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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
17/04/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	2025 On 02-May-19			Bond Future	134.38	134.1894	134.3820	134.1894	643.00
17/04/2019	2025 On 01-August-19			Bond Future	135.45	135.2515	135.4472	135.2515	150.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2019	2025 On 07-November-19			Bond Future	138.26	138.0598	138.2594	138.0598	0.00
17/04/2019	2025 On 06-February-20			Bond Future	139.54	139.3385	139.5418	139.3385	0.00
17/04/2019	2029 On 02-May-19			Bond Future	100.70	100.4453	100.6964	100.4453	2,954.00
17/04/2019	2029 On 01-August-19			Bond Future	102.57	102.3151	102.5705	102.3151	1,349.00
17/04/2019	2029 On 07-November-19			Bond Future	103.61	103.3481	103.6088	103.3481	0.00
17/04/2019	2029 On 06-February-20			Bond Future	105.67	105.4057	105.6713	105.4057	0.00
17/04/2019	2030 On 02-May-19			Bond Future	9.02	94.7542	9.0245	94.7542	38,615.00
17/04/2019	2030 On 02-May-19	9.39	Call	Bond Future	2398	2	2398	2	0.00
17/04/2019	2030 On 02-May-19	10.20	Call	Bond Future	7207	7	7207	7	0.00
17/04/2019	2030 On 02-May-19	9.41	Call	Bond Future	2513	2	2513	2	0.00
17/04/2019	2030 On 02-May-19	8.90	Call	Bond Future	329	0	329	0	3,000.00
17/04/2019	2030 On 02-May-19	9.40	Call	Bond Future	2456	2	2456	2	3,000.00
17/04/2019	2030 On 02-May-19	9.40	Put	Bond Future	68	0	68	0	0.00
17/04/2019	2030 On 02-May-19	9.41	Put	Bond Future	64	0	64	0	0.00
17/04/2019	2030 On 02-May-19	8.90	Put	Bond Future	1139	1	1139	1	0.00
17/04/2019	2030 On 02-May-19	10.20	Put	Bond Future	0	0	0	0	3,000.00
17/04/2019	2030 On 02-May-19	9.39	Put	Bond Future	74	0	74	0	0.00
17/04/2019	2030 On 01-August-19			Bond Future	9.08	92.4897	9.0849	92.4897	16,897.00
17/04/2019	2030 On 01-August-19	9.22	Call	Bond Future	2230	2	2230	2	5,400.00
17/04/2019	2030 On 01-August-19	9.69	Call	Bond Future	4295	4	4295	4	0.00
17/04/2019	2030 On 01-August-19	8.35	Call	Bond Future	233	0	233	0	2,025.00
17/04/2019	2030 On 01-August-19	9.68	Call	Bond Future	4246	4	4246	4	0.00
17/04/2019	2030 On 01-August-19	8.67	Call	Bond Future	661	1	661	1	5,400.00
17/04/2019	2030 On 01-August-19	9.91	Call	Bond Future	5409	5	5409	5	0.00
17/04/2019	2030 On 01-August-19	9.15	Call	Bond Future	1976	2	1976	2	2,025.00
17/04/2019	2030 On 01-August-19	9.92	Call	Bond Future	5461	5	5461	5	0.00
17/04/2019	2030 On 01-August-19	9.27	Call	Bond Future	2421	2	2421	2	0.00
17/04/2019	2030 On 01-August-19	8.77	Call	Bond Future	871	1	871	1	0.00
17/04/2019	2030 On 01-August-19	9.90	Call	Bond Future	5357	5	5357	5	0.00
17/04/2019	2030 On 01-August-19	9.92	Put	Bond Future	357	0	357	0	0.00
17/04/2019	2030 On 01-August-19	8.77	Put	Bond Future	2898	3	2898	3	0.00
17/04/2019	2030 On 01-August-19	9.27	Put	Bond Future	1256	1	1256	1	0.00
17/04/2019	2030 On 01-August-19	9.90	Put	Bond Future	371	0	371	0	0.00
17/04/2019	2030 On 01-August-19	9.68	Put	Bond Future	570	1	570	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
17/04/2019	2030 On 01-August-19	9.15	Put	Bond Future	1564	2	1564	2	0.00
17/04/2019	2030 On 01-August-19	8.67	Put	Bond Future	3345	4	3345	4	0.00
17/04/2019	2030 On 01-August-19	9.91	Put	Bond Future	364	0	364	0	0.00
17/04/2019	2030 On 01-August-19	9.22	Put	Bond Future	1378	2	1378	2	0.00
17/04/2019	2030 On 01-August-19	9.69	Put	Bond Future	559	1	559	1	5,400.00
17/04/2019	2030 On 01-August-19	8.35	Put	Bond Future	5057	5	5057	5	0.00
17/04/2019	2030 On 07-November-19			Bond Future	9.14	94.3869	9.1360	94.3869	0.00
17/04/2019	2030 On 07-November-19	9.48	Call	Bond Future	3742	3	3742	3	0.00
17/04/2019	2030 On 07-November-19	9.49	Call	Bond Future	3782	4	3782	4	0.00
17/04/2019	2030 On 07-November-19	9.47	Call	Bond Future	3702	3	3702	3	0.00
17/04/2019	2030 On 07-November-19	9.47	Put	Bond Future	1653	2	1653	2	0.00
17/04/2019	2030 On 07-November-19	9.48	Put	Bond Future	1632	2	1632	2	0.00
17/04/2019	2030 On 07-November-19	9.49	Put	Bond Future	1612	2	1612	2	0.00
17/04/2019	2030 On 06-February-20			Bond Future	9.18	92.2355	9.1773	92.2355	0.00
17/04/2019	2030 On 06-February-20	9.14	Call	Bond Future	3097	0	3097	0	0.00
17/04/2019	2030 On 06-February-20	9.16	Call	Bond Future	3163	0	3163	0	0.00
17/04/2019	2030 On 06-February-20	9.15	Call	Bond Future	3130	0	3130	0	0.00
17/04/2019	2030 On 06-February-20	9.14	Put	Bond Future	3326	1	3326	1	0.00
17/04/2019	2030 On 06-February-20	9.16	Put	Bond Future	3268	1	3268	1	0.00
17/04/2019	2030 On 06-February-20	9.15	Put	Bond Future	3297	1	3297	1	0.00
17/04/2019	2032 On 02-May-19			Bond Future	9.26	92.9176	9.2592	92.9176	25,666.00
17/04/2019	2032 On 02-May-19	9.61	Call	Bond Future	2524	2	2524	2	0.00
17/04/2019	2032 On 02-May-19	9.63	Call	Bond Future	2648	2	2648	2	0.00
17/04/2019	2032 On 02-May-19	9.62	Call	Bond Future	2586	2	2586	2	0.00
17/04/2019	2032 On 02-May-19	9.61	Put	Bond Future	97	0	97	0	0.00
17/04/2019	2032 On 02-May-19	9.63	Put	Bond Future	85	0	85	0	0.00
17/04/2019	2032 On 02-May-19	9.62	Put	Bond Future	91	0	91	0	0.00
17/04/2019	2032 On 01-August-19			Bond Future	9.32	94.6241	9.3181	94.6241	16,004.00
17/04/2019	2032 On 01-August-19	10.11	Call	Bond Future	5721	5	5721	5	0.00
17/04/2019	2032 On 01-August-19	10.10	Call	Bond Future	5666	5	5666	5	0.00
17/04/2019	2032 On 01-August-19	10.09	Call	Bond Future	5611	5	5611	5	0.00
17/04/2019	2032 On 01-August-19	10.09	Put	Bond Future	464	1	464	1	0.00
17/04/2019	2032 On 01-August-19	10.11	Put	Bond Future	446	1	446	1	0.00
17/04/2019	2032 On 01-August-19	10.10	Put	Bond Future	455	1	455	1	0.00

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17/04/2019	2032 On 07-November-19			Bond Future	9.38	92.4026	9.3751	92.4026	0.00
17/04/2019	2032 On 07-November-19	9.72	Call	Bond Future	4137	4	4137	4	0.00
17/04/2019	2032 On 07-November-19	9.71	Call	Bond Future	4094	4	4094	4	0.00
17/04/2019	2032 On 07-November-19	9.70	Call	Bond Future	4051	4	4051	4	0.00
17/04/2019	2032 On 07-November-19	9.71	Put	Bond Future	1846	2	1846	2	0.00
17/04/2019	2032 On 07-November-19	9.70	Put	Bond Future	1869	2	1869	2	0.00
17/04/2019	2032 On 07-November-19	9.72	Put	Bond Future	1823	2	1823	2	0.00
17/04/2019	2032 On 06-February-20			Bond Future	9.42	94.2219	9.4212	94.2219	0.00
17/04/2019	2032 On 06-February-20	9.39	Call	Bond Future	3524	0	3524	0	0.00
17/04/2019	2032 On 06-February-20	9.40	Call	Bond Future	3559	0	3559	0	0.00
17/04/2019	2032 On 06-February-20	9.38	Call	Bond Future	3490	0	3490	0	0.00
17/04/2019	2032 On 06-February-20	9.38	Put	Bond Future	3768	1	3768	1	0.00
17/04/2019	2032 On 06-February-20	9.39	Put	Bond Future	3735	1	3735	1	0.00
17/04/2019	2032 On 06-February-20	9.40	Put	Bond Future	3702	1	3702	1	0.00
17/04/2019	2033 On 02-May-19			Bond Future	102.77	102.1833	102.7736	102.1833	5,770.00
17/04/2019	2033 On 01-August-19			Bond Future	104.69	104.0854	104.6865	104.0854	320.00
17/04/2019	2033 On 07-November-19			Bond Future	105.69	105.0803	105.6937	105.0803	0.00
17/04/2019	2033 On 06-February-20			Bond Future	107.80	107.1724	107.7977	107.1724	0.00
17/04/2019	2037 On 02-May-19			Bond Future	9.57	92.6619	9.5699	92.6619	51,254.00
17/04/2019	2037 On 02-May-19	9.80	Call	Bond Future	2016	2	2016	2	0.00
17/04/2019	2037 On 02-May-19	9.79	Call	Bond Future	1955	2	1955	2	0.00
17/04/2019	2037 On 02-May-19	9.81	Call	Bond Future	2078	2	2078	2	0.00
17/04/2019	2037 On 02-May-19	9.79	Put	Bond Future	246	0	246	0	0.00
17/04/2019	2037 On 02-May-19	9.80	Put	Bond Future	231	0	231	0	0.00
17/04/2019	2037 On 02-May-19	9.81	Put	Bond Future	217	0	217	0	0.00
17/04/2019	2037 On 01-August-19			Bond Future	9.63	90.1087	9.6340	90.1087	12,961.00
17/04/2019	2037 On 01-August-19	10.29	Call	Bond Future	5583	5	5583	5	0.00
17/04/2019	2037 On 01-August-19	10.31	Call	Bond Future	5701	5	5701	5	0.00
17/04/2019	2037 On 01-August-19	10.30	Call	Bond Future	5642	5	5642	5	0.00
17/04/2019	2037 On 01-August-19	10.30	Put	Bond Future	684	1	684	1	0.00
17/04/2019	2037 On 01-August-19	10.31	Put	Bond Future	672	1	672	1	0.00
17/04/2019	2037 On 01-August-19	10.29	Put	Bond Future	696	1	696	1	0.00
17/04/2019	2037 On 07-November-19			Bond Future	9.69	91.9571	9.6913	91.9571	0.00
17/04/2019	2037 On 07-November-19	9.95	Call	Bond Future	4309	4	4309	4	0.00

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17/04/2019	2037 On 07-November-19	9.97	Call	Bond Future	4401	4	4401	4	0.00
17/04/2019	2037 On 07-November-19	9.96	Call	Bond Future	4355	4	4355	4	0.00
17/04/2019	2037 On 07-November-19	9.96	Put	Bond Future	2327	3	2327	3	0.00
17/04/2019	2037 On 07-November-19	9.97	Put	Bond Future	2300	3	2300	3	0.00
17/04/2019	2037 On 07-November-19	9.95	Put	Bond Future	2356	3	2356	3	0.00
17/04/2019	2037 On 06-February-20			Bond Future	9.74	89.5073	9.7399	89.5073	0.00
17/04/2019	2037 On 06-February-20	9.68	Call	Bond Future	3968	0	3968	0	0.00
17/04/2019	2037 On 06-February-20	9.67	Call	Bond Future	3929	0	3929	0	0.00
17/04/2019	2037 On 06-February-20	9.66	Call	Bond Future	3891	0	3891	0	0.00
17/04/2019	2037 On 06-February-20	9.67	Put	Bond Future	4462	1	4462	1	0.00
17/04/2019	2037 On 06-February-20	9.66	Put	Bond Future	4501	1	4501	1	0.00
17/04/2019	2037 On 06-February-20	9.68	Put	Bond Future	4424	1	4424	1	0.00
17/04/2019	2038 On 02-May-19			Bond Future	120.59	120.6053	120.5853	120.6053	10,413.00
17/04/2019	2038 On 01-August-19			Bond Future	121.21	121.2352	121.2143	121.2352	4,450.00
17/04/2019	2038 On 07-November-19			Bond Future	123.73	123.7524	123.7309	123.7524	0.00
17/04/2019	2038 On 06-February-20			Bond Future	124.54	124.5626	124.5407	124.5626	0.00
17/04/2019	2040 On 02-May-19			Bond Future	9.65	96.0648	9.6548	96.0648	23,777.00
17/04/2019	2040 On 02-May-19	9.90	Call	Bond Future	2275	2	2275	2	0.00
17/04/2019	2040 On 02-May-19	10.20	Call	Bond Future	4477	4	4477	4	1,150.00
17/04/2019	2040 On 02-May-19	9.89	Call	Bond Future	2208	2	2208	2	0.00
17/04/2019	2040 On 02-May-19	9.60	Call	Bond Future	669	1	669	1	1,150.00
17/04/2019	2040 On 02-May-19	9.88	Call	Bond Future	2141	2	2141	2	0.00
17/04/2019	2040 On 02-May-19	10.15	Call	Bond Future	4096	4	4096	4	0.00
17/04/2019	2040 On 02-May-19	9.65	Call	Bond Future	867	1	867	1	0.00
17/04/2019	2040 On 02-May-19	10.15	Put	Bond Future	41	0	41	0	880.00
17/04/2019	2040 On 02-May-19	9.65	Put	Bond Future	908	1	908	1	880.00
17/04/2019	2040 On 02-May-19	9.89	Put	Bond Future	246	0	246	0	0.00
17/04/2019	2040 On 02-May-19	9.88	Put	Bond Future	262	0	262	0	0.00
17/04/2019	2040 On 02-May-19	10.20	Put	Bond Future	28	0	28	0	0.00
17/04/2019	2040 On 02-May-19	9.90	Put	Bond Future	231	0	231	0	0.00
17/04/2019	2040 On 02-May-19	9.60	Put	Bond Future	1136	1	1136	1	0.00
17/04/2019	2040 On 01-August-19			Bond Future	9.72	93.3237	9.7189	93.3237	0.00
17/04/2019	2040 On 01-August-19	10.36	Call	Bond Future	5925	6	5925	6	0.00
17/04/2019	2040 On 01-August-19	10.37	Call	Bond Future	5988	6	5988	6	0.00

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17/04/2019	2040 On 01-August-19	10.38	Call	Bond Future	6051	6	6051	6	0.00
17/04/2019	2040 On 01-August-19	10.38	Put	Bond Future	766	1	766	1	0.00
17/04/2019	2040 On 01-August-19	10.36	Put	Bond Future	794	1	794	1	0.00
17/04/2019	2040 On 01-August-19	10.37	Put	Bond Future	780	1	780	1	0.00
17/04/2019	2040 On 07-November-19			Bond Future	9.78	95.2382	9.7763	95.2382	0.00
17/04/2019	2040 On 07-November-19	10.03	Call	Bond Future	4640	4	4640	4	0.00
17/04/2019	2040 On 07-November-19	10.04	Call	Bond Future	4690	4	4690	4	0.00
17/04/2019	2040 On 07-November-19	10.05	Call	Bond Future	4741	4	4741	4	0.00
17/04/2019	2040 On 07-November-19	10.05	Put	Bond Future	2519	3	2519	3	0.00
17/04/2019	2040 On 07-November-19	10.03	Put	Bond Future	2577	3	2577	3	0.00
17/04/2019	2040 On 07-November-19	10.04	Put	Bond Future	2548	3	2548	3	0.00
17/04/2019	2040 On 06-February-20			Bond Future	9.83	92.6023	9.8253	92.6023	0.00
17/04/2019	2040 On 06-February-20	9.74	Call	Bond Future	4119	0	4119	0	0.00
17/04/2019	2040 On 06-February-20	9.76	Call	Bond Future	4201	0	4201	0	0.00
17/04/2019	2040 On 06-February-20	9.75	Call	Bond Future	4160	0	4160	0	0.00
17/04/2019	2040 On 06-February-20	9.75	Put	Bond Future	4780	1	4780	1	0.00
17/04/2019	2040 On 06-February-20	9.76	Put	Bond Future	4738	1	4738	1	0.00
17/04/2019	2040 On 06-February-20	9.74	Put	Bond Future	4822	1	4822	1	0.00
17/04/2019	2044 On 02-May-19			Bond Future	9.67	93.1367	9.6744	93.1367	38,044.00
17/04/2019	2044 On 02-May-19	9.90	Call	Bond Future	2189	2	2189	2	0.00
17/04/2019	2044 On 02-May-19	9.91	Call	Bond Future	2256	2	2256	2	0.00
17/04/2019	2044 On 02-May-19	9.92	Call	Bond Future	2325	2	2325	2	0.00
17/04/2019	2044 On 02-May-19	9.91	Put	Bond Future	252	0	252	0	0.00
17/04/2019	2044 On 02-May-19	9.92	Put	Bond Future	237	0	237	0	0.00
17/04/2019	2044 On 02-May-19	9.90	Put	Bond Future	268	0	268	0	0.00
17/04/2019	2044 On 01-August-19			Bond Future	9.74	90.4670	9.7357	90.4670	0.00
17/04/2019	2044 On 01-August-19	10.39	Call	Bond Future	6125	6	6125	6	0.00
17/04/2019	2044 On 01-August-19	10.53	Call	Bond Future	7025	7	7025	7	0.00
17/04/2019	2044 On 01-August-19	9.86	Call	Bond Future	3062	3	3062	3	100.00
17/04/2019	2044 On 01-August-19	10.40	Call	Bond Future	6189	6	6189	6	0.00
17/04/2019	2044 On 01-August-19	9.36	Call	Bond Future	1085	1	1085	1	100.00
17/04/2019	2044 On 01-August-19	10.38	Call	Bond Future	6062	6	6062	6	0.00
17/04/2019	2044 On 01-August-19	10.38	Put	Bond Future	814	1	814	1	0.00
17/04/2019	2044 On 01-August-19	9.36	Put	Bond Future	4399	5	4399	5	0.00

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17/04/2019	2044 On 01-August-19	10.53	Put	Bond Future	628	1	628	1	100.00
17/04/2019	2044 On 01-August-19	10.40	Put	Bond Future	786	1	786	1	0.00
17/04/2019	2044 On 01-August-19	9.86	Put	Bond Future	2008	2	2008	2	0.00
17/04/2019	2044 On 01-August-19	10.39	Put	Bond Future	800	1	800	1	0.00
17/04/2019	2044 On 07-November-19			Bond Future	9.79	92.3228	9.7905	92.3228	0.00
17/04/2019	2044 On 07-November-19	10.06	Call	Bond Future	4835	5	4835	5	0.00
17/04/2019	2044 On 07-November-19	10.07	Call	Bond Future	4887	5	4887	5	0.00
17/04/2019	2044 On 07-November-19	10.05	Call	Bond Future	4783	4	4783	4	0.00
17/04/2019	2044 On 07-November-19	10.05	Put	Bond Future	2629	3	2629	3	0.00
17/04/2019	2044 On 07-November-19	10.06	Put	Bond Future	2599	3	2599	3	0.00
17/04/2019	2044 On 07-November-19	10.07	Put	Bond Future	2570	3	2570	3	0.00
17/04/2019	2044 On 06-February-20			Bond Future	9.84	89.7550	9.8373	89.7550	0.00
17/04/2019	2044 On 06-February-20	9.77	Call	Bond Future	4304	0	4304	0	0.00
17/04/2019	2044 On 06-February-20	9.76	Call	Bond Future	4262	0	4262	0	0.00
17/04/2019	2044 On 06-February-20	9.78	Call	Bond Future	4346	0	4346	0	0.00
17/04/2019	2044 On 06-February-20	9.76	Put	Bond Future	4914	1	4914	1	0.00
17/04/2019	2044 On 06-February-20	9.78	Put	Bond Future	4829	1	4829	1	0.00
17/04/2019	2044 On 06-February-20	9.77	Put	Bond Future	4871	1	4871	1	0.00
17/04/2019	2046 On 02-May-19			Bond Future	112.82	112.4203	112.8222	112.4203	11,310.00
17/04/2019	2046 On 01-August-19			Bond Future	114.92	114.5130	114.9219	114.5130	4,238.00
17/04/2019	2046 On 07-November-19			Bond Future	115.59	115.1759	115.5931	115.1759	0.00
17/04/2019	2046 On 06-February-20			Bond Future	117.89	117.4690	117.8944	117.4690	0.00
17/04/2019	2050 On 02-May-19			Bond Future	117.82	117.8352	117.8160	117.8352	10,666.00
17/04/2019	2050 On 01-August-19			Bond Future	118.22	118.2377	118.2174	118.2377	2,839.00
17/04/2019	2050 On 07-November-19			Bond Future	120.67	120.6927	120.6718	120.6927	0.00
17/04/2019	2050 On 06-February-20			Bond Future	121.24	121.2587	121.2374	121.2587	0.00
17/04/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	AL37 On 02-May-19			Index Future	633.99	633.1520	633.9870	633.1520	0.00
17/04/2019	AL37 On 01-August-19			Index Future	645.63	644.7860	645.6330	644.7860	0.00
17/04/2019	AL37 On 07-November-19			Index Future	658.87	658.0090	658.8730	658.0090	0.00
17/04/2019	AL37 On 06-February-20			Index Future	671.84	670.9590	671.8390	670.9590	0.00
17/04/2019	AL7T On 02-May-19			Index Future	737.58	735.0590	737.5750	735.0590	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
17/04/2019	AL7T On 01-August-19			Index Future	751.13	748.5650	751.1250	748.5650	0.00
17/04/2019	AL7T On 07-November-19			Index Future	766.53	763.9170	766.5280	763.9170	0.00
17/04/2019	AL7T On 06-February-20			Index Future	781.61	778.9510	781.6120	778.9510	0.00
17/04/2019	ALBI On 02-May-19			Index Future	667.38	664.5540	667.3840	664.5540	370.00
17/04/2019	ALBI On 01-August-19			Index Future	679.64	676.7650	679.6440	676.7650	794.00
17/04/2019	ALBI On 07-November-19			Index Future	693.58	690.6450	693.5810	690.6450	0.00
17/04/2019	ALBI On 06-February-20			Index Future	707.23	704.2370	707.2300	704.2370	0.00
17/04/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/04/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	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
17/04/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2019	ES33 On 02-May-19			Bond Future	10.74	77.2441	10.7352	77.2441	0.00
17/04/2019	ES33 On 01-August-19			Bond Future	10.84	78.6628	10.8381	78.6628	350.00
17/04/2019	ES33 On 07-November-19			Bond Future	10.95	76.4807	10.9464	76.4807	0.00
17/04/2019	ES33 On 06-February-20			Bond Future	11.04	77.9865	11.0449	77.9865	0.00
17/04/2019	ES42 On 02-May-19			Bond Future	11.01	79.0011	11.0099	79.0011	0.00
17/04/2019	ES42 On 01-August-19			Bond Future	11.11	80.4521	11.1111	80.4521	4,919.00
17/04/2019	ES42 On 07-November-19			Bond Future	11.22	77.8359	11.2178	77.8359	0.00
17/04/2019	ES42 On 06-February-20			Bond Future	11.31	79.3687	11.3109	79.3687	0.00
17/04/2019	GOVI On 02-May-19			GOVI	661.00	658.0900	660.9960	658.0900	134.00
17/04/2019	GOVI On 02-May-19	647.88	Call	GOVI	131160	10	131160	10	0.00
17/04/2019	GOVI On 02-May-19	647.87	Call	GOVI	131260	10	131260	10	0.00
17/04/2019	GOVI On 02-May-19	647.86	Call	GOVI	131360	10	131360	10	0.00
17/04/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
17/04/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
17/04/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
17/04/2019	GOVI On 01-August-19			GOVI	673.14	670.1820	673.1390	670.1820	313.00
17/04/2019	GOVI On 01-August-19	638.69	Call	GOVI	344490	31	344490	31	0.00
17/04/2019	GOVI On 01-August-19	638.68	Call	GOVI	344590	32	344590	32	0.00
17/04/2019	GOVI On 01-August-19	638.67	Call	GOVI	344690	32	344690	32	0.00
17/04/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
17/04/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
17/04/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
17/04/2019	GOVI On 07-November-19			GOVI	686.94	683.9270	686.9430	683.9270	0.00
17/04/2019	GOVI On 07-November-19	672.90	Call	GOVI	140430	11	140430	11	0.00
17/04/2019	GOVI On 07-November-19	672.91	Call	GOVI	140330	11	140330	11	0.00
17/04/2019	GOVI On 07-November-19	672.92	Call	GOVI	140230	11	140230	11	0.00
17/04/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
17/04/2019	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
17/04/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
17/04/2019	GOVI On 06-February-20			GOVI	700.46	697.3870	700.4610	697.3870	0.00
17/04/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
17/04/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
17/04/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
17/04/2019	GOVI On 06-February-20	703.13	Put	GOVI	26690	6	26690	6	0.00
17/04/2019	GOVI On 06-February-20	703.15	Put	GOVI	26890	6	26890	6	0.00
17/04/2019	GOVI On 06-February-20	703.14	Put	GOVI	26790	6	26790	6	0.00
17/04/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/04/2019	IGOV On 02-May-19			Index Future	256.59	255.7540	256.5850	255.7540	720.00
17/04/2019	IGOV On 01-August-19			Index Future	261.36	260.5170	261.3630	260.5170	299.00
17/04/2019	IGOV On 07-November-19			Index Future	266.79	265.9270	266.7890	265.9270	0.00
17/04/2019	IGOV On 06-February-20			Index Future	272.10	271.2210	272.1010	271.2210	0.00
17/04/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
17/04/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
17/04/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
17/04/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
17/04/2019	IS02 On 20-December-19			Interest Rate Swap	102.79	102.7900	102.7900	102.7900	0.00
17/04/2019	IS02 On 23-March-20			Interest Rate Swap	98.75	98.7600	98.7500	98.7600	0.00
17/04/2019	IS02 On 22-June-20			Interest Rate Swap	102.29	102.3000	102.2900	102.3000	0.00
17/04/2019	IS02 On 21-September-20			Interest Rate Swap	99.23	99.2500	99.2300	99.2500	0.00
17/04/2019	IS05 On 17-December-20			Interest Rate Swap	95.98	96.0000	95.9800	96.0000	0.00
17/04/2019	IS05 On 16-March-21			Interest Rate Swap	95.11	95.1300	95.1100	95.1300	0.00
17/04/2019	IS05 On 15-June-21			Interest Rate Swap	94.19	94.2200	94.1900	94.2200	0.00
17/04/2019	IS05 On 21-September-21			Interest Rate Swap	94.23	94.2600	94.2300	94.2600	0.00
17/04/2019	IS05 On 21-December-21			Interest Rate Swap	96.31	96.3500	96.3100	96.3500	51.00
17/04/2019	IS05 On 15-March-22			Interest Rate Swap	96.34	96.3900	96.3400	96.3900	0.00
17/04/2019	IS05 On 21-June-22			Interest Rate Swap	97.42	97.4900	97.4200	97.4900	0.00
17/04/2019	IS05 On 20-September-22			Interest Rate Swap	101.26	101.3500	101.2600	101.3500	0.00
17/04/2019	IS05 On 20-December-22			Interest Rate Swap	102.43	102.5300	102.4300	102.5300	0.00
17/04/2019	IS05 On 22-March-23			Interest Rate Swap	95.68	95.8000	95.6800	95.8000	0.00
17/04/2019	IS05 On 20-June-23			Interest Rate Swap	101.67	101.8000	101.6700	101.8000	0.00
17/04/2019	IS05 On 19-September-23			Interest Rate Swap	97.06	97.2100	97.0600	97.2100	0.00
17/04/2019	IS10 On 17-December-25			Interest Rate Swap	93.21	93.4000	93.2100	93.4000	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
17/04/2019	IS10 On 16-March-26			Interest Rate Swap	90.15	90.3300	90.1500	90.3300	0.00
17/04/2019	IS10 On 15-June-26			Interest Rate Swap	88.84	89.0200	88.8400	89.0200	0.00
17/04/2019	IS10 On 21-September-26			Interest Rate Swap	90.98	91.1600	90.9800	91.1600	0.00
17/04/2019	IS10 On 21-December-26			Interest Rate Swap	94.78	94.9700	94.7800	94.9700	0.00
17/04/2019	IS10 On 15-March-27			Interest Rate Swap	93.31	93.5000	93.3100	93.5000	0.00
17/04/2019	IS10 On 21-June-27			Interest Rate Swap	95.38	95.5800	95.3800	95.5800	0.00
17/04/2019	IS10 On 20-September-27			Interest Rate Swap	100.87	101.0800	100.8700	101.0800	0.00
17/04/2019	IS10 On 20-December-27			Interest Rate Swap	101.21	101.4400	101.2100	101.4400	0.00
17/04/2019	IS10 On 22-March-28			Interest Rate Swap	94.64	94.8900	94.6400	94.8900	0.00
17/04/2019	IS10 On 20-June-28			Interest Rate Swap	101.89	102.1400	101.8900	102.1400	0.00
17/04/2019	IS10 On 19-September-28			Interest Rate Swap	95.37	95.6300	95.3700	95.6300	0.00
17/04/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/04/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/04/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
17/04/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
17/04/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
17/04/2019	R023 On 02-May-19			Bond Future	7.65	101.6436	7.6491	101.6436	34,244.00
17/04/2019	R023 On 02-May-19	8.46	Call	Bond Future	2605	3	2605	3	0.00
17/04/2019	R023 On 02-May-19	8.45	Call	Bond Future	2573	2	2573	2	0.00
17/04/2019	R023 On 02-May-19	8.44	Call	Bond Future	2542	2	2542	2	0.00
17/04/2019	R023 On 02-May-19	8.45	Put	Bond Future	0	0	0	0	0.00
17/04/2019	R023 On 02-May-19	8.44	Put	Bond Future	0	0	0	0	0.00
17/04/2019	R023 On 02-May-19	8.46	Put	Bond Future	0	0	0	0	0.00
17/04/2019	R023 On 01-August-19			Bond Future	7.66	103.5105	7.6614	103.5105	30,262.00
17/04/2019	R023 On 01-August-19	8.93	Call	Bond Future	3840	4	3840	4	0.00
17/04/2019	R023 On 01-August-19	8.95	Call	Bond Future	3896	4	3896	4	0.00
17/04/2019	R023 On 01-August-19	8.94	Call	Bond Future	3868	4	3868	4	0.00
17/04/2019	R023 On 01-August-19	8.94	Put	Bond Future	27	0	27	0	0.00
17/04/2019	R023 On 01-August-19	8.95	Put	Bond Future	26	0	26	0	0.00
17/04/2019	R023 On 01-August-19	8.93	Put	Bond Future	28	0	28	0	0.00
17/04/2019	R023 On 07-November-19			Bond Future	7.66	101.6993	7.6602	101.6993	0.00
17/04/2019	R023 On 07-November-19	7.98	Call	Bond Future	1502	2	1502	2	0.00
17/04/2019	R023 On 07-November-19	7.99	Call	Bond Future	1522	2	1522	2	0.00
17/04/2019	R023 On 07-November-19	8.00	Call	Bond Future	1543	2	1543	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
17/04/2019	R023 On 07-November-19	8.00	Put	Bond Future	572	1	572	1	0.00
17/04/2019	R023 On 07-November-19	7.99	Put	Bond Future	580	1	580	1	0.00
17/04/2019	R023 On 07-November-19	7.98	Put	Bond Future	588	1	588	1	0.00
17/04/2019	R023 On 06-February-20			Bond Future	7.64	103.7013	7.6371	103.7013	0.00
17/04/2019	R023 On 06-February-20	7.52	Call	Bond Future	889	0	889	0	0.00
17/04/2019	R023 On 06-February-20	7.54	Call	Bond Future	918	0	918	0	0.00
17/04/2019	R023 On 06-February-20	7.53	Call	Bond Future	903	0	903	0	0.00
17/04/2019	R023 On 06-February-20	7.53	Put	Bond Future	1191	0	1191	0	0.00
17/04/2019	R023 On 06-February-20	7.54	Put	Bond Future	1179	0	1179	0	0.00
17/04/2019	R023 On 06-February-20	7.52	Put	Bond Future	1203	0	1203	0	0.00
17/04/2019	R035 On 02-May-19			Bond Future	9.49	96.2006	9.4943	96.2006	49,138.00
17/04/2019	R035 On 02-May-19	9.74	Call	Bond Future	2106	2	2106	2	0.00
17/04/2019	R035 On 02-May-19	9.75	Call	Bond Future	2169	2	2169	2	0.00
17/04/2019	R035 On 02-May-19	9.73	Call	Bond Future	2044	2	2044	2	0.00
17/04/2019	R035 On 02-May-19	9.73	Put	Bond Future	231	0	231	0	0.00
17/04/2019	R035 On 02-May-19	9.75	Put	Bond Future	204	0	204	0	0.00
17/04/2019	R035 On 02-May-19	9.74	Put	Bond Future	217	0	217	0	0.00
17/04/2019	R035 On 01-August-19			Bond Future	9.55	97.9675	9.5549	97.9675	13,876.00
17/04/2019	R035 On 01-August-19	10.24	Call	Bond Future	5757	5	5757	5	0.00
17/04/2019	R035 On 01-August-19	10.23	Call	Bond Future	5698	5	5698	5	0.00
17/04/2019	R035 On 01-August-19	10.22	Call	Bond Future	5639	5	5639	5	0.00
17/04/2019	R035 On 01-August-19	10.23	Put	Bond Future	705	1	705	1	0.00
17/04/2019	R035 On 01-August-19	10.22	Put	Bond Future	718	1	718	1	0.00
17/04/2019	R035 On 01-August-19	10.24	Put	Bond Future	693	1	693	1	0.00
17/04/2019	R035 On 07-November-19			Bond Future	9.62	95.4716	9.6169	95.4716	0.00
17/04/2019	R035 On 07-November-19	9.87	Call	Bond Future	4191	4	4191	4	0.00
17/04/2019	R035 On 07-November-19	9.88	Call	Bond Future	4237	4	4237	4	0.00
17/04/2019	R035 On 07-November-19	9.89	Call	Bond Future	4283	4	4283	4	0.00
17/04/2019	R035 On 07-November-19	9.87	Put	Bond Future	2300	3	2300	3	0.00
17/04/2019	R035 On 07-November-19	9.89	Put	Bond Future	2245	3	2245	3	0.00
17/04/2019	R035 On 07-November-19	9.88	Put	Bond Future	2272	3	2272	3	0.00
17/04/2019	R035 On 06-February-20			Bond Future	9.67	97.3512	9.6707	97.3512	0.00
17/04/2019	R035 On 06-February-20	9.61	Call	Bond Future	3863	0	3863	0	0.00
17/04/2019	R035 On 06-February-20	9.60	Call	Bond Future	3825	0	3825	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
17/04/2019	R035 On 06-February-20	9.59	Call	Bond Future	3788	0	3788	0	0.00
17/04/2019	R035 On 06-February-20	9.59	Put	Bond Future	4394	1	4394	1	0.00
17/04/2019	R035 On 06-February-20	9.61	Put	Bond Future	4318	1	4318	1	0.00
17/04/2019	R035 On 06-February-20	9.60	Put	Bond Future	4356	1	4356	1	0.00
17/04/2019	R186 On 02-May-19			Bond Future	8.46	114.9011	8.4635	114.9011	97,778.00
17/04/2019	R186 On 02-May-19	9.03	Call	Bond Future	3305	3	3305	3	0.00
17/04/2019	R186 On 02-May-19	8.65	Call	Bond Future	1286	1	1286	1	3,250.00
17/04/2019	R186 On 02-May-19	10.07	Call	Bond Future	9024	9	9024	9	0.00
17/04/2019	R186 On 02-May-19	9.02	Call	Bond Future	3249	3	3249	3	0.00
17/04/2019	R186 On 02-May-19	9.75	Call	Bond Future	7305	7	7305	7	0.00
17/04/2019	R186 On 02-May-19	8.70	Call	Bond Future	1523	1	1523	1	200.00
17/04/2019	R186 On 02-May-19	9.20	Call	Bond Future	4262	4	4262	4	90.00
17/04/2019	R186 On 02-May-19	9.00	Call	Bond Future	3136	3	3136	3	7,000.00
17/04/2019	R186 On 02-May-19	10.02	Call	Bond Future	8758	8	8758	8	0.00
17/04/2019	R186 On 02-May-19	8.62	Call	Bond Future	1151	1	1151	1	90.00
17/04/2019	R186 On 02-May-19	8.50	Call	Bond Future	682	1	682	1	7,000.00
17/04/2019	R186 On 02-May-19	8.80	Call	Bond Future	2035	2	2035	2	7,500.00
17/04/2019	R186 On 02-May-19	9.05	Call	Bond Future	3417	3	3417	3	0.00
17/04/2019	R186 On 02-May-19	9.01	Call	Bond Future	3192	3	3192	3	0.00
17/04/2019	R186 On 02-May-19	9.30	Call	Bond Future	4823	5	4823	5	200.00
17/04/2019	R186 On 02-May-19	9.96	Call	Bond Future	8438	8	8438	8	0.00
17/04/2019	R186 On 02-May-19	9.25	Call	Bond Future	4543	4	4543	4	3,250.00
17/04/2019	R186 On 02-May-19	8.90	Call	Bond Future	2578	2	2578	2	0.00
17/04/2019	R186 On 02-May-19	9.20	Put	Bond Future	2	0	2	0	0.00
17/04/2019	R186 On 02-May-19	9.75	Put	Bond Future	0	0	0	0	7,000.00
17/04/2019	R186 On 02-May-19	10.02	Put	Bond Future	0	0	0	0	3,250.00
17/04/2019	R186 On 02-May-19	10.07	Put	Bond Future	0	0	0	0	200.00
17/04/2019	R186 On 02-May-19	9.02	Put	Bond Future	9	0	9	0	0.00
17/04/2019	R186 On 02-May-19	9.05	Put	Bond Future	7	0	7	0	3,250.00
17/04/2019	R186 On 02-May-19	8.90	Put	Bond Future	27	0	27	0	4,000.00
17/04/2019	R186 On 02-May-19	9.00	Put	Bond Future	11	0	11	0	7,500.00
17/04/2019	R186 On 02-May-19	8.50	Put	Bond Future	466	1	466	1	0.00
17/04/2019	R186 On 02-May-19	8.80	Put	Bond Future	62	0	62	0	0.00
17/04/2019	R186 On 02-May-19	8.62	Put	Bond Future	228	0	228	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
17/04/2019	R186 On 02-May-19	9.30	Put	Bond Future	1	0	1	0	0.00
17/04/2019	R186 On 02-May-19	8.70	Put	Bond Future	132	0	132	0	0.00
17/04/2019	R186 On 02-May-19	9.25	Put	Bond Future	1	0	1	0	0.00
17/04/2019	R186 On 02-May-19	8.65	Put	Bond Future	187	0	187	0	4,100.00
17/04/2019	R186 On 02-May-19	9.01	Put	Bond Future	10	0	10	0	0.00
17/04/2019	R186 On 02-May-19	9.96	Put	Bond Future	0	0	0	0	90.00
17/04/2019	R186 On 02-May-19	9.03	Put	Bond Future	8	0	8	0	0.00
17/04/2019	R186 On 01-August-19			Bond Future	8.51	111.7128	8.5127	111.7128	5,316.00
17/04/2019	R186 On 01-August-19	8.30	Call	Bond Future	973	1	973	1	6,000.00
17/04/2019	R186 On 01-August-19	9.05	Call	Bond Future	3582	3	3582	3	6,000.00
17/04/2019	R186 On 01-August-19	9.52	Call	Bond Future	5818	6	5818	6	0.00
17/04/2019	R186 On 01-August-19	8.38	Call	Bond Future	1166	1	1166	1	0.00
17/04/2019	R186 On 01-August-19	9.54	Call	Bond Future	5915	6	5915	6	0.00
17/04/2019	R186 On 01-August-19	8.70	Call	Bond Future	2154	2	2154	2	0.00
17/04/2019	R186 On 01-August-19	9.22	Call	Bond Future	4364	4	4364	4	0.00
17/04/2019	R186 On 01-August-19	9.53	Call	Bond Future	5866	6	5866	6	0.00
17/04/2019	R186 On 01-August-19	10.08	Call	Bond Future	8613	8	8613	8	0.00
17/04/2019	R186 On 01-August-19	8.38	Put	Bond Future	1934	2	1934	2	0.00
17/04/2019	R186 On 01-August-19	8.70	Put	Bond Future	1081	1	1081	1	4,150.00
17/04/2019	R186 On 01-August-19	9.54	Put	Bond Future	193	0	193	0	0.00
17/04/2019	R186 On 01-August-19	9.53	Put	Bond Future	198	0	198	0	0.00
17/04/2019	R186 On 01-August-19	9.22	Put	Bond Future	383	0	383	0	0.00
17/04/2019	R186 On 01-August-19	10.08	Put	Bond Future	37	0	37	0	6,000.00
17/04/2019	R186 On 01-August-19	9.52	Put	Bond Future	204	0	204	0	0.00
17/04/2019	R186 On 01-August-19	9.05	Put	Bond Future	541	1	541	1	0.00
17/04/2019	R186 On 01-August-19	8.30	Put	Bond Future	2208	2	2208	2	0.00
17/04/2019	R186 On 07-November-19			Bond Future	8.55	114.0041	8.5540	114.0041	0.00
17/04/2019	R186 On 07-November-19	8.73	Call	Bond Future	2701	3	2701	3	0.00
17/04/2019	R186 On 07-November-19	8.94	Call	Bond Future	3467	3	3467	3	0.00
17/04/2019	R186 On 07-November-19	8.23	Call	Bond Future	1289	1	1289	1	5,000.00
17/04/2019	R186 On 07-November-19	8.96	Call	Bond Future	3543	3	3543	3	0.00
17/04/2019	R186 On 07-November-19	8.95	Call	Bond Future	3505	3	3505	3	0.00
17/04/2019	R186 On 07-November-19	8.96	Put	Bond Future	1306	1	1306	1	0.00
17/04/2019	R186 On 07-November-19	8.23	Put	Bond Future	3118	3	3118	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
17/04/2019	R186 On 07-November-19	8.95	Put	Bond Future	1322	1	1322	1	0.00
17/04/2019	R186 On 07-November-19	8.73	Put	Bond Future	1724	2	1724	2	5,000.00
17/04/2019	R186 On 07-November-19	8.94	Put	Bond Future	1338	1	1338	1	0.00
17/04/2019	R186 On 06-February-20			Bond Future	8.58	110.9397	8.5819	110.9397	0.00
17/04/2019	R186 On 06-February-20	8.55	Call	Bond Future	2508	0	2508	0	0.00
17/04/2019	R186 On 06-February-20	8.57	Call	Bond Future	2570	0	2570	0	0.00
17/04/2019	R186 On 06-February-20	8.56	Call	Bond Future	2539	0	2539	0	0.00
17/04/2019	R186 On 06-February-20	8.56	Put	Bond Future	2657	0	2657	0	0.00
17/04/2019	R186 On 06-February-20	8.57	Put	Bond Future	2634	0	2634	0	0.00
17/04/2019	R186 On 06-February-20	8.55	Put	Bond Future	2681	0	2681	0	0.00
17/04/2019	R197 On 02-May-19			Bond Future	302.61	301.9287	302.6072	301.9287	2,500.00
17/04/2019	R197 On 01-August-19			Bond Future	300.79	300.0996	300.7897	300.0996	1,550.00
17/04/2019	R197 On 07-November-19			Bond Future	307.03	306.3307	307.0347	306.3307	0.00
17/04/2019	R197 On 06-February-20			Bond Future	305.50	304.7828	305.5004	304.7828	0.00
17/04/2019	R202 On 02-May-19			Bond Future	234.20	232.1269	234.1980	232.1269	8,977.00
17/04/2019	R202 On 01-August-19			Bond Future	234.60	232.4912	234.5999	232.4912	2,479.00
17/04/2019	R202 On 07-November-19			Bond Future	239.47	237.3182	239.4706	237.3182	0.00
17/04/2019	R202 On 06-February-20			Bond Future	240.18	237.9815	240.1761	237.9815	0.00
17/04/2019	R207 On 02-May-19			Bond Future	6.71	102.5863	6.7135	102.5863	6,013.00
17/04/2019	R207 On 02-May-19	7.61	Call	Bond Future	596	1	596	1	0.00
17/04/2019	R207 On 02-May-19	7.63	Call	Bond Future	609	1	609	1	0.00
17/04/2019	R207 On 02-May-19	7.62	Call	Bond Future	603	1	603	1	0.00
17/04/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
17/04/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
17/04/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
17/04/2019	R207 On 01-August-19			Bond Future	6.25	100.8294	6.2503	100.8294	50.00
17/04/2019	R207 On 01-August-19	7.33	Call	Bond Future	469	0	469	0	0.00
17/04/2019	R207 On 01-August-19	7.34	Call	Bond Future	473	0	473	0	0.00
17/04/2019	R207 On 01-August-19	7.35	Call	Bond Future	478	0	478	0	0.00
17/04/2019	R207 On 01-August-19	7.35	Put	Bond Future	1	0	1	0	0.00
17/04/2019	R207 On 01-August-19	7.33	Put	Bond Future	1	0	1	0	0.00
17/04/2019	R207 On 01-August-19	7.34	Put	Bond Future	1	0	1	0	0.00
17/04/2019	R207 On 07-November-19			Bond Future	4.04	102.8975	4.0419	102.8975	0.00
17/04/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
17/04/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
17/04/2019	R207 On 07-November-19	2.06	Put	Bond Future	356	0	356	0	0.00
17/04/2019	R207 On 07-November-19	2.07	Put	Bond Future	354	0	354	0	0.00
17/04/2019	R207 On 07-November-19	2.08	Put	Bond Future	353	0	353	0	0.00
17/04/2019	R208 On 02-May-19			Bond Future	6.82	100.5117	6.8172	100.5117	14,469.00
17/04/2019	R208 On 02-May-19	8.02	Call	Bond Future	2080	2	2080	2	0.00
17/04/2019	R208 On 02-May-19	8.04	Call	Bond Future	2114	2	2114	2	0.00
17/04/2019	R208 On 02-May-19	8.03	Call	Bond Future	2097	2	2097	2	0.00
17/04/2019	R208 On 02-May-19	8.02	Put	Bond Future	0	0	0	0	0.00
17/04/2019	R208 On 02-May-19	8.04	Put	Bond Future	0	0	0	0	0.00
17/04/2019	R208 On 02-May-19	8.03	Put	Bond Future	0	0	0	0	0.00
17/04/2019	R208 On 01-August-19			Bond Future	6.72	102.3577	6.7155	102.3577	2,606.00
17/04/2019	R208 On 01-August-19	8.17	Call	Bond Future	2209	2	2209	2	0.00
17/04/2019	R208 On 01-August-19	8.16	Call	Bond Future	2194	2	2194	2	0.00
17/04/2019	R208 On 01-August-19	8.15	Call	Bond Future	2180	2	2180	2	0.00
17/04/2019	R208 On 01-August-19	8.15	Put	Bond Future	3	0	3	0	0.00
17/04/2019	R208 On 01-August-19	8.17	Put	Bond Future	2	0	2	0	0.00
17/04/2019	R208 On 01-August-19	8.16	Put	Bond Future	2	0	2	0	0.00
17/04/2019	R208 On 07-November-19			Bond Future	6.51	101.0515	6.5096	101.0515	0.00
17/04/2019	R208 On 07-November-19	6.84	Call	Bond Future	581	1	581	1	0.00
17/04/2019	R208 On 07-November-19	6.83	Call	Bond Future	571	1	571	1	0.00
17/04/2019	R208 On 07-November-19	6.82	Call	Bond Future	560	1	560	1	0.00
17/04/2019	R208 On 07-November-19	6.83	Put	Bond Future	153	0	153	0	0.00
17/04/2019	R208 On 07-November-19	6.82	Put	Bond Future	156	0	156	0	0.00
17/04/2019	R208 On 07-November-19	6.84	Put	Bond Future	151	0	151	0	0.00
17/04/2019	R208 On 06-February-20			Bond Future	6.17	103.0408	6.1707	103.0408	0.00
17/04/2019	R208 On 06-February-20	6.12	Call	Bond Future	287	0	287	0	0.00
17/04/2019	R208 On 06-February-20	6.13	Call	Bond Future	293	0	293	0	0.00
17/04/2019	R208 On 06-February-20	6.14	Call	Bond Future	299	0	299	0	0.00
17/04/2019	R208 On 06-February-20	6.14	Put	Bond Future	332	0	332	0	0.00
17/04/2019	R208 On 06-February-20	6.12	Put	Bond Future	342	0	342	0	0.00
17/04/2019	R208 On 06-February-20	6.13	Put	Bond Future	337	0	337	0	0.00
17/04/2019	R209 On 02-May-19			Bond Future	9.43	73.5765	9.4283	73.5765	34,847.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2019	R209 On 02-May-19	9.69	Call	Bond Future	1890	2	1890	2	0.00
17/04/2019	R209 On 02-May-19	10.50	Call	Bond Future	6693	6	6693	6	0.00
17/04/2019	R209 On 02-May-19	10.71	Call	Bond Future	7898	7	7898	7	0.00
17/04/2019	R209 On 02-May-19	9.70	Call	Bond Future	1945	2	1945	2	0.00
17/04/2019	R209 On 02-May-19	9.35	Call	Bond Future	471	0	471	0	760.00
17/04/2019	R209 On 02-May-19	9.95	Call	Bond Future	3403	3	3403	3	760.00
17/04/2019	R209 On 02-May-19	9.68	Call	Bond Future	1837	2	1837	2	0.00
17/04/2019	R209 On 02-May-19	9.68	Put	Bond Future	179	0	179	0	0.00
17/04/2019	R209 On 02-May-19	9.35	Put	Bond Future	998	1	998	1	0.00
17/04/2019	R209 On 02-May-19	10.50	Put	Bond Future	0	0	0	0	11,560.00
17/04/2019	R209 On 02-May-19	10.71	Put	Bond Future	0	0	0	0	760.00
17/04/2019	R209 On 02-May-19	9.95	Put	Bond Future	28	0	28	0	0.00
17/04/2019	R209 On 02-May-19	9.69	Put	Bond Future	168	0	168	0	0.00
17/04/2019	R209 On 02-May-19	9.70	Put	Bond Future	157	0	157	0	0.00
17/04/2019	R209 On 01-August-19			Bond Future	9.48	74.9278	9.4818	74.9278	65,899.00
17/04/2019	R209 On 01-August-19	10.15	Call	Bond Future	4850	5	4850	5	0.00
17/04/2019	R209 On 01-August-19	9.30	Call	Bond Future	1358	1	1358	1	7,560.00
17/04/2019	R209 On 01-August-19	10.17	Call	Bond Future	4950	5	4950	5	0.00
17/04/2019	R209 On 01-August-19	10.46	Call	Bond Future	6440	6	6440	6	0.00
17/04/2019	R209 On 01-August-19	9.80	Call	Bond Future	3186	3	3186	3	7,560.00
17/04/2019	R209 On 01-August-19	10.16	Call	Bond Future	4900	5	4900	5	0.00
17/04/2019	R209 On 01-August-19	10.46	Put	Bond Future	356	0	356	0	7,560.00
17/04/2019	R209 On 01-August-19	9.30	Put	Bond Future	2577	3	2577	3	0.00
17/04/2019	R209 On 01-August-19	9.80	Put	Bond Future	1121	1	1121	1	0.00
17/04/2019	R209 On 01-August-19	10.16	Put	Bond Future	600	1	600	1	0.00
17/04/2019	R209 On 01-August-19	10.15	Put	Bond Future	610	1	610	1	0.00
17/04/2019	R209 On 01-August-19	10.17	Put	Bond Future	590	1	590	1	0.00
17/04/2019	R209 On 07-November-19			Bond Future	9.53	73.3114	9.5337	73.3114	0.00
17/04/2019	R209 On 07-November-19	9.80	Call	Bond Future	3747	3	3747	3	0.00
17/04/2019	R209 On 07-November-19	9.82	Call	Bond Future	3829	4	3829	4	0.00
17/04/2019	R209 On 07-November-19	9.81	Call	Bond Future	3788	4	3788	4	0.00
17/04/2019	R209 On 07-November-19	9.81	Put	Bond Future	2009	2	2009	2	0.00
17/04/2019	R209 On 07-November-19	9.82	Put	Bond Future	1987	2	1987	2	0.00
17/04/2019	R209 On 07-November-19	9.80	Put	Bond Future	2032	2	2032	2	0.00

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17/04/2019	R209 On 06-February-20			Bond Future	9.58	74.7548	9.5761	74.7548	0.00
17/04/2019	R209 On 06-February-20	9.51	Call	Bond Future	3323	0	3323	0	0.00
17/04/2019	R209 On 06-February-20	9.52	Call	Bond Future	3355	0	3355	0	0.00
17/04/2019	R209 On 06-February-20	9.50	Call	Bond Future	3290	0	3290	0	0.00
17/04/2019	R209 On 06-February-20	9.50	Put	Bond Future	3787	1	3787	1	0.00
17/04/2019	R209 On 06-February-20	9.51	Put	Bond Future	3754	1	3754	1	0.00
17/04/2019	R209 On 06-February-20	9.52	Put	Bond Future	3721	1	3721	1	0.00
17/04/2019	R210 On 02-May-19			Bond Future	186.50	185.5103	186.5028	185.5103	2,251.00
17/04/2019	R210 On 01-August-19			Bond Future	189.97	188.9635	189.9739	188.9635	1,055.00
17/04/2019	R210 On 07-November-19			Bond Future	191.32	190.2876	191.3187	190.2876	0.00
17/04/2019	R210 On 06-February-20			Bond Future	195.13	194.0761	195.1274	194.0761	0.00
17/04/2019	R212 On 02-May-19			Bond Future	157.66	157.5038	157.6619	157.5038	7,946.00
17/04/2019	R212 On 01-August-19			Bond Future	158.41	158.2480	158.4085	158.2480	1,526.00
17/04/2019	R212 On 07-November-19			Bond Future	161.70	161.5339	161.6974	161.5339	0.00
17/04/2019	R212 On 06-February-20			Bond Future	162.68	162.5103	162.6768	162.5103	0.00
17/04/2019	R213 On 02-May-19			Bond Future	9.14	85.5955	9.1436	85.5955	28,739.00
17/04/2019	R213 On 02-May-19	9.50	Call	Bond Future	2309	2	2309	2	0.00
17/04/2019	R213 On 02-May-19	9.49	Call	Bond Future	2253	2	2253	2	0.00
17/04/2019	R213 On 02-May-19	9.48	Call	Bond Future	2197	2	2197	2	0.00
17/04/2019	R213 On 02-May-19	9.49	Put	Bond Future	79	0	79	0	0.00
17/04/2019	R213 On 02-May-19	9.48	Put	Bond Future	85	0	85	0	0.00
17/04/2019	R213 On 02-May-19	9.50	Put	Bond Future	74	0	74	0	0.00
17/04/2019	R213 On 01-August-19			Bond Future	9.20	87.1676	9.1980	87.1676	0.00
17/04/2019	R213 On 01-August-19	9.98	Call	Bond Future	5160	5	5160	5	0.00
17/04/2019	R213 On 01-August-19	9.99	Call	Bond Future	5210	5	5210	5	0.00
17/04/2019	R213 On 01-August-19	10.00	Call	Bond Future	5261	5	5261	5	0.00
17/04/2019	R213 On 01-August-19	10.00	Put	Bond Future	415	0	415	0	0.00
17/04/2019	R213 On 01-August-19	9.98	Put	Bond Future	431	1	431	1	0.00
17/04/2019	R213 On 01-August-19	9.99	Put	Bond Future	423	0	423	0	0.00
17/04/2019	R213 On 07-November-19			Bond Future	9.25	85.4020	9.2533	85.4020	0.00
17/04/2019	R213 On 07-November-19	9.58	Call	Bond Future	3715	3	3715	3	0.00
17/04/2019	R213 On 07-November-19	9.59	Call	Bond Future	3756	4	3756	4	0.00
17/04/2019	R213 On 07-November-19	9.60	Call	Bond Future	3796	4	3796	4	0.00
17/04/2019	R213 On 07-November-19	9.60	Put	Bond Future	1688	2	1688	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
17/04/2019	R213 On 07-November-19	9.58	Put	Bond Future	1728	2	1728	2	0.00
17/04/2019	R213 On 07-November-19	9.59	Put	Bond Future	1708	2	1708	2	0.00
17/04/2019	R213 On 06-February-20			Bond Future	9.30	87.0832	9.2999	87.0832	0.00
17/04/2019	R213 On 06-February-20	9.28	Call	Bond Future	3222	0	3222	0	0.00
17/04/2019	R213 On 06-February-20	9.27	Call	Bond Future	3189	0	3189	0	0.00
17/04/2019	R213 On 06-February-20	9.26	Call	Bond Future	3157	0	3157	0	0.00
17/04/2019	R213 On 06-February-20	9.27	Put	Bond Future	3372	1	3372	1	0.00
17/04/2019	R213 On 06-February-20	9.26	Put	Bond Future	3400	1	3400	1	0.00
17/04/2019	R213 On 06-February-20	9.28	Put	Bond Future	3343	1	3343	1	0.00
17/04/2019	R214 On 02-May-19			Bond Future	9.63	72.4110	9.6334	72.4110	21,077.00
17/04/2019	R214 On 02-May-19	9.87	Call	Bond Future	1834	2	1834	2	0.00
17/04/2019	R214 On 02-May-19	9.85	Call	Bond Future	1726	1	1726	1	0.00
17/04/2019	R214 On 02-May-19	9.86	Call	Bond Future	1780	1	1780	1	0.00
17/04/2019	R214 On 02-May-19	9.86	Put	Bond Future	226	0	226	0	0.00
17/04/2019	R214 On 02-May-19	9.87	Put	Bond Future	213	0	213	0	0.00
17/04/2019	R214 On 02-May-19	9.85	Put	Bond Future	240	0	240	0	0.00
17/04/2019	R214 On 01-August-19			Bond Future	9.69	73.7410	9.6877	73.7410	0.00
17/04/2019	R214 On 01-August-19	10.33	Call	Bond Future	4910	5	4910	5	0.00
17/04/2019	R214 On 01-August-19	10.34	Call	Bond Future	4961	5	4961	5	0.00
17/04/2019	R214 On 01-August-19	10.32	Call	Bond Future	4859	5	4859	5	0.00
17/04/2019	R214 On 01-August-19	10.32	Put	Bond Future	696	1	696	1	0.00
17/04/2019	R214 On 01-August-19	10.33	Put	Bond Future	684	1	684	1	0.00
17/04/2019	R214 On 01-August-19	10.34	Put	Bond Future	673	1	673	1	0.00
17/04/2019	R214 On 07-November-19			Bond Future	9.74	71.9539	9.7433	71.9539	0.00
17/04/2019	R214 On 07-November-19	10.01	Call	Bond Future	3933	4	3933	4	0.00
17/04/2019	R214 On 07-November-19	10.00	Call	Bond Future	3892	4	3892	4	0.00
17/04/2019	R214 On 07-November-19	10.02	Call	Bond Future	3975	4	3975	4	0.00
17/04/2019	R214 On 07-November-19	10.00	Put	Bond Future	2170	2	2170	2	0.00
17/04/2019	R214 On 07-November-19	10.01	Put	Bond Future	2146	2	2146	2	0.00
17/04/2019	R214 On 07-November-19	10.02	Put	Bond Future	2123	2	2123	2	0.00
17/04/2019	R214 On 06-February-20			Bond Future	9.79	73.3704	9.7914	73.3704	0.00
17/04/2019	R214 On 06-February-20	9.71	Call	Bond Future	3547	0	3547	0	0.00
17/04/2019	R214 On 06-February-20	9.73	Call	Bond Future	3615	0	3615	0	0.00
17/04/2019	R214 On 06-February-20	9.72	Call	Bond Future	3581	0	3581	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
17/04/2019	R214 On 06-February-20	9.72	Put	Bond Future	4068	1	4068	1	0.00
17/04/2019	R214 On 06-February-20	9.73	Put	Bond Future	4033	1	4033	1	0.00
17/04/2019	R214 On 06-February-20	9.71	Put	Bond Future	4102	1	4102	1	0.00
17/04/2019	R248 On 02-May-19			Bond Future	9.61	92.6234	9.6132	92.6234	101,201.00
17/04/2019	R248 On 02-May-19	9.90	Call	Bond Future	2700	2	2700	2	0.00
17/04/2019	R248 On 02-May-19	9.91	Call	Bond Future	2774	2	2774	2	0.00
17/04/2019	R248 On 02-May-19	9.89	Call	Bond Future	2626	2	2626	2	0.00
17/04/2019	R248 On 02-May-19	9.91	Put	Bond Future	168	0	168	0	0.00
17/04/2019	R248 On 02-May-19	9.89	Put	Bond Future	192	0	192	0	0.00
17/04/2019	R248 On 02-May-19	9.90	Put	Bond Future	180	0	180	0	0.00
17/04/2019	R248 On 01-August-19			Bond Future	9.67	94.3245	9.6666	94.3245	100.00
17/04/2019	R248 On 01-August-19	10.36	Call	Bond Future	6572	6	6572	6	0.00
17/04/2019	R248 On 01-August-19	10.35	Call	Bond Future	6506	6	6506	6	0.00
17/04/2019	R248 On 01-August-19	10.34	Call	Bond Future	6440	6	6440	6	0.00
17/04/2019	R248 On 01-August-19	10.35	Put	Bond Future	755	1	755	1	0.00
17/04/2019	R248 On 01-August-19	10.34	Put	Bond Future	768	1	768	1	0.00
17/04/2019	R248 On 01-August-19	10.36	Put	Bond Future	741	1	741	1	0.00
17/04/2019	R248 On 07-November-19			Bond Future	9.72	91.8175	9.7212	91.8175	0.00
17/04/2019	R248 On 07-November-19	10.03	Call	Bond Future	5172	5	5172	5	0.00
17/04/2019	R248 On 07-November-19	10.02	Call	Bond Future	5118	5	5118	5	0.00
17/04/2019	R248 On 07-November-19	10.01	Call	Bond Future	5064	5	5064	5	0.00
17/04/2019	R248 On 07-November-19	10.02	Put	Bond Future	2549	3	2549	3	0.00
17/04/2019	R248 On 07-November-19	10.01	Put	Bond Future	2579	3	2579	3	0.00
17/04/2019	R248 On 07-November-19	10.03	Put	Bond Future	2519	3	2519	3	0.00
17/04/2019	R248 On 06-February-20			Bond Future	9.77	93.6250	9.7682	93.6250	0.00
17/04/2019	R248 On 06-February-20	9.71	Call	Bond Future	4545	0	4545	0	0.00
17/04/2019	R248 On 06-February-20	9.70	Call	Bond Future	4501	0	4501	0	0.00
17/04/2019	R248 On 06-February-20	9.72	Call	Bond Future	4589	0	4589	0	0.00
17/04/2019	R248 On 06-February-20	9.72	Put	Bond Future	5011	1	5011	1	0.00
17/04/2019	R248 On 06-February-20	9.70	Put	Bond Future	5100	1	5100	1	0.00
17/04/2019	R248 On 06-February-20	9.71	Put	Bond Future	5055	1	5055	1	0.00