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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	2025 On 02-May-19			Bond Future	134.19	134.0950	134.1894	134.0950	685.00
16/04/2019	2025 On 01-August-19			Bond Future	135.25	135.1752	135.2515	135.1752	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
16/04/2019	2025 On 07-November-19			Bond Future	138.06	138.0109	138.0598	138.0109	0.00
16/04/2019	2025 On 06-February-20			Bond Future	139.34	139.3218	139.3385	139.3218	0.00
16/04/2019	2029 On 02-May-19			Bond Future	100.45	100.4453	100.4453	100.4453	2,954.00
16/04/2019	2029 On 01-August-19			Bond Future	102.32	102.3300	102.3151	102.3300	1,349.00
16/04/2019	2029 On 07-November-19			Bond Future	103.35	103.3851	103.3481	103.3851	0.00
16/04/2019	2029 On 06-February-20			Bond Future	105.41	105.4684	105.4057	105.4684	0.00
16/04/2019	2030 On 02-May-19			Bond Future	9.09	95.0906	9.0856	95.0906	43,907.00
16/04/2019	2030 On 02-May-19	9.39	Call	Bond Future	2061	2	2061	2	0.00
16/04/2019	2030 On 02-May-19	10.20	Call	Bond Future	6813	7	6813	7	0.00
16/04/2019	2030 On 02-May-19	9.41	Call	Bond Future	2171	2	2171	2	0.00
16/04/2019	2030 On 02-May-19	8.90	Call	Bond Future	240	0	240	0	3,000.00
16/04/2019	2030 On 02-May-19	9.40	Call	Bond Future	2116	2	2116	2	3,000.00
16/04/2019	2030 On 02-May-19	9.40	Put	Bond Future	122	0	122	0	0.00
16/04/2019	2030 On 02-May-19	9.41	Put	Bond Future	115	0	115	0	0.00
16/04/2019	2030 On 02-May-19	8.90	Put	Bond Future	1444	1	1444	1	0.00
16/04/2019	2030 On 02-May-19	10.20	Put	Bond Future	0	0	0	0	3,000.00
16/04/2019	2030 On 02-May-19	9.39	Put	Bond Future	130	0	130	0	0.00
16/04/2019	2030 On 01-August-19			Bond Future	9.15	92.8464	9.1483	92.8464	0.00
16/04/2019	2030 On 01-August-19	9.22	Call	Bond Future	2061	2	2061	2	5,400.00
16/04/2019	2030 On 01-August-19	9.69	Call	Bond Future	4049	4	4049	4	0.00
16/04/2019	2030 On 01-August-19	8.35	Call	Bond Future	212	0	212	0	2,025.00
16/04/2019	2030 On 01-August-19	9.68	Call	Bond Future	4002	4	4002	4	0.00
16/04/2019	2030 On 01-August-19	9.15	Call	Bond Future	1822	2	1822	2	2,025.00
16/04/2019	2030 On 01-August-19	9.92	Call	Bond Future	5176	5	5176	5	0.00
16/04/2019	2030 On 01-August-19	8.67	Call	Bond Future	617	1	617	1	5,400.00
16/04/2019	2030 On 01-August-19	9.91	Call	Bond Future	5126	5	5126	5	0.00
16/04/2019	2030 On 01-August-19	9.27	Call	Bond Future	2243	2	2243	2	0.00
16/04/2019	2030 On 01-August-19	8.77	Call	Bond Future	806	1	806	1	0.00
16/04/2019	2030 On 01-August-19	9.90	Call	Bond Future	5076	5	5076	5	0.00
16/04/2019	2030 On 01-August-19	9.92	Put	Bond Future	473	0	473	0	0.00
16/04/2019	2030 On 01-August-19	8.77	Put	Bond Future	3235	3	3235	3	0.00
16/04/2019	2030 On 01-August-19	9.27	Put	Bond Future	1479	1	1479	1	0.00
16/04/2019	2030 On 01-August-19	9.90	Put	Bond Future	491	0	491	0	0.00
16/04/2019	2030 On 01-August-19	9.68	Put	Bond Future	727	1	727	1	4,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2019	2030 On 01-August-19	9.15	Put	Bond Future	1811	2	1811	2	0.00
16/04/2019	2030 On 01-August-19	8.67	Put	Bond Future	3701	3	3701	3	0.00
16/04/2019	2030 On 01-August-19	9.91	Put	Bond Future	482	0	482	0	0.00
16/04/2019	2030 On 01-August-19	9.22	Put	Bond Future	1610	1	1610	1	0.00
16/04/2019	2030 On 01-August-19	9.69	Put	Bond Future	714	1	714	1	5,400.00
16/04/2019	2030 On 01-August-19	8.35	Put	Bond Future	5437	5	5437	5	0.00
16/04/2019	2030 On 07-November-19			Bond Future	9.20	94.7709	9.2019	94.7709	0.00
16/04/2019	2030 On 07-November-19	9.48	Call	Bond Future	3498	4	3498	4	0.00
16/04/2019	2030 On 07-November-19	9.49	Call	Bond Future	3537	4	3537	4	0.00
16/04/2019	2030 On 07-November-19	9.47	Call	Bond Future	3460	4	3460	4	0.00
16/04/2019	2030 On 07-November-19	9.47	Put	Bond Future	1819	2	1819	2	0.00
16/04/2019	2030 On 07-November-19	9.48	Put	Bond Future	1797	2	1797	2	0.00
16/04/2019	2030 On 07-November-19	9.49	Put	Bond Future	1775	2	1775	2	0.00
16/04/2019	2030 On 06-February-20			Bond Future	9.25	92.6500	9.2457	92.6500	0.00
16/04/2019	2030 On 06-February-20	9.14	Call	Bond Future	0	0	0	0	0.00
16/04/2019	2030 On 06-February-20	9.16	Call	Bond Future	0	0	0	0	0.00
16/04/2019	2030 On 06-February-20	9.15	Call	Bond Future	0	0	0	0	0.00
16/04/2019	2030 On 06-February-20	9.14	Put	Bond Future	645	0	645	0	0.00
16/04/2019	2030 On 06-February-20	9.16	Put	Bond Future	523	0	523	0	0.00
16/04/2019	2030 On 06-February-20	9.15	Put	Bond Future	584	0	584	0	0.00
16/04/2019	2032 On 02-May-19			Bond Future	9.32	93.2491	9.3152	93.2491	42,003.00
16/04/2019	2032 On 02-May-19	9.61	Call	Bond Future	2194	2	2194	2	0.00
16/04/2019	2032 On 02-May-19	9.63	Call	Bond Future	2312	3	2312	3	0.00
16/04/2019	2032 On 02-May-19	9.62	Call	Bond Future	2253	3	2253	3	0.00
16/04/2019	2032 On 02-May-19	9.61	Put	Bond Future	160	0	160	0	0.00
16/04/2019	2032 On 02-May-19	9.63	Put	Bond Future	142	0	142	0	0.00
16/04/2019	2032 On 02-May-19	9.62	Put	Bond Future	151	0	151	0	0.00
16/04/2019	2032 On 01-August-19			Bond Future	9.38	94.9756	9.3760	94.9756	0.00
16/04/2019	2032 On 01-August-19	10.11	Call	Bond Future	5457	6	5457	6	0.00
16/04/2019	2032 On 01-August-19	10.10	Call	Bond Future	5403	6	5403	6	0.00
16/04/2019	2032 On 01-August-19	10.09	Call	Bond Future	5350	6	5350	6	0.00
16/04/2019	2032 On 01-August-19	10.09	Put	Bond Future	603	1	603	1	0.00
16/04/2019	2032 On 01-August-19	10.11	Put	Bond Future	582	1	582	1	0.00
16/04/2019	2032 On 01-August-19	10.10	Put	Bond Future	592	1	592	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2019	2032 On 07-November-19			Bond Future	9.44	92.7814	9.4351	92.7814	0.00
16/04/2019	2032 On 07-November-19	9.72	Call	Bond Future	3885	4	3885	4	0.00
16/04/2019	2032 On 07-November-19	9.71	Call	Bond Future	3844	4	3844	4	0.00
16/04/2019	2032 On 07-November-19	9.70	Call	Bond Future	3802	4	3802	4	0.00
16/04/2019	2032 On 07-November-19	9.71	Put	Bond Future	2005	2	2005	2	0.00
16/04/2019	2032 On 07-November-19	9.70	Put	Bond Future	2029	2	2029	2	0.00
16/04/2019	2032 On 07-November-19	9.72	Put	Bond Future	1980	2	1980	2	0.00
16/04/2019	2032 On 06-February-20			Bond Future	9.48	94.6307	9.4833	94.6307	0.00
16/04/2019	2032 On 06-February-20	9.39	Call	Bond Future	0	0	0	0	0.00
16/04/2019	2032 On 06-February-20	9.40	Call	Bond Future	0	0	0	0	0.00
16/04/2019	2032 On 06-February-20	9.38	Call	Bond Future	0	0	0	0	0.00
16/04/2019	2032 On 06-February-20	9.38	Put	Bond Future	694	0	694	0	0.00
16/04/2019	2032 On 06-February-20	9.39	Put	Bond Future	627	0	627	0	0.00
16/04/2019	2032 On 06-February-20	9.40	Put	Bond Future	559	0	559	0	0.00
16/04/2019	2033 On 02-May-19			Bond Future	102.18	101.9102	102.1833	101.9102	6,090.00
16/04/2019	2033 On 01-August-19			Bond Future	104.09	103.8224	104.0854	103.8224	0.00
16/04/2019	2033 On 07-November-19			Bond Future	105.08	104.8339	105.0803	104.8339	0.00
16/04/2019	2033 On 06-February-20			Bond Future	107.17	106.9462	107.1724	106.9462	0.00
16/04/2019	2037 On 02-May-19			Bond Future	9.64	93.1079	9.6360	93.1079	51,935.00
16/04/2019	2037 On 02-May-19	9.80	Call	Bond Future	1668	2	1668	2	0.00
16/04/2019	2037 On 02-May-19	9.79	Call	Bond Future	1612	2	1612	2	0.00
16/04/2019	2037 On 02-May-19	9.81	Call	Bond Future	1724	2	1724	2	0.00
16/04/2019	2037 On 02-May-19	9.79	Put	Bond Future	422	0	422	0	0.00
16/04/2019	2037 On 02-May-19	9.80	Put	Bond Future	401	0	401	0	0.00
16/04/2019	2037 On 02-May-19	9.81	Put	Bond Future	380	0	380	0	0.00
16/04/2019	2037 On 01-August-19			Bond Future	9.70	90.5767	9.7022	90.5767	0.00
16/04/2019	2037 On 01-August-19	10.29	Call	Bond Future	5254	6	5254	6	0.00
16/04/2019	2037 On 01-August-19	10.31	Call	Bond Future	5368	6	5368	6	0.00
16/04/2019	2037 On 01-August-19	10.30	Call	Bond Future	5311	6	5311	6	0.00
16/04/2019	2037 On 01-August-19	10.30	Put	Bond Future	881	1	881	1	0.00
16/04/2019	2037 On 01-August-19	10.31	Put	Bond Future	866	1	866	1	0.00
16/04/2019	2037 On 01-August-19	10.29	Put	Bond Future	895	1	895	1	0.00
16/04/2019	2037 On 07-November-19			Bond Future	9.76	92.4542	9.7617	92.4542	0.00
16/04/2019	2037 On 07-November-19	9.95	Call	Bond Future	3988	4	3988	4	0.00

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16/04/2019	2037 On 07-November-19	9.97	Call	Bond Future	4077	4	4077	4	0.00
16/04/2019	2037 On 07-November-19	9.96	Call	Bond Future	4033	4	4033	4	0.00
16/04/2019	2037 On 07-November-19	9.96	Put	Bond Future	2544	2	2544	2	0.00
16/04/2019	2037 On 07-November-19	9.97	Put	Bond Future	2514	2	2514	2	0.00
16/04/2019	2037 On 07-November-19	9.95	Put	Bond Future	2573	2	2573	2	0.00
16/04/2019	2037 On 06-February-20			Bond Future	9.81	90.0366	9.8125	90.0366	0.00
16/04/2019	2037 On 06-February-20	9.68	Call	Bond Future	0	0	0	0	0.00
16/04/2019	2037 On 06-February-20	9.67	Call	Bond Future	0	0	0	0	0.00
16/04/2019	2037 On 06-February-20	9.66	Call	Bond Future	0	0	0	0	0.00
16/04/2019	2037 On 06-February-20	9.67	Put	Bond Future	1081	1	1081	1	0.00
16/04/2019	2037 On 06-February-20	9.66	Put	Bond Future	1158	1	1158	1	0.00
16/04/2019	2037 On 06-February-20	9.68	Put	Bond Future	1005	0	1005	0	0.00
16/04/2019	2038 On 02-May-19			Bond Future	120.61	120.6209	120.6053	120.6209	10,413.00
16/04/2019	2038 On 01-August-19			Bond Future	121.24	121.2688	121.2352	121.2688	3,450.00
16/04/2019	2038 On 07-November-19			Bond Future	123.75	123.8128	123.7524	123.8128	0.00
16/04/2019	2038 On 06-February-20			Bond Future	124.56	124.6542	124.5626	124.6542	0.00
16/04/2019	2040 On 02-May-19			Bond Future	9.71	96.5456	9.7109	96.5456	23,777.00
16/04/2019	2040 On 02-May-19	9.90	Call	Bond Future	1925	2	1925	2	0.00
16/04/2019	2040 On 02-May-19	10.20	Call	Bond Future	4029	4	4029	4	1,150.00
16/04/2019	2040 On 02-May-19	9.89	Call	Bond Future	1863	2	1863	2	0.00
16/04/2019	2040 On 02-May-19	9.60	Call	Bond Future	516	1	516	1	1,150.00
16/04/2019	2040 On 02-May-19	9.88	Call	Bond Future	1802	2	1802	2	0.00
16/04/2019	2040 On 02-May-19	10.15	Call	Bond Future	3657	4	3657	4	0.00
16/04/2019	2040 On 02-May-19	9.65	Call	Bond Future	680	1	680	1	0.00
16/04/2019	2040 On 02-May-19	10.15	Put	Bond Future	76	0	76	0	880.00
16/04/2019	2040 On 02-May-19	9.65	Put	Bond Future	1194	1	1194	1	880.00
16/04/2019	2040 On 02-May-19	9.89	Put	Bond Future	375	0	375	0	0.00
16/04/2019	2040 On 02-May-19	9.88	Put	Bond Future	396	0	396	0	0.00
16/04/2019	2040 On 02-May-19	10.20	Put	Bond Future	54	0	54	0	0.00
16/04/2019	2040 On 02-May-19	9.90	Put	Bond Future	355	0	355	0	0.00
16/04/2019	2040 On 02-May-19	9.60	Put	Bond Future	1456	1	1456	1	0.00
16/04/2019	2040 On 01-August-19			Bond Future	9.78	93.8277	9.7767	93.8277	0.00
16/04/2019	2040 On 01-August-19	10.36	Call	Bond Future	5556	6	5556	6	0.00
16/04/2019	2040 On 01-August-19	10.37	Call	Bond Future	5617	6	5617	6	0.00

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16/04/2019	2040 On 01-August-19	10.38	Call	Bond Future	5679	6	5679	6	0.00
16/04/2019	2040 On 01-August-19	10.38	Put	Bond Future	876	1	876	1	0.00
16/04/2019	2040 On 01-August-19	10.36	Put	Bond Future	907	1	907	1	0.00
16/04/2019	2040 On 01-August-19	10.37	Put	Bond Future	891	1	891	1	0.00
16/04/2019	2040 On 07-November-19			Bond Future	9.84	95.7727	9.8359	95.7727	0.00
16/04/2019	2040 On 07-November-19	10.03	Call	Bond Future	4354	5	4354	5	0.00
16/04/2019	2040 On 07-November-19	10.04	Call	Bond Future	4402	5	4402	5	0.00
16/04/2019	2040 On 07-November-19	10.05	Call	Bond Future	4452	5	4452	5	0.00
16/04/2019	2040 On 07-November-19	10.05	Put	Bond Future	2721	3	2721	3	0.00
16/04/2019	2040 On 07-November-19	10.03	Put	Bond Future	2782	3	2782	3	0.00
16/04/2019	2040 On 07-November-19	10.04	Put	Bond Future	2752	3	2752	3	0.00
16/04/2019	2040 On 06-February-20			Bond Future	9.89	93.1706	9.8868	93.1706	0.00
16/04/2019	2040 On 06-February-20	9.74	Call	Bond Future	0	0	0	0	0.00
16/04/2019	2040 On 06-February-20	9.76	Call	Bond Future	0	0	0	0	0.00
16/04/2019	2040 On 06-February-20	9.75	Call	Bond Future	0	0	0	0	0.00
16/04/2019	2040 On 06-February-20	9.75	Put	Bond Future	1121	1	1121	1	0.00
16/04/2019	2040 On 06-February-20	9.76	Put	Bond Future	1038	0	1038	0	0.00
16/04/2019	2040 On 06-February-20	9.74	Put	Bond Future	1203	1	1203	1	0.00
16/04/2019	2044 On 02-May-19			Bond Future	9.74	93.6722	9.7354	93.6722	38,044.00
16/04/2019	2044 On 02-May-19	9.90	Call	Bond Future	1812	2	1812	2	0.00
16/04/2019	2044 On 02-May-19	9.91	Call	Bond Future	1874	2	1874	2	0.00
16/04/2019	2044 On 02-May-19	9.92	Call	Bond Future	1936	2	1936	2	0.00
16/04/2019	2044 On 02-May-19	9.91	Put	Bond Future	396	0	396	0	0.00
16/04/2019	2044 On 02-May-19	9.92	Put	Bond Future	375	0	375	0	0.00
16/04/2019	2044 On 02-May-19	9.90	Put	Bond Future	418	0	418	0	0.00
16/04/2019	2044 On 01-August-19			Bond Future	9.80	91.0262	9.7985	91.0262	0.00
16/04/2019	2044 On 01-August-19	10.39	Call	Bond Future	5714	6	5714	6	0.00
16/04/2019	2044 On 01-August-19	10.53	Call	Bond Future	6591	7	6591	7	0.00
16/04/2019	2044 On 01-August-19	9.86	Call	Bond Future	2774	3	2774	3	100.00
16/04/2019	2044 On 01-August-19	10.40	Call	Bond Future	5776	6	5776	6	0.00
16/04/2019	2044 On 01-August-19	9.36	Call	Bond Future	941	1	941	1	100.00
16/04/2019	2044 On 01-August-19	10.38	Call	Bond Future	5652	6	5652	6	0.00
16/04/2019	2044 On 01-August-19	10.38	Put	Bond Future	939	1	939	1	0.00
16/04/2019	2044 On 01-August-19	9.36	Put	Bond Future	4790	4	4790	4	0.00

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16/04/2019	2044 On 01-August-19	10.53	Put	Bond Future	729	1	729	1	100.00
16/04/2019	2044 On 01-August-19	10.40	Put	Bond Future	908	1	908	1	0.00
16/04/2019	2044 On 01-August-19	9.86	Put	Bond Future	2256	2	2256	2	0.00
16/04/2019	2044 On 01-August-19	10.39	Put	Bond Future	924	1	924	1	0.00
16/04/2019	2044 On 07-November-19			Bond Future	9.86	92.9131	9.8553	92.9131	0.00
16/04/2019	2044 On 07-November-19	10.06	Call	Bond Future	4513	5	4513	5	0.00
16/04/2019	2044 On 07-November-19	10.07	Call	Bond Future	4563	5	4563	5	0.00
16/04/2019	2044 On 07-November-19	10.05	Call	Bond Future	4463	5	4463	5	0.00
16/04/2019	2044 On 07-November-19	10.05	Put	Bond Future	2855	3	2855	3	0.00
16/04/2019	2044 On 07-November-19	10.06	Put	Bond Future	2823	3	2823	3	0.00
16/04/2019	2044 On 07-November-19	10.07	Put	Bond Future	2792	3	2792	3	0.00
16/04/2019	2044 On 06-February-20			Bond Future	9.90	90.3793	9.9040	90.3793	0.00
16/04/2019	2044 On 06-February-20	9.77	Call	Bond Future	0	0	0	0	0.00
16/04/2019	2044 On 06-February-20	9.76	Call	Bond Future	0	0	0	0	0.00
16/04/2019	2044 On 06-February-20	9.78	Call	Bond Future	0	0	0	0	0.00
16/04/2019	2044 On 06-February-20	9.76	Put	Bond Future	1209	1	1209	1	0.00
16/04/2019	2044 On 06-February-20	9.78	Put	Bond Future	1040	0	1040	0	0.00
16/04/2019	2044 On 06-February-20	9.77	Put	Bond Future	1124	1	1124	1	0.00
16/04/2019	2046 On 02-May-19			Bond Future	112.42	111.9938	112.4203	111.9938	11,464.00
16/04/2019	2046 On 01-August-19			Bond Future	114.51	114.0951	114.5130	114.0951	4,238.00
16/04/2019	2046 On 07-November-19			Bond Future	115.18	114.7736	115.1759	114.7736	0.00
16/04/2019	2046 On 06-February-20			Bond Future	117.47	117.0864	117.4690	117.0864	0.00
16/04/2019	2050 On 02-May-19			Bond Future	117.84	117.9365	117.8352	117.9365	10,666.00
16/04/2019	2050 On 01-August-19			Bond Future	118.24	118.3581	118.2377	118.3581	2,839.00
16/04/2019	2050 On 07-November-19			Bond Future	120.69	120.8410	120.6927	120.8410	0.00
16/04/2019	2050 On 06-February-20			Bond Future	121.26	121.4390	121.2587	121.4390	0.00
16/04/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	AL37 On 02-May-19			Index Future	633.15	634.5380	633.1520	634.5380	0.00
16/04/2019	AL37 On 01-August-19			Index Future	644.79	646.2830	644.7860	646.2830	0.00
16/04/2019	AL37 On 07-November-19			Index Future	658.01	659.6710	658.0090	659.6710	0.00
16/04/2019	AL37 On 06-February-20			Index Future	670.96	672.8090	670.9590	672.8090	0.00
16/04/2019	AL7T On 02-May-19			Index Future	735.06	737.4170	735.0590	737.4170	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
16/04/2019	AL7T On 01-August-19			Index Future	748.57	751.0660	748.5650	751.0660	0.00
16/04/2019	AL7T On 07-November-19			Index Future	763.92	766.6240	763.9170	766.6240	0.00
16/04/2019	AL7T On 06-February-20			Index Future	778.95	781.8930	778.9510	781.8930	0.00
16/04/2019	ALBI On 02-May-19			Index Future	664.55	667.3140	664.5540	667.3140	370.00
16/04/2019	ALBI On 01-August-19			Index Future	676.77	679.6660	676.7650	679.6660	604.00
16/04/2019	ALBI On 07-November-19			Index Future	690.65	693.7450	690.6450	693.7450	0.00
16/04/2019	ALBI On 06-February-20			Index Future	704.24	707.5620	704.2370	707.5620	0.00
16/04/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/04/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	C303 On 28-February-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
16/04/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2019	ES33 On 02-May-19			Bond Future	10.80	77.5407	10.8017	77.5407	350.00
16/04/2019	ES33 On 01-August-19			Bond Future	10.91	78.9765	10.9069	78.9765	0.00
16/04/2019	ES33 On 07-November-19			Bond Future	11.02	76.8173	11.0179	76.8173	0.00
16/04/2019	ES33 On 06-February-20			Bond Future	11.12	78.3484	11.1189	78.3484	0.00
16/04/2019	ES42 On 02-May-19			Bond Future	11.07	79.3747	11.0714	79.3747	4,919.00
16/04/2019	ES42 On 01-August-19			Bond Future	11.17	80.8443	11.1747	80.8443	0.00
16/04/2019	ES42 On 07-November-19			Bond Future	11.28	78.2534	11.2837	78.2534	0.00
16/04/2019	ES42 On 06-February-20			Bond Future	11.38	79.8135	11.3792	79.8135	0.00
16/04/2019	GOVI On 02-May-19			GOVI	658.09	660.9210	658.0900	660.9210	288.00
16/04/2019	GOVI On 02-May-19	647.88	Call	GOVI	102100	13	102100	13	0.00
16/04/2019	GOVI On 02-May-19	647.87	Call	GOVI	102200	13	102200	13	0.00
16/04/2019	GOVI On 02-May-19	647.86	Call	GOVI	102300	13	102300	13	0.00
16/04/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
16/04/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
16/04/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
16/04/2019	GOVI On 01-August-19			GOVI	670.18	673.1540	670.1820	673.1540	159.00
16/04/2019	GOVI On 01-August-19	638.69	Call	GOVI	314920	34	314920	34	0.00
16/04/2019	GOVI On 01-August-19	638.68	Call	GOVI	315020	34	315020	34	0.00
16/04/2019	GOVI On 01-August-19	638.67	Call	GOVI	315120	34	315120	34	0.00
16/04/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
16/04/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
16/04/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
16/04/2019	GOVI On 07-November-19			GOVI	683.93	687.0980	683.9270	687.0980	0.00
16/04/2019	GOVI On 07-November-19	672.90	Call	GOVI	110270	14	110270	14	0.00
16/04/2019	GOVI On 07-November-19	672.91	Call	GOVI	110170	14	110170	14	0.00
16/04/2019	GOVI On 07-November-19	672.92	Call	GOVI	110070	14	110070	14	0.00
16/04/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
16/04/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
16/04/2019	GOVI On 06-February-20			GOVI	697.39	700.7830	697.3870	700.7830	0.00
16/04/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
16/04/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
16/04/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
16/04/2019	GOVI On 06-February-20	703.13	Put	GOVI	57430	2	57430	2	0.00
16/04/2019	GOVI On 06-February-20	703.15	Put	GOVI	57630	2	57630	2	0.00
16/04/2019	GOVI On 06-February-20	703.14	Put	GOVI	57530	2	57530	2	0.00
16/04/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/04/2019	IGOV On 02-May-19			Index Future	255.75	255.4800	255.7540	255.4800	723.00
16/04/2019	IGOV On 01-August-19			Index Future	260.52	260.2720	260.5170	260.2720	299.00
16/04/2019	IGOV On 07-November-19			Index Future	265.93	265.7310	265.9270	265.7310	0.00
16/04/2019	IGOV On 06-February-20			Index Future	271.22	271.0840	271.2210	271.0840	0.00
16/04/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
16/04/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
16/04/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
16/04/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
16/04/2019	IS02 On 20-December-19			Interest Rate Swap	102.79	102.7900	102.7900	102.7900	0.00
16/04/2019	IS02 On 23-March-20			Interest Rate Swap	98.76	98.7500	98.7600	98.7500	0.00
16/04/2019	IS02 On 22-June-20			Interest Rate Swap	102.30	102.2900	102.3000	102.2900	0.00
16/04/2019	IS02 On 21-September-20			Interest Rate Swap	99.25	99.2300	99.2500	99.2300	0.00
16/04/2019	IS05 On 17-December-20			Interest Rate Swap	96.00	95.9700	96.0000	95.9700	0.00
16/04/2019	IS05 On 16-March-21			Interest Rate Swap	95.13	95.0900	95.1300	95.0900	0.00
16/04/2019	IS05 On 15-June-21			Interest Rate Swap	94.22	94.1700	94.2200	94.1700	0.00
16/04/2019	IS05 On 21-September-21			Interest Rate Swap	94.26	94.2100	94.2600	94.2100	0.00
16/04/2019	IS05 On 21-December-21			Interest Rate Swap	96.35	96.2900	96.3500	96.2900	51.00
16/04/2019	IS05 On 15-March-22			Interest Rate Swap	96.39	96.3200	96.3900	96.3200	0.00
16/04/2019	IS05 On 21-June-22			Interest Rate Swap	97.49	97.3900	97.4900	97.3900	0.00
16/04/2019	IS05 On 20-September-22			Interest Rate Swap	101.35	101.2200	101.3500	101.2200	0.00
16/04/2019	IS05 On 20-December-22			Interest Rate Swap	102.53	102.3800	102.5300	102.3800	0.00
16/04/2019	IS05 On 22-March-23			Interest Rate Swap	95.80	95.6200	95.8000	95.6200	0.00
16/04/2019	IS05 On 20-June-23			Interest Rate Swap	101.80	101.6100	101.8000	101.6100	0.00
16/04/2019	IS05 On 19-September-23			Interest Rate Swap	97.21	97.0000	97.2100	97.0000	0.00
16/04/2019	IS10 On 17-December-25			Interest Rate Swap	93.40	93.0900	93.4000	93.0900	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
16/04/2019	IS10 On 16-March-26			Interest Rate Swap	90.33	90.0200	90.3300	90.0200	0.00
16/04/2019	IS10 On 15-June-26			Interest Rate Swap	89.02	88.7000	89.0200	88.7000	0.00
16/04/2019	IS10 On 21-September-26			Interest Rate Swap	91.16	90.8500	91.1600	90.8500	0.00
16/04/2019	IS10 On 21-December-26			Interest Rate Swap	94.97	94.6600	94.9700	94.6600	0.00
16/04/2019	IS10 On 15-March-27			Interest Rate Swap	93.50	93.1900	93.5000	93.1900	0.00
16/04/2019	IS10 On 21-June-27			Interest Rate Swap	95.58	95.2500	95.5800	95.2500	0.00
16/04/2019	IS10 On 20-September-27			Interest Rate Swap	101.08	100.7200	101.0800	100.7200	0.00
16/04/2019	IS10 On 20-December-27			Interest Rate Swap	101.44	101.0500	101.4400	101.0500	0.00
16/04/2019	IS10 On 22-March-28			Interest Rate Swap	94.89	94.4600	94.8900	94.4600	0.00
16/04/2019	IS10 On 20-June-28			Interest Rate Swap	102.14	101.7100	102.1400	101.7100	0.00
16/04/2019	IS10 On 19-September-28			Interest Rate Swap	95.63	95.2000	95.6300	95.2000	0.00
16/04/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/04/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/04/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
16/04/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
16/04/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
16/04/2019	R023 On 02-May-19			Bond Future	7.68	101.8572	7.6798	101.8572	60,910.00
16/04/2019	R023 On 02-May-19	8.46	Call	Bond Future	2505	3	2505	3	0.00
16/04/2019	R023 On 02-May-19	8.45	Call	Bond Future	2474	3	2474	3	0.00
16/04/2019	R023 On 02-May-19	8.44	Call	Bond Future	2442	3	2442	3	0.00
16/04/2019	R023 On 02-May-19	8.45	Put	Bond Future	1	0	1	0	0.00
16/04/2019	R023 On 02-May-19	8.44	Put	Bond Future	1	0	1	0	0.00
16/04/2019	R023 On 02-May-19	8.46	Put	Bond Future	1	0	1	0	0.00
16/04/2019	R023 On 01-August-19			Bond Future	7.69	103.7432	7.6944	103.7432	4,030.00
16/04/2019	R023 On 01-August-19	8.93	Call	Bond Future	3745	4	3745	4	0.00
16/04/2019	R023 On 01-August-19	8.95	Call	Bond Future	3801	4	3801	4	0.00
16/04/2019	R023 On 01-August-19	8.94	Call	Bond Future	3773	4	3773	4	0.00
16/04/2019	R023 On 01-August-19	8.94	Put	Bond Future	33	0	33	0	0.00
16/04/2019	R023 On 01-August-19	8.95	Put	Bond Future	32	0	32	0	0.00
16/04/2019	R023 On 01-August-19	8.93	Put	Bond Future	34	0	34	0	0.00
16/04/2019	R023 On 07-November-19			Bond Future	7.70	101.9585	7.6962	101.9585	0.00
16/04/2019	R023 On 07-November-19	7.98	Call	Bond Future	1506	2	1506	2	0.00
16/04/2019	R023 On 07-November-19	7.99	Call	Bond Future	1526	2	1526	2	0.00
16/04/2019	R023 On 07-November-19	8.00	Call	Bond Future	1546	2	1546	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
16/04/2019	R023 On 07-November-19	8.00	Put	Bond Future	679	1	679	1	0.00
16/04/2019	R023 On 07-November-19	7.99	Put	Bond Future	687	1	687	1	0.00
16/04/2019	R023 On 07-November-19	7.98	Put	Bond Future	695	1	695	1	0.00
16/04/2019	R023 On 06-February-20			Bond Future	7.68	103.9903	7.6765	103.9903	0.00
16/04/2019	R023 On 06-February-20	7.52	Call	Bond Future	0	0	0	0	0.00
16/04/2019	R023 On 06-February-20	7.54	Call	Bond Future	0	0	0	0	0.00
16/04/2019	R023 On 06-February-20	7.53	Call	Bond Future	0	0	0	0	0.00
16/04/2019	R023 On 06-February-20	7.53	Put	Bond Future	393	0	393	0	0.00
16/04/2019	R023 On 06-February-20	7.54	Put	Bond Future	366	0	366	0	0.00
16/04/2019	R023 On 06-February-20	7.52	Put	Bond Future	420	0	420	0	0.00
16/04/2019	R035 On 02-May-19			Bond Future	9.55	96.6062	9.5453	96.6062	55,662.00
16/04/2019	R035 On 02-May-19	9.74	Call	Bond Future	1813	2	1813	2	0.00
16/04/2019	R035 On 02-May-19	9.75	Call	Bond Future	1871	2	1871	2	0.00
16/04/2019	R035 On 02-May-19	9.73	Call	Bond Future	1756	2	1756	2	0.00
16/04/2019	R035 On 02-May-19	9.73	Put	Bond Future	339	0	339	0	0.00
16/04/2019	R035 On 02-May-19	9.75	Put	Bond Future	303	0	303	0	0.00
16/04/2019	R035 On 02-May-19	9.74	Put	Bond Future	321	0	321	0	0.00
16/04/2019	R035 On 01-August-19			Bond Future	9.61	98.3949	9.6075	98.3949	0.00
16/04/2019	R035 On 01-August-19	10.24	Call	Bond Future	5441	6	5441	6	0.00
16/04/2019	R035 On 01-August-19	10.23	Call	Bond Future	5383	6	5383	6	0.00
16/04/2019	R035 On 01-August-19	10.22	Call	Bond Future	5325	6	5325	6	0.00
16/04/2019	R035 On 01-August-19	10.23	Put	Bond Future	794	1	794	1	0.00
16/04/2019	R035 On 01-August-19	10.22	Put	Bond Future	808	1	808	1	0.00
16/04/2019	R035 On 01-August-19	10.24	Put	Bond Future	780	1	780	1	0.00
16/04/2019	R035 On 07-November-19			Bond Future	9.67	95.9283	9.6714	95.9283	0.00
16/04/2019	R035 On 07-November-19	9.87	Call	Bond Future	4038	4	4038	4	0.00
16/04/2019	R035 On 07-November-19	9.88	Call	Bond Future	4083	4	4083	4	0.00
16/04/2019	R035 On 07-November-19	9.89	Call	Bond Future	4128	4	4128	4	0.00
16/04/2019	R035 On 07-November-19	9.87	Put	Bond Future	2558	2	2558	2	0.00
16/04/2019	R035 On 07-November-19	9.89	Put	Bond Future	2502	2	2502	2	0.00
16/04/2019	R035 On 07-November-19	9.88	Put	Bond Future	2529	2	2529	2	0.00
16/04/2019	R035 On 06-February-20			Bond Future	9.73	97.8402	9.7269	97.8402	0.00
16/04/2019	R035 On 06-February-20	9.61	Call	Bond Future	0	0	0	0	0.00
16/04/2019	R035 On 06-February-20	9.60	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2019	R035 On 06-February-20	9.59	Call	Bond Future	0	0	0	0	0.00
16/04/2019	R035 On 06-February-20	9.59	Put	Bond Future	1026	1	1026	1	0.00
16/04/2019	R035 On 06-February-20	9.61	Put	Bond Future	875	0	875	0	0.00
16/04/2019	R035 On 06-February-20	9.60	Put	Bond Future	951	0	951	0	0.00
16/04/2019	R186 On 02-May-19			Bond Future	8.51	115.1840	8.5145	115.1840	97,778.00
16/04/2019	R186 On 02-May-19	9.03	Call	Bond Future	3012	3	3012	3	0.00
16/04/2019	R186 On 02-May-19	8.65	Call	Bond Future	1081	1	1081	1	3,250.00
16/04/2019	R186 On 02-May-19	9.02	Call	Bond Future	2957	3	2957	3	0.00
16/04/2019	R186 On 02-May-19	10.07	Call	Bond Future	8722	9	8722	9	0.00
16/04/2019	R186 On 02-May-19	9.75	Call	Bond Future	7003	7	7003	7	0.00
16/04/2019	R186 On 02-May-19	8.70	Call	Bond Future	1298	2	1298	2	200.00
16/04/2019	R186 On 02-May-19	9.20	Call	Bond Future	3963	4	3963	4	90.00
16/04/2019	R186 On 02-May-19	9.00	Call	Bond Future	2846	3	2846	3	7,000.00
16/04/2019	R186 On 02-May-19	10.02	Call	Bond Future	8456	9	8456	9	0.00
16/04/2019	R186 On 02-May-19	8.62	Call	Bond Future	959	1	959	1	90.00
16/04/2019	R186 On 02-May-19	8.50	Call	Bond Future	548	1	548	1	7,000.00
16/04/2019	R186 On 02-May-19	8.80	Call	Bond Future	1778	2	1778	2	7,500.00
16/04/2019	R186 On 02-May-19	9.05	Call	Bond Future	3123	3	3123	3	0.00
16/04/2019	R186 On 02-May-19	9.01	Call	Bond Future	2901	3	2901	3	0.00
16/04/2019	R186 On 02-May-19	9.30	Call	Bond Future	4522	5	4522	5	200.00
16/04/2019	R186 On 02-May-19	9.96	Call	Bond Future	8135	8	8135	8	0.00
16/04/2019	R186 On 02-May-19	9.25	Call	Bond Future	4243	5	4243	5	3,250.00
16/04/2019	R186 On 02-May-19	8.90	Call	Bond Future	2300	3	2300	3	0.00
16/04/2019	R186 On 02-May-19	9.20	Put	Bond Future	4	0	4	0	0.00
16/04/2019	R186 On 02-May-19	9.75	Put	Bond Future	0	0	0	0	7,000.00
16/04/2019	R186 On 02-May-19	10.02	Put	Bond Future	0	0	0	0	3,250.00
16/04/2019	R186 On 02-May-19	9.02	Put	Bond Future	20	0	20	0	0.00
16/04/2019	R186 On 02-May-19	10.07	Put	Bond Future	0	0	0	0	200.00
16/04/2019	R186 On 02-May-19	9.05	Put	Bond Future	15	0	15	0	3,250.00
16/04/2019	R186 On 02-May-19	8.90	Put	Bond Future	51	0	51	0	4,000.00
16/04/2019	R186 On 02-May-19	9.00	Put	Bond Future	23	0	23	0	7,500.00
16/04/2019	R186 On 02-May-19	8.50	Put	Bond Future	634	1	634	1	0.00
16/04/2019	R186 On 02-May-19	8.80	Put	Bond Future	107	0	107	0	0.00
16/04/2019	R186 On 02-May-19	8.62	Put	Bond Future	338	0	338	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
16/04/2019	R186 On 02-May-19	9.30	Put	Bond Future	2	0	2	0	0.00
16/04/2019	R186 On 02-May-19	8.70	Put	Bond Future	208	0	208	0	0.00
16/04/2019	R186 On 02-May-19	9.25	Put	Bond Future	2	0	2	0	0.00
16/04/2019	R186 On 02-May-19	8.65	Put	Bond Future	283	0	283	0	4,100.00
16/04/2019	R186 On 02-May-19	9.96	Put	Bond Future	0	0	0	0	90.00
16/04/2019	R186 On 02-May-19	9.01	Put	Bond Future	21	0	21	0	0.00
16/04/2019	R186 On 02-May-19	9.03	Put	Bond Future	18	0	18	0	0.00
16/04/2019	R186 On 01-August-19			Bond Future	8.57	112.0178	8.5661	112.0178	1,056.00
16/04/2019	R186 On 01-August-19	9.05	Call	Bond Future	3349	4	3349	4	6,000.00
16/04/2019	R186 On 01-August-19	8.30	Call	Bond Future	866	1	866	1	6,000.00
16/04/2019	R186 On 01-August-19	9.52	Call	Bond Future	5542	6	5542	6	0.00
16/04/2019	R186 On 01-August-19	8.38	Call	Bond Future	1043	1	1043	1	0.00
16/04/2019	R186 On 01-August-19	9.54	Call	Bond Future	5638	6	5638	6	0.00
16/04/2019	R186 On 01-August-19	8.70	Call	Bond Future	1972	2	1972	2	0.00
16/04/2019	R186 On 01-August-19	9.22	Call	Bond Future	4113	4	4113	4	0.00
16/04/2019	R186 On 01-August-19	9.53	Call	Bond Future	5590	6	5590	6	0.00
16/04/2019	R186 On 01-August-19	10.08	Call	Bond Future	8313	9	8313	9	0.00
16/04/2019	R186 On 01-August-19	8.38	Put	Bond Future	2119	2	2119	2	0.00
16/04/2019	R186 On 01-August-19	8.70	Put	Bond Future	1206	1	1206	1	4,150.00
16/04/2019	R186 On 01-August-19	9.54	Put	Bond Future	223	0	223	0	0.00
16/04/2019	R186 On 01-August-19	9.53	Put	Bond Future	229	0	229	0	0.00
16/04/2019	R186 On 01-August-19	9.22	Put	Bond Future	439	0	439	0	0.00
16/04/2019	R186 On 01-August-19	10.08	Put	Bond Future	45	0	45	0	6,000.00
16/04/2019	R186 On 01-August-19	9.52	Put	Bond Future	235	0	235	0	0.00
16/04/2019	R186 On 01-August-19	9.05	Put	Bond Future	615	1	615	1	0.00
16/04/2019	R186 On 01-August-19	8.30	Put	Bond Future	2407	2	2407	2	0.00
16/04/2019	R186 On 07-November-19			Bond Future	8.61	114.3394	8.6102	114.3394	0.00
16/04/2019	R186 On 07-November-19	8.73	Call	Bond Future	2545	3	2545	3	0.00
16/04/2019	R186 On 07-November-19	8.94	Call	Bond Future	3285	4	3285	4	0.00
16/04/2019	R186 On 07-November-19	8.23	Call	Bond Future	1197	1	1197	1	5,000.00
16/04/2019	R186 On 07-November-19	8.96	Call	Bond Future	3360	4	3360	4	0.00
16/04/2019	R186 On 07-November-19	8.95	Call	Bond Future	3322	4	3322	4	0.00
16/04/2019	R186 On 07-November-19	8.96	Put	Bond Future	1436	1	1436	1	0.00
16/04/2019	R186 On 07-November-19	8.23	Put	Bond Future	3339	3	3339	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
16/04/2019	R186 On 07-November-19	8.95	Put	Bond Future	1453	1	1453	1	0.00
16/04/2019	R186 On 07-November-19	8.73	Put	Bond Future	1881	2	1881	2	5,000.00
16/04/2019	R186 On 07-November-19	8.94	Put	Bond Future	1470	1	1470	1	0.00
16/04/2019	R186 On 06-February-20			Bond Future	8.64	111.3089	8.6409	111.3089	0.00
16/04/2019	R186 On 06-February-20	8.55	Call	Bond Future	0	0	0	0	0.00
16/04/2019	R186 On 06-February-20	8.57	Call	Bond Future	0	0	0	0	0.00
16/04/2019	R186 On 06-February-20	8.56	Call	Bond Future	0	0	0	0	0.00
16/04/2019	R186 On 06-February-20	8.56	Put	Bond Future	438	0	438	0	0.00
16/04/2019	R186 On 06-February-20	8.57	Put	Bond Future	384	0	384	0	0.00
16/04/2019	R186 On 06-February-20	8.55	Put	Bond Future	492	0	492	0	0.00
16/04/2019	R197 On 02-May-19			Bond Future	301.93	301.8436	301.9287	301.8436	2,500.00
16/04/2019	R197 On 01-August-19			Bond Future	300.10	300.0569	300.0996	300.0569	1,400.00
16/04/2019	R197 On 07-November-19			Bond Future	306.33	306.3515	306.3307	306.3515	0.00
16/04/2019	R197 On 06-February-20			Bond Future	304.78	304.8769	304.7828	304.8769	0.00
16/04/2019	R202 On 02-May-19			Bond Future	232.13	232.3297	232.1269	232.3297	8,977.00
16/04/2019	R202 On 01-August-19			Bond Future	232.49	232.7318	232.4912	232.7318	2,079.00
16/04/2019	R202 On 07-November-19			Bond Future	237.32	237.6138	237.3182	237.6138	0.00
16/04/2019	R202 On 06-February-20			Bond Future	237.98	238.3397	237.9815	238.3397	0.00
16/04/2019	R207 On 02-May-19			Bond Future	6.71	102.5955	6.7118	102.5955	6,013.00
16/04/2019	R207 On 02-May-19	7.61	Call	Bond Future	597	1	597	1	0.00
16/04/2019	R207 On 02-May-19	7.63	Call	Bond Future	610	1	610	1	0.00
16/04/2019	R207 On 02-May-19	7.62	Call	Bond Future	604	1	604	1	0.00
16/04/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
16/04/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
16/04/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
16/04/2019	R207 On 01-August-19			Bond Future	6.25	100.8540	6.2468	100.8540	50.00
16/04/2019	R207 On 01-August-19	7.33	Call	Bond Future	469	0	469	0	0.00
16/04/2019	R207 On 01-August-19	7.34	Call	Bond Future	474	0	474	0	0.00
16/04/2019	R207 On 01-August-19	7.35	Call	Bond Future	478	1	478	1	0.00
16/04/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
16/04/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
16/04/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
16/04/2019	R207 On 07-November-19			Bond Future	4.03	102.9442	4.0323	102.9442	0.00
16/04/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
16/04/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
16/04/2019	R207 On 07-November-19	2.06	Put	Bond Future	355	0	355	0	0.00
16/04/2019	R207 On 07-November-19	2.07	Put	Bond Future	353	0	353	0	0.00
16/04/2019	R207 On 07-November-19	2.08	Put	Bond Future	351	0	351	0	0.00
16/04/2019	R208 On 02-May-19			Bond Future	6.84	100.6104	6.8422	100.6104	14,617.00
16/04/2019	R208 On 02-May-19	8.02	Call	Bond Future	2036	2	2036	2	0.00
16/04/2019	R208 On 02-May-19	8.04	Call	Bond Future	2071	2	2071	2	0.00
16/04/2019	R208 On 02-May-19	8.03	Call	Bond Future	2053	2	2053	2	0.00
16/04/2019	R208 On 02-May-19	8.02	Put	Bond Future	0	0	0	0	0.00
16/04/2019	R208 On 02-May-19	8.04	Put	Bond Future	0	0	0	0	0.00
16/04/2019	R208 On 02-May-19	8.03	Put	Bond Future	0	0	0	0	0.00
16/04/2019	R208 On 01-August-19			Bond Future	6.74	102.4732	6.7442	102.4732	0.00
16/04/2019	R208 On 01-August-19	8.17	Call	Bond Future	2164	2	2164	2	0.00
16/04/2019	R208 On 01-August-19	8.16	Call	Bond Future	2149	2	2149	2	0.00
16/04/2019	R208 On 01-August-19	8.15	Call	Bond Future	2134	2	2134	2	0.00
16/04/2019	R208 On 01-August-19	8.15	Put	Bond Future	1	0	1	0	0.00
16/04/2019	R208 On 01-August-19	8.17	Put	Bond Future	1	0	1	0	0.00
16/04/2019	R208 On 01-August-19	8.16	Put	Bond Future	1	0	1	0	0.00
16/04/2019	R208 On 07-November-19			Bond Future	6.54	101.1910	6.5440	101.1910	0.00
16/04/2019	R208 On 07-November-19	6.84	Call	Bond Future	551	1	551	1	0.00
16/04/2019	R208 On 07-November-19	6.83	Call	Bond Future	540	1	540	1	0.00
16/04/2019	R208 On 07-November-19	6.82	Call	Bond Future	530	1	530	1	0.00
16/04/2019	R208 On 07-November-19	6.83	Put	Bond Future	168	0	168	0	0.00
16/04/2019	R208 On 07-November-19	6.82	Put	Bond Future	170	0	170	0	0.00
16/04/2019	R208 On 07-November-19	6.84	Put	Bond Future	165	0	165	0	0.00
16/04/2019	R208 On 06-February-20			Bond Future	6.21	103.2076	6.2127	103.2076	0.00
16/04/2019	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
16/04/2019	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00
16/04/2019	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
16/04/2019	R208 On 06-February-20	6.14	Put	Bond Future	79	0	79	0	0.00
16/04/2019	R208 On 06-February-20	6.12	Put	Bond Future	101	0	101	0	0.00
16/04/2019	R208 On 06-February-20	6.13	Put	Bond Future	90	0	90	0	0.00
16/04/2019	R209 On 02-May-19			Bond Future	9.49	73.9258	9.4942	73.9258	99,298.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2019	R209 On 02-May-19	9.69	Call	Bond Future	1558	2	1558	2	0.00
16/04/2019	R209 On 02-May-19	10.50	Call	Bond Future	6254	7	6254	7	0.00
16/04/2019	R209 On 02-May-19	10.71	Call	Bond Future	7459	8	7459	8	0.00
16/04/2019	R209 On 02-May-19	9.70	Call	Bond Future	1608	2	1608	2	0.00
16/04/2019	R209 On 02-May-19	9.95	Call	Bond Future	2992	3	2992	3	760.00
16/04/2019	R209 On 02-May-19	9.68	Call	Bond Future	1509	2	1509	2	0.00
16/04/2019	R209 On 02-May-19	9.35	Call	Bond Future	341	0	341	0	760.00
16/04/2019	R209 On 02-May-19	9.68	Put	Bond Future	291	0	291	0	0.00
16/04/2019	R209 On 02-May-19	9.35	Put	Bond Future	1308	1	1308	1	0.00
16/04/2019	R209 On 02-May-19	10.50	Put	Bond Future	1	0	1	0	11,560.00
16/04/2019	R209 On 02-May-19	10.71	Put	Bond Future	0	0	0	0	760.00
16/04/2019	R209 On 02-May-19	9.95	Put	Bond Future	55	0	55	0	0.00
16/04/2019	R209 On 02-May-19	9.69	Put	Bond Future	275	0	275	0	0.00
16/04/2019	R209 On 02-May-19	9.70	Put	Bond Future	260	0	260	0	0.00
16/04/2019	R209 On 01-August-19			Bond Future	9.55	75.2945	9.5496	75.2945	32.00
16/04/2019	R209 On 01-August-19	10.15	Call	Bond Future	4500	5	4500	5	0.00
16/04/2019	R209 On 01-August-19	9.30	Call	Bond Future	1186	1	1186	1	7,560.00
16/04/2019	R209 On 01-August-19	10.17	Call	Bond Future	4598	5	4598	5	0.00
16/04/2019	R209 On 01-August-19	10.46	Call	Bond Future	6055	6	6055	6	0.00
16/04/2019	R209 On 01-August-19	9.80	Call	Bond Future	2898	3	2898	3	7,560.00
16/04/2019	R209 On 01-August-19	10.16	Call	Bond Future	4549	5	4549	5	0.00
16/04/2019	R209 On 01-August-19	10.46	Put	Bond Future	418	0	418	0	7,560.00
16/04/2019	R209 On 01-August-19	9.30	Put	Bond Future	2853	3	2853	3	0.00
16/04/2019	R209 On 01-August-19	9.80	Put	Bond Future	1281	1	1281	1	0.00
16/04/2019	R209 On 01-August-19	10.16	Put	Bond Future	697	1	697	1	0.00
16/04/2019	R209 On 01-August-19	10.15	Put	Bond Future	708	1	708	1	0.00
16/04/2019	R209 On 01-August-19	10.17	Put	Bond Future	685	1	685	1	0.00
16/04/2019	R209 On 07-November-19			Bond Future	9.60	73.7015	9.6037	73.7015	0.00
16/04/2019	R209 On 07-November-19	9.80	Call	Bond Future	3474	4	3474	4	0.00
16/04/2019	R209 On 07-November-19	9.82	Call	Bond Future	3552	4	3552	4	0.00
16/04/2019	R209 On 07-November-19	9.81	Call	Bond Future	3513	4	3513	4	0.00
16/04/2019	R209 On 07-November-19	9.81	Put	Bond Future	2191	2	2191	2	0.00
16/04/2019	R209 On 07-November-19	9.82	Put	Bond Future	2167	2	2167	2	0.00
16/04/2019	R209 On 07-November-19	9.80	Put	Bond Future	2215	2	2215	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
16/04/2019	R209 On 06-February-20			Bond Future	9.65	75.1705	9.6481	75.1705	0.00
16/04/2019	R209 On 06-February-20	9.51	Call	Bond Future	0	0	0	0	0.00
16/04/2019	R209 On 06-February-20	9.52	Call	Bond Future	0	0	0	0	0.00
16/04/2019	R209 On 06-February-20	9.50	Call	Bond Future	0	0	0	0	0.00
16/04/2019	R209 On 06-February-20	9.50	Put	Bond Future	962	1	962	1	0.00
16/04/2019	R209 On 06-February-20	9.51	Put	Bond Future	896	0	896	0	0.00
16/04/2019	R209 On 06-February-20	9.52	Put	Bond Future	831	0	831	0	0.00
16/04/2019	R210 On 02-May-19			Bond Future	185.51	185.3835	185.5103	185.3835	2,268.00
16/04/2019	R210 On 01-August-19			Bond Future	188.96	188.8618	188.9635	188.8618	695.00
16/04/2019	R210 On 07-November-19			Bond Future	190.29	190.2240	190.2876	190.2240	0.00
16/04/2019	R210 On 06-February-20			Bond Future	194.08	194.0573	194.0761	194.0573	0.00
16/04/2019	R212 On 02-May-19			Bond Future	157.50	157.4657	157.5038	157.4657	8,946.00
16/04/2019	R212 On 01-August-19			Bond Future	158.25	158.2325	158.2480	158.2325	1,526.00
16/04/2019	R212 On 07-November-19			Bond Future	161.53	161.5519	161.5339	161.5519	0.00
16/04/2019	R212 On 06-February-20			Bond Future	162.51	162.5676	162.5103	162.5676	0.00
16/04/2019	R213 On 02-May-19			Bond Future	9.20	85.9292	9.2045	85.9292	28,739.00
16/04/2019	R213 On 02-May-19	9.50	Call	Bond Future	1978	2	1978	2	0.00
16/04/2019	R213 On 02-May-19	9.49	Call	Bond Future	1926	2	1926	2	0.00
16/04/2019	R213 On 02-May-19	9.48	Call	Bond Future	1873	2	1873	2	0.00
16/04/2019	R213 On 02-May-19	9.49	Put	Bond Future	140	0	140	0	0.00
16/04/2019	R213 On 02-May-19	9.48	Put	Bond Future	150	0	150	0	0.00
16/04/2019	R213 On 02-May-19	9.50	Put	Bond Future	131	0	131	0	0.00
16/04/2019	R213 On 01-August-19			Bond Future	9.26	87.5202	9.2611	87.5202	0.00
16/04/2019	R213 On 01-August-19	9.98	Call	Bond Future	4836	5	4836	5	0.00
16/04/2019	R213 On 01-August-19	9.99	Call	Bond Future	4885	5	4885	5	0.00
16/04/2019	R213 On 01-August-19	10.00	Call	Bond Future	4934	5	4934	5	0.00
16/04/2019	R213 On 01-August-19	10.00	Put	Bond Future	484	0	484	0	0.00
16/04/2019	R213 On 01-August-19	9.98	Put	Bond Future	502	0	502	0	0.00
16/04/2019	R213 On 01-August-19	9.99	Put	Bond Future	492	0	492	0	0.00
16/04/2019	R213 On 07-November-19			Bond Future	9.32	85.7801	9.3187	85.7801	0.00
16/04/2019	R213 On 07-November-19	9.58	Call	Bond Future	3477	4	3477	4	0.00
16/04/2019	R213 On 07-November-19	9.59	Call	Bond Future	3516	4	3516	4	0.00
16/04/2019	R213 On 07-November-19	9.60	Call	Bond Future	3555	4	3555	4	0.00
16/04/2019	R213 On 07-November-19	9.60	Put	Bond Future	1850	2	1850	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
16/04/2019	R213 On 07-November-19	9.58	Put	Bond Future	1892	2	1892	2	0.00
16/04/2019	R213 On 07-November-19	9.59	Put	Bond Future	1871	2	1871	2	0.00
16/04/2019	R213 On 06-February-20			Bond Future	9.37	87.4896	9.3676	87.4896	0.00
16/04/2019	R213 On 06-February-20	9.28	Call	Bond Future	0	0	0	0	0.00
16/04/2019	R213 On 06-February-20	9.27	Call	Bond Future	0	0	0	0	0.00
16/04/2019	R213 On 06-February-20	9.26	Call	Bond Future	0	0	0	0	0.00
16/04/2019	R213 On 06-February-20	9.27	Put	Bond Future	593	0	593	0	0.00
16/04/2019	R213 On 06-February-20	9.26	Put	Bond Future	654	0	654	0	0.00
16/04/2019	R213 On 06-February-20	9.28	Put	Bond Future	532	0	532	0	0.00
16/04/2019	R214 On 02-May-19			Bond Future	9.69	72.8096	9.6943	72.8096	21,077.00
16/04/2019	R214 On 02-May-19	9.87	Call	Bond Future	1528	2	1528	2	0.00
16/04/2019	R214 On 02-May-19	9.85	Call	Bond Future	1430	2	1430	2	0.00
16/04/2019	R214 On 02-May-19	9.86	Call	Bond Future	1478	2	1478	2	0.00
16/04/2019	R214 On 02-May-19	9.86	Put	Bond Future	348	0	348	0	0.00
16/04/2019	R214 On 02-May-19	9.87	Put	Bond Future	330	0	330	0	0.00
16/04/2019	R214 On 02-May-19	9.85	Put	Bond Future	366	0	366	0	0.00
16/04/2019	R214 On 01-August-19			Bond Future	9.75	74.1577	9.7503	74.1577	0.00
16/04/2019	R214 On 01-August-19	10.33	Call	Bond Future	4582	5	4582	5	0.00
16/04/2019	R214 On 01-August-19	10.34	Call	Bond Future	4631	5	4631	5	0.00
16/04/2019	R214 On 01-August-19	10.32	Call	Bond Future	4532	5	4532	5	0.00
16/04/2019	R214 On 01-August-19	10.32	Put	Bond Future	799	1	799	1	0.00
16/04/2019	R214 On 01-August-19	10.33	Put	Bond Future	786	1	786	1	0.00
16/04/2019	R214 On 01-August-19	10.34	Put	Bond Future	774	1	774	1	0.00
16/04/2019	R214 On 07-November-19			Bond Future	9.81	72.3946	9.8079	72.3946	0.00
16/04/2019	R214 On 07-November-19	10.01	Call	Bond Future	3675	4	3675	4	0.00
16/04/2019	R214 On 07-November-19	10.00	Call	Bond Future	3635	4	3635	4	0.00
16/04/2019	R214 On 07-November-19	10.02	Call	Bond Future	3715	4	3715	4	0.00
16/04/2019	R214 On 07-November-19	10.00	Put	Bond Future	2353	2	2353	2	0.00
16/04/2019	R214 On 07-November-19	10.01	Put	Bond Future	2327	2	2327	2	0.00
16/04/2019	R214 On 07-November-19	10.02	Put	Bond Future	2302	2	2302	2	0.00
16/04/2019	R214 On 06-February-20			Bond Future	9.86	73.8373	9.8578	73.8373	0.00
16/04/2019	R214 On 06-February-20	9.71	Call	Bond Future	0	0	0	0	0.00
16/04/2019	R214 On 06-February-20	9.73	Call	Bond Future	0	0	0	0	0.00
16/04/2019	R214 On 06-February-20	9.72	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2019	R214 On 06-February-20	9.72	Put	Bond Future	934	0	934	0	0.00
16/04/2019	R214 On 06-February-20	9.73	Put	Bond Future	866	0	866	0	0.00
16/04/2019	R214 On 06-February-20	9.71	Put	Bond Future	1003	1	1003	1	0.00
16/04/2019	R248 On 02-May-19			Bond Future	9.68	93.1374	9.6791	93.1374	101,201.00
16/04/2019	R248 On 02-May-19	9.90	Call	Bond Future	2268	3	2268	3	0.00
16/04/2019	R248 On 02-May-19	9.91	Call	Bond Future	2336	3	2336	3	0.00
16/04/2019	R248 On 02-May-19	9.89	Call	Bond Future	2201	3	2201	3	0.00
16/04/2019	R248 On 02-May-19	9.91	Put	Bond Future	320	0	320	0	0.00
16/04/2019	R248 On 02-May-19	9.89	Put	Bond Future	357	0	357	0	0.00
16/04/2019	R248 On 02-May-19	9.90	Put	Bond Future	338	0	338	0	0.00
16/04/2019	R248 On 01-August-19			Bond Future	9.73	94.8618	9.7345	94.8618	100.00
16/04/2019	R248 On 01-August-19	10.36	Call	Bond Future	6103	7	6103	7	0.00
16/04/2019	R248 On 01-August-19	10.35	Call	Bond Future	6038	6	6038	6	0.00
16/04/2019	R248 On 01-August-19	10.34	Call	Bond Future	5974	6	5974	6	0.00
16/04/2019	R248 On 01-August-19	10.35	Put	Bond Future	888	1	888	1	0.00
16/04/2019	R248 On 01-August-19	10.34	Put	Bond Future	903	1	903	1	0.00
16/04/2019	R248 On 01-August-19	10.36	Put	Bond Future	873	1	873	1	0.00
16/04/2019	R248 On 07-November-19			Bond Future	9.79	92.3856	9.7911	92.3856	0.00
16/04/2019	R248 On 07-November-19	10.03	Call	Bond Future	4807	5	4807	5	0.00
16/04/2019	R248 On 07-November-19	10.02	Call	Bond Future	4754	5	4754	5	0.00
16/04/2019	R248 On 07-November-19	10.01	Call	Bond Future	4702	5	4702	5	0.00
16/04/2019	R248 On 07-November-19	10.02	Put	Bond Future	2798	3	2798	3	0.00
16/04/2019	R248 On 07-November-19	10.01	Put	Bond Future	2830	3	2830	3	0.00
16/04/2019	R248 On 07-November-19	10.03	Put	Bond Future	2766	3	2766	3	0.00
16/04/2019	R248 On 06-February-20			Bond Future	9.84	94.2268	9.8402	94.2268	0.00
16/04/2019	R248 On 06-February-20	9.71	Call	Bond Future	0	0	0	0	0.00
16/04/2019	R248 On 06-February-20	9.72	Call	Bond Future	0	0	0	0	0.00
16/04/2019	R248 On 06-February-20	9.70	Call	Bond Future	0	0	0	0	0.00
16/04/2019	R248 On 06-February-20	9.72	Put	Bond Future	1047	0	1047	0	0.00
16/04/2019	R248 On 06-February-20	9.70	Put	Bond Future	1224	1	1224	1	0.00
16/04/2019	R248 On 06-February-20	9.71	Put	Bond Future	1136	1	1136	1	0.00