



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

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
23/04/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	2025 On 02-May-19			Bond Future	134.69	134.7191	134.6935	134.7191	294.00
23/04/2019	2025 On 01-August-19			Bond Future	135.75	135.7901	135.7509	135.7901	1,357.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2019	2025 On 07-November-19			Bond Future	138.57	138.6091	138.5725	138.6091	0.00
23/04/2019	2025 On 06-February-20			Bond Future	139.85	139.8984	139.8535	139.8984	0.00
23/04/2019	2029 On 02-May-19			Bond Future	101.29	101.2179	101.2891	101.2179	2,954.00
23/04/2019	2029 On 01-August-19			Bond Future	103.16	103.1013	103.1641	103.1013	3,930.00
23/04/2019	2029 On 07-November-19			Bond Future	104.22	104.1505	104.2169	104.1505	0.00
23/04/2019	2029 On 06-February-20			Bond Future	106.29	106.2237	106.2859	106.2237	0.00
23/04/2019	2030 On 02-May-19			Bond Future	9.09	95.3483	9.0936	95.3483	33,888.00
23/04/2019	2030 On 02-May-19	9.39	Call	Bond Future	1929	3	1929	3	0.00
23/04/2019	2030 On 02-May-19	10.20	Call	Bond Future	6761	7	6761	7	0.00
23/04/2019	2030 On 02-May-19	9.41	Call	Bond Future	2046	3	2046	3	0.00
23/04/2019	2030 On 02-May-19	8.90	Call	Bond Future	108	0	108	0	3,000.00
23/04/2019	2030 On 02-May-19	9.40	Call	Bond Future	1987	3	1987	3	3,000.00
23/04/2019	2030 On 02-May-19	9.40	Put	Bond Future	45	0	45	0	0.00
23/04/2019	2030 On 02-May-19	9.41	Put	Bond Future	41	0	41	0	0.00
23/04/2019	2030 On 02-May-19	8.90	Put	Bond Future	1364	1	1364	1	0.00
23/04/2019	2030 On 02-May-19	10.20	Put	Bond Future	0	0	0	0	3,000.00
23/04/2019	2030 On 02-May-19	9.39	Put	Bond Future	50	0	50	0	0.00
23/04/2019	2030 On 01-August-19			Bond Future	9.16	93.0940	9.1581	93.0940	43,190.00
23/04/2019	2030 On 01-August-19	8.35	Call	Bond Future	163	0	163	0	2,025.00
23/04/2019	2030 On 01-August-19	9.69	Call	Bond Future	3892	4	3892	4	0.00
23/04/2019	2030 On 01-August-19	9.22	Call	Bond Future	1918	2	1918	2	5,400.00
23/04/2019	2030 On 01-August-19	9.68	Call	Bond Future	3844	4	3844	4	0.00
23/04/2019	2030 On 01-August-19	8.67	Call	Bond Future	510	1	510	1	5,400.00
23/04/2019	2030 On 01-August-19	9.15	Call	Bond Future	1682	2	1682	2	2,025.00
23/04/2019	2030 On 01-August-19	9.91	Call	Bond Future	4982	6	4982	6	0.00
23/04/2019	2030 On 01-August-19	9.92	Call	Bond Future	5033	6	5033	6	0.00
23/04/2019	2030 On 01-August-19	8.77	Call	Bond Future	689	1	689	1	0.00
23/04/2019	2030 On 01-August-19	9.90	Call	Bond Future	4931	6	4931	6	0.00
23/04/2019	2030 On 01-August-19	9.27	Call	Bond Future	2097	3	2097	3	0.00
23/04/2019	2030 On 01-August-19	9.92	Put	Bond Future	392	0	392	0	0.00
23/04/2019	2030 On 01-August-19	9.27	Put	Bond Future	1395	1	1395	1	0.00
23/04/2019	2030 On 01-August-19	8.77	Put	Bond Future	3179	3	3179	3	0.00
23/04/2019	2030 On 01-August-19	9.90	Put	Bond Future	408	0	408	0	0.00
23/04/2019	2030 On 01-August-19	9.68	Put	Bond Future	631	1	631	1	4,800.00

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23/04/2019	2030 On 01-August-19	9.91	Put	Bond Future	400	0	400	0	0.00
23/04/2019	2030 On 01-August-19	8.67	Put	Bond Future	3656	3	3656	3	0.00
23/04/2019	2030 On 01-August-19	9.15	Put	Bond Future	1733	1	1733	1	0.00
23/04/2019	2030 On 01-August-19	9.69	Put	Bond Future	619	1	619	1	5,400.00
23/04/2019	2030 On 01-August-19	9.22	Put	Bond Future	1529	1	1529	1	0.00
23/04/2019	2030 On 01-August-19	8.35	Put	Bond Future	5449	5	5449	5	0.00
23/04/2019	2030 On 07-November-19			Bond Future	9.21	95.0033	9.2117	95.0033	0.00
23/04/2019	2030 On 07-November-19	9.48	Call	Bond Future	3410	4	3410	4	0.00
23/04/2019	2030 On 07-November-19	9.49	Call	Bond Future	3448	4	3448	4	0.00
23/04/2019	2030 On 07-November-19	9.47	Call	Bond Future	3372	4	3372	4	0.00
23/04/2019	2030 On 07-November-19	9.47	Put	Bond Future	1792	2	1792	2	0.00
23/04/2019	2030 On 07-November-19	9.48	Put	Bond Future	1770	2	1770	2	0.00
23/04/2019	2030 On 07-November-19	9.49	Put	Bond Future	1748	2	1748	2	0.00
23/04/2019	2030 On 06-February-20			Bond Future	9.26	92.8636	9.2568	92.8636	0.00
23/04/2019	2030 On 06-February-20	9.14	Call	Bond Future	2825	3	2825	3	0.00
23/04/2019	2030 On 06-February-20	9.16	Call	Bond Future	2888	3	2888	3	0.00
23/04/2019	2030 On 06-February-20	9.15	Call	Bond Future	2856	3	2856	3	0.00
23/04/2019	2030 On 06-February-20	9.14	Put	Bond Future	3538	3	3538	3	0.00
23/04/2019	2030 On 06-February-20	9.16	Put	Bond Future	3478	3	3478	3	0.00
23/04/2019	2030 On 06-February-20	9.15	Put	Bond Future	3508	3	3508	3	0.00
23/04/2019	2032 On 02-May-19			Bond Future	9.32	93.4933	9.3232	93.4933	20,290.00
23/04/2019	2032 On 02-May-19	9.61	Call	Bond Future	2043	3	2043	3	0.00
23/04/2019	2032 On 02-May-19	9.63	Call	Bond Future	2167	3	2167	3	0.00
23/04/2019	2032 On 02-May-19	9.62	Call	Bond Future	2105	3	2105	3	0.00
23/04/2019	2032 On 02-May-19	9.61	Put	Bond Future	65	0	65	0	0.00
23/04/2019	2032 On 02-May-19	9.63	Put	Bond Future	54	0	54	0	0.00
23/04/2019	2032 On 02-May-19	9.62	Put	Bond Future	59	0	59	0	0.00
23/04/2019	2032 On 01-August-19			Bond Future	9.39	95.2098	9.3857	95.2098	39,969.00
23/04/2019	2032 On 01-August-19	10.11	Call	Bond Future	5291	6	5291	6	0.00
23/04/2019	2032 On 01-August-19	10.10	Call	Bond Future	5236	6	5236	6	0.00
23/04/2019	2032 On 01-August-19	10.09	Call	Bond Future	5182	6	5182	6	0.00
23/04/2019	2032 On 01-August-19	10.09	Put	Bond Future	502	0	502	0	0.00
23/04/2019	2032 On 01-August-19	10.11	Put	Bond Future	483	0	483	0	0.00
23/04/2019	2032 On 01-August-19	10.10	Put	Bond Future	493	0	493	0	0.00

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23/04/2019	2032 On 07-November-19			Bond Future	9.44	92.9999	9.4449	92.9999	0.00
23/04/2019	2032 On 07-November-19	9.72	Call	Bond Future	3797	4	3797	4	0.00
23/04/2019	2032 On 07-November-19	9.71	Call	Bond Future	3756	4	3756	4	0.00
23/04/2019	2032 On 07-November-19	9.70	Call	Bond Future	3715	4	3715	4	0.00
23/04/2019	2032 On 07-November-19	9.71	Put	Bond Future	1983	2	1983	2	0.00
23/04/2019	2032 On 07-November-19	9.70	Put	Bond Future	2008	2	2008	2	0.00
23/04/2019	2032 On 07-November-19	9.72	Put	Bond Future	1959	2	1959	2	0.00
23/04/2019	2032 On 06-February-20			Bond Future	9.49	94.8307	9.4942	94.8307	0.00
23/04/2019	2032 On 06-February-20	9.39	Call	Bond Future	3243	4	3243	4	0.00
23/04/2019	2032 On 06-February-20	9.40	Call	Bond Future	3276	4	3276	4	0.00
23/04/2019	2032 On 06-February-20	9.38	Call	Bond Future	3210	4	3210	4	0.00
23/04/2019	2032 On 06-February-20	9.38	Put	Bond Future	3977	4	3977	4	0.00
23/04/2019	2032 On 06-February-20	9.39	Put	Bond Future	3943	4	3943	4	0.00
23/04/2019	2032 On 06-February-20	9.40	Put	Bond Future	3908	4	3908	4	0.00
23/04/2019	2033 On 02-May-19			Bond Future	103.59	103.6134	103.5941	103.6134	2,184.00
23/04/2019	2033 On 01-August-19			Bond Future	105.51	105.5414	105.5117	105.5414	6,090.00
23/04/2019	2033 On 07-November-19			Bond Future	106.54	106.5661	106.5383	106.5661	0.00
23/04/2019	2033 On 06-February-20			Bond Future	108.65	108.6874	108.6533	108.6874	0.00
23/04/2019	2037 On 02-May-19			Bond Future	9.62	93.5829	9.6187	93.5829	38,965.00
23/04/2019	2037 On 02-May-19	9.80	Call	Bond Future	1576	2	1576	2	0.00
23/04/2019	2037 On 02-May-19	9.79	Call	Bond Future	1514	2	1514	2	0.00
23/04/2019	2037 On 02-May-19	9.81	Call	Bond Future	1639	2	1639	2	0.00
23/04/2019	2037 On 02-May-19	9.79	Put	Bond Future	189	0	189	0	0.00
23/04/2019	2037 On 02-May-19	9.80	Put	Bond Future	174	0	174	0	0.00
23/04/2019	2037 On 02-May-19	9.81	Put	Bond Future	160	0	160	0	0.00
23/04/2019	2037 On 01-August-19			Bond Future	9.69	91.0459	9.6857	91.0459	40,185.00
23/04/2019	2037 On 01-August-19	10.29	Call	Bond Future	5215	6	5215	6	0.00
23/04/2019	2037 On 01-August-19	10.31	Call	Bond Future	5331	6	5331	6	0.00
23/04/2019	2037 On 01-August-19	10.30	Call	Bond Future	5273	6	5273	6	0.00
23/04/2019	2037 On 01-August-19	10.30	Put	Bond Future	715	1	715	1	0.00
23/04/2019	2037 On 01-August-19	10.31	Put	Bond Future	702	1	702	1	0.00
23/04/2019	2037 On 01-August-19	10.29	Put	Bond Future	728	1	728	1	0.00
23/04/2019	2037 On 07-November-19			Bond Future	9.74	92.9131	9.7443	92.9131	0.00
23/04/2019	2037 On 07-November-19	9.95	Call	Bond Future	4017	5	4017	5	0.00

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23/04/2019	2037 On 07-November-19	9.97	Call	Bond Future	4107	5	4107	5	0.00
23/04/2019	2037 On 07-November-19	9.96	Call	Bond Future	4062	5	4062	5	0.00
23/04/2019	2037 On 07-November-19	9.96	Put	Bond Future	2440	2	2440	2	0.00
23/04/2019	2037 On 07-November-19	9.97	Put	Bond Future	2411	2	2411	2	0.00
23/04/2019	2037 On 07-November-19	9.95	Put	Bond Future	2470	2	2470	2	0.00
23/04/2019	2037 On 06-February-20			Bond Future	9.80	90.4818	9.7953	90.4818	0.00
23/04/2019	2037 On 06-February-20	9.68	Call	Bond Future	3717	4	3717	4	0.00
23/04/2019	2037 On 06-February-20	9.67	Call	Bond Future	3680	4	3680	4	0.00
23/04/2019	2037 On 06-February-20	9.66	Call	Bond Future	3643	4	3643	4	0.00
23/04/2019	2037 On 06-February-20	9.67	Put	Bond Future	4631	4	4631	4	0.00
23/04/2019	2037 On 06-February-20	9.66	Put	Bond Future	4671	4	4671	4	0.00
23/04/2019	2037 On 06-February-20	9.68	Put	Bond Future	4592	4	4592	4	0.00
23/04/2019	2038 On 02-May-19			Bond Future	121.43	121.4567	121.4348	121.4567	8,289.00
23/04/2019	2038 On 01-August-19			Bond Future	122.07	122.1015	122.0673	122.1015	11,535.00
23/04/2019	2038 On 07-November-19			Bond Future	124.60	124.6365	124.6046	124.6365	0.00
23/04/2019	2038 On 06-February-20			Bond Future	125.42	125.4638	125.4247	125.4638	0.00
23/04/2019	2040 On 02-May-19			Bond Future	9.70	96.9717	9.7037	96.9717	15,130.00
23/04/2019	2040 On 02-May-19	9.90	Call	Bond Future	1800	3	1800	3	0.00
23/04/2019	2040 On 02-May-19	10.20	Call	Bond Future	4045	5	4045	5	1,150.00
23/04/2019	2040 On 02-May-19	9.89	Call	Bond Future	1733	3	1733	3	0.00
23/04/2019	2040 On 02-May-19	9.60	Call	Bond Future	331	1	331	1	1,150.00
23/04/2019	2040 On 02-May-19	10.15	Call	Bond Future	3658	5	3658	5	0.00
23/04/2019	2040 On 02-May-19	9.88	Call	Bond Future	1666	2	1666	2	0.00
23/04/2019	2040 On 02-May-19	9.65	Call	Bond Future	483	1	483	1	0.00
23/04/2019	2040 On 02-May-19	9.65	Put	Bond Future	937	1	937	1	880.00
23/04/2019	2040 On 02-May-19	10.15	Put	Bond Future	16	0	16	0	880.00
23/04/2019	2040 On 02-May-19	9.89	Put	Bond Future	184	0	184	0	0.00
23/04/2019	2040 On 02-May-19	9.88	Put	Bond Future	200	0	200	0	0.00
23/04/2019	2040 On 02-May-19	10.20	Put	Bond Future	9	0	9	0	0.00
23/04/2019	2040 On 02-May-19	9.90	Put	Bond Future	169	0	169	0	0.00
23/04/2019	2040 On 02-May-19	9.60	Put	Bond Future	1211	1	1211	1	0.00
23/04/2019	2040 On 01-August-19			Bond Future	9.77	94.2467	9.7704	94.2467	24,849.00
23/04/2019	2040 On 01-August-19	10.36	Call	Bond Future	5530	6	5530	6	0.00
23/04/2019	2040 On 01-August-19	10.37	Call	Bond Future	5592	6	5592	6	0.00

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23/04/2019	2040 On 01-August-19	10.38	Call	Bond Future	5654		6	5654	6	0.00
23/04/2019	2040 On 01-August-19	10.38	Put	Bond Future	800		1	800	1	0.00
23/04/2019	2040 On 01-August-19	10.36	Put	Bond Future	829		1	829	1	0.00
23/04/2019	2040 On 01-August-19	10.37	Put	Bond Future	814		1	814	1	0.00
23/04/2019	2040 On 07-November-19			Bond Future	9.83		96.1797	9.8292	96.1797	0.00
23/04/2019	2040 On 07-November-19	10.03	Call	Bond Future	4326		5	4326	5	0.00
23/04/2019	2040 On 07-November-19	10.04	Call	Bond Future	4376		5	4376	5	0.00
23/04/2019	2040 On 07-November-19	10.05	Call	Bond Future	4425		5	4425	5	0.00
23/04/2019	2040 On 07-November-19	10.05	Put	Bond Future	2640		2	2640	2	0.00
23/04/2019	2040 On 07-November-19	10.03	Put	Bond Future	2701		2	2701	2	0.00
23/04/2019	2040 On 07-November-19	10.04	Put	Bond Future	2670		2	2670	2	0.00
23/04/2019	2040 On 06-February-20			Bond Future	9.88		93.5621	9.8805	93.5621	0.00
23/04/2019	2040 On 06-February-20	9.74	Call	Bond Future	3853		4	3853	4	0.00
23/04/2019	2040 On 06-February-20	9.76	Call	Bond Future	3932		4	3932	4	0.00
23/04/2019	2040 On 06-February-20	9.75	Call	Bond Future	3893		4	3893	4	0.00
23/04/2019	2040 On 06-February-20	9.75	Put	Bond Future	4963		5	4963	5	0.00
23/04/2019	2040 On 06-February-20	9.76	Put	Bond Future	4920		5	4920	5	0.00
23/04/2019	2040 On 06-February-20	9.74	Put	Bond Future	5006		5	5006	5	0.00
23/04/2019	2044 On 02-May-19			Bond Future	9.71		94.1937	9.7133	94.1937	21,451.00
23/04/2019	2044 On 02-May-19	9.90	Call	Bond Future	1773		3	1773	3	0.00
23/04/2019	2044 On 02-May-19	9.91	Call	Bond Future	1841		3	1841	3	0.00
23/04/2019	2044 On 02-May-19	9.92	Call	Bond Future	1911		3	1911	3	0.00
23/04/2019	2044 On 02-May-19	9.91	Put	Bond Future	173		0	173	0	0.00
23/04/2019	2044 On 02-May-19	9.92	Put	Bond Future	159		0	159	0	0.00
23/04/2019	2044 On 02-May-19	9.90	Put	Bond Future	188		0	188	0	0.00
23/04/2019	2044 On 01-August-19			Bond Future	9.78		91.5428	9.7768	91.5428	18,896.00
23/04/2019	2044 On 01-August-19	10.39	Call	Bond Future	5791		7	5791	7	0.00
23/04/2019	2044 On 01-August-19	10.53	Call	Bond Future	6682		7	6682	7	0.00
23/04/2019	2044 On 01-August-19	9.86	Call	Bond Future	2791		3	2791	3	100.00
23/04/2019	2044 On 01-August-19	10.40	Call	Bond Future	5853		7	5853	7	0.00
23/04/2019	2044 On 01-August-19	9.36	Call	Bond Future	926		1	926	1	100.00
23/04/2019	2044 On 01-August-19	10.38	Call	Bond Future	5728		6	5728	6	0.00
23/04/2019	2044 On 01-August-19	10.38	Put	Bond Future	830		1	830	1	0.00
23/04/2019	2044 On 01-August-19	9.36	Put	Bond Future	4591		4	4591	4	0.00

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23/04/2019	2044 On 01-August-19	10.53	Put	Bond Future	636	1	636	1	100.00
23/04/2019	2044 On 01-August-19	10.40	Put	Bond Future	801	1	801	1	0.00
23/04/2019	2044 On 01-August-19	9.86	Put	Bond Future	2088	2	2088	2	0.00
23/04/2019	2044 On 01-August-19	10.39	Put	Bond Future	816	1	816	1	0.00
23/04/2019	2044 On 07-November-19			Bond Future	9.83	93.4203	9.8327	93.4203	0.00
23/04/2019	2044 On 07-November-19	10.06	Call	Bond Future	4566	5	4566	5	0.00
23/04/2019	2044 On 07-November-19	10.07	Call	Bond Future	4617	5	4617	5	0.00
23/04/2019	2044 On 07-November-19	10.05	Call	Bond Future	4516	5	4516	5	0.00
23/04/2019	2044 On 07-November-19	10.05	Put	Bond Future	2717	2	2717	2	0.00
23/04/2019	2044 On 07-November-19	10.06	Put	Bond Future	2686	2	2686	2	0.00
23/04/2019	2044 On 07-November-19	10.07	Put	Bond Future	2656	2	2656	2	0.00
23/04/2019	2044 On 06-February-20			Bond Future	9.88	90.8737	9.8813	90.8737	0.00
23/04/2019	2044 On 06-February-20	9.77	Call	Bond Future	4073	5	4073	5	0.00
23/04/2019	2044 On 06-February-20	9.76	Call	Bond Future	4032	5	4032	5	0.00
23/04/2019	2044 On 06-February-20	9.78	Call	Bond Future	4114	5	4114	5	0.00
23/04/2019	2044 On 06-February-20	9.76	Put	Bond Future	5053	5	5053	5	0.00
23/04/2019	2044 On 06-February-20	9.78	Put	Bond Future	4965	5	4965	5	0.00
23/04/2019	2044 On 06-February-20	9.77	Put	Bond Future	5009	5	5009	5	0.00
23/04/2019	2046 On 02-May-19			Bond Future	112.99	113.0142	112.9939	113.0142	11,310.00
23/04/2019	2046 On 01-August-19			Bond Future	115.09	115.1173	115.0856	115.1173	10,737.00
23/04/2019	2046 On 07-November-19			Bond Future	115.76	115.7923	115.7627	115.7923	0.00
23/04/2019	2046 On 06-February-20			Bond Future	118.06	118.0974	118.0610	118.0974	0.00
23/04/2019	2050 On 02-May-19			Bond Future	119.72	119.3744	119.7211	119.3744	7,487.00
23/04/2019	2050 On 01-August-19			Bond Future	120.15	119.8046	120.1460	119.8046	10,893.00
23/04/2019	2050 On 07-November-19			Bond Future	122.64	122.2917	122.6432	122.2917	0.00
23/04/2019	2050 On 06-February-20			Bond Future	123.24	122.8894	123.2414	122.8894	0.00
23/04/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	AL37 On 02-May-19			Index Future	632.24	634.1190	632.2420	634.1190	0.00
23/04/2019	AL37 On 01-August-19			Index Future	643.78	645.7650	643.7830	645.7650	0.00
23/04/2019	AL37 On 07-November-19			Index Future	656.99	659.0070	656.9940	659.0070	0.00
23/04/2019	AL37 On 06-February-20			Index Future	669.88	671.9740	669.8830	671.9740	0.00
23/04/2019	AL7T On 02-May-19			Index Future	734.31	738.3840	734.3140	738.3840	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
23/04/2019	AL7T On 01-August-19			Index Future	747.72	751.9460	747.7180	751.9460	0.00
23/04/2019	AL7T On 07-November-19			Index Future	763.06	767.3640	763.0620	767.3640	0.00
23/04/2019	AL7T On 06-February-20			Index Future	778.03	782.4640	778.0310	782.4640	0.00
23/04/2019	ALBI On 02-May-19			Index Future	664.76	669.2970	664.7590	669.2970	418.00
23/04/2019	ALBI On 01-August-19			Index Future	676.89	681.5900	676.8940	681.5900	842.00
23/04/2019	ALBI On 07-November-19			Index Future	690.78	695.5660	690.7840	695.5660	0.00
23/04/2019	ALBI On 06-February-20			Index Future	704.34	709.2530	704.3360	709.2530	0.00
23/04/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/04/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	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
23/04/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2019	ES33 On 02-May-19			Bond Future	10.79	77.9178	10.7883	77.9178	0.00
23/04/2019	ES33 On 01-August-19			Bond Future	10.89	79.3483	10.8944	79.3483	350.00
23/04/2019	ES33 On 07-November-19			Bond Future	11.00	77.1799	11.0045	77.1799	0.00
23/04/2019	ES33 On 06-February-20			Bond Future	11.11	78.6993	11.1059	78.6993	0.00
23/04/2019	ES42 On 02-May-19			Bond Future	11.06	79.8069	11.0580	79.8069	0.00
23/04/2019	ES42 On 01-August-19			Bond Future	11.16	81.2722	11.1620	81.2722	4,919.00
23/04/2019	ES42 On 07-November-19			Bond Future	11.27	78.6725	11.2703	78.6725	0.00
23/04/2019	ES42 On 06-February-20			Bond Future	11.37	80.2215	11.3660	80.2215	0.00
23/04/2019	GOVI On 02-May-19			GOVI	658.34	662.9900	658.3430	662.9900	134.00
23/04/2019	GOVI On 02-May-19	647.88	Call	GOVI	104630	15	104630	15	0.00
23/04/2019	GOVI On 02-May-19	647.87	Call	GOVI	104730	15	104730	15	0.00
23/04/2019	GOVI On 02-May-19	647.86	Call	GOVI	104830	15	104830	15	0.00
23/04/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
23/04/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
23/04/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
23/04/2019	GOVI On 01-August-19			GOVI	670.36	675.1670	670.3610	675.1670	388.00
23/04/2019	GOVI On 01-August-19	638.69	Call	GOVI	316710	36	316710	36	0.00
23/04/2019	GOVI On 01-August-19	638.68	Call	GOVI	316810	36	316810	36	0.00
23/04/2019	GOVI On 01-August-19	638.67	Call	GOVI	316910	36	316910	36	0.00
23/04/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
23/04/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
23/04/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
23/04/2019	GOVI On 07-November-19			GOVI	684.12	689.0110	684.1170	689.0110	0.00
23/04/2019	GOVI On 07-November-19	672.90	Call	GOVI	112170	16	112170	16	0.00
23/04/2019	GOVI On 07-November-19	672.91	Call	GOVI	112070	16	112070	16	0.00
23/04/2019	GOVI On 07-November-19	672.92	Call	GOVI	111970	16	111970	16	0.00
23/04/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
23/04/2019	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
23/04/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
23/04/2019	GOVI On 06-February-20			GOVI	697.54	702.5690	697.5380	702.5690	0.00
23/04/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
23/04/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
23/04/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
23/04/2019	GOVI On 06-February-20	703.13	Put	GOVI	55920	1	55920	1	0.00
23/04/2019	GOVI On 06-February-20	703.15	Put	GOVI	56120	1	56120	1	0.00
23/04/2019	GOVI On 06-February-20	703.14	Put	GOVI	56020	1	56020	1	0.00
23/04/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/04/2019	IGOV On 02-May-19			Index Future	257.73	257.7570	257.7280	257.7570	235.00
23/04/2019	IGOV On 01-August-19			Index Future	262.50	262.5550	262.4960	262.5550	799.00
23/04/2019	IGOV On 07-November-19			Index Future	267.95	268.0060	267.9500	268.0060	0.00
23/04/2019	IGOV On 06-February-20			Index Future	273.27	273.3410	273.2680	273.3410	0.00
23/04/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
23/04/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
23/04/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
23/04/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
23/04/2019	IS02 On 20-December-19			Interest Rate Swap	102.80	102.7900	102.8000	102.7900	0.00
23/04/2019	IS02 On 23-March-20			Interest Rate Swap	98.77	98.7600	98.7700	98.7600	0.00
23/04/2019	IS02 On 22-June-20			Interest Rate Swap	102.32	102.2900	102.3200	102.2900	0.00
23/04/2019	IS02 On 21-September-20			Interest Rate Swap	99.27	99.2400	99.2700	99.2400	0.00
23/04/2019	IS05 On 17-December-20			Interest Rate Swap	96.02	95.9900	96.0200	95.9900	0.00
23/04/2019	IS05 On 16-March-21			Interest Rate Swap	95.15	95.1100	95.1500	95.1100	0.00
23/04/2019	IS05 On 15-June-21			Interest Rate Swap	94.24	94.1900	94.2400	94.1900	0.00
23/04/2019	IS05 On 21-September-21			Interest Rate Swap	94.30	94.2200	94.3000	94.2200	0.00
23/04/2019	IS05 On 21-December-21			Interest Rate Swap	96.39	96.3000	96.3900	96.3000	51.00
23/04/2019	IS05 On 15-March-22			Interest Rate Swap	96.44	96.3300	96.4400	96.3300	0.00
23/04/2019	IS05 On 21-June-22			Interest Rate Swap	97.54	97.4100	97.5400	97.4100	0.00
23/04/2019	IS05 On 20-September-22			Interest Rate Swap	101.41	101.2500	101.4100	101.2500	0.00
23/04/2019	IS05 On 20-December-22			Interest Rate Swap	102.60	102.4200	102.6000	102.4200	0.00
23/04/2019	IS05 On 22-March-23			Interest Rate Swap	95.88	95.6700	95.8800	95.6700	0.00
23/04/2019	IS05 On 20-June-23			Interest Rate Swap	101.89	101.6600	101.8900	101.6600	0.00
23/04/2019	IS05 On 19-September-23			Interest Rate Swap	97.31	97.0600	97.3100	97.0600	0.00
23/04/2019	IS10 On 17-December-25			Interest Rate Swap	93.57	93.1800	93.5700	93.1800	0.00

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23/04/2019	IS10 On 16-March-26			Interest Rate Swap	90.52	90.1200	90.5200	90.1200	0.00
23/04/2019	IS10 On 15-June-26			Interest Rate Swap	89.22	88.8000	89.2200	88.8000	0.00
23/04/2019	IS10 On 21-September-26			Interest Rate Swap	91.37	90.9500	91.3700	90.9500	0.00
23/04/2019	IS10 On 21-December-26			Interest Rate Swap	95.18	94.7600	95.1800	94.7600	0.00
23/04/2019	IS10 On 15-March-27			Interest Rate Swap	93.72	93.3000	93.7200	93.3000	0.00
23/04/2019	IS10 On 21-June-27			Interest Rate Swap	95.79	95.3700	95.7900	95.3700	0.00
23/04/2019	IS10 On 20-September-27			Interest Rate Swap	101.27	100.8500	101.2700	100.8500	0.00
23/04/2019	IS10 On 20-December-27			Interest Rate Swap	101.62	101.2000	101.6200	101.2000	0.00
23/04/2019	IS10 On 22-March-28			Interest Rate Swap	95.06	94.6200	95.0600	94.6200	0.00
23/04/2019	IS10 On 20-June-28			Interest Rate Swap	102.31	101.8700	102.3100	101.8700	0.00
23/04/2019	IS10 On 19-September-28			Interest Rate Swap	95.82	95.3500	95.8200	95.3500	0.00
23/04/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/04/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/04/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
23/04/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
23/04/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
23/04/2019	R023 On 02-May-19			Bond Future	7.73	101.7612	7.7296	101.7612	24,229.00
23/04/2019	R023 On 02-May-19	8.46	Call	Bond Future	2343	3	2343	3	0.00
23/04/2019	R023 On 02-May-19	8.45	Call	Bond Future	2311	3	2311	3	0.00
23/04/2019	R023 On 02-May-19	8.44	Call	Bond Future	2279	3	2279	3	0.00
23/04/2019	R023 On 02-May-19	8.45	Put	Bond Future	0	0	0	0	0.00
23/04/2019	R023 On 02-May-19	8.44	Put	Bond Future	0	0	0	0	0.00
23/04/2019	R023 On 02-May-19	8.46	Put	Bond Future	0	0	0	0	0.00
23/04/2019	R023 On 01-August-19			Bond Future	7.75	103.6295	7.7517	103.6295	46,653.00
23/04/2019	R023 On 01-August-19	8.93	Call	Bond Future	3567	4	3567	4	0.00
23/04/2019	R023 On 01-August-19	8.95	Call	Bond Future	3624	4	3624	4	0.00
23/04/2019	R023 On 01-August-19	8.94	Call	Bond Future	3596	4	3596	4	0.00
23/04/2019	R023 On 01-August-19	8.94	Put	Bond Future	31	0	31	0	0.00
23/04/2019	R023 On 01-August-19	8.95	Put	Bond Future	30	0	30	0	0.00
23/04/2019	R023 On 01-August-19	8.93	Put	Bond Future	33	0	33	0	0.00
23/04/2019	R023 On 07-November-19			Bond Future	7.76	101.8204	7.7581	101.8204	0.00
23/04/2019	R023 On 07-November-19	7.98	Call	Bond Future	1311	2	1311	2	0.00
23/04/2019	R023 On 07-November-19	7.99	Call	Bond Future	1331	2	1331	2	0.00
23/04/2019	R023 On 07-November-19	8.00	Call	Bond Future	1350	2	1350	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
23/04/2019	R023 On 07-November-19	8.00	Put	Bond Future	660	1	660	1	0.00
23/04/2019	R023 On 07-November-19	7.99	Put	Bond Future	669	1	669	1	0.00
23/04/2019	R023 On 07-November-19	7.98	Put	Bond Future	678	1	678	1	0.00
23/04/2019	R023 On 06-February-20			Bond Future	7.75	103.8244	7.7463	103.8244	0.00
23/04/2019	R023 On 06-February-20	7.52	Call	Bond Future	752	1	752	1	0.00
23/04/2019	R023 On 06-February-20	7.54	Call	Bond Future	778	1	778	1	0.00
23/04/2019	R023 On 06-February-20	7.53	Call	Bond Future	765	1	765	1	0.00
23/04/2019	R023 On 06-February-20	7.53	Put	Bond Future	1344	1	1344	1	0.00
23/04/2019	R023 On 06-February-20	7.54	Put	Bond Future	1331	1	1331	1	0.00
23/04/2019	R023 On 06-February-20	7.52	Put	Bond Future	1358	1	1358	1	0.00
23/04/2019	R035 On 02-May-19			Bond Future	9.54	96.9958	9.5382	96.9958	48,826.00
23/04/2019	R035 On 02-May-19	9.74	Call	Bond Future	1700	2	1700	2	0.00
23/04/2019	R035 On 02-May-19	9.75	Call	Bond Future	1763	2	1763	2	0.00
23/04/2019	R035 On 02-May-19	9.73	Call	Bond Future	1637	2	1637	2	0.00
23/04/2019	R035 On 02-May-19	9.73	Put	Bond Future	165	0	165	0	0.00
23/04/2019	R035 On 02-May-19	9.75	Put	Bond Future	140	0	140	0	0.00
23/04/2019	R035 On 02-May-19	9.74	Put	Bond Future	152	0	152	0	0.00
23/04/2019	R035 On 01-August-19			Bond Future	9.60	98.7766	9.6015	98.7766	51,683.00
23/04/2019	R035 On 01-August-19	10.24	Call	Bond Future	5420	6	5420	6	0.00
23/04/2019	R035 On 01-August-19	10.23	Call	Bond Future	5362	6	5362	6	0.00
23/04/2019	R035 On 01-August-19	10.22	Call	Bond Future	5304	6	5304	6	0.00
23/04/2019	R035 On 01-August-19	10.23	Put	Bond Future	727	1	727	1	0.00
23/04/2019	R035 On 01-August-19	10.22	Put	Bond Future	740	1	740	1	0.00
23/04/2019	R035 On 01-August-19	10.24	Put	Bond Future	714	1	714	1	0.00
23/04/2019	R035 On 07-November-19			Bond Future	9.66	96.2970	9.6649	96.2970	0.00
23/04/2019	R035 On 07-November-19	9.87	Call	Bond Future	3927	4	3927	4	0.00
23/04/2019	R035 On 07-November-19	9.88	Call	Bond Future	3972	4	3972	4	0.00
23/04/2019	R035 On 07-November-19	9.89	Call	Bond Future	4017	5	4017	5	0.00
23/04/2019	R035 On 07-November-19	9.87	Put	Bond Future	2399	2	2399	2	0.00
23/04/2019	R035 On 07-November-19	9.89	Put	Bond Future	2341	2	2341	2	0.00
23/04/2019	R035 On 07-November-19	9.88	Put	Bond Future	2370	2	2370	2	0.00
23/04/2019	R035 On 06-February-20			Bond Future	9.72	98.1925	9.7210	98.1925	0.00
23/04/2019	R035 On 06-February-20	9.61	Call	Bond Future	3635	4	3635	4	0.00
23/04/2019	R035 On 06-February-20	9.60	Call	Bond Future	3599	4	3599	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
23/04/2019	R035 On 06-February-20	9.59	Call	Bond Future	3562	4	3562	4	0.00
23/04/2019	R035 On 06-February-20	9.59	Put	Bond Future	4544	4	4544	4	0.00
23/04/2019	R035 On 06-February-20	9.61	Put	Bond Future	4466	4	4466	4	0.00
23/04/2019	R035 On 06-February-20	9.60	Put	Bond Future	4505	4	4505	4	0.00
23/04/2019	R186 On 02-May-19			Bond Future	8.55	115.2370	8.5479	115.2370	74,107.00
23/04/2019	R186 On 02-May-19	9.03	Call	Bond Future	2800	3	2800	3	0.00
23/04/2019	R186 On 02-May-19	8.65	Call	Bond Future	809	1	809	1	3,250.00
23/04/2019	R186 On 02-May-19	9.02	Call	Bond Future	2744	3	2744	3	0.00
23/04/2019	R186 On 02-May-19	9.75	Call	Bond Future	6806	7	6806	7	0.00
23/04/2019	R186 On 02-May-19	10.07	Call	Bond Future	8525	9	8525	9	0.00
23/04/2019	R186 On 02-May-19	8.80	Call	Bond Future	1527	2	1527	2	7,500.00
23/04/2019	R186 On 02-May-19	9.05	Call	Bond Future	2914	3	2914	3	0.00
23/04/2019	R186 On 02-May-19	8.70	Call	Bond Future	1029	2	1029	2	200.00
23/04/2019	R186 On 02-May-19	9.20	Call	Bond Future	3762	4	3762	4	90.00
23/04/2019	R186 On 02-May-19	8.62	Call	Bond Future	689	1	689	1	90.00
23/04/2019	R186 On 02-May-19	8.50	Call	Bond Future	312	1	312	1	7,000.00
23/04/2019	R186 On 02-May-19	9.00	Call	Bond Future	2631	3	2631	3	7,000.00
23/04/2019	R186 On 02-May-19	10.02	Call	Bond Future	8259	9	8259	9	0.00
23/04/2019	R186 On 02-May-19	9.01	Call	Bond Future	2687	3	2687	3	0.00
23/04/2019	R186 On 02-May-19	9.30	Call	Bond Future	4323	5	4323	5	200.00
23/04/2019	R186 On 02-May-19	9.96	Call	Bond Future	7938	8	7938	8	0.00
23/04/2019	R186 On 02-May-19	9.25	Call	Bond Future	4043	5	4043	5	3,250.00
23/04/2019	R186 On 02-May-19	8.90	Call	Bond Future	2069	3	2069	3	0.00
23/04/2019	R186 On 02-May-19	9.20	Put	Bond Future	0	0	0	0	0.00
23/04/2019	R186 On 02-May-19	9.75	Put	Bond Future	0	0	0	0	7,000.00
23/04/2019	R186 On 02-May-19	10.02	Put	Bond Future	0	0	0	0	3,250.00
23/04/2019	R186 On 02-May-19	10.07	Put	Bond Future	0	0	0	0	200.00
23/04/2019	R186 On 02-May-19	9.02	Put	Bond Future	4	0	4	0	0.00
23/04/2019	R186 On 02-May-19	8.80	Put	Bond Future	53	0	53	0	0.00
23/04/2019	R186 On 02-May-19	9.00	Put	Bond Future	5	0	5	0	7,500.00
23/04/2019	R186 On 02-May-19	8.50	Put	Bond Future	595	0	595	0	0.00
23/04/2019	R186 On 02-May-19	8.62	Put	Bond Future	265	0	265	0	0.00
23/04/2019	R186 On 02-May-19	9.30	Put	Bond Future	0	0	0	0	0.00
23/04/2019	R186 On 02-May-19	9.05	Put	Bond Future	3	0	3	0	3,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2019	R186 On 02-May-19	8.90	Put	Bond Future	18	0	18	0	4,000.00
23/04/2019	R186 On 02-May-19	8.70	Put	Bond Future	137	0	137	0	0.00
23/04/2019	R186 On 02-May-19	9.96	Put	Bond Future	0	0	0	0	90.00
23/04/2019	R186 On 02-May-19	9.25	Put	Bond Future	0	0	0	0	0.00
23/04/2019	R186 On 02-May-19	8.65	Put	Bond Future	209	0	209	0	4,100.00
23/04/2019	R186 On 02-May-19	9.01	Put	Bond Future	5	0	5	0	0.00
23/04/2019	R186 On 02-May-19	9.03	Put	Bond Future	4	0	4	0	0.00
23/04/2019	R186 On 01-August-19			Bond Future	8.60	112.0541	8.6032	112.0541	54,474.00
23/04/2019	R186 On 01-August-19	8.30	Call	Bond Future	751	1	751	1	6,000.00
23/04/2019	R186 On 01-August-19	9.05	Call	Bond Future	3150	4	3150	4	6,000.00
23/04/2019	R186 On 01-August-19	9.52	Call	Bond Future	5328	6	5328	6	0.00
23/04/2019	R186 On 01-August-19	8.38	Call	Bond Future	917	1	917	1	0.00
23/04/2019	R186 On 01-August-19	9.54	Call	Bond Future	5424	6	5424	6	0.00
23/04/2019	R186 On 01-August-19	8.70	Call	Bond Future	1803	2	1803	2	0.00
23/04/2019	R186 On 01-August-19	9.22	Call	Bond Future	3905	4	3905	4	0.00
23/04/2019	R186 On 01-August-19	9.53	Call	Bond Future	5376	6	5376	6	0.00
23/04/2019	R186 On 01-August-19	10.08	Call	Bond Future	8098	9	8098	9	0.00
23/04/2019	R186 On 01-August-19	8.38	Put	Bond Future	2205	2	2205	2	0.00
23/04/2019	R186 On 01-August-19	8.70	Put	Bond Future	1250	1	1250	1	6,200.00
23/04/2019	R186 On 01-August-19	9.54	Put	Bond Future	222	0	222	0	0.00
23/04/2019	R186 On 01-August-19	9.53	Put	Bond Future	228	0	228	0	0.00
23/04/2019	R186 On 01-August-19	9.22	Put	Bond Future	444	0	444	0	0.00
23/04/2019	R186 On 01-August-19	10.08	Put	Bond Future	42	0	42	0	6,000.00
23/04/2019	R186 On 01-August-19	9.52	Put	Bond Future	234	0	234	0	0.00
23/04/2019	R186 On 01-August-19	9.05	Put	Bond Future	628	1	628	1	0.00
23/04/2019	R186 On 01-August-19	8.30	Put	Bond Future	2506	2	2506	2	0.00
23/04/2019	R186 On 07-November-19			Bond Future	8.65	114.3519	8.6489	114.3519	0.00
23/04/2019	R186 On 07-November-19	8.73	Call	Bond Future	2372	3	2372	3	0.00
23/04/2019	R186 On 07-November-19	8.94	Call	Bond Future	3097	3	3097	3	0.00
23/04/2019	R186 On 07-November-19	8.23	Call	Bond Future	1076	1	1076	1	5,000.00
23/04/2019	R186 On 07-November-19	8.96	Call	Bond Future	3170	4	3170	4	0.00
23/04/2019	R186 On 07-November-19	8.95	Call	Bond Future	3134	4	3134	4	0.00
23/04/2019	R186 On 07-November-19	8.96	Put	Bond Future	1461	1	1461	1	0.00
23/04/2019	R186 On 07-November-19	8.23	Put	Bond Future	3432	3	3432	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
23/04/2019	R186 On 07-November-19	8.95	Put	Bond Future	1479	1	1479	1	0.00
23/04/2019	R186 On 07-November-19	8.73	Put	Bond Future	1923	2	1923	2	5,000.00
23/04/2019	R186 On 07-November-19	8.94	Put	Bond Future	1497	1	1497	1	0.00
23/04/2019	R186 On 06-February-20			Bond Future	8.68	111.2941	8.6827	111.2941	0.00
23/04/2019	R186 On 06-February-20	8.55	Call	Bond Future	2218	3	2218	3	0.00
23/04/2019	R186 On 06-February-20	8.57	Call	Bond Future	2276	3	2276	3	0.00
23/04/2019	R186 On 06-February-20	8.56	Call	Bond Future	2247	3	2247	3	0.00
23/04/2019	R186 On 06-February-20	8.56	Put	Bond Future	2910	3	2910	3	0.00
23/04/2019	R186 On 06-February-20	8.57	Put	Bond Future	2885	3	2885	3	0.00
23/04/2019	R186 On 06-February-20	8.55	Put	Bond Future	2936	3	2936	3	0.00
23/04/2019	R197 On 02-May-19			Bond Future	303.23	302.6747	303.2271	302.6747	2,462.00
23/04/2019	R197 On 01-August-19			Bond Future	301.39	300.8573	301.3910	300.8573	2,500.00
23/04/2019	R197 On 07-November-19			Bond Future	307.66	307.1031	307.6554	307.1031	0.00
23/04/2019	R197 On 06-February-20			Bond Future	306.12	305.5698	306.1167	305.5698	0.00
23/04/2019	R202 On 02-May-19			Bond Future	235.98	236.0228	235.9790	236.0228	7,085.00
23/04/2019	R202 On 01-August-19			Bond Future	236.39	236.4576	236.3904	236.4576	9,346.00
23/04/2019	R202 On 07-November-19			Bond Future	241.30	241.3666	241.3039	241.3666	0.00
23/04/2019	R202 On 06-February-20			Bond Future	242.03	242.1095	242.0327	242.1095	0.00
23/04/2019	R207 On 02-May-19			Bond Future	6.77	102.5841	6.7658	102.5841	2,550.00
23/04/2019	R207 On 02-May-19	7.61	Call	Bond Future	561	1	561	1	0.00
23/04/2019	R207 On 02-May-19	7.63	Call	Bond Future	574	1	574	1	0.00
23/04/2019	R207 On 02-May-19	7.62	Call	Bond Future	568	1	568	1	0.00
23/04/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
23/04/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
23/04/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
23/04/2019	R207 On 01-August-19			Bond Future	6.36	100.8265	6.3557	100.8265	4,328.00
23/04/2019	R207 On 01-August-19	7.33	Call	Bond Future	424	0	424	0	0.00
23/04/2019	R207 On 01-August-19	7.34	Call	Bond Future	428	0	428	0	0.00
23/04/2019	R207 On 01-August-19	7.35	Call	Bond Future	432	0	432	0	0.00
23/04/2019	R207 On 01-August-19	7.35	Put	Bond Future	2	0	2	0	0.00
23/04/2019	R207 On 01-August-19	7.33	Put	Bond Future	2	0	2	0	0.00
23/04/2019	R207 On 01-August-19	7.34	Put	Bond Future	2	0	2	0	0.00
23/04/2019	R207 On 07-November-19			Bond Future	4.29	102.8941	4.2899	102.8941	0.00
23/04/2019	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
23/04/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
23/04/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
23/04/2019	R207 On 07-November-19	2.06	Put	Bond Future	401	0	401	0	0.00
23/04/2019	R207 On 07-November-19	2.07	Put	Bond Future	399	0	399	0	0.00
23/04/2019	R207 On 07-November-19	2.08	Put	Bond Future	397	0	397	0	0.00
23/04/2019	R208 On 02-May-19			Bond Future	6.87	100.5811	6.8700	100.5811	6,981.00
23/04/2019	R208 On 02-May-19	8.02	Call	Bond Future	1988	2	1988	2	0.00
23/04/2019	R208 On 02-May-19	8.04	Call	Bond Future	2022	2	2022	2	0.00
23/04/2019	R208 On 02-May-19	8.03	Call	Bond Future	2005	2	2005	2	0.00
23/04/2019	R208 On 02-May-19	8.02	Put	Bond Future	0	0	0	0	0.00
23/04/2019	R208 On 02-May-19	8.04	Put	Bond Future	0	0	0	0	0.00
23/04/2019	R208 On 02-May-19	8.03	Put	Bond Future	0	0	0	0	0.00
23/04/2019	R208 On 01-August-19			Bond Future	6.78	102.4277	6.7833	102.4277	10,859.00
23/04/2019	R208 On 01-August-19	8.17	Call	Bond Future	2105	2	2105	2	0.00
23/04/2019	R208 On 01-August-19	8.16	Call	Bond Future	2090	2	2090	2	0.00
23/04/2019	R208 On 01-August-19	8.15	Call	Bond Future	2076	2	2076	2	0.00
23/04/2019	R208 On 01-August-19	8.15	Put	Bond Future	3	0	3	0	0.00
23/04/2019	R208 On 01-August-19	8.17	Put	Bond Future	3	0	3	0	0.00
23/04/2019	R208 On 01-August-19	8.16	Put	Bond Future	3	0	3	0	0.00
23/04/2019	R208 On 07-November-19			Bond Future	6.59	101.1226	6.5894	101.1226	0.00
23/04/2019	R208 On 07-November-19	6.84	Call	Bond Future	506	1	506	1	0.00
23/04/2019	R208 On 07-November-19	6.83	Call	Bond Future	496	1	496	1	0.00
23/04/2019	R208 On 07-November-19	6.82	Call	Bond Future	486	1	486	1	0.00
23/04/2019	R208 On 07-November-19	6.83	Put	Bond Future	183	0	183	0	0.00
23/04/2019	R208 On 07-November-19	6.82	Put	Bond Future	185	0	185	0	0.00
23/04/2019	R208 On 07-November-19	6.84	Put	Bond Future	179	0	179	0	0.00
23/04/2019	R208 On 06-February-20			Bond Future	6.27	103.1129	6.2738	103.1129	0.00
23/04/2019	R208 On 06-February-20	6.12	Call	Bond Future	234	0	234	0	0.00
23/04/2019	R208 On 06-February-20	6.13	Call	Bond Future	240	0	240	0	0.00
23/04/2019	R208 On 06-February-20	6.14	Call	Bond Future	244	0	244	0	0.00
23/04/2019	R208 On 06-February-20	6.14	Put	Bond Future	390	0	390	0	0.00
23/04/2019	R208 On 06-February-20	6.12	Put	Bond Future	401	0	401	0	0.00
23/04/2019	R208 On 06-February-20	6.13	Put	Bond Future	396	0	396	0	0.00
23/04/2019	R209 On 02-May-19			Bond Future	9.48	74.3238	9.4824	74.3238	29,591.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2019	R209 On 02-May-19	9.69	Call	Bond Future	1486	2	1486	2	0.00
23/04/2019	R209 On 02-May-19	10.50	Call	Bond Future	6332	7	6332	7	0.00
23/04/2019	R209 On 02-May-19	10.71	Call	Bond Future	7537	8	7537	8	0.00
23/04/2019	R209 On 02-May-19	9.70	Call	Bond Future	1541	2	1541	2	0.00
23/04/2019	R209 On 02-May-19	9.95	Call	Bond Future	3025	4	3025	4	760.00
23/04/2019	R209 On 02-May-19	9.68	Call	Bond Future	1432	2	1432	2	0.00
23/04/2019	R209 On 02-May-19	9.35	Call	Bond Future	211	1	211	1	760.00
23/04/2019	R209 On 02-May-19	9.68	Put	Bond Future	135	0	135	0	0.00
23/04/2019	R209 On 02-May-19	9.35	Put	Bond Future	1099	1	1099	1	0.00
23/04/2019	R209 On 02-May-19	10.50	Put	Bond Future	0	0	0	0	11,560.00
23/04/2019	R209 On 02-May-19	10.71	Put	Bond Future	0	0	0	0	760.00
23/04/2019	R209 On 02-May-19	9.95	Put	Bond Future	10	0	10	0	0.00
23/04/2019	R209 On 02-May-19	9.69	Put	Bond Future	125	0	125	0	0.00
23/04/2019	R209 On 02-May-19	9.70	Put	Bond Future	114	0	114	0	0.00
23/04/2019	R209 On 01-August-19			Bond Future	9.54	75.6883	9.5386	75.6883	80,246.00
23/04/2019	R209 On 01-August-19	10.15	Call	Bond Future	4508	5	4508	5	0.00
23/04/2019	R209 On 01-August-19	9.30	Call	Bond Future	1158	1	1158	1	7,560.00
23/04/2019	R209 On 01-August-19	10.17	Call	Bond Future	4607	5	4607	5	0.00
23/04/2019	R209 On 01-August-19	10.46	Call	Bond Future	6079	7	6079	7	0.00
23/04/2019	R209 On 01-August-19	9.80	Call	Bond Future	2885	3	2885	3	7,560.00
23/04/2019	R209 On 01-August-19	10.16	Call	Bond Future	4557	5	4557	5	0.00
23/04/2019	R209 On 01-August-19	10.46	Put	Bond Future	370	0	370	0	7,560.00
23/04/2019	R209 On 01-August-19	9.30	Put	Bond Future	2752	2	2752	2	0.00
23/04/2019	R209 On 01-August-19	9.80	Put	Bond Future	1195	1	1195	1	0.00
23/04/2019	R209 On 01-August-19	10.16	Put	Bond Future	632	1	632	1	0.00
23/04/2019	R209 On 01-August-19	10.15	Put	Bond Future	643	1	643	1	0.00
23/04/2019	R209 On 01-August-19	10.17	Put	Bond Future	621	1	621	1	0.00
23/04/2019	R209 On 07-November-19			Bond Future	9.59	74.0872	9.5920	74.0872	0.00
23/04/2019	R209 On 07-November-19	9.80	Call	Bond Future	3476	4	3476	4	0.00
23/04/2019	R209 On 07-November-19	9.82	Call	Bond Future	3555	4	3555	4	0.00
23/04/2019	R209 On 07-November-19	9.81	Call	Bond Future	3516	4	3516	4	0.00
23/04/2019	R209 On 07-November-19	9.81	Put	Bond Future	2118	2	2118	2	0.00
23/04/2019	R209 On 07-November-19	9.82	Put	Bond Future	2094	2	2094	2	0.00
23/04/2019	R209 On 07-November-19	9.80	Put	Bond Future	2142	2	2142	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
23/04/2019	R209 On 06-February-20			Bond Future	9.64	75.5455	9.6368	75.5455	0.00
23/04/2019	R209 On 06-February-20	9.51	Call	Bond Future	3093	3	3093	3	0.00
23/04/2019	R209 On 06-February-20	9.52	Call	Bond Future	3124	4	3124	4	0.00
23/04/2019	R209 On 06-February-20	9.50	Call	Bond Future	3061	3	3061	3	0.00
23/04/2019	R209 On 06-February-20	9.50	Put	Bond Future	3950	4	3950	4	0.00
23/04/2019	R209 On 06-February-20	9.51	Put	Bond Future	3916	4	3916	4	0.00
23/04/2019	R209 On 06-February-20	9.52	Put	Bond Future	3882	4	3882	4	0.00
23/04/2019	R210 On 02-May-19			Bond Future	186.51	186.5439	186.5091	186.5439	2,251.00
23/04/2019	R210 On 01-August-19			Bond Future	189.96	190.0151	189.9615	190.0151	2,142.00
23/04/2019	R210 On 07-November-19			Bond Future	191.31	191.3604	191.3103	191.3604	0.00
23/04/2019	R210 On 06-February-20			Bond Future	195.11	195.1697	195.1084	195.1697	0.00
23/04/2019	R212 On 02-May-19			Bond Future	157.89	157.9238	157.8922	157.9238	7,946.00
23/04/2019	R212 On 01-August-19			Bond Future	158.63	158.6746	158.6272	158.6746	1,526.00
23/04/2019	R212 On 07-November-19			Bond Future	161.92	161.9688	161.9244	161.9688	0.00
23/04/2019	R212 On 06-February-20			Bond Future	162.90	162.9534	162.8994	162.9534	0.00
23/04/2019	R213 On 02-May-19			Bond Future	9.21	86.1483	9.2127	86.1483	16,712.00
23/04/2019	R213 On 02-May-19	9.50	Call	Bond Future	1846	2	1846	2	0.00
23/04/2019	R213 On 02-May-19	9.49	Call	Bond Future	1790	2	1790	2	0.00
23/04/2019	R213 On 02-May-19	9.48	Call	Bond Future	1734	2	1734	2	0.00
23/04/2019	R213 On 02-May-19	9.49	Put	Bond Future	56	0	56	0	0.00
23/04/2019	R213 On 02-May-19	9.48	Put	Bond Future	62	0	62	0	0.00
23/04/2019	R213 On 02-May-19	9.50	Put	Bond Future	51	0	51	0	0.00
23/04/2019	R213 On 01-August-19			Bond Future	9.27	87.7299	9.2710	87.7299	15,727.00
23/04/2019	R213 On 01-August-19	9.98	Call	Bond Future	4744	5	4744	5	0.00
23/04/2019	R213 On 01-August-19	9.99	Call	Bond Future	4793	5	4793	5	0.00
23/04/2019	R213 On 01-August-19	10.00	Call	Bond Future	4843	5	4843	5	0.00
23/04/2019	R213 On 01-August-19	10.00	Put	Bond Future	454	0	454	0	0.00
23/04/2019	R213 On 01-August-19	9.98	Put	Bond Future	471	0	471	0	0.00
23/04/2019	R213 On 01-August-19	9.99	Put	Bond Future	463	0	463	0	0.00
23/04/2019	R213 On 07-November-19			Bond Future	9.33	85.9755	9.3286	85.9755	0.00
23/04/2019	R213 On 07-November-19	9.58	Call	Bond Future	3390	4	3390	4	0.00
23/04/2019	R213 On 07-November-19	9.59	Call	Bond Future	3429	4	3429	4	0.00
23/04/2019	R213 On 07-November-19	9.60	Call	Bond Future	3467	4	3467	4	0.00
23/04/2019	R213 On 07-November-19	9.60	Put	Bond Future	1824	2	1824	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
23/04/2019	R213 On 07-November-19	9.58	Put	Bond Future	1866	2	1866	2	0.00
23/04/2019	R213 On 07-November-19	9.59	Put	Bond Future	1845	2	1845	2	0.00
23/04/2019	R213 On 06-February-20			Bond Future	9.38	87.6677	9.3787	87.6677	0.00
23/04/2019	R213 On 06-February-20	9.28	Call	Bond Future	2949	3	2949	3	0.00
23/04/2019	R213 On 06-February-20	9.27	Call	Bond Future	2918	3	2918	3	0.00
23/04/2019	R213 On 06-February-20	9.26	Call	Bond Future	2887	3	2887	3	0.00
23/04/2019	R213 On 06-February-20	9.27	Put	Bond Future	3578	3	3578	3	0.00
23/04/2019	R213 On 06-February-20	9.26	Put	Bond Future	3608	3	3608	3	0.00
23/04/2019	R213 On 06-February-20	9.28	Put	Bond Future	3548	3	3548	3	0.00
23/04/2019	R214 On 02-May-19			Bond Future	9.68	73.2252	9.6824	73.2252	6,669.00
23/04/2019	R214 On 02-May-19	9.87	Call	Bond Future	1439	2	1439	2	0.00
23/04/2019	R214 On 02-May-19	9.85	Call	Bond Future	1332	2	1332	2	0.00
23/04/2019	R214 On 02-May-19	9.86	Call	Bond Future	1385	2	1385	2	0.00
23/04/2019	R214 On 02-May-19	9.86	Put	Bond Future	172	0	172	0	0.00
23/04/2019	R214 On 02-May-19	9.87	Put	Bond Future	159	0	159	0	0.00
23/04/2019	R214 On 02-May-19	9.85	Put	Bond Future	186	0	186	0	0.00
23/04/2019	R214 On 01-August-19			Bond Future	9.74	74.5696	9.7392	74.5696	9,922.00
23/04/2019	R214 On 01-August-19	10.33	Call	Bond Future	4584	5	4584	5	0.00
23/04/2019	R214 On 01-August-19	10.34	Call	Bond Future	4635	5	4635	5	0.00
23/04/2019	R214 On 01-August-19	10.32	Call	Bond Future	4534	5	4534	5	0.00
23/04/2019	R214 On 01-August-19	10.32	Put	Bond Future	725	1	725	1	0.00
23/04/2019	R214 On 01-August-19	10.33	Put	Bond Future	713	1	713	1	0.00
23/04/2019	R214 On 01-August-19	10.34	Put	Bond Future	701	1	701	1	0.00
23/04/2019	R214 On 07-November-19			Bond Future	9.80	72.7992	9.7962	72.7992	0.00
23/04/2019	R214 On 07-November-19	10.01	Call	Bond Future	3672	4	3672	4	0.00
23/04/2019	R214 On 07-November-19	10.00	Call	Bond Future	3632	4	3632	4	0.00
23/04/2019	R214 On 07-November-19	10.02	Call	Bond Future	3713	4	3713	4	0.00
23/04/2019	R214 On 07-November-19	10.00	Put	Bond Future	2270	2	2270	2	0.00
23/04/2019	R214 On 07-November-19	10.01	Put	Bond Future	2245	2	2245	2	0.00
23/04/2019	R214 On 07-November-19	10.02	Put	Bond Future	2220	2	2220	2	0.00
23/04/2019	R214 On 06-February-20			Bond Future	9.85	74.2321	9.8464	74.2321	0.00
23/04/2019	R214 On 06-February-20	9.71	Call	Bond Future	3325	4	3325	4	0.00
23/04/2019	R214 On 06-February-20	9.73	Call	Bond Future	3390	4	3390	4	0.00
23/04/2019	R214 On 06-February-20	9.72	Call	Bond Future	3358	4	3358	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
23/04/2019	R214 On 06-February-20	9.72	Put	Bond Future	4215	4	4215	4	0.00
23/04/2019	R214 On 06-February-20	9.73	Put	Bond Future	4179	4	4179	4	0.00
23/04/2019	R214 On 06-February-20	9.71	Put	Bond Future	4251	4	4251	4	0.00
23/04/2019	R248 On 02-May-19			Bond Future	9.66	93.6730	9.6623	93.6730	85,690.00
23/04/2019	R248 On 02-May-19	9.90	Call	Bond Future	2201	3	2201	3	0.00
23/04/2019	R248 On 02-May-19	9.91	Call	Bond Future	2276	3	2276	3	0.00
23/04/2019	R248 On 02-May-19	9.89	Call	Bond Future	2126	3	2126	3	0.00
23/04/2019	R248 On 02-May-19	9.91	Put	Bond Future	110	0	110	0	0.00
23/04/2019	R248 On 02-May-19	9.89	Put	Bond Future	132	0	132	0	0.00
23/04/2019	R248 On 02-May-19	9.90	Put	Bond Future	121	0	121	0	0.00
23/04/2019	R248 On 01-August-19			Bond Future	9.72	95.3928	9.7182	95.3928	33,918.00
23/04/2019	R248 On 01-August-19	10.36	Call	Bond Future	6148	7	6148	7	0.00
23/04/2019	R248 On 01-August-19	10.35	Call	Bond Future	6082	7	6082	7	0.00
23/04/2019	R248 On 01-August-19	10.34	Call	Bond Future	6017	7	6017	7	0.00
23/04/2019	R248 On 01-August-19	10.35	Put	Bond Future	788	1	788	1	0.00
23/04/2019	R248 On 01-August-19	10.34	Put	Bond Future	803	1	803	1	0.00
23/04/2019	R248 On 01-August-19	10.36	Put	Bond Future	774	1	774	1	0.00
23/04/2019	R248 On 07-November-19			Bond Future	9.77	92.9073	9.7741	92.9073	0.00
23/04/2019	R248 On 07-November-19	10.03	Call	Bond Future	4830	5	4830	5	0.00
23/04/2019	R248 On 07-November-19	10.02	Call	Bond Future	4777	5	4777	5	0.00
23/04/2019	R248 On 07-November-19	10.01	Call	Bond Future	4725	5	4725	5	0.00
23/04/2019	R248 On 07-November-19	10.02	Put	Bond Future	2672	2	2672	2	0.00
23/04/2019	R248 On 07-November-19	10.01	Put	Bond Future	2704	2	2704	2	0.00
23/04/2019	R248 On 07-November-19	10.03	Put	Bond Future	2642	2	2642	2	0.00
23/04/2019	R248 On 06-February-20			Bond Future	9.82	94.7361	9.8233	94.7361	0.00
23/04/2019	R248 On 06-February-20	9.71	Call	Bond Future	4256	5	4256	5	0.00
23/04/2019	R248 On 06-February-20	9.72	Call	Bond Future	4299	5	4299	5	0.00
23/04/2019	R248 On 06-February-20	9.70	Call	Bond Future	4214	5	4214	5	0.00
23/04/2019	R248 On 06-February-20	9.72	Put	Bond Future	5200	5	5200	5	0.00
23/04/2019	R248 On 06-February-20	9.70	Put	Bond Future	5292	5	5292	5	0.00
23/04/2019	R248 On 06-February-20	9.71	Put	Bond Future	5246	5	5246	5	0.00