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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
31/07/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	2025 On 01-August-19			Bond Future	135.66	136.2597	135.6561	136.2597	597.00
31/07/2019	2025 On 07-November-19			Bond Future	138.29	138.9015	138.2867	138.9015	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
31/07/2019	2025 On 06-February-20			Bond Future	139.33	139.9606	139.3349	139.9606	0.00
31/07/2019	2025 On 07-May-20			Bond Future	141.97	142.6031	141.9652	142.6031	0.00
31/07/2019	2029 On 01-August-19			Bond Future	102.20	102.6900	102.1990	102.6900	454.00
31/07/2019	2029 On 07-November-19			Bond Future	103.09	103.5870	103.0868	103.5870	4,260.00
31/07/2019	2029 On 06-February-20			Bond Future	104.97	105.4761	104.9669	105.4761	0.00
31/07/2019	2029 On 07-May-20			Bond Future	105.84	106.3547	105.8357	106.3547	0.00
31/07/2019	2030 On 01-August-19			Bond Future	8.98	93.6387	8.9807	93.6387	7,146.00
31/07/2019	2030 On 01-August-19	8.35	Call	Bond Future	0	0	0	0	2,025.00
31/07/2019	2030 On 01-August-19	9.22	Call	Bond Future	1517	2	1517	2	0.00
31/07/2019	2030 On 01-August-19	9.69	Call	Bond Future	4401	4	4401	4	0.00
31/07/2019	2030 On 01-August-19	9.68	Call	Bond Future	4341	4	4341	4	0.00
31/07/2019	2030 On 01-August-19	9.91	Call	Bond Future	5710	6	5710	6	0.00
31/07/2019	2030 On 01-August-19	9.92	Call	Bond Future	5769	6	5769	6	0.00
31/07/2019	2030 On 01-August-19	8.67	Call	Bond Future	0	0	0	0	5,400.00
31/07/2019	2030 On 01-August-19	9.15	Call	Bond Future	1077	1	1077	1	2,025.00
31/07/2019	2030 On 01-August-19	9.27	Call	Bond Future	1829	2	1829	2	0.00
31/07/2019	2030 On 01-August-19	9.08	Call	Bond Future	646	1	646	1	0.00
31/07/2019	2030 On 01-August-19	8.77	Call	Bond Future	0	0	0	0	0.00
31/07/2019	2030 On 01-August-19	9.24	Call	Bond Future	1642	2	1642	2	0.00
31/07/2019	2030 On 01-August-19	9.90	Call	Bond Future	5651	6	5651	6	0.00
31/07/2019	2030 On 01-August-19	8.77	Put	Bond Future	1363	1	1363	1	0.00
31/07/2019	2030 On 01-August-19	9.92	Put	Bond Future	0	0	0	0	0.00
31/07/2019	2030 On 01-August-19	9.24	Put	Bond Future	0	0	0	0	0.00
31/07/2019	2030 On 01-August-19	9.27	Put	Bond Future	0	0	0	0	0.00
31/07/2019	2030 On 01-August-19	9.08	Put	Bond Future	13	0	13	0	6,570.00
31/07/2019	2030 On 01-August-19	9.68	Put	Bond Future	0	0	0	0	4,771.00
31/07/2019	2030 On 01-August-19	9.90	Put	Bond Future	0	0	0	0	0.00
31/07/2019	2030 On 01-August-19	9.91	Put	Bond Future	0	0	0	0	0.00
31/07/2019	2030 On 01-August-19	8.67	Put	Bond Future	2019	2	2019	2	0.00
31/07/2019	2030 On 01-August-19	9.15	Put	Bond Future	1	0	1	0	0.00
31/07/2019	2030 On 01-August-19	9.69	Put	Bond Future	0	0	0	0	5,400.00
31/07/2019	2030 On 01-August-19	9.22	Put	Bond Future	0	0	0	0	0.00
31/07/2019	2030 On 01-August-19	8.35	Put	Bond Future	4159	4	4159	4	0.00
31/07/2019	2030 On 07-November-19			Bond Future	9.05	95.4291	9.0482	95.4291	71,766.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2019	2030 On 07-November-19	9.10	Call	Bond Future	1845	2	1845	2	5,500.00
31/07/2019	2030 On 07-November-19	9.48	Call	Bond Future	3399	4	3399	4	0.00
31/07/2019	2030 On 07-November-19	8.60	Call	Bond Future	557	1	557	1	5,500.00
31/07/2019	2030 On 07-November-19	9.49	Call	Bond Future	3445	4	3445	4	0.00
31/07/2019	2030 On 07-November-19	9.76	Call	Bond Future	4757	5	4757	5	0.00
31/07/2019	2030 On 07-November-19	9.47	Call	Bond Future	3353	3	3353	3	0.00
31/07/2019	2030 On 07-November-19	9.12	Call	Bond Future	1915	2	1915	2	0.00
31/07/2019	2030 On 07-November-19	9.70	Call	Bond Future	4456	5	4456	5	0.00
31/07/2019	2030 On 07-November-19	8.57	Call	Bond Future	508	1	508	1	0.00
31/07/2019	2030 On 07-November-19	8.95	Call	Bond Future	1365	1	1365	1	0.00
31/07/2019	2030 On 07-November-19	8.95	Put	Bond Future	1984	2	1984	2	5,000.00
31/07/2019	2030 On 07-November-19	9.70	Put	Bond Future	482	1	482	1	0.00
31/07/2019	2030 On 07-November-19	9.47	Put	Bond Future	755	1	755	1	0.00
31/07/2019	2030 On 07-November-19	9.12	Put	Bond Future	1467	2	1467	2	0.00
31/07/2019	2030 On 07-November-19	8.57	Put	Bond Future	3574	4	3574	4	0.00
31/07/2019	2030 On 07-November-19	9.48	Put	Bond Future	740	1	740	1	0.00
31/07/2019	2030 On 07-November-19	8.60	Put	Bond Future	3428	3	3428	3	0.00
31/07/2019	2030 On 07-November-19	9.10	Put	Bond Future	1521	2	1521	2	0.00
31/07/2019	2030 On 07-November-19	9.49	Put	Bond Future	726	1	726	1	0.00
31/07/2019	2030 On 07-November-19	9.76	Put	Bond Future	428	0	428	0	5,500.00
31/07/2019	2030 On 06-February-20			Bond Future	9.11	93.1378	9.1122	93.1378	0.00
31/07/2019	2030 On 06-February-20	9.14	Call	Bond Future	2545	3	2545	3	0.00
31/07/2019	2030 On 06-February-20	9.15	Call	Bond Future	2579	3	2579	3	0.00
31/07/2019	2030 On 06-February-20	9.16	Call	Bond Future	2613	3	2613	3	0.00
31/07/2019	2030 On 06-February-20	9.16	Put	Bond Future	2319	2	2319	2	0.00
31/07/2019	2030 On 06-February-20	9.14	Put	Bond Future	2374	2	2374	2	0.00
31/07/2019	2030 On 06-February-20	9.15	Put	Bond Future	2347	2	2347	2	0.00
31/07/2019	2030 On 07-May-20			Bond Future	9.17	94.8754	9.1718	94.8754	0.00
31/07/2019	2030 On 07-May-20	8.80	Call	Bond Future	1804	2	1804	2	0.00
31/07/2019	2030 On 07-May-20	8.79	Call	Bond Future	1778	2	1778	2	0.00
31/07/2019	2030 On 07-May-20	8.78	Call	Bond Future	1752	2	1752	2	0.00
31/07/2019	2030 On 07-May-20	8.79	Put	Bond Future	4118	4	4118	4	0.00
31/07/2019	2030 On 07-May-20	8.78	Put	Bond Future	4155	4	4155	4	0.00
31/07/2019	2030 On 07-May-20	8.80	Put	Bond Future	4082	4	4082	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
31/07/2019	2032 On 01-August-19			Bond Future	9.34	94.9206	9.3358	94.9206	22,951.00
31/07/2019	2032 On 01-August-19	10.11	Call	Bond Future	5153	5	5153	5	0.00
31/07/2019	2032 On 01-August-19	10.10	Call	Bond Future	5089	5	5089	5	0.00
31/07/2019	2032 On 01-August-19	10.09	Call	Bond Future	5025	5	5025	5	0.00
31/07/2019	2032 On 01-August-19	10.09	Put	Bond Future	0	0	0	0	0.00
31/07/2019	2032 On 01-August-19	10.11	Put	Bond Future	0	0	0	0	0.00
31/07/2019	2032 On 01-August-19	10.10	Put	Bond Future	0	0	0	0	0.00
31/07/2019	2032 On 07-November-19			Bond Future	9.41	92.5758	9.4123	92.5758	48,518.00
31/07/2019	2032 On 07-November-19	9.72	Call	Bond Future	3096	3	3096	3	0.00
31/07/2019	2032 On 07-November-19	9.71	Call	Bond Future	3050	3	3050	3	0.00
31/07/2019	2032 On 07-November-19	9.70	Call	Bond Future	3005	3	3005	3	0.00
31/07/2019	2032 On 07-November-19	9.71	Put	Bond Future	1056	1	1056	1	0.00
31/07/2019	2032 On 07-November-19	9.70	Put	Bond Future	1077	1	1077	1	0.00
31/07/2019	2032 On 07-November-19	9.72	Put	Bond Future	1036	1	1036	1	0.00
31/07/2019	2032 On 06-February-20			Bond Future	9.48	94.2419	9.4831	94.2419	0.00
31/07/2019	2032 On 06-February-20	9.39	Call	Bond Future	2391	2	2391	2	0.00
31/07/2019	2032 On 06-February-20	9.40	Call	Bond Future	2424	2	2424	2	0.00
31/07/2019	2032 On 06-February-20	9.38	Call	Bond Future	2358	2	2358	2	0.00
31/07/2019	2032 On 06-February-20	9.38	Put	Bond Future	3051	3	3051	3	0.00
31/07/2019	2032 On 06-February-20	9.39	Put	Bond Future	3017	3	3017	3	0.00
31/07/2019	2032 On 06-February-20	9.40	Put	Bond Future	2982	3	2982	3	0.00
31/07/2019	2032 On 07-May-20			Bond Future	9.55	91.8394	9.5483	91.8394	0.00
31/07/2019	2032 On 07-May-20	9.17	Call	Bond Future	2142	2	2142	2	0.00
31/07/2019	2032 On 07-May-20	9.19	Call	Bond Future	2198	2	2198	2	0.00
31/07/2019	2032 On 07-May-20	9.18	Call	Bond Future	2170	2	2170	2	0.00
31/07/2019	2032 On 07-May-20	9.18	Put	Bond Future	4636	5	4636	5	0.00
31/07/2019	2032 On 07-May-20	9.19	Put	Bond Future	4595	5	4595	5	0.00
31/07/2019	2032 On 07-May-20	9.17	Put	Bond Future	4676	5	4676	5	0.00
31/07/2019	2033 On 01-August-19			Bond Future	103.03	103.6935	103.0314	103.6935	320.00
31/07/2019	2033 On 07-November-19			Bond Future	103.86	104.5342	103.8598	104.5342	6,140.00
31/07/2019	2033 On 06-February-20			Bond Future	105.75	106.4406	105.7540	106.4406	0.00
31/07/2019	2033 On 07-May-20			Bond Future	106.55	107.2543	106.5545	107.2543	0.00
31/07/2019	2037 On 01-August-19			Bond Future	9.75	89.8716	9.7508	89.8716	43,453.00
31/07/2019	2037 On 01-August-19	10.29	Call	Bond Future	3986	4	3986	4	0.00

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31/07/2019	2037 On 01-August-19	10.31	Call	Bond Future	4129	4	4129	4	0.00
31/07/2019	2037 On 01-August-19	10.30	Call	Bond Future	4058	4	4058	4	0.00
31/07/2019	2037 On 01-August-19	10.30	Put	Bond Future	0	0	0	0	0.00
31/07/2019	2037 On 01-August-19	10.31	Put	Bond Future	0	0	0	0	0.00
31/07/2019	2037 On 01-August-19	10.29	Put	Bond Future	0	0	0	0	0.00
31/07/2019	2037 On 07-November-19			Bond Future	9.83	91.5899	9.8284	91.5899	61,145.00
31/07/2019	2037 On 07-November-19	9.95	Call	Bond Future	2639	3	2639	3	0.00
31/07/2019	2037 On 07-November-19	9.97	Call	Bond Future	2728	3	2728	3	0.00
31/07/2019	2037 On 07-November-19	9.96	Call	Bond Future	2684	3	2684	3	0.00
31/07/2019	2037 On 07-November-19	9.96	Put	Bond Future	1700	2	1700	2	0.00
31/07/2019	2037 On 07-November-19	9.97	Put	Bond Future	1670	2	1670	2	0.00
31/07/2019	2037 On 07-November-19	9.95	Put	Bond Future	1729	2	1729	2	0.00
31/07/2019	2037 On 06-February-20			Bond Future	9.90	88.9790	9.9020	88.9790	0.00
31/07/2019	2037 On 06-February-20	9.68	Call	Bond Future	2251	2	2251	2	0.00
31/07/2019	2037 On 06-February-20	9.67	Call	Bond Future	2217	2	2217	2	0.00
31/07/2019	2037 On 06-February-20	9.66	Call	Bond Future	2183	2	2183	2	0.00
31/07/2019	2037 On 06-February-20	9.67	Put	Bond Future	3967	4	3967	4	0.00
31/07/2019	2037 On 06-February-20	9.66	Put	Bond Future	4010	4	4010	4	0.00
31/07/2019	2037 On 06-February-20	9.68	Put	Bond Future	3924	4	3924	4	0.00
31/07/2019	2037 On 07-May-20			Bond Future	9.97	90.6390	9.9720	90.6390	0.00
31/07/2019	2037 On 07-May-20	9.59	Call	Bond Future	2437	3	2437	3	0.00
31/07/2019	2037 On 07-May-20	9.60	Call	Bond Future	2469	3	2469	3	0.00
31/07/2019	2037 On 07-May-20	9.61	Call	Bond Future	2501	3	2501	3	0.00
31/07/2019	2037 On 07-May-20	9.61	Put	Bond Future	5216	5	5216	5	0.00
31/07/2019	2037 On 07-May-20	9.59	Put	Bond Future	5307	6	5307	6	0.00
31/07/2019	2037 On 07-May-20	9.60	Put	Bond Future	5261	5	5261	5	0.00
31/07/2019	2038 On 01-August-19			Bond Future	119.67	121.4340	119.6687	121.4340	3,406.00
31/07/2019	2038 On 07-November-19			Bond Future	121.99	123.7884	121.9893	123.7884	21,624.00
31/07/2019	2038 On 06-February-20			Bond Future	122.56	124.3877	122.5559	124.3877	0.00
31/07/2019	2038 On 07-May-20			Bond Future	124.87	126.7361	124.8696	126.7361	0.00
31/07/2019	2040 On 01-August-19			Bond Future	9.87	92.6924	9.8708	92.6924	20,745.00
31/07/2019	2040 On 01-August-19	10.36	Call	Bond Future	3873	4	3873	4	0.00
31/07/2019	2040 On 01-August-19	10.37	Call	Bond Future	3950	4	3950	4	0.00
31/07/2019	2040 On 01-August-19	10.38	Call	Bond Future	4026	4	4026	4	0.00

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31/07/2019	2040 On 01-August-19	10.38	Put	Bond Future	0	0	0	0	0.00
31/07/2019	2040 On 01-August-19	10.36	Put	Bond Future	0	0	0	0	0.00
31/07/2019	2040 On 01-August-19	10.37	Put	Bond Future	0	0	0	0	0.00
31/07/2019	2040 On 07-November-19			Bond Future	9.95	94.4647	9.9490	94.4647	44,740.00
31/07/2019	2040 On 07-November-19	10.03	Call	Bond Future	2595	3	2595	3	0.00
31/07/2019	2040 On 07-November-19	9.80	Call	Bond Future	1653	2	1653	2	1,260.00
31/07/2019	2040 On 07-November-19	9.30	Call	Bond Future	362	0	362	0	1,260.00
31/07/2019	2040 On 07-November-19	10.04	Call	Bond Future	2640	3	2640	3	0.00
31/07/2019	2040 On 07-November-19	10.05	Call	Bond Future	2687	3	2687	3	0.00
31/07/2019	2040 On 07-November-19	10.05	Put	Bond Future	1877	2	1877	2	0.00
31/07/2019	2040 On 07-November-19	10.03	Put	Bond Future	1944	2	1944	2	0.00
31/07/2019	2040 On 07-November-19	9.80	Put	Bond Future	2869	3	2869	3	0.00
31/07/2019	2040 On 07-November-19	9.30	Put	Bond Future	5850	6	5850	6	0.00
31/07/2019	2040 On 07-November-19	10.04	Put	Bond Future	1910	2	1910	2	0.00
31/07/2019	2040 On 06-February-20			Bond Future	10.02	91.6551	10.0233	91.6551	0.00
31/07/2019	2040 On 06-February-20	9.74	Call	Bond Future	2242	2	2242	2	0.00
31/07/2019	2040 On 06-February-20	9.76	Call	Bond Future	2312	2	2312	2	0.00
31/07/2019	2040 On 06-February-20	9.75	Call	Bond Future	2277	2	2277	2	0.00
31/07/2019	2040 On 06-February-20	9.75	Put	Bond Future	4495	4	4495	4	0.00
31/07/2019	2040 On 06-February-20	9.76	Put	Bond Future	4447	4	4447	4	0.00
31/07/2019	2040 On 06-February-20	9.74	Put	Bond Future	4543	4	4543	4	0.00
31/07/2019	2040 On 07-May-20			Bond Future	10.09	93.3650	10.0939	93.3650	0.00
31/07/2019	2040 On 07-May-20	9.75	Call	Bond Future	2794	3	2794	3	0.00
31/07/2019	2040 On 07-May-20	9.74	Call	Bond Future	2759	3	2759	3	0.00
31/07/2019	2040 On 07-May-20	9.73	Call	Bond Future	2725	3	2725	3	0.00
31/07/2019	2040 On 07-May-20	9.73	Put	Bond Future	5658	6	5658	6	0.00
31/07/2019	2040 On 07-May-20	9.75	Put	Bond Future	5562	6	5562	6	0.00
31/07/2019	2040 On 07-May-20	9.74	Put	Bond Future	5610	6	5610	6	0.00
31/07/2019	2044 On 01-August-19			Bond Future	9.93	89.5051	9.9308	89.5051	22,809.00
31/07/2019	2044 On 01-August-19	10.39	Call	Bond Future	3681	4	3681	4	0.00
31/07/2019	2044 On 01-August-19	10.53	Call	Bond Future	4752	5	4752	5	0.00
31/07/2019	2044 On 01-August-19	9.39	Call	Bond Future	0	0	0	0	228.00
31/07/2019	2044 On 01-August-19	9.36	Call	Bond Future	0	0	0	0	100.00
31/07/2019	2044 On 01-August-19	9.74	Call	Bond Future	0	0	0	0	228.00

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31/07/2019	2044 On 01-August-19	10.27	Call	Bond Future	2744	3	2744	3	0.00
31/07/2019	2044 On 01-August-19	10.38	Call	Bond Future	3604	4	3604	4	0.00
31/07/2019	2044 On 01-August-19	10.40	Call	Bond Future	3758	4	3758	4	0.00
31/07/2019	2044 On 01-August-19	9.86	Call	Bond Future	47	0	47	0	100.00
31/07/2019	2044 On 01-August-19	10.53	Put	Bond Future	0	0	0	0	100.00
31/07/2019	2044 On 01-August-19	9.39	Put	Bond Future	4687	5	4687	5	0.00
31/07/2019	2044 On 01-August-19	9.74	Put	Bond Future	1608	1	1608	1	0.00
31/07/2019	2044 On 01-August-19	10.38	Put	Bond Future	0	0	0	0	0.00
31/07/2019	2044 On 01-August-19	9.36	Put	Bond Future	4959	5	4959	5	0.00
31/07/2019	2044 On 01-August-19	10.27	Put	Bond Future	0	0	0	0	228.00
31/07/2019	2044 On 01-August-19	10.40	Put	Bond Future	0	0	0	0	0.00
31/07/2019	2044 On 01-August-19	9.86	Put	Bond Future	637	1	637	1	0.00
31/07/2019	2044 On 01-August-19	10.39	Put	Bond Future	0	0	0	0	0.00
31/07/2019	2044 On 07-November-19			Bond Future	10.01	91.2164	10.0069	91.2164	38,767.00
31/07/2019	2044 On 07-November-19	10.06	Call	Bond Future	2529	3	2529	3	0.00
31/07/2019	2044 On 07-November-19	10.52	Call	Bond Future	4970	5	4970	5	0.00
31/07/2019	2044 On 07-November-19	10.05	Call	Bond Future	2484	3	2484	3	0.00
31/07/2019	2044 On 07-November-19	9.19	Call	Bond Future	189	0	189	0	328.00
31/07/2019	2044 On 07-November-19	9.74	Call	Bond Future	1298	1	1298	1	328.00
31/07/2019	2044 On 07-November-19	10.07	Call	Bond Future	2574	3	2574	3	0.00
31/07/2019	2044 On 07-November-19	10.05	Put	Bond Future	2132	2	2132	2	0.00
31/07/2019	2044 On 07-November-19	9.19	Put	Bond Future	7327	7	7327	7	0.00
31/07/2019	2044 On 07-November-19	10.07	Put	Bond Future	2060	2	2060	2	0.00
31/07/2019	2044 On 07-November-19	9.74	Put	Bond Future	3531	4	3531	4	0.00
31/07/2019	2044 On 07-November-19	10.06	Put	Bond Future	2096	2	2096	2	0.00
31/07/2019	2044 On 07-November-19	10.52	Put	Bond Future	928	1	928	1	328.00
31/07/2019	2044 On 06-February-20			Bond Future	10.08	88.4736	10.0790	88.4736	0.00
31/07/2019	2044 On 06-February-20	9.09	Call	Bond Future	524	1	524	1	328.00
31/07/2019	2044 On 06-February-20	9.77	Call	Bond Future	2216	2	2216	2	0.00
31/07/2019	2044 On 06-February-20	9.74	Call	Bond Future	2114	2	2114	2	328.00
31/07/2019	2044 On 06-February-20	9.76	Call	Bond Future	2182	2	2182	2	0.00
31/07/2019	2044 On 06-February-20	10.78	Call	Bond Future	6935	7	6935	7	0.00
31/07/2019	2044 On 06-February-20	9.78	Call	Bond Future	2250	2	2250	2	0.00
31/07/2019	2044 On 06-February-20	9.76	Put	Bond Future	4825	5	4825	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
31/07/2019	2044 On 06-February-20	9.78	Put	Bond Future	4724	5	4724	5	0.00
31/07/2019	2044 On 06-February-20	10.78	Put	Bond Future	1561	2	1561	2	328.00
31/07/2019	2044 On 06-February-20	9.77	Put	Bond Future	4774	5	4774	5	0.00
31/07/2019	2044 On 06-February-20	9.74	Put	Bond Future	4927	5	4927	5	0.00
31/07/2019	2044 On 06-February-20	9.09	Put	Bond Future	9166	9	9166	9	0.00
31/07/2019	2044 On 07-May-20			Bond Future	10.15	90.1242	10.1476	90.1242	0.00
31/07/2019	2044 On 07-May-20	9.79	Call	Bond Future	2715	3	2715	3	0.00
31/07/2019	2044 On 07-May-20	9.81	Call	Bond Future	2786	3	2786	3	0.00
31/07/2019	2044 On 07-May-20	9.80	Call	Bond Future	2750	3	2750	3	0.00
31/07/2019	2044 On 07-May-20	9.80	Put	Bond Future	5601	6	5601	6	0.00
31/07/2019	2044 On 07-May-20	9.79	Put	Bond Future	5650	6	5650	6	0.00
31/07/2019	2044 On 07-May-20	9.81	Put	Bond Future	5552	6	5552	6	0.00
31/07/2019	2046 On 01-August-19			Bond Future	113.06	114.7325	113.0602	114.7325	7,052.00
31/07/2019	2046 On 07-November-19			Bond Future	113.53	115.2378	113.5338	115.2378	17,994.00
31/07/2019	2046 On 06-February-20			Bond Future	115.60	117.3394	115.6043	117.3394	0.00
31/07/2019	2046 On 07-May-20			Bond Future	116.04	117.8064	116.0383	117.8064	0.00
31/07/2019	2050 On 01-August-19			Bond Future	116.44	118.3551	116.4394	118.3551	5,822.00
31/07/2019	2050 On 07-November-19			Bond Future	118.70	120.6498	118.6975	120.6498	12,746.00
31/07/2019	2050 On 06-February-20			Bond Future	119.03	121.0145	119.0266	121.0145	0.00
31/07/2019	2050 On 07-May-20			Bond Future	121.27	123.2993	121.2737	123.2993	0.00
31/07/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	AL37 On 01-August-19			Index Future	651.57	652.0320	651.5660	652.0320	0.00
31/07/2019	AL37 On 07-November-19			Index Future	664.03	664.5010	664.0270	664.5010	0.00
31/07/2019	AL37 On 06-February-20			Index Future	675.98	676.4600	675.9780	676.4600	0.00
31/07/2019	AL37 On 07-May-20			Index Future	688.58	689.0740	688.5820	689.0740	0.00
31/07/2019	AL7T On 01-August-19			Index Future	756.71	757.3100	756.7090	757.3100	0.00
31/07/2019	AL7T On 07-November-19			Index Future	771.18	771.7910	771.1800	771.7910	120.00
31/07/2019	AL7T On 06-February-20			Index Future	785.06	785.6820	785.0600	785.6820	0.00
31/07/2019	AL7T On 07-May-20			Index Future	799.70	800.3320	799.6980	800.3320	0.00
31/07/2019	ALBI On 01-August-19			Index Future	676.66	677.5370	676.6640	677.5370	44.00
31/07/2019	ALBI On 07-November-19			Index Future	689.61	690.4930	689.6050	690.4930	230.00
31/07/2019	ALBI On 06-February-20			Index Future	702.02	702.9210	702.0170	702.9210	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
31/07/2019	ALBI On 07-May-20			Index Future	715.11	716.0280	715.1060	716.0280	0.00
31/07/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/07/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2019	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
31/07/2019	ES33 On 01-August-19			Bond Future	10.88	78.9366	10.8763	78.9366	0.00
31/07/2019	ES33 On 07-November-19			Bond Future	11.00	76.6534	11.0045	76.6534	350.00
31/07/2019	ES33 On 06-February-20			Bond Future	11.13	78.0329	11.1280	78.0329	0.00
31/07/2019	ES33 On 07-May-20			Bond Future	11.24	75.6941	11.2448	75.6941	0.00
31/07/2019	ES42 On 01-August-19			Bond Future	11.23	80.1835	11.2313	80.1835	0.00
31/07/2019	ES42 On 07-November-19			Bond Future	11.36	77.4517	11.3594	77.4517	4,919.00
31/07/2019	ES42 On 06-February-20			Bond Future	11.48	78.8455	11.4780	78.8455	0.00
31/07/2019	ES42 On 07-May-20			Bond Future	11.60	76.0515	11.5953	76.0515	0.00
31/07/2019	GOVI On 01-August-19			GOVI	669.76	670.5600	669.7550	670.5600	9.00
31/07/2019	GOVI On 01-August-19	638.69	Call	GOVI	310650	32	310650	32	0.00
31/07/2019	GOVI On 01-August-19	638.68	Call	GOVI	310750	32	310750	32	0.00
31/07/2019	GOVI On 01-August-19	638.67	Call	GOVI	310850	32	310850	32	0.00
31/07/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
31/07/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
31/07/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
31/07/2019	GOVI On 07-November-19			GOVI	682.56	683.3830	682.5630	683.3830	1,089.00
31/07/2019	GOVI On 07-November-19	672.90	Call	GOVI	96630	10	96630	10	0.00
31/07/2019	GOVI On 07-November-19	672.91	Call	GOVI	96530	10	96530	10	0.00
31/07/2019	GOVI On 07-November-19	672.92	Call	GOVI	96430	10	96430	10	0.00
31/07/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
31/07/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
31/07/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
31/07/2019	GOVI On 06-February-20			GOVI	694.85	695.6830	694.8480	695.6830	0.00
31/07/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
31/07/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
31/07/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
31/07/2019	GOVI On 06-February-20	703.13	Put	GOVI	82820	7	82820	7	0.00
31/07/2019	GOVI On 06-February-20	703.15	Put	GOVI	83020	7	83020	7	0.00
31/07/2019	GOVI On 06-February-20	703.14	Put	GOVI	82920	7	82920	7	0.00
31/07/2019	GOVI On 07-May-20			GOVI	707.80	708.6550	707.8040	708.6550	0.00
31/07/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
31/07/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
31/07/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
31/07/2019	GOVI On 07-May-20	720.00	Put	GOVI	121960	11	121960	11	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
31/07/2019	GOVI On 07-May-20	719.98	Put	GOVI	121760	11	121760	11	0.00
31/07/2019	GOVI On 07-May-20	719.99	Put	GOVI	121860	11	121860	11	0.00
31/07/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/07/2019	IGOV On 01-August-19			Index Future	260.06	261.8020	260.0640	261.8020	98.00
31/07/2019	IGOV On 07-November-19			Index Future	265.11	266.8780	265.1070	266.8780	1,016.00
31/07/2019	IGOV On 06-February-20			Index Future	269.94	271.7450	269.9420	271.7450	0.00
31/07/2019	IGOV On 07-May-20			Index Future	275.04	276.8750	275.0370	276.8750	0.00
31/07/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
31/07/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
31/07/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
31/07/2019	IS02 On 23-March-20			Interest Rate Swap	98.58	98.5900	98.5800	98.5900	0.00
31/07/2019	IS02 On 22-June-20			Interest Rate Swap	102.02	102.0300	102.0200	102.0300	0.00
31/07/2019	IS02 On 21-September-20			Interest Rate Swap	98.87	98.8800	98.8700	98.8800	0.00
31/07/2019	IS05 On 17-December-20			Interest Rate Swap	95.51	95.5200	95.5100	95.5200	0.00
31/07/2019	IS05 On 16-March-21			Interest Rate Swap	94.53	94.5400	94.5300	94.5400	0.00
31/07/2019	IS05 On 15-June-21			Interest Rate Swap	93.51	93.5300	93.5100	93.5300	0.00
31/07/2019	IS05 On 21-September-21			Interest Rate Swap	93.46	93.4900	93.4600	93.4900	0.00
31/07/2019	IS05 On 21-December-21			Interest Rate Swap	95.47	95.5000	95.4700	95.5000	51.00
31/07/2019	IS05 On 15-March-22			Interest Rate Swap	95.43	95.4700	95.4300	95.4700	0.00
31/07/2019	IS05 On 21-June-22			Interest Rate Swap	96.43	96.4800	96.4300	96.4800	0.00
31/07/2019	IS05 On 20-September-22			Interest Rate Swap	100.20	100.2600	100.2000	100.2600	0.00
31/07/2019	IS05 On 20-December-22			Interest Rate Swap	101.30	101.3700	101.3000	101.3700	0.00
31/07/2019	IS05 On 22-March-23			Interest Rate Swap	94.45	94.5300	94.4500	94.5300	0.00
31/07/2019	IS05 On 20-June-23			Interest Rate Swap	100.40	100.5000	100.4000	100.5000	0.00
31/07/2019	IS05 On 19-September-23			Interest Rate Swap	95.72	95.8300	95.7200	95.8300	0.00
31/07/2019	IS10 On 17-December-25			Interest Rate Swap	91.50	91.6200	91.5000	91.6200	0.00
31/07/2019	IS10 On 16-March-26			Interest Rate Swap	88.39	88.5100	88.3900	88.5100	0.00
31/07/2019	IS10 On 15-June-26			Interest Rate Swap	87.05	87.1700	87.0500	87.1700	0.00
31/07/2019	IS10 On 21-September-26			Interest Rate Swap	89.21	89.3200	89.2100	89.3200	0.00
31/07/2019	IS10 On 21-December-26			Interest Rate Swap	93.05	93.1300	93.0500	93.1300	0.00
31/07/2019	IS10 On 15-March-27			Interest Rate Swap	91.57	91.6300	91.5700	91.6300	0.00
31/07/2019	IS10 On 21-June-27			Interest Rate Swap	93.67	93.7000	93.6700	93.7000	0.00
31/07/2019	IS10 On 20-September-27			Interest Rate Swap	99.20	99.2300	99.2000	99.2300	0.00
31/07/2019	IS10 On 20-December-27			Interest Rate Swap	99.55	99.5800	99.5500	99.5800	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
31/07/2019	IS10 On 22-March-28			Interest Rate Swap	92.91	92.9600	92.9100	92.9600	0.00
31/07/2019	IS10 On 20-June-28			Interest Rate Swap	100.23	100.2900	100.2300	100.2900	0.00
31/07/2019	IS10 On 19-September-28			Interest Rate Swap	93.65	93.7200	93.6500	93.7200	0.00
31/07/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
31/07/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
31/07/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
31/07/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
31/07/2019	R023 On 01-August-19			Bond Future	7.42	104.4339	7.4202	104.4339	34,410.00
31/07/2019	R023 On 01-August-19	8.93	Call	Bond Future	4558	5	4558	5	0.00
31/07/2019	R023 On 01-August-19	8.95	Call	Bond Future	4617	5	4617	5	0.00
31/07/2019	R023 On 01-August-19	8.94	Call	Bond Future	4587	5	4587	5	0.00
31/07/2019	R023 On 01-August-19	8.94	Put	Bond Future	0	0	0	0	0.00
31/07/2019	R023 On 01-August-19	8.95	Put	Bond Future	0	0	0	0	0.00
31/07/2019	R023 On 01-August-19	8.93	Put	Bond Future	0	0	0	0	0.00
31/07/2019	R023 On 07-November-19			Bond Future	7.45	102.5005	7.4451	102.5005	52,535.00
31/07/2019	R023 On 07-November-19	7.98	Call	Bond Future	1697	2	1697	2	0.00
31/07/2019	R023 On 07-November-19	7.99	Call	Bond Future	1723	2	1723	2	0.00
31/07/2019	R023 On 07-November-19	8.00	Call	Bond Future	1748	2	1748	2	0.00
31/07/2019	R023 On 07-November-19	8.00	Put	Bond Future	157	0	157	0	0.00
31/07/2019	R023 On 07-November-19	7.99	Put	Bond Future	160	0	160	0	0.00
31/07/2019	R023 On 07-November-19	7.98	Put	Bond Future	163	0	163	0	0.00
31/07/2019	R023 On 06-February-20			Bond Future	7.47	104.3452	7.4659	104.3452	0.00
31/07/2019	R023 On 06-February-20	7.52	Call	Bond Future	883	1	883	1	0.00
31/07/2019	R023 On 06-February-20	7.54	Call	Bond Future	916	1	916	1	0.00
31/07/2019	R023 On 06-February-20	7.53	Call	Bond Future	899	1	899	1	0.00
31/07/2019	R023 On 06-February-20	7.53	Put	Bond Future	727	1	727	1	0.00
31/07/2019	R023 On 06-February-20	7.54	Put	Bond Future	716	1	716	1	0.00
31/07/2019	R023 On 06-February-20	7.52	Put	Bond Future	737	1	737	1	0.00
31/07/2019	R023 On 07-May-20			Bond Future	7.45	102.3580	7.4505	102.3580	0.00
31/07/2019	R023 On 07-May-20	6.90	Call	Bond Future	293	0	293	0	0.00
31/07/2019	R023 On 07-May-20	6.91	Call	Bond Future	302	0	302	0	0.00
31/07/2019	R023 On 07-May-20	6.89	Call	Bond Future	284	0	284	0	0.00
31/07/2019	R023 On 07-May-20	6.89	Put	Bond Future	1697	2	1697	2	0.00
31/07/2019	R023 On 07-May-20	6.90	Put	Bond Future	1681	2	1681	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
31/07/2019	R023 On 07-May-20	6.91	Put	Bond Future	1664	2	1664	2	0.00
31/07/2019	R035 On 01-August-19			Bond Future	9.64	97.8853	9.6408	97.8853	70,830.00
31/07/2019	R035 On 01-August-19	10.24	Call	Bond Future	4405	5	4405	5	0.00
31/07/2019	R035 On 01-August-19	10.23	Call	Bond Future	4334	5	4334	5	0.00
31/07/2019	R035 On 01-August-19	10.22	Call	Bond Future	4263	4	4263	4	0.00
31/07/2019	R035 On 01-August-19	10.23	Put	Bond Future	0	0	0	0	0.00
31/07/2019	R035 On 01-August-19	10.22	Put	Bond Future	0	0	0	0	0.00
31/07/2019	R035 On 01-August-19	10.24	Put	Bond Future	0	0	0	0	0.00
31/07/2019	R035 On 07-November-19			Bond Future	9.72	95.2561	9.7234	95.2561	91,543.00
31/07/2019	R035 On 07-November-19	8.92	Call	Bond Future	177	0	177	0	3,500.00
31/07/2019	R035 On 07-November-19	9.52	Call	Bond Future	1346	2	1346	2	3,500.00
31/07/2019	R035 On 07-November-19	9.87	Call	Bond Future	2683	3	2683	3	0.00
31/07/2019	R035 On 07-November-19	9.88	Call	Bond Future	2729	3	2729	3	0.00
31/07/2019	R035 On 07-November-19	9.89	Call	Bond Future	2774	3	2774	3	0.00
31/07/2019	R035 On 07-November-19	10.21	Call	Bond Future	4398	5	4398	5	0.00
31/07/2019	R035 On 07-November-19	9.88	Put	Bond Future	1566	2	1566	2	0.00
31/07/2019	R035 On 07-November-19	9.87	Put	Bond Future	1595	2	1595	2	0.00
31/07/2019	R035 On 07-November-19	10.21	Put	Bond Future	855	1	855	1	3,500.00
31/07/2019	R035 On 07-November-19	9.89	Put	Bond Future	1538	2	1538	2	0.00
31/07/2019	R035 On 07-November-19	9.52	Put	Bond Future	2888	3	2888	3	0.00
31/07/2019	R035 On 07-November-19	8.92	Put	Bond Future	6491	6	6491	6	0.00
31/07/2019	R035 On 06-February-20			Bond Future	9.80	96.9704	9.8024	96.9704	0.00
31/07/2019	R035 On 06-February-20	9.61	Call	Bond Future	2357	2	2357	2	0.00
31/07/2019	R035 On 06-February-20	9.60	Call	Bond Future	2323	2	2323	2	0.00
31/07/2019	R035 On 06-February-20	9.59	Call	Bond Future	2290	2	2290	2	0.00
31/07/2019	R035 On 06-February-20	9.59	Put	Bond Future	3875	4	3875	4	0.00
31/07/2019	R035 On 06-February-20	9.61	Put	Bond Future	3791	4	3791	4	0.00
31/07/2019	R035 On 06-February-20	9.60	Put	Bond Future	3833	4	3833	4	0.00
31/07/2019	R035 On 07-May-20			Bond Future	9.87	94.2748	9.8697	94.2748	0.00
31/07/2019	R035 On 07-May-20	9.47	Call	Bond Future	2383	3	2383	3	0.00
31/07/2019	R035 On 07-May-20	9.49	Call	Bond Future	2445	3	2445	3	0.00
31/07/2019	R035 On 07-May-20	9.48	Call	Bond Future	2414	3	2414	3	0.00
31/07/2019	R035 On 07-May-20	9.47	Put	Bond Future	5355	6	5355	6	0.00
31/07/2019	R035 On 07-May-20	9.49	Put	Bond Future	5265	5	5265	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
31/07/2019	R035 On 07-May-20	9.48	Put	Bond Future	5310	5	5310	5	0.00
31/07/2019	R186 On 01-August-19			Bond Future	8.31	113.2705	8.3106	113.2705	57,244.00
31/07/2019	R186 On 01-August-19	9.52	Call	Bond Future	6787	7	6787	7	0.00
31/07/2019	R186 On 01-August-19	8.30	Call	Bond Future	112	0	112	0	0.00
31/07/2019	R186 On 01-August-19	9.05	Call	Bond Future	4214	4	4214	4	0.00
31/07/2019	R186 On 01-August-19	7.75	Call	Bond Future	0	0	0	0	620.00
31/07/2019	R186 On 01-August-19	8.38	Call	Bond Future	427	1	427	1	0.00
31/07/2019	R186 On 01-August-19	9.54	Call	Bond Future	6894	7	6894	7	0.00
31/07/2019	R186 On 01-August-19	9.53	Call	Bond Future	6841	7	6841	7	0.00
31/07/2019	R186 On 01-August-19	8.70	Call	Bond Future	2246	2	2246	2	0.00
31/07/2019	R186 On 01-August-19	9.22	Call	Bond Future	5154	5	5154	5	0.00
31/07/2019	R186 On 01-August-19	10.08	Call	Bond Future	9748	10	9748	10	0.00
31/07/2019	R186 On 01-August-19	8.55	Call	Bond Future	1388	1	1388	1	0.00
31/07/2019	R186 On 01-August-19	8.00	Call	Bond Future	0	0	0	0	620.00
31/07/2019	R186 On 01-August-19	8.38	Put	Bond Future	23	0	23	0	0.00
31/07/2019	R186 On 01-August-19	8.70	Put	Bond Future	0	0	0	0	3,100.00
31/07/2019	R186 On 01-August-19	9.54	Put	Bond Future	0	0	0	0	0.00
31/07/2019	R186 On 01-August-19	9.22	Put	Bond Future	0	0	0	0	0.00
31/07/2019	R186 On 01-August-19	9.53	Put	Bond Future	0	0	0	0	0.00
31/07/2019	R186 On 01-August-19	10.08	Put	Bond Future	0	0	0	0	6,000.00
31/07/2019	R186 On 01-August-19	8.55	Put	Bond Future	0	0	0	0	0.00
31/07/2019	R186 On 01-August-19	8.00	Put	Bond Future	1834	2	1834	2	0.00
31/07/2019	R186 On 01-August-19	7.75	Put	Bond Future	3338	3	3338	3	0.00
31/07/2019	R186 On 01-August-19	9.05	Put	Bond Future	0	0	0	0	0.00
31/07/2019	R186 On 01-August-19	9.52	Put	Bond Future	0	0	0	0	0.00
31/07/2019	R186 On 01-August-19	8.30	Put	Bond Future	174	0	174	0	0.00
31/07/2019	R186 On 07-November-19			Bond Future	8.37	115.4362	8.3689	115.4362	143,934.00
31/07/2019	R186 On 07-November-19	8.25	Call	Bond Future	1092	1	1092	1	3,750.00
31/07/2019	R186 On 07-November-19	8.73	Call	Bond Future	2706	3	2706	3	0.00
31/07/2019	R186 On 07-November-19	8.94	Call	Bond Future	3611	4	3611	4	0.00
31/07/2019	R186 On 07-November-19	8.20	Call	Bond Future	971	1	971	1	0.00
31/07/2019	R186 On 07-November-19	8.23	Call	Bond Future	1043	1	1043	1	5,000.00
31/07/2019	R186 On 07-November-19	8.96	Call	Bond Future	3702	4	3702	4	0.00
31/07/2019	R186 On 07-November-19	8.95	Call	Bond Future	3657	4	3657	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
31/07/2019	R186 On 07-November-19	8.96	Put	Bond Future	425	0	425	0	0.00
31/07/2019	R186 On 07-November-19	8.23	Put	Bond Future	1831	2	1831	2	0.00
31/07/2019	R186 On 07-November-19	8.20	Put	Bond Future	1931	2	1931	2	7,500.00
31/07/2019	R186 On 07-November-19	8.95	Put	Bond Future	434	0	434	0	0.00
31/07/2019	R186 On 07-November-19	8.73	Put	Bond Future	689	1	689	1	5,000.00
31/07/2019	R186 On 07-November-19	8.25	Put	Bond Future	1767	2	1767	2	3,750.00
31/07/2019	R186 On 07-November-19	8.94	Put	Bond Future	443	0	443	0	0.00
31/07/2019	R186 On 06-February-20			Bond Future	8.42	112.2097	8.4221	112.2097	0.00
31/07/2019	R186 On 06-February-20	8.55	Call	Bond Future	2389	2	2389	2	0.00
31/07/2019	R186 On 06-February-20	8.57	Call	Bond Future	2454	3	2454	3	0.00
31/07/2019	R186 On 06-February-20	8.56	Call	Bond Future	2421	2	2421	2	0.00
31/07/2019	R186 On 06-February-20	8.56	Put	Bond Future	1669	2	1669	2	0.00
31/07/2019	R186 On 06-February-20	8.57	Put	Bond Future	1648	2	1648	2	0.00
31/07/2019	R186 On 06-February-20	8.55	Put	Bond Future	1691	2	1691	2	0.00
31/07/2019	R186 On 07-May-20			Bond Future	8.47	114.3029	8.4659	114.3029	0.00
31/07/2019	R186 On 07-May-20	8.08	Call	Bond Future	1363	2	1363	2	0.00
31/07/2019	R186 On 07-May-20	8.93	Call	Bond Future	3956	4	3956	4	0.00
31/07/2019	R186 On 07-May-20	8.09	Call	Bond Future	1386	2	1386	2	0.00
31/07/2019	R186 On 07-May-20	8.28	Call	Bond Future	1858	2	1858	2	6,000.00
31/07/2019	R186 On 07-May-20	8.07	Call	Bond Future	1340	2	1340	2	0.00
31/07/2019	R186 On 07-May-20	7.60	Call	Bond Future	500	1	500	1	6,000.00
31/07/2019	R186 On 07-May-20	8.07	Put	Bond Future	3465	4	3465	4	0.00
31/07/2019	R186 On 07-May-20	7.60	Put	Bond Future	5216	5	5216	5	0.00
31/07/2019	R186 On 07-May-20	8.93	Put	Bond Future	1530	2	1530	2	6,000.00
31/07/2019	R186 On 07-May-20	8.09	Put	Bond Future	3402	4	3402	4	0.00
31/07/2019	R186 On 07-May-20	8.28	Put	Bond Future	2850	3	2850	3	0.00
31/07/2019	R186 On 07-May-20	8.08	Put	Bond Future	3433	4	3433	4	0.00
31/07/2019	R197 On 01-August-19			Bond Future	303.35	303.3832	303.3540	303.3832	762.00
31/07/2019	R197 On 07-November-19			Bond Future	309.24	309.2652	309.2366	309.2652	2,507.00
31/07/2019	R197 On 06-February-20			Bond Future	307.22	307.2469	307.2182	307.2469	40.00
31/07/2019	R197 On 07-May-20			Bond Future	313.02	313.0481	313.0181	313.0481	0.00
31/07/2019	R202 On 01-August-19			Bond Future	232.16	233.7328	232.1560	233.7328	1,628.00
31/07/2019	R202 On 07-November-19			Bond Future	236.66	238.2646	236.6578	238.2646	9,082.00
31/07/2019	R202 On 06-February-20			Bond Future	236.91	238.5420	236.9065	238.5420	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
31/07/2019	R202 On 07-May-20			Bond Future	241.38	243.0456	241.3786	243.0456	0.00
31/07/2019	R207 On 01-August-19			Bond Future	6.77	100.8163	6.7721	100.8163	2,784.00
31/07/2019	R207 On 01-August-19	7.33	Call	Bond Future	241	0	241	0	0.00
31/07/2019	R207 On 01-August-19	7.34	Call	Bond Future	246	0	246	0	0.00
31/07/2019	R207 On 01-August-19	7.35	Call	Bond Future	250	0	250	0	0.00
31/07/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
31/07/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
31/07/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
31/07/2019	R207 On 07-November-19			Bond Future	6.12	102.7439	6.1185	102.7439	3,736.00
31/07/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
31/07/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
31/07/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
31/07/2019	R207 On 07-November-19	2.06	Put	Bond Future	727	1	727	1	0.00
31/07/2019	R207 On 07-November-19	2.07	Put	Bond Future	725	1	725	1	0.00
31/07/2019	R207 On 07-November-19	2.08	Put	Bond Future	723	1	723	1	0.00
31/07/2019	R208 On 01-August-19			Bond Future	6.67	102.9760	6.6741	102.9760	2,868.00
31/07/2019	R208 On 01-August-19	8.17	Call	Bond Future	2271	3	2271	3	0.00
31/07/2019	R208 On 01-August-19	8.16	Call	Bond Future	2256	3	2256	3	0.00
31/07/2019	R208 On 01-August-19	8.15	Call	Bond Future	2241	3	2241	3	0.00
31/07/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
31/07/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
31/07/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
31/07/2019	R208 On 07-November-19			Bond Future	6.57	101.5416	6.5666	101.5416	10,137.00
31/07/2019	R208 On 07-November-19	6.84	Call	Bond Future	459	1	459	1	0.00
31/07/2019	R208 On 07-November-19	6.83	Call	Bond Future	448	1	448	1	0.00
31/07/2019	R208 On 07-November-19	6.82	Call	Bond Future	437	1	437	1	0.00
31/07/2019	R208 On 07-November-19	6.83	Put	Bond Future	105	0	105	0	0.00
31/07/2019	R208 On 07-November-19	6.82	Put	Bond Future	108	0	108	0	0.00
31/07/2019	R208 On 07-November-19	6.84	Put	Bond Future	103	0	103	0	0.00
31/07/2019	R208 On 06-February-20			Bond Future	6.40	103.3690	6.3979	103.3690	0.00
31/07/2019	R208 On 06-February-20	6.12	Call	Bond Future	86	0	86	0	0.00
31/07/2019	R208 On 06-February-20	6.13	Call	Bond Future	91	0	91	0	0.00
31/07/2019	R208 On 06-February-20	6.14	Call	Bond Future	94	0	94	0	0.00
31/07/2019	R208 On 06-February-20	6.14	Put	Bond Future	374	0	374	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
31/07/2019	R208 On 06-February-20	6.12	Put	Bond Future	388	0	388	0	0.00
31/07/2019	R208 On 06-February-20	6.13	Put	Bond Future	381	0	381	0	0.00
31/07/2019	R208 On 07-May-20			Bond Future	6.06	101.8930	6.0575	101.8930	0.00
31/07/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
31/07/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
31/07/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
31/07/2019	R208 On 07-May-20	4.81	Put	Bond Future	1076	1	1076	1	0.00
31/07/2019	R208 On 07-May-20	4.80	Put	Bond Future	1084	1	1084	1	0.00
31/07/2019	R208 On 07-May-20	4.82	Put	Bond Future	1067	1	1067	1	0.00
31/07/2019	R209 On 01-August-19			Bond Future	9.64	74.4814	9.6357	74.4814	64,569.00
31/07/2019	R209 On 01-August-19	10.15	Call	Bond Future	3230	3	3230	3	0.00
31/07/2019	R209 On 01-August-19	10.17	Call	Bond Future	3351	3	3351	3	0.00
31/07/2019	R209 On 01-August-19	9.30	Call	Bond Future	0	0	0	0	0.00
31/07/2019	R209 On 01-August-19	10.16	Call	Bond Future	3290	3	3290	3	0.00
31/07/2019	R209 On 01-August-19	9.80	Call	Bond Future	1057	1	1057	1	0.00
31/07/2019	R209 On 01-August-19	10.46	Call	Bond Future	5075	5	5075	5	0.00
31/07/2019	R209 On 01-August-19	10.46	Put	Bond Future	0	0	0	0	7,541.00
31/07/2019	R209 On 01-August-19	10.16	Put	Bond Future	0	0	0	0	0.00
31/07/2019	R209 On 01-August-19	9.30	Put	Bond Future	2229	2	2229	2	0.00
31/07/2019	R209 On 01-August-19	9.80	Put	Bond Future	2	0	2	0	0.00
31/07/2019	R209 On 01-August-19	10.15	Put	Bond Future	0	0	0	0	0.00
31/07/2019	R209 On 01-August-19	10.17	Put	Bond Future	0	0	0	0	0.00
31/07/2019	R209 On 07-November-19			Bond Future	9.71	72.7543	9.7083	72.7543	91,311.00
31/07/2019	R209 On 07-November-19	8.92	Call	Bond Future	196	0	196	0	8,000.00
31/07/2019	R209 On 07-November-19	9.80	Call	Bond Future	2125	2	2125	2	0.00
31/07/2019	R209 On 07-November-19	9.33	Call	Bond Future	773	1	773	1	8,000.00
31/07/2019	R209 On 07-November-19	9.82	Call	Bond Future	2199	2	2199	2	0.00
31/07/2019	R209 On 07-November-19	9.77	Call	Bond Future	2017	2	2017	2	0.00
31/07/2019	R209 On 07-November-19	9.81	Call	Bond Future	2162	2	2162	2	0.00
31/07/2019	R209 On 07-November-19	9.81	Put	Bond Future	1514	2	1514	2	0.00
31/07/2019	R209 On 07-November-19	9.82	Put	Bond Future	1488	2	1488	2	0.00
31/07/2019	R209 On 07-November-19	9.33	Put	Bond Future	3257	3	3257	3	0.00
31/07/2019	R209 On 07-November-19	9.77	Put	Bond Future	1623	2	1623	2	8,000.00
31/07/2019	R209 On 07-November-19	9.80	Put	Bond Future	1541	2	1541	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
31/07/2019	R209 On 07-November-19	8.92	Put	Bond Future	5514	5	5514	5	0.00
31/07/2019	R209 On 06-February-20			Bond Future	9.78	74.0636	9.7752	74.0636	0.00
31/07/2019	R209 On 06-February-20	9.51	Call	Bond Future	1858	2	1858	2	0.00
31/07/2019	R209 On 06-February-20	9.52	Call	Bond Future	1886	2	1886	2	0.00
31/07/2019	R209 On 06-February-20	9.50	Call	Bond Future	1831	2	1831	2	0.00
31/07/2019	R209 On 06-February-20	9.50	Put	Bond Future	3603	4	3603	4	0.00
31/07/2019	R209 On 06-February-20	9.51	Put	Bond Future	3566	4	3566	4	0.00
31/07/2019	R209 On 06-February-20	9.52	Put	Bond Future	3528	3	3528	3	0.00
31/07/2019	R209 On 07-May-20			Bond Future	9.84	72.2932	9.8371	72.2932	0.00
31/07/2019	R209 On 07-May-20	9.45	Call	Bond Future	2111	2	2111	2	0.00
31/07/2019	R209 On 07-May-20	9.47	Call	Bond Future	2166	2	2166	2	0.00
31/07/2019	R209 On 07-May-20	9.46	Call	Bond Future	2139	2	2139	2	0.00
31/07/2019	R209 On 07-May-20	9.46	Put	Bond Future	4555	5	4555	5	0.00
31/07/2019	R209 On 07-May-20	9.47	Put	Bond Future	4517	5	4517	5	0.00
31/07/2019	R209 On 07-May-20	9.45	Put	Bond Future	4593	5	4593	5	0.00
31/07/2019	R210 On 01-August-19			Bond Future	190.37	190.9633	190.3718	190.9633	360.00
31/07/2019	R210 On 07-November-19			Bond Future	191.46	192.0597	191.4575	192.0597	2,132.00
31/07/2019	R210 On 06-February-20			Bond Future	194.95	195.5622	194.9493	195.5622	0.00
31/07/2019	R210 On 07-May-20			Bond Future	195.98	196.6038	195.9790	196.6038	0.00
31/07/2019	R212 On 01-August-19			Bond Future	160.36	160.6107	160.3606	160.6107	2,164.00
31/07/2019	R212 On 07-November-19			Bond Future	163.47	163.7246	163.4704	163.7246	6,684.00
31/07/2019	R212 On 06-February-20			Bond Future	164.21	164.4645	164.2058	164.4645	0.00
31/07/2019	R212 On 07-May-20			Bond Future	167.31	167.5697	167.3058	167.5697	0.00
31/07/2019	R213 On 01-August-19			Bond Future	9.19	87.6579	9.1907	87.6579	14,455.00
31/07/2019	R213 On 01-August-19	9.98	Call	Bond Future	4775	5	4775	5	0.00
31/07/2019	R213 On 01-August-19	9.99	Call	Bond Future	4833	5	4833	5	0.00
31/07/2019	R213 On 01-August-19	10.00	Call	Bond Future	4891	5	4891	5	0.00
31/07/2019	R213 On 01-August-19	10.00	Put	Bond Future	0	0	0	0	0.00
31/07/2019	R213 On 01-August-19	9.98	Put	Bond Future	0	0	0	0	0.00
31/07/2019	R213 On 01-August-19	9.99	Put	Bond Future	0	0	0	0	0.00
31/07/2019	R213 On 07-November-19			Bond Future	9.26	85.7841	9.2647	85.7841	22,984.00
31/07/2019	R213 On 07-November-19	9.58	Call	Bond Future	2859	3	2859	3	0.00
31/07/2019	R213 On 07-November-19	9.59	Call	Bond Future	2901	3	2901	3	0.00
31/07/2019	R213 On 07-November-19	9.60	Call	Bond Future	2944	3	2944	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
31/07/2019	R213 On 07-November-19	9.60	Put	Bond Future	907	1	907	1	0.00
31/07/2019	R213 On 07-November-19	9.58	Put	Bond Future	942	1	942	1	0.00
31/07/2019	R213 On 07-November-19	9.59	Put	Bond Future	924	1	924	1	0.00
31/07/2019	R213 On 06-February-20			Bond Future	9.34	87.3279	9.3356	87.3279	0.00
31/07/2019	R213 On 06-February-20	9.28	Call	Bond Future	2297	2	2297	2	0.00
31/07/2019	R213 On 06-February-20	9.27	Call	Bond Future	2266	2	2266	2	0.00
31/07/2019	R213 On 06-February-20	9.26	Call	Bond Future	2235	2	2235	2	0.00
31/07/2019	R213 On 06-February-20	9.27	Put	Bond Future	2665	3	2665	3	0.00
31/07/2019	R213 On 06-February-20	9.26	Put	Bond Future	2695	3	2695	3	0.00
31/07/2019	R213 On 06-February-20	9.28	Put	Bond Future	2635	3	2635	3	0.00
31/07/2019	R213 On 07-May-20			Bond Future	9.39	85.4040	9.3940	85.4040	0.00
31/07/2019	R213 On 07-May-20	9.00	Call	Bond Future	1780	2	1780	2	0.00
31/07/2019	R213 On 07-May-20	9.01	Call	Bond Future	1805	2	1805	2	0.00
31/07/2019	R213 On 07-May-20	9.02	Call	Bond Future	1832	2	1832	2	0.00
31/07/2019	R213 On 07-May-20	9.02	Put	Bond Future	4103	4	4103	4	0.00
31/07/2019	R213 On 07-May-20	9.00	Put	Bond Future	4175	4	4175	4	0.00
31/07/2019	R213 On 07-May-20	9.01	Put	Bond Future	4139	4	4139	4	0.00
31/07/2019	R214 On 01-August-19			Bond Future	9.89	72.9097	9.8908	72.9097	9,773.00
31/07/2019	R214 On 01-August-19	10.33	Call	Bond Future	2845	3	2845	3	0.00
31/07/2019	R214 On 01-August-19	10.34	Call	Bond Future	2908	3	2908	3	0.00
31/07/2019	R214 On 01-August-19	10.32	Call	Bond Future	2782	3	2782	3	0.00
31/07/2019	R214 On 01-August-19	10.32	Put	Bond Future	0	0	0	0	0.00
31/07/2019	R214 On 01-August-19	10.33	Put	Bond Future	0	0	0	0	0.00
31/07/2019	R214 On 01-August-19	10.34	Put	Bond Future	0	0	0	0	0.00
31/07/2019	R214 On 07-November-19			Bond Future	9.97	71.0074	9.9674	71.0074	16,173.00
31/07/2019	R214 On 07-November-19	10.01	Call	Bond Future	2056	2	2056	2	0.00
31/07/2019	R214 On 07-November-19	10.00	Call	Bond Future	2021	2	2021	2	0.00
31/07/2019	R214 On 07-November-19	10.02	Call	Bond Future	2093	2	2093	2	0.00
31/07/2019	R214 On 07-November-19	10.00	Put	Bond Future	1806	2	1806	2	0.00
31/07/2019	R214 On 07-November-19	10.01	Put	Bond Future	1776	2	1776	2	0.00
31/07/2019	R214 On 07-November-19	10.02	Put	Bond Future	1747	2	1747	2	0.00
31/07/2019	R214 On 06-February-20			Bond Future	10.04	72.2854	10.0404	72.2854	0.00
31/07/2019	R214 On 06-February-20	9.71	Call	Bond Future	1800	2	1800	2	0.00
31/07/2019	R214 On 06-February-20	9.73	Call	Bond Future	1856	2	1856	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
31/07/2019	R214 On 06-February-20	9.72	Call	Bond Future	1828	2	1828	2	0.00
31/07/2019	R214 On 06-February-20	9.72	Put	Bond Future	3970	4	3970	4	0.00
31/07/2019	R214 On 06-February-20	9.73	Put	Bond Future	3930	4	3930	4	0.00
31/07/2019	R214 On 06-February-20	9.71	Put	Bond Future	4011	4	4011	4	0.00
31/07/2019	R214 On 07-May-20			Bond Future	10.10	70.3346	10.1030	70.3346	0.00
31/07/2019	R214 On 07-May-20	9.76	Call	Bond Future	2403	3	2403	3	0.00
31/07/2019	R214 On 07-May-20	9.77	Call	Bond Future	2431	3	2431	3	0.00
31/07/2019	R214 On 07-May-20	9.75	Call	Bond Future	2375	3	2375	3	0.00
31/07/2019	R214 On 07-May-20	9.75	Put	Bond Future	4715	5	4715	5	0.00
31/07/2019	R214 On 07-May-20	9.76	Put	Bond Future	4676	5	4676	5	0.00
31/07/2019	R214 On 07-May-20	9.77	Put	Bond Future	4636	5	4636	5	0.00
31/07/2019	R248 On 01-August-19			Bond Future	9.92	92.8608	9.9158	92.8608	26,929.00
31/07/2019	R248 On 01-August-19	10.36	Call	Bond Future	3657	4	3657	4	0.00
31/07/2019	R248 On 01-August-19	10.35	Call	Bond Future	3578	4	3578	4	0.00
31/07/2019	R248 On 01-August-19	10.34	Call	Bond Future	3499	4	3499	4	0.00
31/07/2019	R248 On 01-August-19	10.35	Put	Bond Future	0	0	0	0	0.00
31/07/2019	R248 On 01-August-19	10.34	Put	Bond Future	0	0	0	0	0.00
31/07/2019	R248 On 01-August-19	10.36	Put	Bond Future	0	0	0	0	0.00
31/07/2019	R248 On 07-November-19			Bond Future	9.99	90.1990	9.9929	90.1990	91,157.00
31/07/2019	R248 On 07-November-19	10.03	Call	Bond Future	2506	3	2506	3	0.00
31/07/2019	R248 On 07-November-19	10.02	Call	Bond Future	2460	3	2460	3	0.00
31/07/2019	R248 On 07-November-19	10.01	Call	Bond Future	2415	3	2415	3	0.00
31/07/2019	R248 On 07-November-19	10.02	Put	Bond Future	2233	2	2233	2	0.00
31/07/2019	R248 On 07-November-19	10.01	Put	Bond Future	2271	2	2271	2	0.00
31/07/2019	R248 On 07-November-19	10.03	Put	Bond Future	2194	2	2194	2	0.00
31/07/2019	R248 On 06-February-20			Bond Future	10.07	91.8223	10.0664	91.8223	100.00
31/07/2019	R248 On 06-February-20	9.71	Call	Bond Future	2087	2	2087	2	0.00
31/07/2019	R248 On 06-February-20	9.72	Call	Bond Future	2122	2	2122	2	0.00
31/07/2019	R248 On 06-February-20	9.70	Call	Bond Future	2053	2	2053	2	0.00
31/07/2019	R248 On 06-February-20	9.72	Put	Bond Future	5084	5	5084	5	0.00
31/07/2019	R248 On 06-February-20	9.70	Put	Bond Future	5192	5	5192	5	0.00
31/07/2019	R248 On 06-February-20	9.71	Put	Bond Future	5138	5	5138	5	0.00
31/07/2019	R248 On 07-May-20			Bond Future	10.13	89.0940	10.1294	89.0940	0.00
31/07/2019	R248 On 07-May-20	9.77	Call	Bond Future	2868	3	2868	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
31/07/2019	R248 On 07-May-20	9.79	Call	Bond Future	2939	3	2939	3	0.00
31/07/2019	R248 On 07-May-20	9.78	Call	Bond Future	2903	3	2903	3	0.00
31/07/2019	R248 On 07-May-20	9.78	Put	Bond Future	5858	6	5858	6	0.00
31/07/2019	R248 On 07-May-20	9.77	Put	Bond Future	5910	6	5910	6	0.00
31/07/2019	R248 On 07-May-20	9.79	Put	Bond Future	5807	6	5807	6	0.00