



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 July 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	2025 On 01-August-19			Bond Future	136.57	136.7672	136.5673	136.7672	1,622.00
22/07/2019	2025 On 07-November-19			Bond Future	139.26	139.4684	139.2645	139.4684	341.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2019	2025 On 06-February-20			Bond Future	140.39	140.6003	140.3926	140.6003	0.00
22/07/2019	2025 On 07-May-20			Bond Future	143.09	143.3032	143.0915	143.3032	0.00
22/07/2019	2029 On 01-August-19			Bond Future	103.34	103.3286	103.3380	103.3286	2,809.00
22/07/2019	2029 On 07-November-19			Bond Future	104.28	104.2751	104.2847	104.2751	1,701.00
22/07/2019	2029 On 06-February-20			Bond Future	106.23	106.2235	106.2334	106.2235	0.00
22/07/2019	2029 On 07-May-20			Bond Future	107.16	107.1527	107.1626	107.1527	0.00
22/07/2019	2030 On 01-August-19			Bond Future	8.66	95.7259	8.6565	95.7259	30,133.00
22/07/2019	2030 On 01-August-19	9.22	Call	Bond Future	3627	4	3627	4	5,400.00
22/07/2019	2030 On 01-August-19	9.69	Call	Bond Future	6509	7	6509	7	0.00
22/07/2019	2030 On 01-August-19	8.35	Call	Bond Future	28	0	28	0	2,025.00
22/07/2019	2030 On 01-August-19	9.68	Call	Bond Future	6449	7	6449	7	0.00
22/07/2019	2030 On 01-August-19	9.91	Call	Bond Future	7818	8	7818	8	0.00
22/07/2019	2030 On 01-August-19	9.92	Call	Bond Future	7877	8	7877	8	0.00
22/07/2019	2030 On 01-August-19	8.67	Call	Bond Future	571	1	571	1	5,400.00
22/07/2019	2030 On 01-August-19	9.15	Call	Bond Future	3190	3	3190	3	2,025.00
22/07/2019	2030 On 01-August-19	9.27	Call	Bond Future	3939	4	3939	4	0.00
22/07/2019	2030 On 01-August-19	9.08	Call	Bond Future	2754	3	2754	3	0.00
22/07/2019	2030 On 01-August-19	8.77	Call	Bond Future	985	1	985	1	0.00
22/07/2019	2030 On 01-August-19	9.24	Call	Bond Future	3752	4	3752	4	0.00
22/07/2019	2030 On 01-August-19	9.90	Call	Bond Future	7759	8	7759	8	0.00
22/07/2019	2030 On 01-August-19	8.77	Put	Bond Future	239	0	239	0	0.00
22/07/2019	2030 On 01-August-19	9.92	Put	Bond Future	0	0	0	0	0.00
22/07/2019	2030 On 01-August-19	9.24	Put	Bond Future	2	0	2	0	0.00
22/07/2019	2030 On 01-August-19	9.27	Put	Bond Future	1	0	1	0	0.00
22/07/2019	2030 On 01-August-19	9.08	Put	Bond Future	12	0	12	0	6,570.00
22/07/2019	2030 On 01-August-19	9.68	Put	Bond Future	0	0	0	0	4,771.00
22/07/2019	2030 On 01-August-19	9.90	Put	Bond Future	0	0	0	0	0.00
22/07/2019	2030 On 01-August-19	9.91	Put	Bond Future	0	0	0	0	0.00
22/07/2019	2030 On 01-August-19	8.67	Put	Bond Future	482	1	482	1	0.00
22/07/2019	2030 On 01-August-19	9.15	Put	Bond Future	5	0	5	0	0.00
22/07/2019	2030 On 01-August-19	9.22	Put	Bond Future	2	0	2	0	0.00
22/07/2019	2030 On 01-August-19	9.69	Put	Bond Future	0	0	0	0	5,400.00
22/07/2019	2030 On 01-August-19	8.35	Put	Bond Future	2079	2	2079	2	0.00
22/07/2019	2030 On 07-November-19			Bond Future	8.71	97.5909	8.7058	97.5909	20,471.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2019	2030 On 07-November-19	9.10	Call	Bond Future	3354	3	3354	3	5,500.00
22/07/2019	2030 On 07-November-19	9.48	Call	Bond Future	5249	5	5249	5	0.00
22/07/2019	2030 On 07-November-19	8.60	Call	Bond Future	1425	1	1425	1	5,500.00
22/07/2019	2030 On 07-November-19	9.49	Call	Bond Future	5301	5	5301	5	0.00
22/07/2019	2030 On 07-November-19	9.76	Call	Bond Future	6746	7	6746	7	0.00
22/07/2019	2030 On 07-November-19	9.47	Call	Bond Future	5196	5	5196	5	0.00
22/07/2019	2030 On 07-November-19	9.12	Call	Bond Future	3447	4	3447	4	0.00
22/07/2019	2030 On 07-November-19	9.70	Call	Bond Future	6423	6	6423	6	0.00
22/07/2019	2030 On 07-November-19	8.57	Call	Bond Future	1336	1	1336	1	0.00
22/07/2019	2030 On 07-November-19	8.95	Call	Bond Future	2689	3	2689	3	0.00
22/07/2019	2030 On 07-November-19	8.95	Put	Bond Future	1126	1	1126	1	5,000.00
22/07/2019	2030 On 07-November-19	9.70	Put	Bond Future	266	0	266	0	0.00
22/07/2019	2030 On 07-November-19	9.47	Put	Bond Future	416	0	416	0	0.00
22/07/2019	2030 On 07-November-19	9.12	Put	Bond Future	815	1	815	1	0.00
22/07/2019	2030 On 07-November-19	8.57	Put	Bond Future	2220	2	2220	2	0.00
22/07/2019	2030 On 07-November-19	9.48	Put	Bond Future	408	0	408	0	0.00
22/07/2019	2030 On 07-November-19	8.60	Put	Bond Future	2112	2	2112	2	0.00
22/07/2019	2030 On 07-November-19	9.10	Put	Bond Future	847	1	847	1	0.00
22/07/2019	2030 On 07-November-19	9.49	Put	Bond Future	400	0	400	0	0.00
22/07/2019	2030 On 07-November-19	9.76	Put	Bond Future	235	0	235	0	5,500.00
22/07/2019	2030 On 06-February-20			Bond Future	8.75	95.3823	8.7497	95.3823	0.00
22/07/2019	2030 On 06-February-20	9.14	Call	Bond Future	3936	4	3936	4	0.00
22/07/2019	2030 On 06-February-20	9.15	Call	Bond Future	3979	4	3979	4	0.00
22/07/2019	2030 On 06-February-20	9.16	Call	Bond Future	4022	4	4022	4	0.00
22/07/2019	2030 On 06-February-20	9.16	Put	Bond Future	1463	1	1463	1	0.00
22/07/2019	2030 On 06-February-20	9.14	Put	Bond Future	1499	1	1499	1	0.00
22/07/2019	2030 On 06-February-20	9.15	Put	Bond Future	1481	1	1481	1	0.00
22/07/2019	2030 On 07-May-20			Bond Future	8.79	97.1944	8.7900	97.1944	0.00
22/07/2019	2030 On 07-May-20	8.80	Call	Bond Future	3204	3	3204	3	0.00
22/07/2019	2030 On 07-May-20	8.79	Call	Bond Future	3170	3	3170	3	0.00
22/07/2019	2030 On 07-May-20	8.78	Call	Bond Future	3136	3	3136	3	0.00
22/07/2019	2030 On 07-May-20	8.79	Put	Bond Future	3170	3	3170	3	0.00
22/07/2019	2030 On 07-May-20	8.78	Put	Bond Future	3199	3	3199	3	0.00
22/07/2019	2030 On 07-May-20	8.80	Put	Bond Future	3141	3	3141	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
22/07/2019	2032 On 01-August-19			Bond Future	9.00	97.3555	8.9974	97.3555	46,857.00
22/07/2019	2032 On 01-August-19	10.11	Call	Bond Future	7538	8	7538	8	0.00
22/07/2019	2032 On 01-August-19	10.10	Call	Bond Future	7474	8	7474	8	0.00
22/07/2019	2032 On 01-August-19	10.09	Call	Bond Future	7410	7	7410	7	0.00
22/07/2019	2032 On 01-August-19	10.09	Put	Bond Future	0	0	0	0	0.00
22/07/2019	2032 On 01-August-19	10.11	Put	Bond Future	0	0	0	0	0.00
22/07/2019	2032 On 01-August-19	10.10	Put	Bond Future	0	0	0	0	0.00
22/07/2019	2032 On 07-November-19			Bond Future	9.06	95.0919	9.0563	95.0919	2,586.00
22/07/2019	2032 On 07-November-19	9.72	Call	Bond Future	5149	5	5149	5	0.00
22/07/2019	2032 On 07-November-19	9.71	Call	Bond Future	5094	5	5094	5	0.00
22/07/2019	2032 On 07-November-19	9.70	Call	Bond Future	5039	5	5039	5	0.00
22/07/2019	2032 On 07-November-19	9.71	Put	Bond Future	634	1	634	1	0.00
22/07/2019	2032 On 07-November-19	9.70	Put	Bond Future	646	1	646	1	0.00
22/07/2019	2032 On 07-November-19	9.72	Put	Bond Future	623	1	623	1	0.00
22/07/2019	2032 On 06-February-20			Bond Future	9.11	96.8461	9.1084	96.8461	0.00
22/07/2019	2032 On 06-February-20	9.39	Call	Bond Future	3829	4	3829	4	0.00
22/07/2019	2032 On 06-February-20	9.40	Call	Bond Future	3872	4	3872	4	0.00
22/07/2019	2032 On 06-February-20	9.38	Call	Bond Future	3785	4	3785	4	0.00
22/07/2019	2032 On 06-February-20	9.38	Put	Bond Future	1926	2	1926	2	0.00
22/07/2019	2032 On 06-February-20	9.39	Put	Bond Future	1901	2	1901	2	0.00
22/07/2019	2032 On 06-February-20	9.40	Put	Bond Future	1877	2	1877	2	0.00
22/07/2019	2032 On 07-May-20			Bond Future	9.16	94.5249	9.1555	94.5249	0.00
22/07/2019	2032 On 07-May-20	9.17	Call	Bond Future	3616	4	3616	4	0.00
22/07/2019	2032 On 07-May-20	9.19	Call	Bond Future	3688	4	3688	4	0.00
22/07/2019	2032 On 07-May-20	9.18	Call	Bond Future	3652	4	3652	4	0.00
22/07/2019	2032 On 07-May-20	9.18	Put	Bond Future	3484	3	3484	3	0.00
22/07/2019	2032 On 07-May-20	9.19	Put	Bond Future	3452	3	3452	3	0.00
22/07/2019	2032 On 07-May-20	9.17	Put	Bond Future	3516	4	3516	4	0.00
22/07/2019	2033 On 01-August-19			Bond Future	104.41	104.4005	104.4104	104.4005	6,090.00
22/07/2019	2033 On 07-November-19			Bond Future	105.30	105.2925	105.3026	105.2925	50.00
22/07/2019	2033 On 06-February-20			Bond Future	107.27	107.2599	107.2702	107.2599	0.00
22/07/2019	2033 On 07-May-20			Bond Future	108.14	108.1258	108.1362	108.1258	0.00
22/07/2019	2037 On 01-August-19			Bond Future	9.39	92.4139	9.3878	92.4139	48,894.00
22/07/2019	2037 On 01-August-19	10.29	Call	Bond Future	6831	7	6831	7	0.00

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22/07/2019	2037 On 01-August-19	10.31	Call	Bond Future	6973	7	6973	7	0.00
22/07/2019	2037 On 01-August-19	10.30	Call	Bond Future	6902	7	6902	7	0.00
22/07/2019	2037 On 01-August-19	10.30	Put	Bond Future	0	0	0	0	0.00
22/07/2019	2037 On 01-August-19	10.31	Put	Bond Future	0	0	0	0	0.00
22/07/2019	2037 On 01-August-19	10.29	Put	Bond Future	0	0	0	0	0.00
22/07/2019	2037 On 07-November-19			Bond Future	9.45	94.2144	9.4489	94.2144	18,118.00
22/07/2019	2037 On 07-November-19	9.95	Call	Bond Future	4790	5	4790	5	0.00
22/07/2019	2037 On 07-November-19	9.97	Call	Bond Future	4905	5	4905	5	0.00
22/07/2019	2037 On 07-November-19	9.96	Call	Bond Future	4848	5	4848	5	0.00
22/07/2019	2037 On 07-November-19	9.96	Put	Bond Future	931	1	931	1	0.00
22/07/2019	2037 On 07-November-19	9.97	Put	Bond Future	915	1	915	1	0.00
22/07/2019	2037 On 07-November-19	9.95	Put	Bond Future	948	1	948	1	0.00
22/07/2019	2037 On 06-February-20			Bond Future	9.50	91.6929	9.5049	91.6929	0.00
22/07/2019	2037 On 06-February-20	9.68	Call	Bond Future	3932	4	3932	4	0.00
22/07/2019	2037 On 06-February-20	9.67	Call	Bond Future	3887	4	3887	4	0.00
22/07/2019	2037 On 06-February-20	9.66	Call	Bond Future	3842	4	3842	4	0.00
22/07/2019	2037 On 06-February-20	9.67	Put	Bond Future	2610	3	2610	3	0.00
22/07/2019	2037 On 06-February-20	9.66	Put	Bond Future	2641	3	2641	3	0.00
22/07/2019	2037 On 06-February-20	9.68	Put	Bond Future	2578	3	2578	3	0.00
22/07/2019	2037 On 07-May-20			Bond Future	9.56	93.4351	9.5581	93.4351	0.00
22/07/2019	2037 On 07-May-20	9.59	Call	Bond Future	4240	4	4240	4	0.00
22/07/2019	2037 On 07-May-20	9.60	Call	Bond Future	4281	4	4281	4	0.00
22/07/2019	2037 On 07-May-20	9.61	Call	Bond Future	4321	4	4321	4	0.00
22/07/2019	2037 On 07-May-20	9.61	Put	Bond Future	3922	4	3922	4	0.00
22/07/2019	2037 On 07-May-20	9.59	Put	Bond Future	3994	4	3994	4	0.00
22/07/2019	2037 On 07-May-20	9.60	Put	Bond Future	3958	4	3958	4	0.00
22/07/2019	2038 On 01-August-19			Bond Future	122.25	122.2347	122.2467	122.2347	8,841.00
22/07/2019	2038 On 07-November-19			Bond Future	124.66	124.6489	124.6611	124.6489	4,772.00
22/07/2019	2038 On 06-February-20			Bond Future	125.33	125.3197	125.3321	125.3197	0.00
22/07/2019	2038 On 07-May-20			Bond Future	127.74	127.7289	127.7413	127.7289	0.00
22/07/2019	2040 On 01-August-19			Bond Future	9.51	95.2899	9.5129	95.2899	37,799.00
22/07/2019	2040 On 01-August-19	10.36	Call	Bond Future	6881	7	6881	7	0.00
22/07/2019	2040 On 01-August-19	10.37	Call	Bond Future	6958	7	6958	7	0.00
22/07/2019	2040 On 01-August-19	10.38	Call	Bond Future	7034	7	7034	7	0.00

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22/07/2019	2040 On 01-August-19	10.38	Put	Bond Future	0	0	0	0	0.00
22/07/2019	2040 On 01-August-19	10.36	Put	Bond Future	0	0	0	0	0.00
22/07/2019	2040 On 01-August-19	10.37	Put	Bond Future	0	0	0	0	0.00
22/07/2019	2040 On 07-November-19			Bond Future	9.58	97.1465	9.5752	97.1465	24,216.00
22/07/2019	2040 On 07-November-19	10.03	Call	Bond Future	4809	5	4809	5	0.00
22/07/2019	2040 On 07-November-19	9.80	Call	Bond Future	3502	3	3502	3	1,260.00
22/07/2019	2040 On 07-November-19	9.30	Call	Bond Future	1308	1	1308	1	1,260.00
22/07/2019	2040 On 07-November-19	10.04	Call	Bond Future	4869	5	4869	5	0.00
22/07/2019	2040 On 07-November-19	10.05	Call	Bond Future	4930	5	4930	5	0.00
22/07/2019	2040 On 07-November-19	10.05	Put	Bond Future	1021	1	1021	1	0.00
22/07/2019	2040 On 07-November-19	10.03	Put	Bond Future	1059	1	1059	1	0.00
22/07/2019	2040 On 07-November-19	9.80	Put	Bond Future	1619	2	1619	2	0.00
22/07/2019	2040 On 07-November-19	9.30	Put	Bond Future	3697	4	3697	4	0.00
22/07/2019	2040 On 07-November-19	10.04	Put	Bond Future	1040	1	1040	1	0.00
22/07/2019	2040 On 06-February-20			Bond Future	9.63	94.4285	9.6324	94.4285	0.00
22/07/2019	2040 On 06-February-20	9.74	Call	Bond Future	3859	4	3859	4	0.00
22/07/2019	2040 On 06-February-20	9.76	Call	Bond Future	3953	4	3953	4	0.00
22/07/2019	2040 On 06-February-20	9.75	Call	Bond Future	3906	4	3906	4	0.00
22/07/2019	2040 On 06-February-20	9.75	Put	Bond Future	2925	3	2925	3	0.00
22/07/2019	2040 On 06-February-20	9.76	Put	Bond Future	2890	3	2890	3	0.00
22/07/2019	2040 On 06-February-20	9.74	Put	Bond Future	2961	3	2961	3	0.00
22/07/2019	2040 On 07-May-20			Bond Future	9.69	96.2227	9.6868	96.2227	0.00
22/07/2019	2040 On 07-May-20	9.75	Call	Bond Future	4750	5	4750	5	0.00
22/07/2019	2040 On 07-May-20	9.74	Call	Bond Future	4706	5	4706	5	0.00
22/07/2019	2040 On 07-May-20	9.73	Call	Bond Future	4662	5	4662	5	0.00
22/07/2019	2040 On 07-May-20	9.73	Put	Bond Future	4305	4	4305	4	0.00
22/07/2019	2040 On 07-May-20	9.75	Put	Bond Future	4228	4	4228	4	0.00
22/07/2019	2040 On 07-May-20	9.74	Put	Bond Future	4266	4	4266	4	0.00
22/07/2019	2044 On 01-August-19			Bond Future	9.58	92.0583	9.5828	92.0583	27,600.00
22/07/2019	2044 On 01-August-19	10.39	Call	Bond Future	6651	6	6651	6	0.00
22/07/2019	2044 On 01-August-19	10.53	Call	Bond Future	7722	7	7722	7	0.00
22/07/2019	2044 On 01-August-19	9.39	Call	Bond Future	160	0	160	0	228.00
22/07/2019	2044 On 01-August-19	10.38	Call	Bond Future	6574	6	6574	6	0.00
22/07/2019	2044 On 01-August-19	9.36	Call	Bond Future	117	0	117	0	100.00

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22/07/2019	2044 On 01-August-19	9.74	Call	Bond Future	1615	2	1615	2	228.00
22/07/2019	2044 On 01-August-19	10.27	Call	Bond Future	5716	5	5716	5	0.00
22/07/2019	2044 On 01-August-19	10.40	Call	Bond Future	6729	6	6729	6	0.00
22/07/2019	2044 On 01-August-19	9.86	Call	Bond Future	2473	2	2473	2	100.00
22/07/2019	2044 On 01-August-19	10.53	Put	Bond Future	0	0	0	0	100.00
22/07/2019	2044 On 01-August-19	9.39	Put	Bond Future	1876	2	1876	2	0.00
22/07/2019	2044 On 01-August-19	9.74	Put	Bond Future	253	0	253	0	0.00
22/07/2019	2044 On 01-August-19	10.27	Put	Bond Future	1	0	1	0	228.00
22/07/2019	2044 On 01-August-19	10.38	Put	Bond Future	0	0	0	0	0.00
22/07/2019	2044 On 01-August-19	9.36	Put	Bond Future	2105	2	2105	2	0.00
22/07/2019	2044 On 01-August-19	10.40	Put	Bond Future	0	0	0	0	0.00
22/07/2019	2044 On 01-August-19	9.86	Put	Bond Future	94	0	94	0	0.00
22/07/2019	2044 On 01-August-19	10.39	Put	Bond Future	0	0	0	0	0.00
22/07/2019	2044 On 07-November-19			Bond Future	9.64	93.8518	9.6438	93.8518	19,205.00
22/07/2019	2044 On 07-November-19	10.06	Call	Bond Future	4683	5	4683	5	0.00
22/07/2019	2044 On 07-November-19	10.52	Call	Bond Future	7633	7	7633	7	0.00
22/07/2019	2044 On 07-November-19	10.05	Call	Bond Future	4622	4	4622	4	0.00
22/07/2019	2044 On 07-November-19	9.19	Call	Bond Future	829	1	829	1	328.00
22/07/2019	2044 On 07-November-19	9.74	Call	Bond Future	2925	3	2925	3	328.00
22/07/2019	2044 On 07-November-19	10.07	Call	Bond Future	4743	5	4743	5	0.00
22/07/2019	2044 On 07-November-19	10.05	Put	Bond Future	1211	1	1211	1	0.00
22/07/2019	2044 On 07-November-19	9.19	Put	Bond Future	4907	5	4907	5	0.00
22/07/2019	2044 On 07-November-19	10.07	Put	Bond Future	1169	1	1169	1	0.00
22/07/2019	2044 On 07-November-19	9.74	Put	Bond Future	2098	2	2098	2	0.00
22/07/2019	2044 On 07-November-19	10.06	Put	Bond Future	1189	1	1189	1	0.00
22/07/2019	2044 On 07-November-19	10.52	Put	Bond Future	531	1	531	1	328.00
22/07/2019	2044 On 06-February-20			Bond Future	9.70	91.1984	9.6998	91.1984	0.00
22/07/2019	2044 On 06-February-20	9.77	Call	Bond Future	3789	4	3789	4	0.00
22/07/2019	2044 On 06-February-20	9.09	Call	Bond Future	1244	1	1244	1	328.00
22/07/2019	2044 On 06-February-20	9.74	Call	Bond Future	3650	4	3650	4	328.00
22/07/2019	2044 On 06-February-20	9.76	Call	Bond Future	3743	4	3743	4	0.00
22/07/2019	2044 On 06-February-20	10.78	Call	Bond Future	9511	9	9511	9	0.00
22/07/2019	2044 On 06-February-20	9.78	Call	Bond Future	3836	4	3836	4	0.00
22/07/2019	2044 On 06-February-20	9.76	Put	Bond Future	3229	3	3229	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
22/07/2019	2044 On 06-February-20	9.78	Put	Bond Future	3153	3	3153	3	0.00
22/07/2019	2044 On 06-February-20	10.78	Put	Bond Future	980	1	980	1	328.00
22/07/2019	2044 On 06-February-20	9.77	Put	Bond Future	3191	3	3191	3	0.00
22/07/2019	2044 On 06-February-20	9.74	Put	Bond Future	3306	3	3306	3	0.00
22/07/2019	2044 On 06-February-20	9.09	Put	Bond Future	6729	7	6729	7	0.00
22/07/2019	2044 On 07-May-20			Bond Future	9.75	92.9311	9.7531	92.9311	0.00
22/07/2019	2044 On 07-May-20	9.79	Call	Bond Future	4683	5	4683	5	0.00
22/07/2019	2044 On 07-May-20	9.81	Call	Bond Future	4772	5	4772	5	0.00
22/07/2019	2044 On 07-May-20	9.80	Call	Bond Future	4727	5	4727	5	0.00
22/07/2019	2044 On 07-May-20	9.80	Put	Bond Future	4331	4	4331	4	0.00
22/07/2019	2044 On 07-May-20	9.79	Put	Bond Future	4370	5	4370	5	0.00
22/07/2019	2044 On 07-May-20	9.81	Put	Bond Future	4291	4	4291	4	0.00
22/07/2019	2046 On 01-August-19			Bond Future	115.08	115.0677	115.0789	115.0677	8,620.00
22/07/2019	2046 On 07-November-19			Bond Future	115.63	115.6210	115.6324	115.6210	4,018.00
22/07/2019	2046 On 06-February-20			Bond Future	117.79	117.7813	117.7930	117.7813	0.00
22/07/2019	2046 On 07-May-20			Bond Future	118.31	118.2969	118.3087	118.2969	0.00
22/07/2019	2050 On 01-August-19			Bond Future	118.76	118.7505	118.7621	118.7505	8,191.00
22/07/2019	2050 On 07-November-19			Bond Future	121.11	121.0958	121.1075	121.0958	8,591.00
22/07/2019	2050 On 06-February-20			Bond Future	121.53	121.5226	121.5346	121.5226	0.00
22/07/2019	2050 On 07-May-20			Bond Future	123.87	123.8587	123.8708	123.8587	0.00
22/07/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	AL37 On 01-August-19			Index Future	657.61	657.9470	657.6070	657.9470	0.00
22/07/2019	AL37 On 07-November-19			Index Future	670.42	670.7660	670.4190	670.7660	0.00
22/07/2019	AL37 On 06-February-20			Index Future	682.79	683.1390	682.7860	683.1390	0.00
22/07/2019	AL37 On 07-May-20			Index Future	695.75	696.1140	695.7530	696.1140	0.00
22/07/2019	AL7T On 01-August-19			Index Future	771.00	771.3930	770.9960	771.3930	0.00
22/07/2019	AL7T On 07-November-19			Index Future	786.02	786.4220	786.0170	786.4220	0.00
22/07/2019	AL7T On 06-February-20			Index Future	800.52	800.9290	800.5160	800.9290	0.00
22/07/2019	AL7T On 07-May-20			Index Future	815.72	816.1410	815.7190	816.1410	0.00
22/07/2019	ALBI On 01-August-19			Index Future	693.14	692.4140	693.1400	692.4140	416.00
22/07/2019	ALBI On 07-November-19			Index Future	706.65	705.9040	706.6450	705.9040	0.00
22/07/2019	ALBI On 06-February-20			Index Future	719.68	718.9260	719.6800	718.9260	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
22/07/2019	ALBI On 07-May-20			Index Future	733.35	732.5810	733.3480	732.5810	0.00
22/07/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/07/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2019	ES33 On 01-August-19			Bond Future	10.54	80.7278	10.5384	80.7278	350.00
22/07/2019	ES33 On 07-November-19			Bond Future	10.65	78.5073	10.6488	78.5073	0.00
22/07/2019	ES33 On 06-February-20			Bond Future	10.75	79.9556	10.7532	79.9556	0.00
22/07/2019	ES33 On 07-May-20			Bond Future	10.85	77.6793	10.8517	77.6793	0.00
22/07/2019	ES42 On 01-August-19			Bond Future	10.89	82.1846	10.8884	82.1846	4,919.00
22/07/2019	ES42 On 07-November-19			Bond Future	11.00	79.5205	10.9989	79.5205	0.00
22/07/2019	ES42 On 06-February-20			Bond Future	11.10	80.9875	11.0994	80.9875	0.00
22/07/2019	ES42 On 07-May-20			Bond Future	11.20	78.2611	11.1987	78.2611	0.00
22/07/2019	GOVI On 01-August-19			GOVI	686.63	685.8240	686.6320	685.8240	134.00
22/07/2019	GOVI On 01-August-19	638.69	Call	GOVI	479420	47	479420	47	0.00
22/07/2019	GOVI On 01-August-19	638.68	Call	GOVI	479520	47	479520	47	0.00
22/07/2019	GOVI On 01-August-19	638.67	Call	GOVI	479620	47	479620	47	0.00
22/07/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
22/07/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
22/07/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
22/07/2019	GOVI On 07-November-19			GOVI	700.01	699.1860	700.0100	699.1860	948.00
22/07/2019	GOVI On 07-November-19	672.90	Call	GOVI	271100	26	271100	26	0.00
22/07/2019	GOVI On 07-November-19	672.91	Call	GOVI	271000	26	271000	26	0.00
22/07/2019	GOVI On 07-November-19	672.92	Call	GOVI	270900	26	270900	26	0.00
22/07/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
22/07/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
22/07/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
22/07/2019	GOVI On 06-February-20			GOVI	712.92	712.0840	712.9230	712.0840	0.00
22/07/2019	GOVI On 06-February-20	703.15	Call	GOVI	97730	9	97730	9	0.00
22/07/2019	GOVI On 06-February-20	703.14	Call	GOVI	97830	9	97830	9	0.00
22/07/2019	GOVI On 06-February-20	703.13	Call	GOVI	97930	9	97930	9	0.00
22/07/2019	GOVI On 06-February-20	703.13	Put	GOVI	0	0	0	0	0.00
22/07/2019	GOVI On 06-February-20	703.15	Put	GOVI	0	0	0	0	0.00
22/07/2019	GOVI On 06-February-20	703.14	Put	GOVI	0	0	0	0	0.00
22/07/2019	GOVI On 07-May-20			GOVI	726.46	725.6090	726.4620	725.6090	0.00
22/07/2019	GOVI On 07-May-20	719.98	Call	GOVI	64820	6	64820	6	0.00
22/07/2019	GOVI On 07-May-20	720.00	Call	GOVI	64620	6	64620	6	0.00
22/07/2019	GOVI On 07-May-20	719.99	Call	GOVI	64720	6	64720	6	0.00
22/07/2019	GOVI On 07-May-20	720.00	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
22/07/2019	GOVI On 07-May-20	719.98	Put	GOVI	0	0	0	0	0.00
22/07/2019	GOVI On 07-May-20	719.99	Put	GOVI	0	0	0	0	0.00
22/07/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/07/2019	IGOV On 01-August-19			Index Future	262.42	262.3070	262.4190	262.3070	818.00
22/07/2019	IGOV On 07-November-19			Index Future	267.60	267.4880	267.6020	267.4880	218.00
22/07/2019	IGOV On 06-February-20			Index Future	272.60	272.4860	272.6020	272.4860	0.00
22/07/2019	IGOV On 07-May-20			Index Future	277.84	277.7240	277.8420	277.7240	0.00
22/07/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
22/07/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
22/07/2019	IS02 On 20-December-19			Interest Rate Swap	102.69	102.7100	102.6900	102.7100	0.00
22/07/2019	IS02 On 23-March-20			Interest Rate Swap	98.56	98.5800	98.5600	98.5800	0.00
22/07/2019	IS02 On 22-June-20			Interest Rate Swap	101.98	102.0100	101.9800	102.0100	0.00
22/07/2019	IS02 On 21-September-20			Interest Rate Swap	98.82	98.8300	98.8200	98.8300	0.00
22/07/2019	IS05 On 17-December-20			Interest Rate Swap	95.44	95.4600	95.4400	95.4600	0.00
22/07/2019	IS05 On 16-March-21			Interest Rate Swap	94.44	94.4600	94.4400	94.4600	0.00
22/07/2019	IS05 On 15-June-21			Interest Rate Swap	93.40	93.4200	93.4000	93.4200	0.00
22/07/2019	IS05 On 21-September-21			Interest Rate Swap	93.32	93.3400	93.3200	93.3400	0.00
22/07/2019	IS05 On 21-December-21			Interest Rate Swap	95.30	95.3200	95.3000	95.3200	51.00
22/07/2019	IS05 On 15-March-22			Interest Rate Swap	95.23	95.2400	95.2300	95.2400	0.00
22/07/2019	IS05 On 21-June-22			Interest Rate Swap	96.19	96.2000	96.1900	96.2000	0.00
22/07/2019	IS05 On 20-September-22			Interest Rate Swap	99.93	99.9500	99.9300	99.9500	0.00
22/07/2019	IS05 On 20-December-22			Interest Rate Swap	101.00	101.0300	101.0000	101.0300	0.00
22/07/2019	IS05 On 22-March-23			Interest Rate Swap	94.11	94.1600	94.1100	94.1600	0.00
22/07/2019	IS05 On 20-June-23			Interest Rate Swap	100.04	100.1000	100.0400	100.1000	0.00
22/07/2019	IS05 On 19-September-23			Interest Rate Swap	95.32	95.3800	95.3200	95.3800	0.00
22/07/2019	IS10 On 17-December-25			Interest Rate Swap	90.79	90.8400	90.7900	90.8400	0.00
22/07/2019	IS10 On 16-March-26			Interest Rate Swap	87.62	87.7000	87.6200	87.7000	0.00
22/07/2019	IS10 On 15-June-26			Interest Rate Swap	86.24	86.3300	86.2400	86.3300	0.00
22/07/2019	IS10 On 21-September-26			Interest Rate Swap	88.35	88.4400	88.3500	88.4400	0.00
22/07/2019	IS10 On 21-December-26			Interest Rate Swap	92.15	92.2300	92.1500	92.2300	0.00
22/07/2019	IS10 On 15-March-27			Interest Rate Swap	90.62	90.6900	90.6200	90.6900	0.00
22/07/2019	IS10 On 21-June-27			Interest Rate Swap	92.68	92.7400	92.6800	92.7400	0.00
22/07/2019	IS10 On 20-September-27			Interest Rate Swap	98.19	98.2500	98.1900	98.2500	0.00
22/07/2019	IS10 On 20-December-27			Interest Rate Swap	98.51	98.5900	98.5100	98.5900	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
22/07/2019	IS10 On 22-March-28			Interest Rate Swap	91.84	91.9300	91.8400	91.9300	0.00
22/07/2019	IS10 On 20-June-28			Interest Rate Swap	99.17	99.2700	99.1700	99.2700	0.00
22/07/2019	IS10 On 19-September-28			Interest Rate Swap	92.55	92.6500	92.5500	92.6500	0.00
22/07/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/07/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/07/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
22/07/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
22/07/2019	R023 On 01-August-19			Bond Future	7.15	105.2539	7.1484	105.2539	46,486.00
22/07/2019	R023 On 01-August-19	8.93	Call	Bond Future	5406	5	5406	5	0.00
22/07/2019	R023 On 01-August-19	8.95	Call	Bond Future	5465	6	5465	6	0.00
22/07/2019	R023 On 01-August-19	8.94	Call	Bond Future	5435	5	5435	5	0.00
22/07/2019	R023 On 01-August-19	8.94	Put	Bond Future	0	0	0	0	0.00
22/07/2019	R023 On 01-August-19	8.95	Put	Bond Future	0	0	0	0	0.00
22/07/2019	R023 On 01-August-19	8.93	Put	Bond Future	0	0	0	0	0.00
22/07/2019	R023 On 07-November-19			Bond Future	7.14	103.3733	7.1356	103.3733	46,291.00
22/07/2019	R023 On 07-November-19	7.98	Call	Bond Future	2559	3	2559	3	0.00
22/07/2019	R023 On 07-November-19	7.99	Call	Bond Future	2586	3	2586	3	0.00
22/07/2019	R023 On 07-November-19	8.00	Call	Bond Future	2612	3	2612	3	0.00
22/07/2019	R023 On 07-November-19	8.00	Put	Bond Future	120	0	120	0	0.00
22/07/2019	R023 On 07-November-19	7.99	Put	Bond Future	122	0	122	0	0.00
22/07/2019	R023 On 07-November-19	7.98	Put	Bond Future	124	0	124	0	0.00
22/07/2019	R023 On 06-February-20			Bond Future	7.11	105.2802	7.1103	105.2802	0.00
22/07/2019	R023 On 06-February-20	7.52	Call	Bond Future	1575	2	1575	2	0.00
22/07/2019	R023 On 06-February-20	7.54	Call	Bond Future	1617	2	1617	2	0.00
22/07/2019	R023 On 06-February-20	7.53	Call	Bond Future	1596	2	1596	2	0.00
22/07/2019	R023 On 06-February-20	7.53	Put	Bond Future	460	0	460	0	0.00
22/07/2019	R023 On 06-February-20	7.54	Put	Bond Future	454	0	454	0	0.00
22/07/2019	R023 On 06-February-20	7.52	Put	Bond Future	466	0	466	0	0.00
22/07/2019	R023 On 07-May-20			Bond Future	7.05	103.3456	7.0461	103.3456	0.00
22/07/2019	R023 On 07-May-20	6.90	Call	Bond Future	781	1	781	1	0.00
22/07/2019	R023 On 07-May-20	6.91	Call	Bond Future	795	1	795	1	0.00
22/07/2019	R023 On 07-May-20	6.89	Call	Bond Future	768	1	768	1	0.00
22/07/2019	R023 On 07-May-20	6.89	Put	Bond Future	1164	1	1164	1	0.00
22/07/2019	R023 On 07-May-20	6.90	Put	Bond Future	1152	1	1152	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
22/07/2019	R023 On 07-May-20	6.91	Put	Bond Future	1140	1	1140	1	0.00
22/07/2019	R035 On 01-August-19			Bond Future	9.24	100.5739	9.2426	100.5739	73,166.00
22/07/2019	R035 On 01-August-19	10.24	Call	Bond Future	7512	7	7512	7	0.00
22/07/2019	R035 On 01-August-19	10.23	Call	Bond Future	7441	7	7441	7	0.00
22/07/2019	R035 On 01-August-19	10.22	Call	Bond Future	7370	7	7370	7	0.00
22/07/2019	R035 On 01-August-19	10.23	Put	Bond Future	0	0	0	0	0.00
22/07/2019	R035 On 01-August-19	10.22	Put	Bond Future	0	0	0	0	0.00
22/07/2019	R035 On 01-August-19	10.24	Put	Bond Future	0	0	0	0	0.00
22/07/2019	R035 On 07-November-19			Bond Future	9.31	98.0315	9.3065	98.0315	63,232.00
22/07/2019	R035 On 07-November-19	9.87	Call	Bond Future	5066	5	5066	5	0.00
22/07/2019	R035 On 07-November-19	8.92	Call	Bond Future	867	1	867	1	3,500.00
22/07/2019	R035 On 07-November-19	9.52	Call	Bond Future	3159	3	3159	3	3,500.00
22/07/2019	R035 On 07-November-19	9.88	Call	Bond Future	5125	5	5125	5	0.00
22/07/2019	R035 On 07-November-19	9.89	Call	Bond Future	5185	5	5185	5	0.00
22/07/2019	R035 On 07-November-19	10.21	Call	Bond Future	7157	7	7157	7	0.00
22/07/2019	R035 On 07-November-19	9.88	Put	Bond Future	762	1	762	1	0.00
22/07/2019	R035 On 07-November-19	9.87	Put	Bond Future	776	1	776	1	0.00
22/07/2019	R035 On 07-November-19	10.21	Put	Bond Future	413	0	413	0	3,500.00
22/07/2019	R035 On 07-November-19	9.89	Put	Bond Future	748	1	748	1	0.00
22/07/2019	R035 On 07-November-19	9.52	Put	Bond Future	1500	2	1500	2	0.00
22/07/2019	R035 On 07-November-19	8.92	Put	Bond Future	3980	4	3980	4	0.00
22/07/2019	R035 On 06-February-20			Bond Future	9.37	99.8399	9.3657	99.8399	0.00
22/07/2019	R035 On 06-February-20	9.61	Call	Bond Future	4142	4	4142	4	0.00
22/07/2019	R035 On 06-February-20	9.60	Call	Bond Future	4096	4	4096	4	0.00
22/07/2019	R035 On 06-February-20	9.59	Call	Bond Future	4049	4	4049	4	0.00
22/07/2019	R035 On 06-February-20	9.59	Put	Bond Future	2332	2	2332	2	0.00
22/07/2019	R035 On 06-February-20	9.61	Put	Bond Future	2274	2	2274	2	0.00
22/07/2019	R035 On 06-February-20	9.60	Put	Bond Future	2303	2	2303	2	0.00
22/07/2019	R035 On 07-May-20			Bond Future	9.41	97.2308	9.4142	97.2308	0.00
22/07/2019	R035 On 07-May-20	9.47	Call	Bond Future	4287	4	4287	4	0.00
22/07/2019	R035 On 07-May-20	9.49	Call	Bond Future	4369	4	4369	4	0.00
22/07/2019	R035 On 07-May-20	9.48	Call	Bond Future	4328	4	4328	4	0.00
22/07/2019	R035 On 07-May-20	9.47	Put	Bond Future	3862	4	3862	4	0.00
22/07/2019	R035 On 07-May-20	9.49	Put	Bond Future	3791	4	3791	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
22/07/2019	R035 On 07-May-20	9.48	Put	Bond Future	3826	4	3826	4	0.00
22/07/2019	R186 On 01-August-19			Bond Future	8.02	114.9672	8.0196	114.9672	87,269.00
22/07/2019	R186 On 01-August-19	9.52	Call	Bond Future	8503	9	8503	9	0.00
22/07/2019	R186 On 01-August-19	8.30	Call	Bond Future	1694	2	1694	2	6,000.00
22/07/2019	R186 On 01-August-19	7.75	Call	Bond Future	32	0	32	0	620.00
22/07/2019	R186 On 01-August-19	9.05	Call	Bond Future	5931	6	5931	6	6,000.00
22/07/2019	R186 On 01-August-19	9.54	Call	Bond Future	8611	9	8611	9	0.00
22/07/2019	R186 On 01-August-19	8.38	Call	Bond Future	2137	2	2137	2	0.00
22/07/2019	R186 On 01-August-19	9.53	Call	Bond Future	8557	9	8557	9	0.00
22/07/2019	R186 On 01-August-19	8.70	Call	Bond Future	3963	4	3963	4	0.00
22/07/2019	R186 On 01-August-19	9.22	Call	Bond Future	6871	7	6871	7	0.00
22/07/2019	R186 On 01-August-19	10.08	Call	Bond Future	11465	12	11465	12	0.00
22/07/2019	R186 On 01-August-19	8.55	Call	Bond Future	3106	3	3106	3	0.00
22/07/2019	R186 On 01-August-19	8.00	Call	Bond Future	387	0	387	0	620.00
22/07/2019	R186 On 01-August-19	8.38	Put	Bond Future	16	0	16	0	0.00
22/07/2019	R186 On 01-August-19	8.70	Put	Bond Future	0	0	0	0	3,100.00
22/07/2019	R186 On 01-August-19	9.54	Put	Bond Future	0	0	0	0	0.00
22/07/2019	R186 On 01-August-19	9.22	Put	Bond Future	0	0	0	0	0.00
22/07/2019	R186 On 01-August-19	9.53	Put	Bond Future	0	0	0	0	0.00
22/07/2019	R186 On 01-August-19	8.55	Put	Bond Future	2	0	2	0	0.00
22/07/2019	R186 On 01-August-19	8.00	Put	Bond Future	504	1	504	1	0.00
22/07/2019	R186 On 01-August-19	10.08	Put	Bond Future	0	0	0	0	6,000.00
22/07/2019	R186 On 01-August-19	7.75	Put	Bond Future	1653	2	1653	2	0.00
22/07/2019	R186 On 01-August-19	9.05	Put	Bond Future	0	0	0	0	0.00
22/07/2019	R186 On 01-August-19	9.52	Put	Bond Future	0	0	0	0	0.00
22/07/2019	R186 On 01-August-19	8.30	Put	Bond Future	39	0	39	0	0.00
22/07/2019	R186 On 07-November-19			Bond Future	8.06	117.2071	8.0553	117.2071	103,395.00
22/07/2019	R186 On 07-November-19	8.73	Call	Bond Future	4188	4	4188	4	0.00
22/07/2019	R186 On 07-November-19	8.94	Call	Bond Future	5203	5	5203	5	0.00
22/07/2019	R186 On 07-November-19	8.23	Call	Bond Future	2061	2	2061	2	5,000.00
22/07/2019	R186 On 07-November-19	8.20	Call	Bond Future	1955	2	1955	2	0.00
22/07/2019	R186 On 07-November-19	8.96	Call	Bond Future	5301	5	5301	5	0.00
22/07/2019	R186 On 07-November-19	8.95	Call	Bond Future	5252	5	5252	5	0.00
22/07/2019	R186 On 07-November-19	8.96	Put	Bond Future	233	0	233	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
22/07/2019	R186 On 07-November-19	8.23	Put	Bond Future	1059	1	1059	1	0.00
22/07/2019	R186 On 07-November-19	8.20	Put	Bond Future	1125	1	1125	1	7,500.00
22/07/2019	R186 On 07-November-19	8.95	Put	Bond Future	238	0	238	0	0.00
22/07/2019	R186 On 07-November-19	8.73	Put	Bond Future	380	0	380	0	5,000.00
22/07/2019	R186 On 07-November-19	8.94	Put	Bond Future	243	0	243	0	0.00
22/07/2019	R186 On 06-February-20			Bond Future	8.08	114.0639	8.0835	114.0639	0.00
22/07/2019	R186 On 06-February-20	8.55	Call	Bond Future	3687	4	3687	4	0.00
22/07/2019	R186 On 06-February-20	8.57	Call	Bond Future	3768	4	3768	4	0.00
22/07/2019	R186 On 06-February-20	8.56	Call	Bond Future	3728	4	3728	4	0.00
22/07/2019	R186 On 06-February-20	8.56	Put	Bond Future	1102	1	1102	1	0.00
22/07/2019	R186 On 06-February-20	8.57	Put	Bond Future	1088	1	1088	1	0.00
22/07/2019	R186 On 06-February-20	8.55	Put	Bond Future	1116	1	1116	1	0.00
22/07/2019	R186 On 07-May-20			Bond Future	8.10	116.2309	8.1024	116.2309	0.00
22/07/2019	R186 On 07-May-20	8.08	Call	Bond Future	2501	3	2501	3	0.00
22/07/2019	R186 On 07-May-20	8.09	Call	Bond Future	2533	3	2533	3	0.00
22/07/2019	R186 On 07-May-20	8.07	Call	Bond Future	2471	3	2471	3	0.00
22/07/2019	R186 On 07-May-20	8.07	Put	Bond Future	2647	3	2647	3	0.00
22/07/2019	R186 On 07-May-20	8.08	Put	Bond Future	2623	3	2623	3	0.00
22/07/2019	R186 On 07-May-20	8.09	Put	Bond Future	2600	3	2600	3	0.00
22/07/2019	R197 On 01-August-19			Bond Future	303.46	303.4351	303.4596	303.4351	1,100.00
22/07/2019	R197 On 07-November-19			Bond Future	309.45	309.4279	309.4530	309.4279	1,407.00
22/07/2019	R197 On 06-February-20			Bond Future	307.57	307.5491	307.5747	307.5491	0.00
22/07/2019	R197 On 07-May-20			Bond Future	313.49	313.4618	313.4877	313.4618	0.00
22/07/2019	R202 On 01-August-19			Bond Future	234.11	233.5610	234.1088	233.5610	2,268.00
22/07/2019	R202 On 07-November-19			Bond Future	238.73	238.1737	238.7323	238.1737	8,436.00
22/07/2019	R202 On 06-February-20			Bond Future	239.12	238.5552	239.1242	238.5552	0.00
22/07/2019	R202 On 07-May-20			Bond Future	243.72	243.1414	243.7212	243.1414	0.00
22/07/2019	R207 On 01-August-19			Bond Future	6.14	100.8887	6.1445	100.8887	4,483.00
22/07/2019	R207 On 01-August-19	7.33	Call	Bond Future	514	1	514	1	0.00
22/07/2019	R207 On 01-August-19	7.35	Call	Bond Future	523	1	523	1	0.00
22/07/2019	R207 On 01-August-19	7.34	Call	Bond Future	518	1	518	1	0.00
22/07/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
22/07/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
22/07/2019	R207 On 01-August-19	7.34	Put	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
22/07/2019	R207 On 07-November-19			Bond Future	4.36	102.8543	4.3569	102.8543	3,328.00
22/07/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
22/07/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
22/07/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
22/07/2019	R207 On 07-November-19	2.06	Put	Bond Future	413	0	413	0	0.00
22/07/2019	R207 On 07-November-19	2.07	Put	Bond Future	411	0	411	0	0.00
22/07/2019	R207 On 07-November-19	2.08	Put	Bond Future	409	0	409	0	0.00
22/07/2019	R208 On 01-August-19			Bond Future	6.20	103.2376	6.2033	103.2376	8,377.00
22/07/2019	R208 On 01-August-19	8.17	Call	Bond Future	3000	3	3000	3	0.00
22/07/2019	R208 On 01-August-19	8.16	Call	Bond Future	2985	3	2985	3	0.00
22/07/2019	R208 On 01-August-19	8.15	Call	Bond Future	2970	3	2970	3	0.00
22/07/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
22/07/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
22/07/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
22/07/2019	R208 On 07-November-19			Bond Future	5.97	101.8451	5.9722	101.8451	7,555.00
22/07/2019	R208 On 07-November-19	6.84	Call	Bond Future	1151	1	1151	1	0.00
22/07/2019	R208 On 07-November-19	6.83	Call	Bond Future	1139	1	1139	1	0.00
22/07/2019	R208 On 07-November-19	6.82	Call	Bond Future	1126	1	1126	1	0.00
22/07/2019	R208 On 07-November-19	6.83	Put	Bond Future	16	0	16	0	0.00
22/07/2019	R208 On 07-November-19	6.82	Put	Bond Future	16	0	16	0	0.00
22/07/2019	R208 On 07-November-19	6.84	Put	Bond Future	16	0	16	0	0.00
22/07/2019	R208 On 06-February-20			Bond Future	5.63	103.7239	5.6266	103.7239	0.00
22/07/2019	R208 On 06-February-20	6.12	Call	Bond Future	612	1	612	1	0.00
22/07/2019	R208 On 06-February-20	6.13	Call	Bond Future	621	1	621	1	0.00
22/07/2019	R208 On 06-February-20	6.14	Call	Bond Future	631	1	631	1	0.00
22/07/2019	R208 On 06-February-20	6.14	Put	Bond Future	71	0	71	0	0.00
22/07/2019	R208 On 06-February-20	6.12	Put	Bond Future	74	0	74	0	0.00
22/07/2019	R208 On 06-February-20	6.13	Put	Bond Future	72	0	72	0	0.00
22/07/2019	R208 On 07-May-20			Bond Future	5.02	102.2898	5.0228	102.2898	0.00
22/07/2019	R208 On 07-May-20	4.82	Call	Bond Future	127	0	127	0	0.00
22/07/2019	R208 On 07-May-20	4.81	Call	Bond Future	124	0	124	0	0.00
22/07/2019	R208 On 07-May-20	4.80	Call	Bond Future	120	0	120	0	0.00
22/07/2019	R208 On 07-May-20	4.81	Put	Bond Future	308	0	308	0	0.00
22/07/2019	R208 On 07-May-20	4.80	Put	Bond Future	314	0	314	0	0.00

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22/07/2019	R208 On 07-May-20	4.82	Put	Bond Future	303	0	303	0	0.00
22/07/2019	R209 On 01-August-19			Bond Future	9.27	76.6432	9.2721	76.6432	71,683.00
22/07/2019	R209 On 01-August-19	10.15	Call	Bond Future	5648	6	5648	6	0.00
22/07/2019	R209 On 01-August-19	9.30	Call	Bond Future	671	1	671	1	0.00
22/07/2019	R209 On 01-August-19	10.17	Call	Bond Future	5769	6	5769	6	0.00
22/07/2019	R209 On 01-August-19	10.16	Call	Bond Future	5709	6	5709	6	0.00
22/07/2019	R209 On 01-August-19	9.80	Call	Bond Future	3479	3	3479	3	0.00
22/07/2019	R209 On 01-August-19	10.46	Call	Bond Future	7493	7	7493	7	0.00
22/07/2019	R209 On 01-August-19	10.46	Put	Bond Future	0	0	0	0	7,541.00
22/07/2019	R209 On 01-August-19	10.16	Put	Bond Future	0	0	0	0	0.00
22/07/2019	R209 On 01-August-19	9.30	Put	Bond Future	482	1	482	1	0.00
22/07/2019	R209 On 01-August-19	9.80	Put	Bond Future	6	0	6	0	0.00
22/07/2019	R209 On 01-August-19	10.15	Put	Bond Future	0	0	0	0	0.00
22/07/2019	R209 On 01-August-19	10.17	Put	Bond Future	0	0	0	0	0.00
22/07/2019	R209 On 07-November-19			Bond Future	9.33	74.9847	9.3289	74.9847	10,862.00
22/07/2019	R209 On 07-November-19	8.92	Call	Bond Future	755	1	755	1	8,000.00
22/07/2019	R209 On 07-November-19	9.80	Call	Bond Future	3912	4	3912	4	0.00
22/07/2019	R209 On 07-November-19	9.33	Call	Bond Future	1935	2	1935	2	8,000.00
22/07/2019	R209 On 07-November-19	9.82	Call	Bond Future	4009	4	4009	4	0.00
22/07/2019	R209 On 07-November-19	9.77	Call	Bond Future	3768	4	3768	4	0.00
22/07/2019	R209 On 07-November-19	9.81	Call	Bond Future	3961	4	3961	4	0.00
22/07/2019	R209 On 07-November-19	9.81	Put	Bond Future	822	1	822	1	0.00
22/07/2019	R209 On 07-November-19	9.82	Put	Bond Future	807	1	807	1	0.00
22/07/2019	R209 On 07-November-19	9.33	Put	Bond Future	1928	2	1928	2	0.00
22/07/2019	R209 On 07-November-19	9.77	Put	Bond Future	883	1	883	1	8,000.00
22/07/2019	R209 On 07-November-19	9.80	Put	Bond Future	837	1	837	1	0.00
22/07/2019	R209 On 07-November-19	8.92	Put	Bond Future	3582	4	3582	4	0.00
22/07/2019	R209 On 06-February-20			Bond Future	9.38	76.3679	9.3793	76.3679	0.00
22/07/2019	R209 On 06-February-20	9.51	Call	Bond Future	3178	3	3178	3	0.00
22/07/2019	R209 On 06-February-20	9.52	Call	Bond Future	3216	3	3216	3	0.00
22/07/2019	R209 On 06-February-20	9.50	Call	Bond Future	3141	3	3141	3	0.00
22/07/2019	R209 On 06-February-20	9.50	Put	Bond Future	2343	2	2343	2	0.00
22/07/2019	R209 On 06-February-20	9.51	Put	Bond Future	2315	2	2315	2	0.00
22/07/2019	R209 On 06-February-20	9.52	Put	Bond Future	2288	2	2288	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
22/07/2019	R209 On 07-May-20			Bond Future	9.43	74.6664	9.4254	74.6664	0.00
22/07/2019	R209 On 07-May-20	9.45	Call	Bond Future	3649	4	3649	4	0.00
22/07/2019	R209 On 07-May-20	9.47	Call	Bond Future	3719	4	3719	4	0.00
22/07/2019	R209 On 07-May-20	9.46	Call	Bond Future	3684	4	3684	4	0.00
22/07/2019	R209 On 07-May-20	9.46	Put	Bond Future	3456	4	3456	4	0.00
22/07/2019	R209 On 07-May-20	9.47	Put	Bond Future	3426	4	3426	4	0.00
22/07/2019	R209 On 07-May-20	9.45	Put	Bond Future	3487	4	3487	4	0.00
22/07/2019	R210 On 01-August-19			Bond Future	191.28	191.2675	191.2848	191.2675	1,437.00
22/07/2019	R210 On 07-November-19			Bond Future	192.46	192.4386	192.4563	192.4386	695.00
22/07/2019	R210 On 06-February-20			Bond Future	196.05	196.0344	196.0523	196.0344	0.00
22/07/2019	R210 On 07-May-20			Bond Future	197.17	197.1521	197.1702	197.1521	0.00
22/07/2019	R212 On 01-August-19			Bond Future	160.65	160.7198	160.6536	160.7198	5,006.00
22/07/2019	R212 On 07-November-19			Bond Future	163.83	163.8941	163.8266	163.8941	2,684.00
22/07/2019	R212 On 06-February-20			Bond Future	164.64	164.7104	164.6417	164.7104	0.00
22/07/2019	R212 On 07-May-20			Bond Future	167.81	167.8769	167.8068	167.8769	0.00
22/07/2019	R213 On 01-August-19			Bond Future	8.85	89.8390	8.8517	89.8390	14,755.00
22/07/2019	R213 On 01-August-19	9.98	Call	Bond Future	6944	7	6944	7	0.00
22/07/2019	R213 On 01-August-19	9.99	Call	Bond Future	7002	7	7002	7	0.00
22/07/2019	R213 On 01-August-19	10.00	Call	Bond Future	7060	7	7060	7	0.00
22/07/2019	R213 On 01-August-19	10.00	Put	Bond Future	0	0	0	0	0.00
22/07/2019	R213 On 01-August-19	9.98	Put	Bond Future	0	0	0	0	0.00
22/07/2019	R213 On 01-August-19	9.99	Put	Bond Future	0	0	0	0	0.00
22/07/2019	R213 On 07-November-19			Bond Future	8.91	88.0384	8.9080	88.0384	5,167.00
22/07/2019	R213 On 07-November-19	9.58	Call	Bond Future	4669	5	4669	5	0.00
22/07/2019	R213 On 07-November-19	9.59	Call	Bond Future	4719	5	4719	5	0.00
22/07/2019	R213 On 07-November-19	9.60	Call	Bond Future	4770	5	4770	5	0.00
22/07/2019	R213 On 07-November-19	9.60	Put	Bond Future	492	0	492	0	0.00
22/07/2019	R213 On 07-November-19	9.58	Put	Bond Future	510	1	510	1	0.00
22/07/2019	R213 On 07-November-19	9.59	Put	Bond Future	501	1	501	1	0.00
22/07/2019	R213 On 06-February-20			Bond Future	8.96	89.6625	8.9597	89.6625	0.00
22/07/2019	R213 On 06-February-20	9.28	Call	Bond Future	3649	4	3649	4	0.00
22/07/2019	R213 On 06-February-20	9.27	Call	Bond Future	3609	4	3609	4	0.00
22/07/2019	R213 On 06-February-20	9.26	Call	Bond Future	3568	4	3568	4	0.00
22/07/2019	R213 On 06-February-20	9.27	Put	Bond Future	1686	2	1686	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
22/07/2019	R213 On 06-February-20	9.26	Put	Bond Future	1707	2	1707	2	0.00
22/07/2019	R213 On 06-February-20	9.28	Put	Bond Future	1666	2	1666	2	0.00
22/07/2019	R213 On 07-May-20			Bond Future	9.00	87.8120	9.0001	87.8120	0.00
22/07/2019	R213 On 07-May-20	9.00	Call	Bond Future	3213	3	3213	3	0.00
22/07/2019	R213 On 07-May-20	9.01	Call	Bond Future	3246	3	3246	3	0.00
22/07/2019	R213 On 07-May-20	9.02	Call	Bond Future	3280	3	3280	3	0.00
22/07/2019	R213 On 07-May-20	9.02	Put	Bond Future	3157	3	3157	3	0.00
22/07/2019	R213 On 07-May-20	9.00	Put	Bond Future	3213	3	3213	3	0.00
22/07/2019	R213 On 07-May-20	9.01	Put	Bond Future	3185	3	3185	3	0.00
22/07/2019	R214 On 01-August-19			Bond Future	9.54	74.9693	9.5425	74.9693	13,192.00
22/07/2019	R214 On 01-August-19	10.33	Call	Bond Future	5241	5	5241	5	0.00
22/07/2019	R214 On 01-August-19	10.34	Call	Bond Future	5303	5	5303	5	0.00
22/07/2019	R214 On 01-August-19	10.32	Call	Bond Future	5178	5	5178	5	0.00
22/07/2019	R214 On 01-August-19	10.32	Put	Bond Future	0	0	0	0	0.00
22/07/2019	R214 On 01-August-19	10.33	Put	Bond Future	0	0	0	0	0.00
22/07/2019	R214 On 01-August-19	10.34	Put	Bond Future	0	0	0	0	0.00
22/07/2019	R214 On 07-November-19			Bond Future	9.60	73.1328	9.6043	73.1328	14,635.00
22/07/2019	R214 On 07-November-19	10.01	Call	Bond Future	3778	4	3778	4	0.00
22/07/2019	R214 On 07-November-19	10.00	Call	Bond Future	3730	4	3730	4	0.00
22/07/2019	R214 On 07-November-19	10.02	Call	Bond Future	3826	4	3826	4	0.00
22/07/2019	R214 On 07-November-19	10.00	Put	Bond Future	1048	1	1048	1	0.00
22/07/2019	R214 On 07-November-19	10.01	Put	Bond Future	1030	1	1030	1	0.00
22/07/2019	R214 On 07-November-19	10.02	Put	Bond Future	1013	1	1013	1	0.00
22/07/2019	R214 On 06-February-20			Bond Future	9.66	74.4818	9.6615	74.4818	0.00
22/07/2019	R214 On 06-February-20	9.71	Call	Bond Future	3062	3	3062	3	0.00
22/07/2019	R214 On 06-February-20	9.73	Call	Bond Future	3137	3	3137	3	0.00
22/07/2019	R214 On 06-February-20	9.72	Call	Bond Future	3099	3	3099	3	0.00
22/07/2019	R214 On 06-February-20	9.72	Put	Bond Future	2697	3	2697	3	0.00
22/07/2019	R214 On 06-February-20	9.73	Put	Bond Future	2666	3	2666	3	0.00
22/07/2019	R214 On 06-February-20	9.71	Put	Bond Future	2728	3	2728	3	0.00
22/07/2019	R214 On 07-May-20			Bond Future	9.71	72.5968	9.7096	72.5968	0.00
22/07/2019	R214 On 07-May-20	9.76	Call	Bond Future	3993	4	3993	4	0.00
22/07/2019	R214 On 07-May-20	9.77	Call	Bond Future	4029	4	4029	4	0.00
22/07/2019	R214 On 07-May-20	9.75	Call	Bond Future	3957	4	3957	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
22/07/2019	R214 On 07-May-20	9.75	Put	Bond Future	3681	4	3681	4	0.00
22/07/2019	R214 On 07-May-20	9.76	Put	Bond Future	3649	4	3649	4	0.00
22/07/2019	R214 On 07-May-20	9.77	Put	Bond Future	3617	4	3617	4	0.00
22/07/2019	R248 On 01-August-19			Bond Future	9.56	95.5833	9.5625	95.5833	39,862.00
22/07/2019	R248 On 01-August-19	10.36	Call	Bond Future	6767	6	6767	6	0.00
22/07/2019	R248 On 01-August-19	10.35	Call	Bond Future	6688	6	6688	6	0.00
22/07/2019	R248 On 01-August-19	10.34	Call	Bond Future	6608	6	6608	6	0.00
22/07/2019	R248 On 01-August-19	10.35	Put	Bond Future	0	0	0	0	0.00
22/07/2019	R248 On 01-August-19	10.34	Put	Bond Future	0	0	0	0	0.00
22/07/2019	R248 On 01-August-19	10.36	Put	Bond Future	0	0	0	0	0.00
22/07/2019	R248 On 07-November-19			Bond Future	9.62	93.0070	9.6243	93.0070	61,685.00
22/07/2019	R248 On 07-November-19	10.03	Call	Bond Future	4746	5	4746	5	0.00
22/07/2019	R248 On 07-November-19	10.02	Call	Bond Future	4684	5	4684	5	0.00
22/07/2019	R248 On 07-November-19	10.01	Call	Bond Future	4622	4	4622	4	0.00
22/07/2019	R248 On 07-November-19	10.02	Put	Bond Future	1255	1	1255	1	0.00
22/07/2019	R248 On 07-November-19	10.01	Put	Bond Future	1277	1	1277	1	0.00
22/07/2019	R248 On 07-November-19	10.03	Put	Bond Future	1233	1	1233	1	0.00
22/07/2019	R248 On 06-February-20			Bond Future	9.68	94.7228	9.6816	94.7228	0.00
22/07/2019	R248 On 06-February-20	9.71	Call	Bond Future	3694	4	3694	4	0.00
22/07/2019	R248 On 06-February-20	9.72	Call	Bond Future	3741	4	3741	4	0.00
22/07/2019	R248 On 06-February-20	9.70	Call	Bond Future	3647	4	3647	4	0.00
22/07/2019	R248 On 06-February-20	9.72	Put	Bond Future	3402	4	3402	4	0.00
22/07/2019	R248 On 06-February-20	9.70	Put	Bond Future	3484	4	3484	4	0.00
22/07/2019	R248 On 06-February-20	9.71	Put	Bond Future	3443	4	3443	4	0.00
22/07/2019	R248 On 07-May-20			Bond Future	9.73	92.0800	9.7297	92.0800	0.00
22/07/2019	R248 On 07-May-20	9.77	Call	Bond Future	4923	5	4923	5	0.00
22/07/2019	R248 On 07-May-20	9.79	Call	Bond Future	5015	5	5015	5	0.00
22/07/2019	R248 On 07-May-20	9.78	Call	Bond Future	4969	5	4969	5	0.00
22/07/2019	R248 On 07-May-20	9.78	Put	Bond Future	4529	5	4529	5	0.00
22/07/2019	R248 On 07-May-20	9.77	Put	Bond Future	4570	5	4570	5	0.00
22/07/2019	R248 On 07-May-20	9.79	Put	Bond Future	4488	5	4488	5	0.00