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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
26/04/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	2025 On 02-May-19			Bond Future	135.46	134.8873	135.4618	134.8873	129.00
26/04/2019	2025 On 01-August-19			Bond Future	136.53	135.9462	136.5303	135.9462	1,522.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2019	2025 On 07-November-19			Bond Future	139.37	138.7705	139.3661	138.7705	0.00
26/04/2019	2025 On 06-February-20			Bond Future	140.66	140.0548	140.6619	140.0548	0.00
26/04/2019	2029 On 02-May-19			Bond Future	102.30	101.5798	102.3025	101.5798	2,954.00
26/04/2019	2029 On 01-August-19			Bond Future	104.19	103.4585	104.1938	103.4585	3,930.00
26/04/2019	2029 On 07-November-19			Bond Future	105.27	104.5166	105.2667	104.5166	0.00
26/04/2019	2029 On 06-February-20			Bond Future	107.36	106.5909	107.3556	106.5909	0.00
26/04/2019	2030 On 02-May-19			Bond Future	9.12	94.2092	9.1240	94.2092	33,886.00
26/04/2019	2030 On 02-May-19	9.39	Call	Bond Future	1713	1	1713	1	0.00
26/04/2019	2030 On 02-May-19	10.20	Call	Bond Future	6566	6	6566	6	0.00
26/04/2019	2030 On 02-May-19	9.41	Call	Bond Future	1831	2	1831	2	0.00
26/04/2019	2030 On 02-May-19	8.90	Call	Bond Future	36	0	36	0	3,000.00
26/04/2019	2030 On 02-May-19	9.40	Call	Bond Future	1772	2	1772	2	3,000.00
26/04/2019	2030 On 02-May-19	9.40	Put	Bond Future	25	0	25	0	0.00
26/04/2019	2030 On 02-May-19	9.41	Put	Bond Future	22	0	22	0	0.00
26/04/2019	2030 On 02-May-19	8.90	Put	Bond Future	1487	2	1487	2	0.00
26/04/2019	2030 On 02-May-19	10.20	Put	Bond Future	0	0	0	0	3,000.00
26/04/2019	2030 On 02-May-19	9.39	Put	Bond Future	28	0	28	0	0.00
26/04/2019	2030 On 01-August-19			Bond Future	9.19	91.9233	9.1900	91.9233	43,390.00
26/04/2019	2030 On 01-August-19	8.35	Call	Bond Future	136	0	136	0	2,025.00
26/04/2019	2030 On 01-August-19	9.69	Call	Bond Future	3715	3	3715	3	0.00
26/04/2019	2030 On 01-August-19	9.22	Call	Bond Future	1784	2	1784	2	5,400.00
26/04/2019	2030 On 01-August-19	9.68	Call	Bond Future	3668	3	3668	3	0.00
26/04/2019	2030 On 01-August-19	8.67	Call	Bond Future	448	0	448	0	5,400.00
26/04/2019	2030 On 01-August-19	9.15	Call	Bond Future	1556	1	1556	1	2,025.00
26/04/2019	2030 On 01-August-19	9.91	Call	Bond Future	4795	5	4795	5	0.00
26/04/2019	2030 On 01-August-19	9.92	Call	Bond Future	4845	5	4845	5	0.00
26/04/2019	2030 On 01-August-19	8.77	Call	Bond Future	613	1	613	1	0.00
26/04/2019	2030 On 01-August-19	9.90	Call	Bond Future	4744	4	4744	4	0.00
26/04/2019	2030 On 01-August-19	9.27	Call	Bond Future	1957	2	1957	2	0.00
26/04/2019	2030 On 01-August-19	9.92	Put	Bond Future	405	0	405	0	0.00
26/04/2019	2030 On 01-August-19	9.27	Put	Bond Future	1456	2	1456	2	0.00
26/04/2019	2030 On 01-August-19	8.77	Put	Bond Future	3304	4	3304	4	0.00
26/04/2019	2030 On 01-August-19	9.90	Put	Bond Future	422	0	422	0	0.00
26/04/2019	2030 On 01-August-19	9.68	Put	Bond Future	656	1	656	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
26/04/2019	2030 On 01-August-19	9.91	Put	Bond Future	414	0	414	0	0.00
26/04/2019	2030 On 01-August-19	8.67	Put	Bond Future	3795	4	3795	4	0.00
26/04/2019	2030 On 01-August-19	9.15	Put	Bond Future	1808	2	1808	2	0.00
26/04/2019	2030 On 01-August-19	9.69	Put	Bond Future	643	1	643	1	5,400.00
26/04/2019	2030 On 01-August-19	9.22	Put	Bond Future	1596	2	1596	2	0.00
26/04/2019	2030 On 01-August-19	8.35	Put	Bond Future	5624	6	5624	6	0.00
26/04/2019	2030 On 07-November-19			Bond Future	9.25	93.8101	9.2452	93.8101	0.00
26/04/2019	2030 On 07-November-19	9.48	Call	Bond Future	3266	3	3266	3	0.00
26/04/2019	2030 On 07-November-19	9.49	Call	Bond Future	3303	3	3303	3	0.00
26/04/2019	2030 On 07-November-19	9.47	Call	Bond Future	3228	3	3228	3	0.00
26/04/2019	2030 On 07-November-19	9.47	Put	Bond Future	1855	2	1855	2	0.00
26/04/2019	2030 On 07-November-19	9.48	Put	Bond Future	1832	2	1832	2	0.00
26/04/2019	2030 On 07-November-19	9.49	Put	Bond Future	1810	2	1810	2	0.00
26/04/2019	2030 On 06-February-20			Bond Future	9.29	91.6414	9.2916	91.6414	0.00
26/04/2019	2030 On 06-February-20	9.14	Call	Bond Future	2674	3	2674	3	0.00
26/04/2019	2030 On 06-February-20	9.16	Call	Bond Future	2735	3	2735	3	0.00
26/04/2019	2030 On 06-February-20	9.15	Call	Bond Future	2704	3	2704	3	0.00
26/04/2019	2030 On 06-February-20	9.14	Put	Bond Future	3598	4	3598	4	0.00
26/04/2019	2030 On 06-February-20	9.16	Put	Bond Future	3536	4	3536	4	0.00
26/04/2019	2030 On 06-February-20	9.15	Put	Bond Future	3567	4	3567	4	0.00
26/04/2019	2032 On 02-May-19			Bond Future	9.35	92.3925	9.3538	92.3925	19,990.00
26/04/2019	2032 On 02-May-19	9.61	Call	Bond Future	1804	2	1804	2	0.00
26/04/2019	2032 On 02-May-19	9.63	Call	Bond Future	1931	2	1931	2	0.00
26/04/2019	2032 On 02-May-19	9.62	Call	Bond Future	1868	2	1868	2	0.00
26/04/2019	2032 On 02-May-19	9.61	Put	Bond Future	40	0	40	0	0.00
26/04/2019	2032 On 02-May-19	9.63	Put	Bond Future	32	0	32	0	0.00
26/04/2019	2032 On 02-May-19	9.62	Put	Bond Future	36	0	36	0	0.00
26/04/2019	2032 On 01-August-19			Bond Future	9.42	94.0784	9.4177	94.0784	40,271.00
26/04/2019	2032 On 01-August-19	10.11	Call	Bond Future	5088	5	5088	5	0.00
26/04/2019	2032 On 01-August-19	10.10	Call	Bond Future	5034	5	5034	5	0.00
26/04/2019	2032 On 01-August-19	10.09	Call	Bond Future	4980	5	4980	5	0.00
26/04/2019	2032 On 01-August-19	10.09	Put	Bond Future	520	1	520	1	0.00
26/04/2019	2032 On 01-August-19	10.11	Put	Bond Future	500	1	500	1	0.00
26/04/2019	2032 On 01-August-19	10.10	Put	Bond Future	510	1	510	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2019	2032 On 07-November-19			Bond Future	9.48	91.8467	9.4782	91.8467	0.00
26/04/2019	2032 On 07-November-19	9.72	Call	Bond Future	3636	3	3636	3	0.00
26/04/2019	2032 On 07-November-19	9.71	Call	Bond Future	3595	3	3595	3	0.00
26/04/2019	2032 On 07-November-19	9.70	Call	Bond Future	3555	3	3555	3	0.00
26/04/2019	2032 On 07-November-19	9.71	Put	Bond Future	2048	2	2048	2	0.00
26/04/2019	2032 On 07-November-19	9.70	Put	Bond Future	2074	2	2074	2	0.00
26/04/2019	2032 On 07-November-19	9.72	Put	Bond Future	2023	2	2023	2	0.00
26/04/2019	2032 On 06-February-20			Bond Future	9.53	93.6492	9.5289	93.6492	0.00
26/04/2019	2032 On 06-February-20	9.39	Call	Bond Future	3110	3	3110	3	0.00
26/04/2019	2032 On 06-February-20	9.40	Call	Bond Future	3142	3	3142	3	0.00
26/04/2019	2032 On 06-February-20	9.38	Call	Bond Future	3077	3	3077	3	0.00
26/04/2019	2032 On 06-February-20	9.38	Put	Bond Future	4076	4	4076	4	0.00
26/04/2019	2032 On 06-February-20	9.39	Put	Bond Future	4040	4	4040	4	0.00
26/04/2019	2032 On 06-February-20	9.40	Put	Bond Future	4005	4	4005	4	0.00
26/04/2019	2033 On 02-May-19			Bond Future	104.63	103.4002	104.6326	103.4002	2,184.00
26/04/2019	2033 On 01-August-19			Bond Future	106.57	105.3127	106.5671	105.3127	6,090.00
26/04/2019	2033 On 07-November-19			Bond Future	107.61	106.3343	107.6143	106.3343	0.00
26/04/2019	2033 On 06-February-20			Bond Future	109.75	108.4447	109.7498	108.4447	0.00
26/04/2019	2037 On 02-May-19			Bond Future	9.67	92.0419	9.6740	92.0419	38,965.00
26/04/2019	2037 On 02-May-19	9.80	Call	Bond Future	1163	1	1163	1	0.00
26/04/2019	2037 On 02-May-19	9.79	Call	Bond Future	1105	1	1105	1	0.00
26/04/2019	2037 On 02-May-19	9.81	Call	Bond Future	1223	1	1223	1	0.00
26/04/2019	2037 On 02-May-19	9.79	Put	Bond Future	211	0	211	0	0.00
26/04/2019	2037 On 02-May-19	9.80	Put	Bond Future	193	0	193	0	0.00
26/04/2019	2037 On 02-May-19	9.81	Put	Bond Future	176	0	176	0	0.00
26/04/2019	2037 On 01-August-19			Bond Future	9.74	89.4662	9.7431	89.4662	46,280.00
26/04/2019	2037 On 01-August-19	10.29	Call	Bond Future	4837	5	4837	5	0.00
26/04/2019	2037 On 01-August-19	10.31	Call	Bond Future	4951	5	4951	5	0.00
26/04/2019	2037 On 01-August-19	10.30	Call	Bond Future	4894	5	4894	5	0.00
26/04/2019	2037 On 01-August-19	10.30	Put	Bond Future	778	1	778	1	0.00
26/04/2019	2037 On 01-August-19	10.31	Put	Bond Future	764	1	764	1	0.00
26/04/2019	2037 On 01-August-19	10.29	Put	Bond Future	792	1	792	1	0.00
26/04/2019	2037 On 07-November-19			Bond Future	9.80	91.3026	9.8038	91.3026	0.00
26/04/2019	2037 On 07-November-19	9.95	Call	Bond Future	3720	4	3720	4	0.00

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26/04/2019	2037 On 07-November-19	9.97	Call	Bond Future	3806	4	3806	4	0.00
26/04/2019	2037 On 07-November-19	9.96	Call	Bond Future	3763	4	3763	4	0.00
26/04/2019	2037 On 07-November-19	9.96	Put	Bond Future	2593	3	2593	3	0.00
26/04/2019	2037 On 07-November-19	9.97	Put	Bond Future	2563	3	2563	3	0.00
26/04/2019	2037 On 07-November-19	9.95	Put	Bond Future	2624	3	2624	3	0.00
26/04/2019	2037 On 06-February-20			Bond Future	9.86	88.8342	9.8568	88.8342	0.00
26/04/2019	2037 On 06-February-20	9.68	Call	Bond Future	3461	3	3461	3	0.00
26/04/2019	2037 On 06-February-20	9.67	Call	Bond Future	3425	3	3425	3	0.00
26/04/2019	2037 On 06-February-20	9.66	Call	Bond Future	3390	3	3390	3	0.00
26/04/2019	2037 On 06-February-20	9.67	Put	Bond Future	4839	5	4839	5	0.00
26/04/2019	2037 On 06-February-20	9.66	Put	Bond Future	4880	5	4880	5	0.00
26/04/2019	2037 On 06-February-20	9.68	Put	Bond Future	4798	5	4798	5	0.00
26/04/2019	2038 On 02-May-19			Bond Future	123.43	121.7122	123.4293	121.7122	8,289.00
26/04/2019	2038 On 01-August-19			Bond Future	124.10	122.3481	124.0958	122.3481	11,535.00
26/04/2019	2038 On 07-November-19			Bond Future	126.67	124.8900	126.6735	124.8900	0.00
26/04/2019	2038 On 06-February-20			Bond Future	127.53	125.7151	127.5336	125.7151	0.00
26/04/2019	2040 On 02-May-19			Bond Future	9.76	95.2301	9.7590	95.2301	13,655.00
26/04/2019	2040 On 02-May-19	9.90	Call	Bond Future	1334	1	1334	1	0.00
26/04/2019	2040 On 02-May-19	10.20	Call	Bond Future	3576	3	3576	3	1,150.00
26/04/2019	2040 On 02-May-19	9.89	Call	Bond Future	1270	1	1270	1	0.00
26/04/2019	2040 On 02-May-19	9.60	Call	Bond Future	123	0	123	0	1,150.00
26/04/2019	2040 On 02-May-19	9.88	Call	Bond Future	1206	1	1206	1	0.00
26/04/2019	2040 On 02-May-19	10.15	Call	Bond Future	3186	3	3186	3	0.00
26/04/2019	2040 On 02-May-19	9.65	Call	Bond Future	214	0	214	0	0.00
26/04/2019	2040 On 02-May-19	9.65	Put	Bond Future	1133	2	1133	2	880.00
26/04/2019	2040 On 02-May-19	10.15	Put	Bond Future	8	0	8	0	880.00
26/04/2019	2040 On 02-May-19	9.89	Put	Bond Future	185	0	185	0	0.00
26/04/2019	2040 On 02-May-19	9.88	Put	Bond Future	204	0	204	0	0.00
26/04/2019	2040 On 02-May-19	10.20	Put	Bond Future	4	0	4	0	0.00
26/04/2019	2040 On 02-May-19	9.90	Put	Bond Future	168	0	168	0	0.00
26/04/2019	2040 On 02-May-19	9.60	Put	Bond Future	1467	2	1467	2	0.00
26/04/2019	2040 On 01-August-19			Bond Future	9.83	92.4623	9.8279	92.4623	28,308.00
26/04/2019	2040 On 01-August-19	10.36	Call	Bond Future	5128	5	5128	5	0.00
26/04/2019	2040 On 01-August-19	10.37	Call	Bond Future	5189	5	5189	5	0.00

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26/04/2019	2040 On 01-August-19	10.38	Call	Bond Future	5249	5	5249	5	0.00
26/04/2019	2040 On 01-August-19	10.38	Put	Bond Future	870	1	870	1	0.00
26/04/2019	2040 On 01-August-19	10.36	Put	Bond Future	902	1	902	1	0.00
26/04/2019	2040 On 01-August-19	10.37	Put	Bond Future	886	1	886	1	0.00
26/04/2019	2040 On 07-November-19			Bond Future	9.89	94.3603	9.8887	94.3603	0.00
26/04/2019	2040 On 07-November-19	10.03	Call	Bond Future	4010	4	4010	4	0.00
26/04/2019	2040 On 07-November-19	10.04	Call	Bond Future	4057	4	4057	4	0.00
26/04/2019	2040 On 07-November-19	10.05	Call	Bond Future	4105	4	4105	4	0.00
26/04/2019	2040 On 07-November-19	10.05	Put	Bond Future	2806	3	2806	3	0.00
26/04/2019	2040 On 07-November-19	10.03	Put	Bond Future	2870	3	2870	3	0.00
26/04/2019	2040 On 07-November-19	10.04	Put	Bond Future	2838	3	2838	3	0.00
26/04/2019	2040 On 06-February-20			Bond Future	9.94	91.7012	9.9420	91.7012	0.00
26/04/2019	2040 On 06-February-20	9.74	Call	Bond Future	3582	3	3582	3	0.00
26/04/2019	2040 On 06-February-20	9.76	Call	Bond Future	3659	3	3659	3	0.00
26/04/2019	2040 On 06-February-20	9.75	Call	Bond Future	3621	3	3621	3	0.00
26/04/2019	2040 On 06-February-20	9.75	Put	Bond Future	5187	5	5187	5	0.00
26/04/2019	2040 On 06-February-20	9.76	Put	Bond Future	5143	5	5143	5	0.00
26/04/2019	2040 On 06-February-20	9.74	Put	Bond Future	5232	5	5232	5	0.00
26/04/2019	2044 On 02-May-19			Bond Future	9.78	92.4113	9.7789	92.4113	13,120.00
26/04/2019	2044 On 02-May-19	9.90	Call	Bond Future	1232	1	1232	1	0.00
26/04/2019	2044 On 02-May-19	9.91	Call	Bond Future	1296	1	1296	1	0.00
26/04/2019	2044 On 02-May-19	9.92	Call	Bond Future	1362	1	1362	1	0.00
26/04/2019	2044 On 02-May-19	9.91	Put	Bond Future	190	0	190	0	0.00
26/04/2019	2044 On 02-May-19	9.92	Put	Bond Future	172	0	172	0	0.00
26/04/2019	2044 On 02-May-19	9.90	Put	Bond Future	209	0	209	0	0.00
26/04/2019	2044 On 01-August-19			Bond Future	9.84	89.7172	9.8447	89.7172	34,371.00
26/04/2019	2044 On 01-August-19	10.39	Call	Bond Future	5307	5	5307	5	0.00
26/04/2019	2044 On 01-August-19	10.53	Call	Bond Future	6177	6	6177	6	0.00
26/04/2019	2044 On 01-August-19	9.86	Call	Bond Future	2437	2	2437	2	100.00
26/04/2019	2044 On 01-August-19	10.40	Call	Bond Future	5368	5	5368	5	0.00
26/04/2019	2044 On 01-August-19	9.36	Call	Bond Future	746	1	746	1	100.00
26/04/2019	2044 On 01-August-19	10.38	Call	Bond Future	5246	5	5246	5	0.00
26/04/2019	2044 On 01-August-19	10.38	Put	Bond Future	923	1	923	1	0.00
26/04/2019	2044 On 01-August-19	9.36	Put	Bond Future	4986	5	4986	5	0.00

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26/04/2019	2044 On 01-August-19	10.53	Put	Bond Future	705	1	705	1	100.00
26/04/2019	2044 On 01-August-19	10.40	Put	Bond Future	891	1	891	1	0.00
26/04/2019	2044 On 01-August-19	9.86	Put	Bond Future	2308	2	2308	2	0.00
26/04/2019	2044 On 01-August-19	10.39	Put	Bond Future	907	1	907	1	0.00
26/04/2019	2044 On 07-November-19			Bond Future	9.90	91.5588	9.9029	91.5588	0.00
26/04/2019	2044 On 07-November-19	10.06	Call	Bond Future	4182	4	4182	4	0.00
26/04/2019	2044 On 07-November-19	10.07	Call	Bond Future	4231	4	4231	4	0.00
26/04/2019	2044 On 07-November-19	10.05	Call	Bond Future	4134	4	4134	4	0.00
26/04/2019	2044 On 07-November-19	10.05	Put	Bond Future	2923	3	2923	3	0.00
26/04/2019	2044 On 07-November-19	10.06	Put	Bond Future	2890	3	2890	3	0.00
26/04/2019	2044 On 07-November-19	10.07	Put	Bond Future	2858	3	2858	3	0.00
26/04/2019	2044 On 06-February-20			Bond Future	9.95	88.9701	9.9538	88.9701	0.00
26/04/2019	2044 On 06-February-20	9.77	Call	Bond Future	3749	4	3749	4	0.00
26/04/2019	2044 On 06-February-20	9.76	Call	Bond Future	3709	4	3709	4	0.00
26/04/2019	2044 On 06-February-20	9.78	Call	Bond Future	3787	4	3787	4	0.00
26/04/2019	2044 On 06-February-20	9.76	Put	Bond Future	5330	6	5330	6	0.00
26/04/2019	2044 On 06-February-20	9.78	Put	Bond Future	5239	5	5239	5	0.00
26/04/2019	2044 On 06-February-20	9.77	Put	Bond Future	5285	5	5285	5	0.00
26/04/2019	2046 On 02-May-19			Bond Future	116.36	114.1932	116.3556	114.1932	11,310.00
26/04/2019	2046 On 01-August-19			Bond Future	118.51	116.3051	118.5068	116.3051	10,658.00
26/04/2019	2046 On 07-November-19			Bond Future	119.25	117.0067	119.2535	117.0067	0.00
26/04/2019	2046 On 06-February-20			Bond Future	121.62	119.3290	121.6202	119.3290	0.00
26/04/2019	2050 On 02-May-19			Bond Future	121.13	119.8877	121.1262	119.8877	7,465.00
26/04/2019	2050 On 01-August-19			Bond Future	121.57	120.3140	121.5745	120.3140	10,887.00
26/04/2019	2050 On 07-November-19			Bond Future	124.10	122.8135	124.0996	122.8135	0.00
26/04/2019	2050 On 06-February-20			Bond Future	124.73	123.4142	124.7257	123.4142	0.00
26/04/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	AL37 On 02-May-19			Index Future	631.61	631.1410	631.6120	631.1410	0.00
26/04/2019	AL37 On 01-August-19			Index Future	643.13	642.6570	643.1340	642.6570	0.00
26/04/2019	AL37 On 07-November-19			Index Future	656.33	655.8410	656.3260	655.8410	0.00
26/04/2019	AL37 On 06-February-20			Index Future	669.20	668.7050	669.1990	668.7050	0.00
26/04/2019	AL7T On 02-May-19			Index Future	733.16	731.6420	733.1610	731.6420	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2019	AL7T On 01-August-19			Index Future	746.54	744.9920	746.5360	744.9920	0.00
26/04/2019	AL7T On 07-November-19			Index Future	761.85	760.2760	761.8490	760.2760	0.00
26/04/2019	AL7T On 06-February-20			Index Future	776.79	775.1880	776.7920	775.1880	0.00
26/04/2019	ALBI On 02-May-19			Index Future	662.50	660.7360	662.4970	660.7360	3.00
26/04/2019	ALBI On 01-August-19			Index Future	674.58	672.7930	674.5830	672.7930	974.00
26/04/2019	ALBI On 07-November-19			Index Future	688.42	686.5950	688.4210	686.5950	0.00
26/04/2019	ALBI On 06-February-20			Index Future	701.92	700.0630	701.9230	700.0630	0.00
26/04/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/04/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	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
26/04/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2019	ES33 On 02-May-19			Bond Future	10.84	76.8192	10.8361	76.8192	0.00
26/04/2019	ES33 On 01-August-19			Bond Future	10.94	78.2209	10.9443	78.2209	350.00
26/04/2019	ES33 On 07-November-19			Bond Future	11.06	76.0306	11.0565	76.0306	0.00
26/04/2019	ES33 On 06-February-20			Bond Future	11.16	77.5227	11.1599	77.5227	0.00
26/04/2019	ES42 On 02-May-19			Bond Future	11.11	78.3809	11.1110	78.3809	0.00
26/04/2019	ES42 On 01-August-19			Bond Future	11.22	79.8111	11.2172	79.8111	4,919.00
26/04/2019	ES42 On 07-November-19			Bond Future	11.33	77.1826	11.3278	77.1826	0.00
26/04/2019	ES42 On 06-February-20			Bond Future	11.43	78.6977	11.4256	78.6977	0.00
26/04/2019	GOVI On 02-May-19			GOVI	655.94	654.1830	655.9380	654.1830	86.00
26/04/2019	GOVI On 02-May-19	647.88	Call	GOVI	80580	6	80580	6	0.00
26/04/2019	GOVI On 02-May-19	647.87	Call	GOVI	80680	6	80680	6	0.00
26/04/2019	GOVI On 02-May-19	647.86	Call	GOVI	80780	6	80780	6	0.00
26/04/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
26/04/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
26/04/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
26/04/2019	GOVI On 01-August-19			GOVI	667.90	666.1190	667.9040	666.1190	436.00
26/04/2019	GOVI On 01-August-19	638.69	Call	GOVI	292140	27	292140	27	0.00
26/04/2019	GOVI On 01-August-19	638.68	Call	GOVI	292240	27	292240	27	0.00
26/04/2019	GOVI On 01-August-19	638.67	Call	GOVI	292340	27	292340	27	0.00
26/04/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
26/04/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
26/04/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
26/04/2019	GOVI On 07-November-19			GOVI	681.60	679.7850	681.6040	679.7850	0.00
26/04/2019	GOVI On 07-November-19	672.90	Call	GOVI	87040	7	87040	7	0.00
26/04/2019	GOVI On 07-November-19	672.91	Call	GOVI	86940	7	86940	7	0.00
26/04/2019	GOVI On 07-November-19	672.92	Call	GOVI	86840	7	86840	7	0.00
26/04/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
26/04/2019	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
26/04/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
26/04/2019	GOVI On 06-February-20			GOVI	694.97	693.1190	694.9730	693.1190	0.00
26/04/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
26/04/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
26/04/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
26/04/2019	GOVI On 06-February-20	703.13	Put	GOVI	81570	10	81570	10	0.00
26/04/2019	GOVI On 06-February-20	703.15	Put	GOVI	81770	10	81770	10	0.00
26/04/2019	GOVI On 06-February-20	703.14	Put	GOVI	81670	10	81670	10	0.00
26/04/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/04/2019	IGOV On 02-May-19			Index Future	260.45	258.4510	260.4530	258.4510	33.00
26/04/2019	IGOV On 01-August-19			Index Future	265.27	263.2310	265.2690	263.2310	800.00
26/04/2019	IGOV On 07-November-19			Index Future	270.78	268.6990	270.7780	268.6990	219.00
26/04/2019	IGOV On 06-February-20			Index Future	276.15	274.0310	276.1520	274.0310	0.00
26/04/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
26/04/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
26/04/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
26/04/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
26/04/2019	IS02 On 20-December-19			Interest Rate Swap	102.80	102.8000	102.8000	102.8000	0.00
26/04/2019	IS02 On 23-March-20			Interest Rate Swap	98.77	98.7800	98.7700	98.7800	0.00
26/04/2019	IS02 On 22-June-20			Interest Rate Swap	102.33	102.3400	102.3300	102.3400	0.00
26/04/2019	IS02 On 21-September-20			Interest Rate Swap	99.29	99.3000	99.2900	99.3000	0.00
26/04/2019	IS05 On 17-December-20			Interest Rate Swap	96.05	96.0600	96.0500	96.0600	0.00
26/04/2019	IS05 On 16-March-21			Interest Rate Swap	95.19	95.2100	95.1900	95.2100	0.00
26/04/2019	IS05 On 15-June-21			Interest Rate Swap	94.29	94.3000	94.2900	94.3000	0.00
26/04/2019	IS05 On 21-September-21			Interest Rate Swap	94.36	94.3700	94.3600	94.3700	0.00
26/04/2019	IS05 On 21-December-21			Interest Rate Swap	96.47	96.4700	96.4700	96.4700	51.00
26/04/2019	IS05 On 15-March-22			Interest Rate Swap	96.53	96.5300	96.5300	96.5300	0.00
26/04/2019	IS05 On 21-June-22			Interest Rate Swap	97.64	97.6300	97.6400	97.6300	0.00
26/04/2019	IS05 On 20-September-22			Interest Rate Swap	101.50	101.5000	101.5000	101.5000	0.00
26/04/2019	IS05 On 20-December-22			Interest Rate Swap	102.70	102.6900	102.7000	102.6900	0.00
26/04/2019	IS05 On 22-March-23			Interest Rate Swap	95.98	95.9700	95.9800	95.9700	0.00
26/04/2019	IS05 On 20-June-23			Interest Rate Swap	102.00	101.9800	102.0000	101.9800	0.00
26/04/2019	IS05 On 19-September-23			Interest Rate Swap	97.43	97.4100	97.4300	97.4100	0.00
26/04/2019	IS10 On 17-December-25			Interest Rate Swap	93.71	93.7100	93.7100	93.7100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2019	IS10 On 16-March-26			Interest Rate Swap	90.66	90.6600	90.6600	90.6600	0.00
26/04/2019	IS10 On 15-June-26			Interest Rate Swap	89.36	89.3700	89.3600	89.3700	0.00
26/04/2019	IS10 On 21-September-26			Interest Rate Swap	91.51	91.5300	91.5100	91.5300	0.00
26/04/2019	IS10 On 21-December-26			Interest Rate Swap	95.32	95.3500	95.3200	95.3500	0.00
26/04/2019	IS10 On 15-March-27			Interest Rate Swap	93.86	93.9100	93.8600	93.9100	0.00
26/04/2019	IS10 On 21-June-27			Interest Rate Swap	95.94	95.9900	95.9400	95.9900	0.00
26/04/2019	IS10 On 20-September-27			Interest Rate Swap	101.44	101.4800	101.4400	101.4800	0.00
26/04/2019	IS10 On 20-December-27			Interest Rate Swap	101.80	101.8300	101.8000	101.8300	0.00
26/04/2019	IS10 On 22-March-28			Interest Rate Swap	95.26	95.2900	95.2600	95.2900	0.00
26/04/2019	IS10 On 20-June-28			Interest Rate Swap	102.52	102.5300	102.5200	102.5300	0.00
26/04/2019	IS10 On 19-September-28			Interest Rate Swap	96.04	96.0500	96.0400	96.0500	0.00
26/04/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/04/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/04/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
26/04/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
26/04/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
26/04/2019	R023 On 02-May-19			Bond Future	7.76	101.3070	7.7622	101.3070	18,749.00
26/04/2019	R023 On 02-May-19	8.46	Call	Bond Future	2236	2	2236	2	0.00
26/04/2019	R023 On 02-May-19	8.45	Call	Bond Future	2205	2	2205	2	0.00
26/04/2019	R023 On 02-May-19	8.44	Call	Bond Future	2173	2	2173	2	0.00
26/04/2019	R023 On 02-May-19	8.45	Put	Bond Future	0	0	0	0	0.00
26/04/2019	R023 On 02-May-19	8.44	Put	Bond Future	0	0	0	0	0.00
26/04/2019	R023 On 02-May-19	8.46	Put	Bond Future	0	0	0	0	0.00
26/04/2019	R023 On 01-August-19			Bond Future	7.79	103.1555	7.7877	103.1555	54,458.00
26/04/2019	R023 On 01-August-19	8.93	Call	Bond Future	3459	3	3459	3	0.00
26/04/2019	R023 On 01-August-19	8.95	Call	Bond Future	3515	3	3515	3	0.00
26/04/2019	R023 On 01-August-19	8.94	Call	Bond Future	3487	3	3487	3	0.00
26/04/2019	R023 On 01-August-19	8.94	Put	Bond Future	34	0	34	0	0.00
26/04/2019	R023 On 01-August-19	8.95	Put	Bond Future	32	0	32	0	0.00
26/04/2019	R023 On 01-August-19	8.93	Put	Bond Future	35	0	35	0	0.00
26/04/2019	R023 On 07-November-19			Bond Future	7.80	101.3383	7.7980	101.3383	0.00
26/04/2019	R023 On 07-November-19	7.98	Call	Bond Future	1242	1	1242	1	0.00
26/04/2019	R023 On 07-November-19	7.99	Call	Bond Future	1261	1	1261	1	0.00
26/04/2019	R023 On 07-November-19	8.00	Call	Bond Future	1279	1	1279	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2019	R023 On 07-November-19	8.00	Put	Bond Future	704	1	704	1	0.00
26/04/2019	R023 On 07-November-19	7.99	Put	Bond Future	713	1	713	1	0.00
26/04/2019	R023 On 07-November-19	7.98	Put	Bond Future	723	1	723	1	0.00
26/04/2019	R023 On 06-February-20			Bond Future	7.79	103.3267	7.7903	103.3267	0.00
26/04/2019	R023 On 06-February-20	7.52	Call	Bond Future	709	1	709	1	0.00
26/04/2019	R023 On 06-February-20	7.54	Call	Bond Future	735	1	735	1	0.00
26/04/2019	R023 On 06-February-20	7.53	Call	Bond Future	722	1	722	1	0.00
26/04/2019	R023 On 06-February-20	7.53	Put	Bond Future	1419	1	1419	1	0.00
26/04/2019	R023 On 06-February-20	7.54	Put	Bond Future	1405	1	1405	1	0.00
26/04/2019	R023 On 06-February-20	7.52	Put	Bond Future	1433	1	1433	1	0.00
26/04/2019	R035 On 02-May-19			Bond Future	9.58	95.5819	9.5788	95.5819	48,746.00
26/04/2019	R035 On 02-May-19	9.74	Call	Bond Future	1361	1	1361	1	0.00
26/04/2019	R035 On 02-May-19	9.75	Call	Bond Future	1424	1	1424	1	0.00
26/04/2019	R035 On 02-May-19	9.73	Call	Bond Future	1299	1	1299	1	0.00
26/04/2019	R035 On 02-May-19	9.73	Put	Bond Future	142	0	142	0	0.00
26/04/2019	R035 On 02-May-19	9.75	Put	Bond Future	116	0	116	0	0.00
26/04/2019	R035 On 02-May-19	9.74	Put	Bond Future	128	0	128	0	0.00
26/04/2019	R035 On 01-August-19			Bond Future	9.64	97.3259	9.6437	97.3259	54,560.00
26/04/2019	R035 On 01-August-19	10.24	Call	Bond Future	5135	5	5135	5	0.00
26/04/2019	R035 On 01-August-19	10.23	Call	Bond Future	5077	5	5077	5	0.00
26/04/2019	R035 On 01-August-19	10.22	Call	Bond Future	5020	5	5020	5	0.00
26/04/2019	R035 On 01-August-19	10.23	Put	Bond Future	765	1	765	1	0.00
26/04/2019	R035 On 01-August-19	10.22	Put	Bond Future	779	1	779	1	0.00
26/04/2019	R035 On 01-August-19	10.24	Put	Bond Future	751	1	751	1	0.00
26/04/2019	R035 On 07-November-19			Bond Future	9.71	94.8181	9.7088	94.8181	0.00
26/04/2019	R035 On 07-November-19	9.87	Call	Bond Future	3704	4	3704	4	0.00
26/04/2019	R035 On 07-November-19	9.88	Call	Bond Future	3747	4	3747	4	0.00
26/04/2019	R035 On 07-November-19	9.89	Call	Bond Future	3791	4	3791	4	0.00
26/04/2019	R035 On 07-November-19	9.87	Put	Bond Future	2506	3	2506	3	0.00
26/04/2019	R035 On 07-November-19	9.89	Put	Bond Future	2445	3	2445	3	0.00
26/04/2019	R035 On 07-November-19	9.88	Put	Bond Future	2475	3	2475	3	0.00
26/04/2019	R035 On 06-February-20			Bond Future	9.77	96.6788	9.7664	96.6788	0.00
26/04/2019	R035 On 06-February-20	9.61	Call	Bond Future	3442	3	3442	3	0.00
26/04/2019	R035 On 06-February-20	9.60	Call	Bond Future	3406	3	3406	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2019	R035 On 06-February-20	9.59	Call	Bond Future	3371	3	3371	3	0.00
26/04/2019	R035 On 06-February-20	9.59	Put	Bond Future	4690	5	4690	5	0.00
26/04/2019	R035 On 06-February-20	9.61	Put	Bond Future	4610	5	4610	5	0.00
26/04/2019	R035 On 06-February-20	9.60	Put	Bond Future	4650	5	4650	5	0.00
26/04/2019	R186 On 02-May-19			Bond Future	8.56	114.4843	8.5637	114.4843	36,554.00
26/04/2019	R186 On 02-May-19	9.03	Call	Bond Future	2705	3	2705	3	0.00
26/04/2019	R186 On 02-May-19	8.65	Call	Bond Future	666	1	666	1	3,250.00
26/04/2019	R186 On 02-May-19	9.02	Call	Bond Future	2648	3	2648	3	0.00
26/04/2019	R186 On 02-May-19	10.07	Call	Bond Future	8432	8	8432	8	0.00
26/04/2019	R186 On 02-May-19	9.75	Call	Bond Future	6713	7	6713	7	0.00
26/04/2019	R186 On 02-May-19	8.70	Call	Bond Future	891	1	891	1	200.00
26/04/2019	R186 On 02-May-19	9.20	Call	Bond Future	3669	4	3669	4	90.00
26/04/2019	R186 On 02-May-19	8.62	Call	Bond Future	545	0	545	0	90.00
26/04/2019	R186 On 02-May-19	8.50	Call	Bond Future	194	0	194	0	7,000.00
26/04/2019	R186 On 02-May-19	9.00	Call	Bond Future	2534	2	2534	2	7,000.00
26/04/2019	R186 On 02-May-19	10.02	Call	Bond Future	8166	8	8166	8	0.00
26/04/2019	R186 On 02-May-19	8.80	Call	Bond Future	1407	1	1407	1	7,500.00
26/04/2019	R186 On 02-May-19	9.05	Call	Bond Future	2819	3	2819	3	0.00
26/04/2019	R186 On 02-May-19	9.01	Call	Bond Future	2591	2	2591	2	0.00
26/04/2019	R186 On 02-May-19	9.30	Call	Bond Future	4231	4	4231	4	200.00
26/04/2019	R186 On 02-May-19	9.96	Call	Bond Future	7846	8	7846	8	0.00
26/04/2019	R186 On 02-May-19	9.25	Call	Bond Future	3950	4	3950	4	3,250.00
26/04/2019	R186 On 02-May-19	8.90	Call	Bond Future	1965	2	1965	2	0.00
26/04/2019	R186 On 02-May-19	9.20	Put	Bond Future	0	0	0	0	0.00
26/04/2019	R186 On 02-May-19	9.75	Put	Bond Future	0	0	0	0	7,000.00
26/04/2019	R186 On 02-May-19	10.02	Put	Bond Future	0	0	0	0	3,250.00
26/04/2019	R186 On 02-May-19	10.07	Put	Bond Future	0	0	0	0	200.00
26/04/2019	R186 On 02-May-19	9.02	Put	Bond Future	1	0	1	0	0.00
26/04/2019	R186 On 02-May-19	9.05	Put	Bond Future	0	0	0	0	3,250.00
26/04/2019	R186 On 02-May-19	8.90	Put	Bond Future	6	0	6	0	4,000.00
26/04/2019	R186 On 02-May-19	8.80	Put	Bond Future	26	0	26	0	0.00
26/04/2019	R186 On 02-May-19	9.00	Put	Bond Future	1	0	1	0	7,500.00
26/04/2019	R186 On 02-May-19	8.50	Put	Bond Future	570	1	570	1	0.00
26/04/2019	R186 On 02-May-19	8.62	Put	Bond Future	213	0	213	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2019	R186 On 02-May-19	9.30	Put	Bond Future	0	0	0	0	0.00
26/04/2019	R186 On 02-May-19	8.70	Put	Bond Future	92	0	92	0	0.00
26/04/2019	R186 On 02-May-19	9.25	Put	Bond Future	0	0	0	0	0.00
26/04/2019	R186 On 02-May-19	8.65	Put	Bond Future	158	0	158	0	4,100.00
26/04/2019	R186 On 02-May-19	9.96	Put	Bond Future	0	0	0	0	90.00
26/04/2019	R186 On 02-May-19	9.01	Put	Bond Future	1	0	1	0	0.00
26/04/2019	R186 On 02-May-19	9.03	Put	Bond Future	1	0	1	0	0.00
26/04/2019	R186 On 01-August-19			Bond Future	8.62	111.2749	8.6201	111.2749	105,787.00
26/04/2019	R186 On 01-August-19	8.30	Call	Bond Future	705	1	705	1	6,000.00
26/04/2019	R186 On 01-August-19	9.05	Call	Bond Future	3062	3	3062	3	6,000.00
26/04/2019	R186 On 01-August-19	9.52	Call	Bond Future	5232	5	5232	5	0.00
26/04/2019	R186 On 01-August-19	8.38	Call	Bond Future	865	1	865	1	0.00
26/04/2019	R186 On 01-August-19	9.54	Call	Bond Future	5327	5	5327	5	0.00
26/04/2019	R186 On 01-August-19	8.70	Call	Bond Future	1729	2	1729	2	0.00
26/04/2019	R186 On 01-August-19	9.22	Call	Bond Future	3813	4	3813	4	0.00
26/04/2019	R186 On 01-August-19	9.53	Call	Bond Future	5279	5	5279	5	0.00
26/04/2019	R186 On 01-August-19	10.08	Call	Bond Future	8000	8	8000	8	0.00
26/04/2019	R186 On 01-August-19	8.38	Put	Bond Future	2250	2	2250	2	0.00
26/04/2019	R186 On 01-August-19	8.70	Put	Bond Future	1273	1	1273	1	6,200.00
26/04/2019	R186 On 01-August-19	9.54	Put	Bond Future	222	0	222	0	0.00
26/04/2019	R186 On 01-August-19	9.53	Put	Bond Future	228	0	228	0	0.00
26/04/2019	R186 On 01-August-19	9.22	Put	Bond Future	449	0	449	0	0.00
26/04/2019	R186 On 01-August-19	10.08	Put	Bond Future	41	0	41	0	6,000.00
26/04/2019	R186 On 01-August-19	9.52	Put	Bond Future	235	0	235	0	0.00
26/04/2019	R186 On 01-August-19	9.05	Put	Bond Future	637	1	637	1	0.00
26/04/2019	R186 On 01-August-19	8.30	Put	Bond Future	2556	3	2556	3	0.00
26/04/2019	R186 On 07-November-19			Bond Future	8.67	113.5584	8.6670	113.5584	0.00
26/04/2019	R186 On 07-November-19	8.73	Call	Bond Future	2243	2	2243	2	0.00
26/04/2019	R186 On 07-November-19	8.94	Call	Bond Future	2942	3	2942	3	0.00
26/04/2019	R186 On 07-November-19	8.23	Call	Bond Future	972	1	972	1	5,000.00
26/04/2019	R186 On 07-November-19	8.96	Call	Bond Future	3013	3	3013	3	0.00
26/04/2019	R186 On 07-November-19	8.95	Call	Bond Future	2978	3	2978	3	0.00
26/04/2019	R186 On 07-November-19	8.96	Put	Bond Future	1405	1	1405	1	0.00
26/04/2019	R186 On 07-November-19	8.23	Put	Bond Future	3429	4	3429	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2019	R186 On 07-November-19	8.95	Put	Bond Future	1424	1	1424	1	0.00
26/04/2019	R186 On 07-November-19	8.73	Put	Bond Future	1894	2	1894	2	5,000.00
26/04/2019	R186 On 07-November-19	8.94	Put	Bond Future	1443	1	1443	1	0.00
26/04/2019	R186 On 06-February-20			Bond Future	8.70	110.4783	8.7019	110.4783	0.00
26/04/2019	R186 On 06-February-20	8.55	Call	Bond Future	2095	2	2095	2	0.00
26/04/2019	R186 On 06-February-20	8.57	Call	Bond Future	2152	2	2152	2	0.00
26/04/2019	R186 On 06-February-20	8.56	Call	Bond Future	2124	2	2124	2	0.00
26/04/2019	R186 On 06-February-20	8.56	Put	Bond Future	2891	3	2891	3	0.00
26/04/2019	R186 On 06-February-20	8.57	Put	Bond Future	2865	3	2865	3	0.00
26/04/2019	R186 On 06-February-20	8.55	Put	Bond Future	2917	3	2917	3	0.00
26/04/2019	R197 On 02-May-19			Bond Future	303.97	303.3733	303.9725	303.3733	2,462.00
26/04/2019	R197 On 01-August-19			Bond Future	302.14	301.5352	302.1432	301.5352	2,507.00
26/04/2019	R197 On 07-November-19			Bond Future	308.42	307.7996	308.4190	307.7996	0.00
26/04/2019	R197 On 06-February-20			Bond Future	306.89	306.2621	306.8929	306.2621	0.00
26/04/2019	R202 On 02-May-19			Bond Future	239.04	236.8896	239.0448	236.8896	7,085.00
26/04/2019	R202 On 01-August-19			Bond Future	239.51	237.3144	239.5076	237.3144	9,346.00
26/04/2019	R202 On 07-November-19			Bond Future	244.48	242.2443	244.4822	242.2443	0.00
26/04/2019	R202 On 06-February-20			Bond Future	245.27	242.9907	245.2721	242.9907	0.00
26/04/2019	R207 On 02-May-19			Bond Future	6.32	102.8533	6.3194	102.8533	2,550.00
26/04/2019	R207 On 02-May-19	7.61	Call	Bond Future	860	1	860	1	0.00
26/04/2019	R207 On 02-May-19	7.63	Call	Bond Future	873	1	873	1	0.00
26/04/2019	R207 On 02-May-19	7.62	Call	Bond Future	866	1	866	1	0.00
26/04/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
26/04/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
26/04/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
26/04/2019	R207 On 01-August-19			Bond Future	5.66	101.0891	5.6637	101.0891	4,483.00
26/04/2019	R207 On 01-August-19	7.33	Call	Bond Future	724	1	724	1	0.00
26/04/2019	R207 On 01-August-19	7.34	Call	Bond Future	728	1	728	1	0.00
26/04/2019	R207 On 01-August-19	7.35	Call	Bond Future	733	1	733	1	0.00
26/04/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
26/04/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
26/04/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
26/04/2019	R207 On 07-November-19			Bond Future	2.58	103.1636	2.5822	103.1636	0.00
26/04/2019	R207 On 07-November-19	2.07	Call	Bond Future	4	0	4	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2019	R207 On 07-November-19	2.08	Call	Bond Future	4	0	4	0	0.00
26/04/2019	R207 On 07-November-19	2.06	Call	Bond Future	4	0	4	0	0.00
26/04/2019	R207 On 07-November-19	2.06	Put	Bond Future	98	0	98	0	0.00
26/04/2019	R207 On 07-November-19	2.07	Put	Bond Future	96	0	96	0	0.00
26/04/2019	R207 On 07-November-19	2.08	Put	Bond Future	95	0	95	0	0.00
26/04/2019	R208 On 02-May-19			Bond Future	6.82	100.5483	6.8223	100.5483	5,142.00
26/04/2019	R208 On 02-May-19	8.02	Call	Bond Future	2071	2	2071	2	0.00
26/04/2019	R208 On 02-May-19	8.04	Call	Bond Future	2105	2	2105	2	0.00
26/04/2019	R208 On 02-May-19	8.03	Call	Bond Future	2088	2	2088	2	0.00
26/04/2019	R208 On 02-May-19	8.02	Put	Bond Future	0	0	0	0	0.00
26/04/2019	R208 On 02-May-19	8.04	Put	Bond Future	0	0	0	0	0.00
26/04/2019	R208 On 02-May-19	8.03	Put	Bond Future	0	0	0	0	0.00
26/04/2019	R208 On 01-August-19			Bond Future	6.73	102.3830	6.7296	102.3830	10,859.00
26/04/2019	R208 On 01-August-19	8.17	Call	Bond Future	2186	2	2186	2	0.00
26/04/2019	R208 On 01-August-19	8.16	Call	Bond Future	2171	2	2171	2	0.00
26/04/2019	R208 On 01-August-19	8.15	Call	Bond Future	2156	2	2156	2	0.00
26/04/2019	R208 On 01-August-19	8.15	Put	Bond Future	1	0	1	0	0.00
26/04/2019	R208 On 01-August-19	8.17	Put	Bond Future	1	0	1	0	0.00
26/04/2019	R208 On 01-August-19	8.16	Put	Bond Future	1	0	1	0	0.00
26/04/2019	R208 On 07-November-19			Bond Future	6.53	101.0784	6.5258	101.0784	0.00
26/04/2019	R208 On 07-November-19	6.84	Call	Bond Future	557	1	557	1	0.00
26/04/2019	R208 On 07-November-19	6.83	Call	Bond Future	547	1	547	1	0.00
26/04/2019	R208 On 07-November-19	6.82	Call	Bond Future	536	1	536	1	0.00
26/04/2019	R208 On 07-November-19	6.83	Put	Bond Future	151	0	151	0	0.00
26/04/2019	R208 On 07-November-19	6.82	Put	Bond Future	153	0	153	0	0.00
26/04/2019	R208 On 07-November-19	6.84	Put	Bond Future	148	0	148	0	0.00
26/04/2019	R208 On 06-February-20			Bond Future	6.20	103.0618	6.1966	103.0618	0.00
26/04/2019	R208 On 06-February-20	6.12	Call	Bond Future	262	0	262	0	0.00
26/04/2019	R208 On 06-February-20	6.13	Call	Bond Future	268	0	268	0	0.00
26/04/2019	R208 On 06-February-20	6.14	Call	Bond Future	273	0	273	0	0.00
26/04/2019	R208 On 06-February-20	6.14	Put	Bond Future	335	0	335	0	0.00
26/04/2019	R208 On 06-February-20	6.12	Put	Bond Future	345	0	345	0	0.00
26/04/2019	R208 On 06-February-20	6.13	Put	Bond Future	340	0	340	0	0.00
26/04/2019	R209 On 02-May-19			Bond Future	9.53	73.0768	9.5334	73.0768	25,464.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2019	R209 On 02-May-19	9.69	Call	Bond Future	1137	1	1137	1	0.00
26/04/2019	R209 On 02-May-19	10.50	Call	Bond Future	5994	6	5994	6	0.00
26/04/2019	R209 On 02-May-19	10.71	Call	Bond Future	7199	7	7199	7	0.00
26/04/2019	R209 On 02-May-19	9.70	Call	Bond Future	1191	1	1191	1	0.00
26/04/2019	R209 On 02-May-19	9.35	Call	Bond Future	73	0	73	0	760.00
26/04/2019	R209 On 02-May-19	9.95	Call	Bond Future	2681	2	2681	2	760.00
26/04/2019	R209 On 02-May-19	9.68	Call	Bond Future	1085	1	1085	1	0.00
26/04/2019	R209 On 02-May-19	9.68	Put	Bond Future	126	0	126	0	0.00
26/04/2019	R209 On 02-May-19	9.35	Put	Bond Future	1299	2	1299	2	0.00
26/04/2019	R209 On 02-May-19	10.50	Put	Bond Future	0	0	0	0	11,560.00
26/04/2019	R209 On 02-May-19	10.71	Put	Bond Future	0	0	0	0	760.00
26/04/2019	R209 On 02-May-19	9.95	Put	Bond Future	5	0	5	0	0.00
26/04/2019	R209 On 02-May-19	9.69	Put	Bond Future	114	0	114	0	0.00
26/04/2019	R209 On 02-May-19	9.70	Put	Bond Future	103	0	103	0	0.00
26/04/2019	R209 On 01-August-19			Bond Future	9.59	74.4102	9.5914	74.4102	87,277.00
26/04/2019	R209 On 01-August-19	10.15	Call	Bond Future	4212	4	4212	4	0.00
26/04/2019	R209 On 01-August-19	9.30	Call	Bond Future	1003	1	1003	1	7,560.00
26/04/2019	R209 On 01-August-19	10.17	Call	Bond Future	4308	4	4308	4	0.00
26/04/2019	R209 On 01-August-19	10.46	Call	Bond Future	5759	6	5759	6	0.00
26/04/2019	R209 On 01-August-19	9.80	Call	Bond Future	2633	2	2633	2	7,560.00
26/04/2019	R209 On 01-August-19	10.16	Call	Bond Future	4260	4	4260	4	0.00
26/04/2019	R209 On 01-August-19	10.46	Put	Bond Future	396	0	396	0	7,560.00
26/04/2019	R209 On 01-August-19	9.30	Put	Bond Future	2943	3	2943	3	0.00
26/04/2019	R209 On 01-August-19	9.80	Put	Bond Future	1290	1	1290	1	0.00
26/04/2019	R209 On 01-August-19	10.16	Put	Bond Future	681	1	681	1	0.00
26/04/2019	R209 On 01-August-19	10.15	Put	Bond Future	694	1	694	1	0.00
26/04/2019	R209 On 01-August-19	10.17	Put	Bond Future	669	1	669	1	0.00
26/04/2019	R209 On 07-November-19			Bond Future	9.65	72.7840	9.6467	72.7840	0.00
26/04/2019	R209 On 07-November-19	9.80	Call	Bond Future	3242	3	3242	3	0.00
26/04/2019	R209 On 07-November-19	9.82	Call	Bond Future	3318	3	3318	3	0.00
26/04/2019	R209 On 07-November-19	9.81	Call	Bond Future	3280	3	3280	3	0.00
26/04/2019	R209 On 07-November-19	9.81	Put	Bond Future	2237	2	2237	2	0.00
26/04/2019	R209 On 07-November-19	9.82	Put	Bond Future	2212	2	2212	2	0.00
26/04/2019	R209 On 07-November-19	9.80	Put	Bond Future	2262	2	2262	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2019	R209 On 06-February-20			Bond Future	9.69	74.2123	9.6932	74.2123	0.00
26/04/2019	R209 On 06-February-20	9.51	Call	Bond Future	2891	3	2891	3	0.00
26/04/2019	R209 On 06-February-20	9.52	Call	Bond Future	2922	3	2922	3	0.00
26/04/2019	R209 On 06-February-20	9.50	Call	Bond Future	2861	3	2861	3	0.00
26/04/2019	R209 On 06-February-20	9.50	Put	Bond Future	4112	4	4112	4	0.00
26/04/2019	R209 On 06-February-20	9.51	Put	Bond Future	4077	4	4077	4	0.00
26/04/2019	R209 On 06-February-20	9.52	Put	Bond Future	4042	4	4042	4	0.00
26/04/2019	R210 On 02-May-19			Bond Future	188.66	187.1881	188.6611	187.1881	1,611.00
26/04/2019	R210 On 01-August-19			Bond Future	192.15	190.6501	192.1490	190.6501	3,142.00
26/04/2019	R210 On 07-November-19			Bond Future	193.54	192.0116	193.5406	192.0116	0.00
26/04/2019	R210 On 06-February-20			Bond Future	197.38	195.8224	197.3812	195.8224	0.00
26/04/2019	R212 On 02-May-19			Bond Future	158.18	157.9410	158.1820	157.9410	3,722.00
26/04/2019	R212 On 01-August-19			Bond Future	158.92	158.6745	158.9186	158.6745	6,690.00
26/04/2019	R212 On 07-November-19			Bond Future	162.22	161.9711	162.2196	161.9711	0.00
26/04/2019	R212 On 06-February-20			Bond Future	163.20	162.9462	163.1992	162.9462	0.00
26/04/2019	R213 On 02-May-19			Bond Future	9.24	85.0549	9.2436	85.0549	14,434.00
26/04/2019	R213 On 02-May-19	9.50	Call	Bond Future	1629	1	1629	1	0.00
26/04/2019	R213 On 02-May-19	9.49	Call	Bond Future	1572	1	1572	1	0.00
26/04/2019	R213 On 02-May-19	9.48	Call	Bond Future	1515	1	1515	1	0.00
26/04/2019	R213 On 02-May-19	9.49	Put	Bond Future	33	0	33	0	0.00
26/04/2019	R213 On 02-May-19	9.48	Put	Bond Future	38	0	38	0	0.00
26/04/2019	R213 On 02-May-19	9.50	Put	Bond Future	29	0	29	0	0.00
26/04/2019	R213 On 01-August-19			Bond Future	9.30	86.6068	9.3032	86.6068	17,140.00
26/04/2019	R213 On 01-August-19	9.98	Call	Bond Future	4559	4	4559	4	0.00
26/04/2019	R213 On 01-August-19	9.99	Call	Bond Future	4608	4	4608	4	0.00
26/04/2019	R213 On 01-August-19	10.00	Call	Bond Future	4657	4	4657	4	0.00
26/04/2019	R213 On 01-August-19	10.00	Put	Bond Future	469	1	469	1	0.00
26/04/2019	R213 On 01-August-19	9.98	Put	Bond Future	487	1	487	1	0.00
26/04/2019	R213 On 01-August-19	9.99	Put	Bond Future	478	1	478	1	0.00
26/04/2019	R213 On 07-November-19			Bond Future	9.36	84.8307	9.3623	84.8307	0.00
26/04/2019	R213 On 07-November-19	9.58	Call	Bond Future	3246	3	3246	3	0.00
26/04/2019	R213 On 07-November-19	9.59	Call	Bond Future	3284	3	3284	3	0.00
26/04/2019	R213 On 07-November-19	9.60	Call	Bond Future	3322	3	3322	3	0.00
26/04/2019	R213 On 07-November-19	9.60	Put	Bond Future	1884	2	1884	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2019	R213 On 07-November-19	9.58	Put	Bond Future	1928	2	1928	2	0.00
26/04/2019	R213 On 07-November-19	9.59	Put	Bond Future	1906	2	1906	2	0.00
26/04/2019	R213 On 06-February-20			Bond Future	9.41	86.4954	9.4137	86.4954	0.00
26/04/2019	R213 On 06-February-20	9.28	Call	Bond Future	2704	3	2704	3	0.00
26/04/2019	R213 On 06-February-20	9.27	Call	Bond Future	2674	3	2674	3	0.00
26/04/2019	R213 On 06-February-20	9.26	Call	Bond Future	2644	3	2644	3	0.00
26/04/2019	R213 On 06-February-20	9.27	Put	Bond Future	3545	4	3545	4	0.00
26/04/2019	R213 On 06-February-20	9.26	Put	Bond Future	3576	4	3576	4	0.00
26/04/2019	R213 On 06-February-20	9.28	Put	Bond Future	3515	4	3515	4	0.00
26/04/2019	R214 On 02-May-19			Bond Future	9.74	71.7548	9.7385	71.7548	6,069.00
26/04/2019	R214 On 02-May-19	9.87	Call	Bond Future	1054	1	1054	1	0.00
26/04/2019	R214 On 02-May-19	9.85	Call	Bond Future	952	1	952	1	0.00
26/04/2019	R214 On 02-May-19	9.86	Call	Bond Future	1002	1	1002	1	0.00
26/04/2019	R214 On 02-May-19	9.86	Put	Bond Future	176	0	176	0	0.00
26/04/2019	R214 On 02-May-19	9.87	Put	Bond Future	160	0	160	0	0.00
26/04/2019	R214 On 02-May-19	9.85	Put	Bond Future	193	0	193	0	0.00
26/04/2019	R214 On 01-August-19			Bond Future	9.80	73.0641	9.7971	73.0641	10,569.00
26/04/2019	R214 On 01-August-19	10.33	Call	Bond Future	4252	4	4252	4	0.00
26/04/2019	R214 On 01-August-19	10.34	Call	Bond Future	4301	4	4301	4	0.00
26/04/2019	R214 On 01-August-19	10.32	Call	Bond Future	4203	4	4203	4	0.00
26/04/2019	R214 On 01-August-19	10.32	Put	Bond Future	789	1	789	1	0.00
26/04/2019	R214 On 01-August-19	10.33	Put	Bond Future	776	1	776	1	0.00
26/04/2019	R214 On 01-August-19	10.34	Put	Bond Future	762	1	762	1	0.00
26/04/2019	R214 On 07-November-19			Bond Future	9.86	71.2640	9.8561	71.2640	0.00
26/04/2019	R214 On 07-November-19	10.01	Call	Bond Future	3407	3	3407	3	0.00
26/04/2019	R214 On 07-November-19	10.00	Call	Bond Future	3368	3	3368	3	0.00
26/04/2019	R214 On 07-November-19	10.02	Call	Bond Future	3446	3	3446	3	0.00
26/04/2019	R214 On 07-November-19	10.00	Put	Bond Future	2411	3	2411	3	0.00
26/04/2019	R214 On 07-November-19	10.01	Put	Bond Future	2384	3	2384	3	0.00
26/04/2019	R214 On 07-November-19	10.02	Put	Bond Future	2358	3	2358	3	0.00
26/04/2019	R214 On 06-February-20			Bond Future	9.91	72.6624	9.9081	72.6624	0.00
26/04/2019	R214 On 06-February-20	9.71	Call	Bond Future	3098	3	3098	3	0.00
26/04/2019	R214 On 06-February-20	9.73	Call	Bond Future	3161	3	3161	3	0.00
26/04/2019	R214 On 06-February-20	9.72	Call	Bond Future	3130	3	3130	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2019	R214 On 06-February-20	9.72	Put	Bond Future	4400	5	4400	5	0.00
26/04/2019	R214 On 06-February-20	9.73	Put	Bond Future	4363	5	4363	5	0.00
26/04/2019	R214 On 06-February-20	9.71	Put	Bond Future	4437	5	4437	5	0.00
26/04/2019	R248 On 02-May-19			Bond Future	9.73	91.9098	9.7284	91.9098	32,677.00
26/04/2019	R248 On 02-May-19	9.90	Call	Bond Future	1619	1	1619	1	0.00
26/04/2019	R248 On 02-May-19	9.91	Call	Bond Future	1692	1	1692	1	0.00
26/04/2019	R248 On 02-May-19	9.89	Call	Bond Future	1547	1	1547	1	0.00
26/04/2019	R248 On 02-May-19	9.91	Put	Bond Future	113	0	113	0	0.00
26/04/2019	R248 On 02-May-19	9.89	Put	Bond Future	140	0	140	0	0.00
26/04/2019	R248 On 02-May-19	9.90	Put	Bond Future	126	0	126	0	0.00
26/04/2019	R248 On 01-August-19			Bond Future	9.79	93.5869	9.7865	93.5869	100,539.00
26/04/2019	R248 On 01-August-19	10.36	Call	Bond Future	5637	5	5637	5	0.00
26/04/2019	R248 On 01-August-19	10.35	Call	Bond Future	5574	5	5574	5	0.00
26/04/2019	R248 On 01-August-19	10.34	Call	Bond Future	5510	5	5510	5	0.00
26/04/2019	R248 On 01-August-19	10.35	Put	Bond Future	879	1	879	1	0.00
26/04/2019	R248 On 01-August-19	10.34	Put	Bond Future	896	1	896	1	0.00
26/04/2019	R248 On 01-August-19	10.36	Put	Bond Future	864	1	864	1	0.00
26/04/2019	R248 On 07-November-19			Bond Future	9.84	91.0658	9.8447	91.0658	0.00
26/04/2019	R248 On 07-November-19	10.03	Call	Bond Future	4426	4	4426	4	0.00
26/04/2019	R248 On 07-November-19	10.02	Call	Bond Future	4375	4	4375	4	0.00
26/04/2019	R248 On 07-November-19	10.01	Call	Bond Future	4325	4	4325	4	0.00
26/04/2019	R248 On 07-November-19	10.02	Put	Bond Future	2884	3	2884	3	0.00
26/04/2019	R248 On 07-November-19	10.01	Put	Bond Future	2918	3	2918	3	0.00
26/04/2019	R248 On 07-November-19	10.03	Put	Bond Future	2851	3	2851	3	0.00
26/04/2019	R248 On 06-February-20			Bond Future	9.90	92.8529	9.8962	92.8529	0.00
26/04/2019	R248 On 06-February-20	9.71	Call	Bond Future	3917	4	3917	4	0.00
26/04/2019	R248 On 06-February-20	9.72	Call	Bond Future	3958	4	3958	4	0.00
26/04/2019	R248 On 06-February-20	9.70	Call	Bond Future	3877	4	3877	4	0.00
26/04/2019	R248 On 06-February-20	9.72	Put	Bond Future	5486	6	5486	6	0.00
26/04/2019	R248 On 06-February-20	9.70	Put	Bond Future	5581	6	5581	6	0.00
26/04/2019	R248 On 06-February-20	9.71	Put	Bond Future	5533	6	5533	6	0.00