put	Bond Future	0	0	0	0	0.00
29/07/2019	R214 On 07-November-19			Bond Future	9.94	70.8640	9.9390	70.8640	15,483.00
29/07/2019	R214 On 07-November-19	10.01	Call	Bond Future	2280	2	2280	2	0.00
29/07/2019	R214 On 07-November-19	10.00	Call	Bond Future	2242	2	2242	2	0.00
29/07/2019	R214 On 07-November-19	10.02	Call	Bond Future	2318	2	2318	2	0.00
29/07/2019	R214 On 07-November-19	10.00	Put	Bond Future	1839	2	1839	2	0.00
29/07/2019	R214 On 07-November-19	10.01	Put	Bond Future	1811	2	1811	2	0.00
29/07/2019	R214 On 07-November-19	10.02	Put	Bond Future	1784	2	1784	2	0.00
29/07/2019	R214 On 06-February-20			Bond Future	10.01	72.1438	10.0104	72.1438	0.00
29/07/2019	R214 On 06-February-20	9.71	Call	Bond Future	1921	2	1921	2	0.00
29/07/2019	R214 On 06-February-20	9.73	Call	Bond Future	1978	2	1978	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
29/07/2019	R214 On 06-February-20	9.72	Call	Bond Future	1949	2	1949	2	0.00
29/07/2019	R214 On 06-February-20	9.72	Put	Bond Future	3896	4	3896	4	0.00
29/07/2019	R214 On 06-February-20	9.73	Put	Bond Future	3856	4	3856	4	0.00
29/07/2019	R214 On 06-February-20	9.71	Put	Bond Future	3936	4	3936	4	0.00
29/07/2019	R214 On 07-May-20			Bond Future	10.07	70.1943	10.0715	70.1943	0.00
29/07/2019	R214 On 07-May-20	9.76	Call	Bond Future	2796	3	2796	3	0.00
29/07/2019	R214 On 07-May-20	9.77	Call	Bond Future	2825	3	2825	3	0.00
29/07/2019	R214 On 07-May-20	9.75	Call	Bond Future	2767	3	2767	3	0.00
29/07/2019	R214 On 07-May-20	9.75	Put	Bond Future	4904	5	4904	5	0.00
29/07/2019	R214 On 07-May-20	9.76	Put	Bond Future	4865	5	4865	5	0.00
29/07/2019	R214 On 07-May-20	9.77	Put	Bond Future	4826	5	4826	5	0.00
29/07/2019	R248 On 01-August-19			Bond Future	9.88	92.7619	9.8838	92.7619	27,029.00
29/07/2019	R248 On 01-August-19	10.36	Call	Bond Future	3932	4	3932	4	0.00
29/07/2019	R248 On 01-August-19	10.35	Call	Bond Future	3852	4	3852	4	0.00
29/07/2019	R248 On 01-August-19	10.34	Call	Bond Future	3773	4	3773	4	0.00
29/07/2019	R248 On 01-August-19	10.35	Put	Bond Future	0	0	0	0	0.00
29/07/2019	R248 On 01-August-19	10.34	Put	Bond Future	0	0	0	0	0.00
29/07/2019	R248 On 01-August-19	10.36	Put	Bond Future	0	0	0	0	0.00
29/07/2019	R248 On 07-November-19			Bond Future	9.96	90.1031	9.9593	90.1031	91,792.00
29/07/2019	R248 On 07-November-19	10.03	Call	Bond Future	2828	3	2828	3	0.00
29/07/2019	R248 On 07-November-19	10.02	Call	Bond Future	2780	3	2780	3	0.00
29/07/2019	R248 On 07-November-19	10.01	Call	Bond Future	2732	3	2732	3	0.00
29/07/2019	R248 On 07-November-19	10.02	Put	Bond Future	2269	2	2269	2	0.00
29/07/2019	R248 On 07-November-19	10.01	Put	Bond Future	2305	2	2305	2	0.00
29/07/2019	R248 On 07-November-19	10.03	Put	Bond Future	2233	2	2233	2	0.00
29/07/2019	R248 On 06-February-20			Bond Future	10.03	91.7303	10.0311	91.7303	0.00
29/07/2019	R248 On 06-February-20	9.71	Call	Bond Future	2277	2	2277	2	0.00
29/07/2019	R248 On 06-February-20	9.72	Call	Bond Future	2312	2	2312	2	0.00
29/07/2019	R248 On 06-February-20	9.70	Call	Bond Future	2242	2	2242	2	0.00
29/07/2019	R248 On 06-February-20	9.72	Put	Bond Future	4980	5	4980	5	0.00
29/07/2019	R248 On 06-February-20	9.70	Put	Bond Future	5086	5	5086	5	0.00
29/07/2019	R248 On 06-February-20	9.71	Put	Bond Future	5033	5	5033	5	0.00
29/07/2019	R248 On 07-May-20			Bond Future	10.09	89.0054	10.0924	89.0054	0.00
29/07/2019	R248 On 07-May-20	9.77	Call	Bond Future	3418	3	3418	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
29/07/2019	R248 On 07-May-20	9.79	Call	Bond Future	3492	3	3492	3	0.00
29/07/2019	R248 On 07-May-20	9.78	Call	Bond Future	3455	3	3455	3	0.00
29/07/2019	R248 On 07-May-20	9.78	Put	Bond Future	6104	6	6104	6	0.00
29/07/2019	R248 On 07-May-20	9.77	Put	Bond Future	6155	6	6155	6	0.00
29/07/2019	R248 On 07-May-20	9.79	Put	Bond Future	6054	6	6054	6	0.00