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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
24/04/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	2025 On 02-May-19			Bond Future	134.62	134.6935	134.6226	134.6935	129.00
24/04/2019	2025 On 01-August-19			Bond Future	135.68	135.7509	135.6771	135.7509	1,522.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2019	2025 On 07-November-19			Bond Future	138.50	138.5725	138.4962	138.5725	0.00
24/04/2019	2025 On 06-February-20			Bond Future	139.78	139.8535	139.7752	139.8535	0.00
24/04/2019	2029 On 02-May-19			Bond Future	101.24	101.2891	101.2367	101.2891	2,954.00
24/04/2019	2029 On 01-August-19			Bond Future	103.11	103.1641	103.1095	103.1641	3,930.00
24/04/2019	2029 On 07-November-19			Bond Future	104.16	104.2169	104.1606	104.2169	0.00
24/04/2019	2029 On 06-February-20			Bond Future	106.23	106.2859	106.2280	106.2859	0.00
24/04/2019	2030 On 02-May-19			Bond Future	9.13	94.7030	9.1313	94.7030	33,886.00
24/04/2019	2030 On 02-May-19	9.39	Call	Bond Future	1693	2	1693	2	0.00
24/04/2019	2030 On 02-May-19	10.20	Call	Bond Future	6519	7	6519	7	0.00
24/04/2019	2030 On 02-May-19	9.41	Call	Bond Future	1808	2	1808	2	0.00
24/04/2019	2030 On 02-May-19	8.90	Call	Bond Future	57	0	57	0	3,000.00
24/04/2019	2030 On 02-May-19	9.40	Call	Bond Future	1750	2	1750	2	3,000.00
24/04/2019	2030 On 02-May-19	9.40	Put	Bond Future	51	0	51	0	0.00
24/04/2019	2030 On 02-May-19	9.41	Put	Bond Future	46	0	46	0	0.00
24/04/2019	2030 On 02-May-19	8.90	Put	Bond Future	1555	1	1555	1	0.00
24/04/2019	2030 On 02-May-19	10.20	Put	Bond Future	0	0	0	0	3,000.00
24/04/2019	2030 On 02-May-19	9.39	Put	Bond Future	56	0	56	0	0.00
24/04/2019	2030 On 01-August-19			Bond Future	9.20	92.4277	9.1975	92.4277	43,190.00
24/04/2019	2030 On 01-August-19	8.35	Call	Bond Future	138	0	138	0	2,025.00
24/04/2019	2030 On 01-August-19	9.69	Call	Bond Future	3694	4	3694	4	0.00
24/04/2019	2030 On 01-August-19	9.22	Call	Bond Future	1776	2	1776	2	5,400.00
24/04/2019	2030 On 01-August-19	9.68	Call	Bond Future	3647	4	3647	4	0.00
24/04/2019	2030 On 01-August-19	8.67	Call	Bond Future	449	1	449	1	5,400.00
24/04/2019	2030 On 01-August-19	9.15	Call	Bond Future	1550	2	1550	2	2,025.00
24/04/2019	2030 On 01-August-19	9.91	Call	Bond Future	4767	5	4767	5	0.00
24/04/2019	2030 On 01-August-19	9.92	Call	Bond Future	4818	5	4818	5	0.00
24/04/2019	2030 On 01-August-19	8.77	Call	Bond Future	614	1	614	1	0.00
24/04/2019	2030 On 01-August-19	9.27	Call	Bond Future	1948	2	1948	2	0.00
24/04/2019	2030 On 01-August-19	9.90	Call	Bond Future	4717	5	4717	5	0.00
24/04/2019	2030 On 01-August-19	9.92	Put	Bond Future	425	0	425	0	0.00
24/04/2019	2030 On 01-August-19	9.27	Put	Bond Future	1495	1	1495	1	0.00
24/04/2019	2030 On 01-August-19	8.77	Put	Bond Future	3352	3	3352	3	0.00
24/04/2019	2030 On 01-August-19	9.90	Put	Bond Future	442	0	442	0	0.00
24/04/2019	2030 On 01-August-19	9.68	Put	Bond Future	682	1	682	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
24/04/2019	2030 On 01-August-19	9.91	Put	Bond Future	433	0	433	0	0.00
24/04/2019	2030 On 01-August-19	8.67	Put	Bond Future	3844	4	3844	4	0.00
24/04/2019	2030 On 01-August-19	9.15	Put	Bond Future	1849	2	1849	2	0.00
24/04/2019	2030 On 01-August-19	9.69	Put	Bond Future	669	1	669	1	5,400.00
24/04/2019	2030 On 01-August-19	9.22	Put	Bond Future	1635	2	1635	2	0.00
24/04/2019	2030 On 01-August-19	8.35	Put	Bond Future	5673	5	5673	5	0.00
24/04/2019	2030 On 07-November-19			Bond Future	9.25	94.3257	9.2529	94.3257	0.00
24/04/2019	2030 On 07-November-19	9.48	Call	Bond Future	3249	3	3249	3	0.00
24/04/2019	2030 On 07-November-19	9.49	Call	Bond Future	3287	3	3287	3	0.00
24/04/2019	2030 On 07-November-19	9.47	Call	Bond Future	3212	3	3212	3	0.00
24/04/2019	2030 On 07-November-19	9.47	Put	Bond Future	1887	2	1887	2	0.00
24/04/2019	2030 On 07-November-19	9.48	Put	Bond Future	1864	2	1864	2	0.00
24/04/2019	2030 On 07-November-19	9.49	Put	Bond Future	1841	2	1841	2	0.00
24/04/2019	2030 On 06-February-20			Bond Future	9.30	92.1677	9.2996	92.1677	0.00
24/04/2019	2030 On 06-February-20	9.14	Call	Bond Future	2662	3	2662	3	0.00
24/04/2019	2030 On 06-February-20	9.16	Call	Bond Future	2723	3	2723	3	0.00
24/04/2019	2030 On 06-February-20	9.15	Call	Bond Future	2692	3	2692	3	0.00
24/04/2019	2030 On 06-February-20	9.14	Put	Bond Future	3634	4	3634	4	0.00
24/04/2019	2030 On 06-February-20	9.16	Put	Bond Future	3572	3	3572	3	0.00
24/04/2019	2030 On 06-February-20	9.15	Put	Bond Future	3603	4	3603	4	0.00
24/04/2019	2032 On 02-May-19			Bond Future	9.37	92.8613	9.3661	92.8613	20,290.00
24/04/2019	2032 On 02-May-19	9.61	Call	Bond Future	1758	2	1758	2	0.00
24/04/2019	2032 On 02-May-19	9.63	Call	Bond Future	1880	2	1880	2	0.00
24/04/2019	2032 On 02-May-19	9.62	Call	Bond Future	1819	2	1819	2	0.00
24/04/2019	2032 On 02-May-19	9.61	Put	Bond Future	80	0	80	0	0.00
24/04/2019	2032 On 02-May-19	9.63	Put	Bond Future	66	0	66	0	0.00
24/04/2019	2032 On 02-May-19	9.62	Put	Bond Future	73	0	73	0	0.00
24/04/2019	2032 On 01-August-19			Bond Future	9.43	94.5571	9.4302	94.5571	39,971.00
24/04/2019	2032 On 01-August-19	10.11	Call	Bond Future	5031	5	5031	5	0.00
24/04/2019	2032 On 01-August-19	10.10	Call	Bond Future	4977	5	4977	5	0.00
24/04/2019	2032 On 01-August-19	10.09	Call	Bond Future	4923	5	4923	5	0.00
24/04/2019	2032 On 01-August-19	10.09	Put	Bond Future	550	1	550	1	0.00
24/04/2019	2032 On 01-August-19	10.11	Put	Bond Future	529	0	529	0	0.00
24/04/2019	2032 On 01-August-19	10.10	Put	Bond Future	539	0	539	0	0.00

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24/04/2019	2032 On 07-November-19			Bond Future	9.49	92.3362	9.4912	92.3362	0.00
24/04/2019	2032 On 07-November-19	9.72	Call	Bond Future	3597	4	3597	4	0.00
24/04/2019	2032 On 07-November-19	9.71	Call	Bond Future	3557	4	3557	4	0.00
24/04/2019	2032 On 07-November-19	9.70	Call	Bond Future	3516	4	3516	4	0.00
24/04/2019	2032 On 07-November-19	9.71	Put	Bond Future	2097	2	2097	2	0.00
24/04/2019	2032 On 07-November-19	9.70	Put	Bond Future	2123	2	2123	2	0.00
24/04/2019	2032 On 07-November-19	9.72	Put	Bond Future	2071	2	2071	2	0.00
24/04/2019	2032 On 06-February-20			Bond Future	9.54	94.1489	9.5422	94.1489	0.00
24/04/2019	2032 On 06-February-20	9.39	Call	Bond Future	3080	3	3080	3	0.00
24/04/2019	2032 On 06-February-20	9.40	Call	Bond Future	3112	3	3112	3	0.00
24/04/2019	2032 On 06-February-20	9.38	Call	Bond Future	3048	3	3048	3	0.00
24/04/2019	2032 On 06-February-20	9.38	Put	Bond Future	4135	4	4135	4	0.00
24/04/2019	2032 On 06-February-20	9.39	Put	Bond Future	4099	4	4099	4	0.00
24/04/2019	2032 On 06-February-20	9.40	Put	Bond Future	4064	4	4064	4	0.00
24/04/2019	2033 On 02-May-19			Bond Future	103.42	103.5941	103.4180	103.5941	2,184.00
24/04/2019	2033 On 01-August-19			Bond Future	105.33	105.5117	105.3311	105.5117	6,090.00
24/04/2019	2033 On 07-November-19			Bond Future	106.35	106.5383	106.3534	106.5383	0.00
24/04/2019	2033 On 06-February-20			Bond Future	108.46	108.6533	108.4643	108.6533	0.00
24/04/2019	2037 On 02-May-19			Bond Future	9.67	92.7967	9.6665	92.7967	38,965.00
24/04/2019	2037 On 02-May-19	9.80	Call	Bond Future	1275	2	1275	2	0.00
24/04/2019	2037 On 02-May-19	9.79	Call	Bond Future	1218	2	1218	2	0.00
24/04/2019	2037 On 02-May-19	9.81	Call	Bond Future	1333	2	1333	2	0.00
24/04/2019	2037 On 02-May-19	9.79	Put	Bond Future	265	0	265	0	0.00
24/04/2019	2037 On 02-May-19	9.80	Put	Bond Future	245	0	245	0	0.00
24/04/2019	2037 On 02-May-19	9.81	Put	Bond Future	227	0	227	0	0.00
24/04/2019	2037 On 01-August-19			Bond Future	9.74	90.2363	9.7351	90.2363	41,445.00
24/04/2019	2037 On 01-August-19	10.29	Call	Bond Future	4903	5	4903	5	0.00
24/04/2019	2037 On 01-August-19	10.31	Call	Bond Future	5017	5	5017	5	0.00
24/04/2019	2037 On 01-August-19	10.30	Call	Bond Future	4960	5	4960	5	0.00
24/04/2019	2037 On 01-August-19	10.30	Put	Bond Future	782	1	782	1	0.00
24/04/2019	2037 On 01-August-19	10.31	Put	Bond Future	768	1	768	1	0.00
24/04/2019	2037 On 01-August-19	10.29	Put	Bond Future	796	1	796	1	0.00
24/04/2019	2037 On 07-November-19			Bond Future	9.80	92.0894	9.7955	92.0894	0.00
24/04/2019	2037 On 07-November-19	9.95	Call	Bond Future	3772	4	3772	4	0.00

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24/04/2019	2037 On 07-November-19	9.97	Call	Bond Future	3859	4	3859	4	0.00
24/04/2019	2037 On 07-November-19	9.96	Call	Bond Future	3815	4	3815	4	0.00
24/04/2019	2037 On 07-November-19	9.96	Put	Bond Future	2583	2	2583	2	0.00
24/04/2019	2037 On 07-November-19	9.97	Put	Bond Future	2552	2	2552	2	0.00
24/04/2019	2037 On 07-November-19	9.95	Put	Bond Future	2613	2	2613	2	0.00
24/04/2019	2037 On 06-February-20			Bond Future	9.85	89.6370	9.8482	89.6370	0.00
24/04/2019	2037 On 06-February-20	9.68	Call	Bond Future	3506	4	3506	4	0.00
24/04/2019	2037 On 06-February-20	9.67	Call	Bond Future	3470	4	3470	4	0.00
24/04/2019	2037 On 06-February-20	9.66	Call	Bond Future	3434	4	3434	4	0.00
24/04/2019	2037 On 06-February-20	9.67	Put	Bond Future	4818	5	4818	5	0.00
24/04/2019	2037 On 06-February-20	9.66	Put	Bond Future	4859	5	4859	5	0.00
24/04/2019	2037 On 06-February-20	9.68	Put	Bond Future	4778	5	4778	5	0.00
24/04/2019	2038 On 02-May-19			Bond Future	121.37	121.4348	121.3742	121.4348	8,289.00
24/04/2019	2038 On 01-August-19			Bond Future	122.00	122.0673	122.0043	122.0673	11,535.00
24/04/2019	2038 On 07-November-19			Bond Future	124.54	124.6046	124.5394	124.6046	0.00
24/04/2019	2038 On 06-February-20			Bond Future	125.36	125.4247	125.3577	125.4247	0.00
24/04/2019	2040 On 02-May-19			Bond Future	9.75	96.1253	9.7514	96.1253	15,130.00
24/04/2019	2040 On 02-May-19	9.90	Call	Bond Future	1450	2	1450	2	0.00
24/04/2019	2040 On 02-May-19	10.20	Call	Bond Future	3646	4	3646	4	1,150.00
24/04/2019	2040 On 02-May-19	9.89	Call	Bond Future	1386	2	1386	2	0.00
24/04/2019	2040 On 02-May-19	9.60	Call	Bond Future	194	0	194	0	1,150.00
24/04/2019	2040 On 02-May-19	9.88	Call	Bond Future	1324	2	1324	2	0.00
24/04/2019	2040 On 02-May-19	10.15	Call	Bond Future	3260	4	3260	4	0.00
24/04/2019	2040 On 02-May-19	9.65	Call	Bond Future	305	0	305	0	0.00
24/04/2019	2040 On 02-May-19	10.15	Put	Bond Future	19	0	19	0	880.00
24/04/2019	2040 On 02-May-19	9.65	Put	Bond Future	1159	1	1159	1	880.00
24/04/2019	2040 On 02-May-19	9.89	Put	Bond Future	239	0	239	0	0.00
24/04/2019	2040 On 02-May-19	9.88	Put	Bond Future	259	0	259	0	0.00
24/04/2019	2040 On 02-May-19	10.20	Put	Bond Future	11	0	11	0	0.00
24/04/2019	2040 On 02-May-19	9.90	Put	Bond Future	220	0	220	0	0.00
24/04/2019	2040 On 02-May-19	9.60	Put	Bond Future	1474	1	1474	1	0.00
24/04/2019	2040 On 01-August-19			Bond Future	9.82	93.3754	9.8199	93.3754	24,993.00
24/04/2019	2040 On 01-August-19	10.36	Call	Bond Future	5199	6	5199	6	0.00
24/04/2019	2040 On 01-August-19	10.37	Call	Bond Future	5259	6	5259	6	0.00

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24/04/2019	2040 On 01-August-19	10.38	Call	Bond Future	5320	6	5320	6	0.00
24/04/2019	2040 On 01-August-19	10.38	Put	Bond Future	875	1	875	1	0.00
24/04/2019	2040 On 01-August-19	10.36	Put	Bond Future	907	1	907	1	0.00
24/04/2019	2040 On 01-August-19	10.37	Put	Bond Future	891	1	891	1	0.00
24/04/2019	2040 On 07-November-19			Bond Future	9.88	95.2930	9.8804	95.2930	0.00
24/04/2019	2040 On 07-November-19	10.03	Call	Bond Future	4066	4	4066	4	0.00
24/04/2019	2040 On 07-November-19	10.04	Call	Bond Future	4113	4	4113	4	0.00
24/04/2019	2040 On 07-November-19	10.05	Call	Bond Future	4161	4	4161	4	0.00
24/04/2019	2040 On 07-November-19	10.05	Put	Bond Future	2794	3	2794	3	0.00
24/04/2019	2040 On 07-November-19	10.03	Put	Bond Future	2858	3	2858	3	0.00
24/04/2019	2040 On 07-November-19	10.04	Put	Bond Future	2826	3	2826	3	0.00
24/04/2019	2040 On 06-February-20			Bond Future	9.93	92.6528	9.9333	92.6528	0.00
24/04/2019	2040 On 06-February-20	9.74	Call	Bond Future	3630	4	3630	4	0.00
24/04/2019	2040 On 06-February-20	9.76	Call	Bond Future	3706	4	3706	4	0.00
24/04/2019	2040 On 06-February-20	9.75	Call	Bond Future	3668	4	3668	4	0.00
24/04/2019	2040 On 06-February-20	9.75	Put	Bond Future	5165	5	5165	5	0.00
24/04/2019	2040 On 06-February-20	9.76	Put	Bond Future	5121	5	5121	5	0.00
24/04/2019	2040 On 06-February-20	9.74	Put	Bond Future	5210	5	5210	5	0.00
24/04/2019	2044 On 02-May-19			Bond Future	9.76	93.3273	9.7611	93.3273	18,746.00
24/04/2019	2044 On 02-May-19	9.90	Call	Bond Future	1418	2	1418	2	0.00
24/04/2019	2044 On 02-May-19	9.91	Call	Bond Future	1482	2	1482	2	0.00
24/04/2019	2044 On 02-May-19	9.92	Call	Bond Future	1547	2	1547	2	0.00
24/04/2019	2044 On 02-May-19	9.91	Put	Bond Future	224	0	224	0	0.00
24/04/2019	2044 On 02-May-19	9.92	Put	Bond Future	206	0	206	0	0.00
24/04/2019	2044 On 02-May-19	9.90	Put	Bond Future	243	0	243	0	0.00
24/04/2019	2044 On 01-August-19			Bond Future	9.83	90.6514	9.8263	90.6514	28,745.00
24/04/2019	2044 On 01-August-19	10.39	Call	Bond Future	5447	6	5447	6	0.00
24/04/2019	2044 On 01-August-19	10.53	Call	Bond Future	6322	7	6322	7	0.00
24/04/2019	2044 On 01-August-19	9.86	Call	Bond Future	2543	3	2543	3	100.00
24/04/2019	2044 On 01-August-19	10.40	Call	Bond Future	5508	6	5508	6	0.00
24/04/2019	2044 On 01-August-19	9.36	Call	Bond Future	802	1	802	1	100.00
24/04/2019	2044 On 01-August-19	10.38	Call	Bond Future	5385	6	5385	6	0.00
24/04/2019	2044 On 01-August-19	10.38	Put	Bond Future	907	1	907	1	0.00
24/04/2019	2044 On 01-August-19	9.36	Put	Bond Future	4886	5	4886	5	0.00

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24/04/2019	2044 On 01-August-19	10.53	Put	Bond Future	695	1	695	1	100.00
24/04/2019	2044 On 01-August-19	10.40	Put	Bond Future	876	1	876	1	0.00
24/04/2019	2044 On 01-August-19	9.86	Put	Bond Future	2259	2	2259	2	0.00
24/04/2019	2044 On 01-August-19	10.39	Put	Bond Future	891	1	891	1	0.00
24/04/2019	2044 On 07-November-19			Bond Future	9.88	92.5131	9.8838	92.5131	0.00
24/04/2019	2044 On 07-November-19	10.06	Call	Bond Future	4292	5	4292	5	0.00
24/04/2019	2044 On 07-November-19	10.07	Call	Bond Future	4341	5	4341	5	0.00
24/04/2019	2044 On 07-November-19	10.05	Call	Bond Future	4243	5	4243	5	0.00
24/04/2019	2044 On 07-November-19	10.05	Put	Bond Future	2874	3	2874	3	0.00
24/04/2019	2044 On 07-November-19	10.06	Put	Bond Future	2841	3	2841	3	0.00
24/04/2019	2044 On 07-November-19	10.07	Put	Bond Future	2809	3	2809	3	0.00
24/04/2019	2044 On 06-February-20			Bond Future	9.93	89.9436	9.9340	89.9436	0.00
24/04/2019	2044 On 06-February-20	9.77	Call	Bond Future	3841	4	3841	4	0.00
24/04/2019	2044 On 06-February-20	9.76	Call	Bond Future	3801	4	3801	4	0.00
24/04/2019	2044 On 06-February-20	9.78	Call	Bond Future	3880	4	3880	4	0.00
24/04/2019	2044 On 06-February-20	9.76	Put	Bond Future	5260	5	5260	5	0.00
24/04/2019	2044 On 06-February-20	9.78	Put	Bond Future	5169	5	5169	5	0.00
24/04/2019	2044 On 06-February-20	9.77	Put	Bond Future	5214	5	5214	5	0.00
24/04/2019	2046 On 02-May-19			Bond Future	112.94	112.9939	112.9379	112.9939	11,310.00
24/04/2019	2046 On 01-August-19			Bond Future	115.03	115.0856	115.0273	115.0856	10,737.00
24/04/2019	2046 On 07-November-19			Bond Future	115.70	115.7627	115.7024	115.7627	0.00
24/04/2019	2046 On 06-February-20			Bond Future	118.00	118.0610	117.9989	118.0610	0.00
24/04/2019	2050 On 02-May-19			Bond Future	119.42	119.7211	119.4162	119.7211	7,487.00
24/04/2019	2050 On 01-August-19			Bond Future	119.83	120.1460	119.8343	120.1460	10,893.00
24/04/2019	2050 On 07-November-19			Bond Future	122.32	122.6432	122.3243	122.6432	0.00
24/04/2019	2050 On 06-February-20			Bond Future	122.92	123.2414	122.9153	123.2414	0.00
24/04/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	AL37 On 02-May-19			Index Future	631.65	632.2420	631.6510	632.2420	0.00
24/04/2019	AL37 On 01-August-19			Index Future	643.18	643.7830	643.1790	643.7830	0.00
24/04/2019	AL37 On 07-November-19			Index Future	656.38	656.9940	656.3750	656.9940	0.00
24/04/2019	AL37 On 06-February-20			Index Future	669.25	669.8830	669.2510	669.8830	0.00
24/04/2019	AL7T On 02-May-19			Index Future	732.92	734.3140	732.9210	734.3140	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
24/04/2019	AL7T On 01-August-19			Index Future	746.30	747.7180	746.2970	747.7180	0.00
24/04/2019	AL7T On 07-November-19			Index Future	761.61	763.0620	761.6090	763.0620	0.00
24/04/2019	AL7T On 06-February-20			Index Future	776.55	778.0310	776.5490	778.0310	0.00
24/04/2019	ALBI On 02-May-19			Index Future	662.70	664.7590	662.7030	664.7590	345.00
24/04/2019	ALBI On 01-August-19			Index Future	674.80	676.8940	674.7980	676.8940	794.00
24/04/2019	ALBI On 07-November-19			Index Future	688.64	690.7840	688.6430	690.7840	0.00
24/04/2019	ALBI On 06-February-20			Index Future	702.15	704.3360	702.1520	704.3360	0.00
24/04/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/04/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	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
24/04/2019	C333 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	C442 On	25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	C446 On	31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2019	ES33 On	02-May-19			Bond Future	10.83	77.3239	10.8348	77.3239	0.00
24/04/2019	ES33 On	01-August-19			Bond Future	10.94	78.7360	10.9427	78.7360	350.00
24/04/2019	ES33 On	07-November-19			Bond Future	11.05	76.5571	11.0548	76.5571	0.00
24/04/2019	ES33 On	06-February-20			Bond Future	11.16	78.0600	11.1581	78.0600	0.00
24/04/2019	ES42 On	02-May-19			Bond Future	11.10	79.0922	11.1046	79.0922	0.00
24/04/2019	ES42 On	01-August-19			Bond Future	11.21	80.5366	11.2104	80.5366	4,919.00
24/04/2019	ES42 On	07-November-19			Bond Future	11.32	77.9238	11.3207	77.9238	0.00
24/04/2019	ES42 On	06-February-20			Bond Future	11.42	79.4539	11.4181	79.4539	0.00
24/04/2019	GOVI On	02-May-19			GOVI	656.23	658.3430	656.2260	658.3430	86.00
24/04/2019	GOVI On	02-May-19	647.88	Call	GOVI	83460	10	83460	10	0.00
24/04/2019	GOVI On	02-May-19	647.87	Call	GOVI	83560	10	83560	10	0.00
24/04/2019	GOVI On	02-May-19	647.86	Call	GOVI	83660	10	83660	10	0.00
24/04/2019	GOVI On	02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
24/04/2019	GOVI On	02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
24/04/2019	GOVI On	02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
24/04/2019	GOVI On	01-August-19			GOVI	668.20	670.3610	668.2030	670.3610	436.00
24/04/2019	GOVI On	01-August-19	638.69	Call	GOVI	295130	32	295130	32	0.00
24/04/2019	GOVI On	01-August-19	638.68	Call	GOVI	295230	32	295230	32	0.00
24/04/2019	GOVI On	01-August-19	638.67	Call	GOVI	295330	32	295330	32	0.00
24/04/2019	GOVI On	01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
24/04/2019	GOVI On	01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
24/04/2019	GOVI On	01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
24/04/2019	GOVI On	07-November-19			GOVI	681.91	684.1170	681.9130	684.1170	0.00
24/04/2019	GOVI On	07-November-19	672.90	Call	GOVI	90130	11	90130	11	0.00
24/04/2019	GOVI On	07-November-19	672.91	Call	GOVI	90030	11	90030	11	0.00
24/04/2019	GOVI On	07-November-19	672.92	Call	GOVI	89930	11	89930	11	0.00
24/04/2019	GOVI On	07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
24/04/2019	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
24/04/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
24/04/2019	GOVI On 06-February-20			GOVI	695.29	697.5380	695.2900	697.5380	0.00
24/04/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
24/04/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
24/04/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
24/04/2019	GOVI On 06-February-20	703.13	Put	GOVI	78400	6	78400	6	0.00
24/04/2019	GOVI On 06-February-20	703.15	Put	GOVI	78600	6	78600	6	0.00
24/04/2019	GOVI On 06-February-20	703.14	Put	GOVI	78500	6	78500	6	0.00
24/04/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/04/2019	IGOV On 02-May-19			Index Future	257.61	257.7280	257.6070	257.7280	235.00
24/04/2019	IGOV On 01-August-19			Index Future	262.37	262.4960	262.3730	262.4960	799.00
24/04/2019	IGOV On 07-November-19			Index Future	267.82	267.9500	267.8240	267.9500	0.00
24/04/2019	IGOV On 06-February-20			Index Future	273.14	273.2680	273.1390	273.2680	0.00
24/04/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
24/04/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
24/04/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
24/04/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
24/04/2019	IS02 On 20-December-19			Interest Rate Swap	102.80	102.8000	102.8000	102.8000	0.00
24/04/2019	IS02 On 23-March-20			Interest Rate Swap	98.77	98.7700	98.7700	98.7700	0.00
24/04/2019	IS02 On 22-June-20			Interest Rate Swap	102.33	102.3200	102.3300	102.3200	0.00
24/04/2019	IS02 On 21-September-20			Interest Rate Swap	99.29	99.2700	99.2900	99.2700	0.00
24/04/2019	IS05 On 17-December-20			Interest Rate Swap	96.05	96.0200	96.0500	96.0200	0.00
24/04/2019	IS05 On 16-March-21			Interest Rate Swap	95.19	95.1500	95.1900	95.1500	0.00
24/04/2019	IS05 On 15-June-21			Interest Rate Swap	94.28	94.2400	94.2800	94.2400	0.00
24/04/2019	IS05 On 21-September-21			Interest Rate Swap	94.35	94.3000	94.3500	94.3000	0.00
24/04/2019	IS05 On 21-December-21			Interest Rate Swap	96.45	96.3900	96.4500	96.3900	51.00
24/04/2019	IS05 On 15-March-22			Interest Rate Swap	96.51	96.4400	96.5100	96.4400	0.00
24/04/2019	IS05 On 21-June-22			Interest Rate Swap	97.62	97.5400	97.6200	97.5400	0.00
24/04/2019	IS05 On 20-September-22			Interest Rate Swap	101.49	101.4100	101.4900	101.4100	0.00
24/04/2019	IS05 On 20-December-22			Interest Rate Swap	102.69	102.6000	102.6900	102.6000	0.00
24/04/2019	IS05 On 22-March-23			Interest Rate Swap	95.97	95.8800	95.9700	95.8800	0.00
24/04/2019	IS05 On 20-June-23			Interest Rate Swap	101.99	101.8900	101.9900	101.8900	0.00
24/04/2019	IS05 On 19-September-23			Interest Rate Swap	97.42	97.3100	97.4200	97.3100	0.00
24/04/2019	IS10 On 17-December-25			Interest Rate Swap	93.76	93.5700	93.7600	93.5700	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
24/04/2019	IS10 On 16-March-26			Interest Rate Swap	90.71	90.5200	90.7100	90.5200	0.00
24/04/2019	IS10 On 15-June-26			Interest Rate Swap	89.42	89.2200	89.4200	89.2200	0.00
24/04/2019	IS10 On 21-September-26			Interest Rate Swap	91.57	91.3700	91.5700	91.3700	0.00
24/04/2019	IS10 On 21-December-26			Interest Rate Swap	95.38	95.1800	95.3800	95.1800	0.00
24/04/2019	IS10 On 15-March-27			Interest Rate Swap	93.94	93.7200	93.9400	93.7200	0.00
24/04/2019	IS10 On 21-June-27			Interest Rate Swap	96.02	95.7900	96.0200	95.7900	0.00
24/04/2019	IS10 On 20-September-27			Interest Rate Swap	101.52	101.2700	101.5200	101.2700	0.00
24/04/2019	IS10 On 20-December-27			Interest Rate Swap	101.89	101.6200	101.8900	101.6200	0.00
24/04/2019	IS10 On 22-March-28			Interest Rate Swap	95.35	95.0600	95.3500	95.0600	0.00
24/04/2019	IS10 On 20-June-28			Interest Rate Swap	102.60	102.3100	102.6000	102.3100	0.00
24/04/2019	IS10 On 19-September-28			Interest Rate Swap	96.11	95.8200	96.1100	95.8200	0.00
24/04/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/04/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/04/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
24/04/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
24/04/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
24/04/2019	R023 On 02-May-19			Bond Future	7.76	101.4813	7.7585	101.4813	18,749.00
24/04/2019	R023 On 02-May-19	8.46	Call	Bond Future	2248	2	2248	2	0.00
24/04/2019	R023 On 02-May-19	8.45	Call	Bond Future	2217	2	2217	2	0.00
24/04/2019	R023 On 02-May-19	8.44	Call	Bond Future	2185	2	2185	2	0.00
24/04/2019	R023 On 02-May-19	8.45	Put	Bond Future	0	0	0	0	0.00
24/04/2019	R023 On 02-May-19	8.44	Put	Bond Future	0	0	0	0	0.00
24/04/2019	R023 On 02-May-19	8.46	Put	Bond Future	0	0	0	0	0.00
24/04/2019	R023 On 01-August-19			Bond Future	7.78	103.3346	7.7834	103.3346	54,458.00
24/04/2019	R023 On 01-August-19	8.93	Call	Bond Future	3474	4	3474	4	0.00
24/04/2019	R023 On 01-August-19	8.95	Call	Bond Future	3530	4	3530	4	0.00
24/04/2019	R023 On 01-August-19	8.94	Call	Bond Future	3502	4	3502	4	0.00
24/04/2019	R023 On 01-August-19	8.94	Put	Bond Future	35	0	35	0	0.00
24/04/2019	R023 On 01-August-19	8.95	Put	Bond Future	34	0	34	0	0.00
24/04/2019	R023 On 01-August-19	8.93	Put	Bond Future	36	0	36	0	0.00
24/04/2019	R023 On 07-November-19			Bond Future	7.79	101.5220	7.7929	101.5220	0.00
24/04/2019	R023 On 07-November-19	7.98	Call	Bond Future	1255	1	1255	1	0.00
24/04/2019	R023 On 07-November-19	7.99	Call	Bond Future	1274	1	1274	1	0.00
24/04/2019	R023 On 07-November-19	8.00	Call	Bond Future	1293	1	1293	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
24/04/2019	R023 On 07-November-19	8.00	Put	Bond Future	703	1	703	1	0.00
24/04/2019	R023 On 07-November-19	7.99	Put	Bond Future	712	1	712	1	0.00
24/04/2019	R023 On 07-November-19	7.98	Put	Bond Future	722	1	722	1	0.00
24/04/2019	R023 On 06-February-20			Bond Future	7.78	103.5147	7.7846	103.5147	0.00
24/04/2019	R023 On 06-February-20	7.52	Call	Bond Future	719	1	719	1	0.00
24/04/2019	R023 On 06-February-20	7.54	Call	Bond Future	745	1	745	1	0.00
24/04/2019	R023 On 06-February-20	7.53	Call	Bond Future	732	1	732	1	0.00
24/04/2019	R023 On 06-February-20	7.53	Put	Bond Future	1413	1	1413	1	0.00
24/04/2019	R023 On 06-February-20	7.54	Put	Bond Future	1399	1	1399	1	0.00
24/04/2019	R023 On 06-February-20	7.52	Put	Bond Future	1427	1	1427	1	0.00
24/04/2019	R035 On 02-May-19			Bond Future	9.59	96.2554	9.5861	96.2554	48,826.00
24/04/2019	R035 On 02-May-19	9.74	Call	Bond Future	1374	2	1374	2	0.00
24/04/2019	R035 On 02-May-19	9.75	Call	Bond Future	1434	2	1434	2	0.00
24/04/2019	R035 On 02-May-19	9.73	Call	Bond Future	1315	2	1315	2	0.00
24/04/2019	R035 On 02-May-19	9.75	Put	Bond Future	181	0	181	0	0.00
24/04/2019	R035 On 02-May-19	9.73	Put	Bond Future	214	0	214	0	0.00
24/04/2019	R035 On 02-May-19	9.74	Put	Bond Future	197	0	197	0	0.00
24/04/2019	R035 On 01-August-19			Bond Future	9.65	98.0133	9.6511	98.0133	52,360.00
24/04/2019	R035 On 01-August-19	10.24	Call	Bond Future	5109	5	5109	5	0.00
24/04/2019	R035 On 01-August-19	10.23	Call	Bond Future	5051	5	5051	5	0.00
24/04/2019	R035 On 01-August-19	10.22	Call	Bond Future	4995	5	4995	5	0.00
24/04/2019	R035 On 01-August-19	10.23	Put	Bond Future	795	1	795	1	0.00
24/04/2019	R035 On 01-August-19	10.22	Put	Bond Future	810	1	810	1	0.00
24/04/2019	R035 On 01-August-19	10.24	Put	Bond Future	781	1	781	1	0.00
24/04/2019	R035 On 07-November-19			Bond Future	9.72	95.5205	9.7164	95.5205	0.00
24/04/2019	R035 On 07-November-19	9.87	Call	Bond Future	3687	4	3687	4	0.00
24/04/2019	R035 On 07-November-19	9.88	Call	Bond Future	3730	4	3730	4	0.00
24/04/2019	R035 On 07-November-19	9.89	Call	Bond Future	3773	4	3773	4	0.00
24/04/2019	R035 On 07-November-19	9.87	Put	Bond Future	2545	2	2545	2	0.00
24/04/2019	R035 On 07-November-19	9.89	Put	Bond Future	2485	2	2485	2	0.00
24/04/2019	R035 On 07-November-19	9.88	Put	Bond Future	2515	2	2515	2	0.00
24/04/2019	R035 On 06-February-20			Bond Future	9.77	97.3955	9.7742	97.3955	0.00
24/04/2019	R035 On 06-February-20	9.61	Call	Bond Future	3428	4	3428	4	0.00
24/04/2019	R035 On 06-February-20	9.60	Call	Bond Future	3393	4	3393	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
24/04/2019	R035 On 06-February-20	9.59	Call	Bond Future	3358	4	3358	4	0.00
24/04/2019	R035 On 06-February-20	9.59	Put	Bond Future	4735	5	4735	5	0.00
24/04/2019	R035 On 06-February-20	9.61	Put	Bond Future	4654	4	4654	4	0.00
24/04/2019	R035 On 06-February-20	9.60	Put	Bond Future	4695	5	4695	5	0.00
24/04/2019	R186 On 02-May-19			Bond Future	8.57	114.7038	8.5659	114.7038	36,554.00
24/04/2019	R186 On 02-May-19	9.03	Call	Bond Future	2694	3	2694	3	0.00
24/04/2019	R186 On 02-May-19	8.65	Call	Bond Future	705	1	705	1	3,250.00
24/04/2019	R186 On 02-May-19	10.07	Call	Bond Future	8419	9	8419	9	0.00
24/04/2019	R186 On 02-May-19	9.75	Call	Bond Future	6700	7	6700	7	0.00
24/04/2019	R186 On 02-May-19	9.02	Call	Bond Future	2637	3	2637	3	0.00
24/04/2019	R186 On 02-May-19	8.80	Call	Bond Future	1416	2	1416	2	7,500.00
24/04/2019	R186 On 02-May-19	9.05	Call	Bond Future	2807	3	2807	3	0.00
24/04/2019	R186 On 02-May-19	8.70	Call	Bond Future	920	1	920	1	200.00
24/04/2019	R186 On 02-May-19	9.20	Call	Bond Future	3656	4	3656	4	90.00
24/04/2019	R186 On 02-May-19	8.62	Call	Bond Future	588	1	588	1	90.00
24/04/2019	R186 On 02-May-19	8.50	Call	Bond Future	239	0	239	0	7,000.00
24/04/2019	R186 On 02-May-19	9.00	Call	Bond Future	2524	3	2524	3	7,000.00
24/04/2019	R186 On 02-May-19	10.02	Call	Bond Future	8153	8	8153	8	0.00
24/04/2019	R186 On 02-May-19	9.96	Call	Bond Future	7833	8	7833	8	0.00
24/04/2019	R186 On 02-May-19	9.25	Call	Bond Future	3937	4	3937	4	3,250.00
24/04/2019	R186 On 02-May-19	8.90	Call	Bond Future	1961	2	1961	2	0.00
24/04/2019	R186 On 02-May-19	9.01	Call	Bond Future	2580	3	2580	3	0.00
24/04/2019	R186 On 02-May-19	9.30	Call	Bond Future	4218	4	4218	4	200.00
24/04/2019	R186 On 02-May-19	10.07	Put	Bond Future	0	0	0	0	200.00
24/04/2019	R186 On 02-May-19	9.02	Put	Bond Future	3	0	3	0	0.00
24/04/2019	R186 On 02-May-19	9.20	Put	Bond Future	0	0	0	0	0.00
24/04/2019	R186 On 02-May-19	9.75	Put	Bond Future	0	0	0	0	7,000.00
24/04/2019	R186 On 02-May-19	10.02	Put	Bond Future	0	0	0	0	3,250.00
24/04/2019	R186 On 02-May-19	8.80	Put	Bond Future	48	0	48	0	0.00
24/04/2019	R186 On 02-May-19	9.00	Put	Bond Future	4	0	4	0	7,500.00
24/04/2019	R186 On 02-May-19	8.50	Put	Bond Future	628	1	628	1	0.00
24/04/2019	R186 On 02-May-19	8.62	Put	Bond Future	270	0	270	0	0.00
24/04/2019	R186 On 02-May-19	9.30	Put	Bond Future	0	0	0	0	0.00
24/04/2019	R186 On 02-May-19	9.05	Put	Bond Future	2	0	2	0	3,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2019	R186 On 02-May-19	8.90	Put	Bond Future	14	0	14	0	4,000.00
24/04/2019	R186 On 02-May-19	8.70	Put	Bond Future	134	0	134	0	0.00
24/04/2019	R186 On 02-May-19	9.01	Put	Bond Future	3	0	3	0	0.00
24/04/2019	R186 On 02-May-19	9.25	Put	Bond Future	0	0	0	0	0.00
24/04/2019	R186 On 02-May-19	8.65	Put	Bond Future	210	0	210	0	4,100.00
24/04/2019	R186 On 02-May-19	9.96	Put	Bond Future	0	0	0	0	90.00
24/04/2019	R186 On 02-May-19	9.03	Put	Bond Future	2	0	2	0	0.00
24/04/2019	R186 On 01-August-19			Bond Future	8.62	111.5002	8.6222	111.5002	105,263.00
24/04/2019	R186 On 01-August-19	9.05	Call	Bond Future	3067	3	3067	3	6,000.00
24/04/2019	R186 On 01-August-19	9.52	Call	Bond Future	5230	5	5230	5	0.00
24/04/2019	R186 On 01-August-19	8.30	Call	Bond Future	714	1	714	1	6,000.00
24/04/2019	R186 On 01-August-19	8.38	Call	Bond Future	875	1	875	1	0.00
24/04/2019	R186 On 01-August-19	9.54	Call	Bond Future	5325	5	5325	5	0.00
24/04/2019	R186 On 01-August-19	8.70	Call	Bond Future	1737	2	1737	2	0.00
24/04/2019	R186 On 01-August-19	9.22	Call	Bond Future	3815	4	3815	4	0.00
24/04/2019	R186 On 01-August-19	9.53	Call	Bond Future	5277	5	5277	5	0.00
24/04/2019	R186 On 01-August-19	10.08	Call	Bond Future	7991	8	7991	8	0.00
24/04/2019	R186 On 01-August-19	8.38	Put	Bond Future	2272	2	2272	2	0.00
24/04/2019	R186 On 01-August-19	8.70	Put	Bond Future	1293	1	1293	1	6,200.00
24/04/2019	R186 On 01-August-19	9.54	Put	Bond Future	232	0	232	0	0.00
24/04/2019	R186 On 01-August-19	9.53	Put	Bond Future	238	0	238	0	0.00
24/04/2019	R186 On 01-August-19	9.22	Put	Bond Future	463	0	463	0	0.00
24/04/2019	R186 On 01-August-19	10.08	Put	Bond Future	44	0	44	0	6,000.00
24/04/2019	R186 On 01-August-19	9.05	Put	Bond Future	654	1	654	1	0.00
24/04/2019	R186 On 01-August-19	9.52	Put	Bond Future	245	0	245	0	0.00
24/04/2019	R186 On 01-August-19	8.30	Put	Bond Future	2578	3	2578	3	0.00
24/04/2019	R186 On 07-November-19			Bond Future	8.67	113.7895	8.6691	113.7895	0.00
24/04/2019	R186 On 07-November-19	8.73	Call	Bond Future	2247	2	2247	2	0.00
24/04/2019	R186 On 07-November-19	8.94	Call	Bond Future	2946	3	2946	3	0.00
24/04/2019	R186 On 07-November-19	8.23	Call	Bond Future	977	1	977	1	5,000.00
24/04/2019	R186 On 07-November-19	8.96	Call	Bond Future	3017	3	3017	3	0.00
24/04/2019	R186 On 07-November-19	8.95	Call	Bond Future	2981	3	2981	3	0.00
24/04/2019	R186 On 07-November-19	8.96	Put	Bond Future	1419	1	1419	1	0.00
24/04/2019	R186 On 07-November-19	8.23	Put	Bond Future	3446	3	3446	3	0.00

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24/04/2019	R186 On 07-November-19	8.95	Put	Bond Future	1438	1	1438	1	0.00
24/04/2019	R186 On 07-November-19	8.73	Put	Bond Future	1910	2	1910	2	5,000.00
24/04/2019	R186 On 07-November-19	8.94	Put	Bond Future	1457	1	1457	1	0.00
24/04/2019	R186 On 06-February-20			Bond Future	8.70	110.7145	8.7040	110.7145	0.00
24/04/2019	R186 On 06-February-20	8.55	Call	Bond Future	2099	2	2099	2	0.00
24/04/2019	R186 On 06-February-20	8.57	Call	Bond Future	2156	2	2156	2	0.00
24/04/2019	R186 On 06-February-20	8.56	Call	Bond Future	2127	2	2127	2	0.00
24/04/2019	R186 On 06-February-20	8.56	Put	Bond Future	2905	3	2905	3	0.00
24/04/2019	R186 On 06-February-20	8.57	Put	Bond Future	2879	3	2879	3	0.00
24/04/2019	R186 On 06-February-20	8.55	Put	Bond Future	2931	3	2931	3	0.00
24/04/2019	R197 On 02-May-19			Bond Future	303.06	303.2271	303.0620	303.2271	2,462.00
24/04/2019	R197 On 01-August-19			Bond Future	301.22	301.3910	301.2192	301.3910	2,500.00
24/04/2019	R197 On 07-November-19			Bond Future	307.48	307.6554	307.4779	307.6554	0.00
24/04/2019	R197 On 06-February-20			Bond Future	305.93	306.1167	305.9344	306.1167	0.00
24/04/2019	R202 On 02-May-19			Bond Future	235.86	235.9790	235.8585	235.9790	7,085.00
24/04/2019	R202 On 01-August-19			Bond Future	236.26	236.3904	236.2649	236.3904	9,346.00
24/04/2019	R202 On 07-November-19			Bond Future	241.17	241.3039	241.1740	241.3039	0.00
24/04/2019	R202 On 06-February-20			Bond Future	241.90	242.0327	241.8994	242.0327	0.00
24/04/2019	R207 On 02-May-19			Bond Future	6.77	102.5502	6.7696	102.5502	2,550.00
24/04/2019	R207 On 02-May-19	7.61	Call	Bond Future	558	1	558	1	0.00
24/04/2019	R207 On 02-May-19	7.63	Call	Bond Future	572	1	572	1	0.00
24/04/2019	R207 On 02-May-19	7.62	Call	Bond Future	565	1	565	1	0.00
24/04/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
24/04/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
24/04/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
24/04/2019	R207 On 01-August-19			Bond Future	6.36	100.7821	6.3644	100.7821	4,533.00
24/04/2019	R207 On 01-August-19	7.33	Call	Bond Future	418	0	418	0	0.00
24/04/2019	R207 On 01-August-19	7.34	Call	Bond Future	423	0	423	0	0.00
24/04/2019	R207 On 01-August-19	7.35	Call	Bond Future	427	0	427	0	0.00
24/04/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
24/04/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
24/04/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
24/04/2019	R207 On 07-November-19			Bond Future	4.32	102.8514	4.3157	102.8514	0.00
24/04/2019	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
24/04/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
24/04/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
24/04/2019	R207 On 07-November-19	2.06	Put	Bond Future	405	0	405	0	0.00
24/04/2019	R207 On 07-November-19	2.07	Put	Bond Future	404	0	404	0	0.00
24/04/2019	R207 On 07-November-19	2.08	Put	Bond Future	402	0	402	0	0.00
24/04/2019	R208 On 02-May-19			Bond Future	6.87	100.4629	6.8713	100.4629	6,818.00
24/04/2019	R208 On 02-May-19	8.02	Call	Bond Future	1985	2	1985	2	0.00
24/04/2019	R208 On 02-May-19	8.04	Call	Bond Future	2019	2	2019	2	0.00
24/04/2019	R208 On 02-May-19	8.03	Call	Bond Future	2002	2	2002	2	0.00
24/04/2019	R208 On 02-May-19	8.02	Put	Bond Future	0	0	0	0	0.00
24/04/2019	R208 On 02-May-19	8.04	Put	Bond Future	0	0	0	0	0.00
24/04/2019	R208 On 02-May-19	8.03	Put	Bond Future	0	0	0	0	0.00
24/04/2019	R208 On 01-August-19			Bond Future	6.79	102.2976	6.7857	102.2976	10,859.00
24/04/2019	R208 On 01-August-19	8.17	Call	Bond Future	2100	2	2100	2	0.00
24/04/2019	R208 On 01-August-19	8.16	Call	Bond Future	2085	2	2085	2	0.00
24/04/2019	R208 On 01-August-19	8.15	Call	Bond Future	2070	2	2070	2	0.00
24/04/2019	R208 On 01-August-19	8.15	Put	Bond Future	1	0	1	0	0.00
24/04/2019	R208 On 01-August-19	8.17	Put	Bond Future	1	0	1	0	0.00
24/04/2019	R208 On 01-August-19	8.16	Put	Bond Future	1	0	1	0	0.00
24/04/2019	R208 On 07-November-19			Bond Future	6.59	100.9922	6.5927	100.9922	0.00
24/04/2019	R208 On 07-November-19	6.84	Call	Bond Future	499	1	499	1	0.00
24/04/2019	R208 On 07-November-19	6.83	Call	Bond Future	489	0	489	0	0.00
24/04/2019	R208 On 07-November-19	6.82	Call	Bond Future	479	0	479	0	0.00
24/04/2019	R208 On 07-November-19	6.83	Put	Bond Future	181	0	181	0	0.00
24/04/2019	R208 On 07-November-19	6.82	Put	Bond Future	183	0	183	0	0.00
24/04/2019	R208 On 07-November-19	6.84	Put	Bond Future	177	0	177	0	0.00
24/04/2019	R208 On 06-February-20			Bond Future	6.28	102.9745	6.2783	102.9745	0.00
24/04/2019	R208 On 06-February-20	6.12	Call	Bond Future	225	0	225	0	0.00
24/04/2019	R208 On 06-February-20	6.13	Call	Bond Future	230	0	230	0	0.00
24/04/2019	R208 On 06-February-20	6.14	Call	Bond Future	235	0	235	0	0.00
24/04/2019	R208 On 06-February-20	6.14	Put	Bond Future	385	0	385	0	0.00
24/04/2019	R208 On 06-February-20	6.12	Put	Bond Future	396	0	396	0	0.00
24/04/2019	R208 On 06-February-20	6.13	Put	Bond Future	391	0	391	0	0.00
24/04/2019	R209 On 02-May-19			Bond Future	9.53	73.6554	9.5305	73.6554	26,091.00

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24/04/2019	R209 On 02-May-19	9.69	Call	Bond Future	1202	1	1202	1	0.00
24/04/2019	R209 On 02-May-19	10.50	Call	Bond Future	6013	6	6013	6	0.00
24/04/2019	R209 On 02-May-19	10.71	Call	Bond Future	7219	8	7219	8	0.00
24/04/2019	R209 On 02-May-19	9.70	Call	Bond Future	1254	2	1254	2	0.00
24/04/2019	R209 On 02-May-19	9.95	Call	Bond Future	2708	3	2708	3	760.00
24/04/2019	R209 On 02-May-19	9.68	Call	Bond Future	1151	1	1151	1	0.00
24/04/2019	R209 On 02-May-19	9.35	Call	Bond Future	116	0	116	0	760.00
24/04/2019	R209 On 02-May-19	9.68	Put	Bond Future	173	0	173	0	0.00
24/04/2019	R209 On 02-May-19	9.35	Put	Bond Future	1323	1	1323	1	0.00
24/04/2019	R209 On 02-May-19	10.50	Put	Bond Future	0	0	0	0	11,560.00
24/04/2019	R209 On 02-May-19	10.71	Put	Bond Future	0	0	0	0	760.00
24/04/2019	R209 On 02-May-19	9.95	Put	Bond Future	12	0	12	0	0.00
24/04/2019	R209 On 02-May-19	9.69	Put	Bond Future	159	0	159	0	0.00
24/04/2019	R209 On 02-May-19	9.70	Put	Bond Future	146	0	146	0	0.00
24/04/2019	R209 On 01-August-19			Bond Future	9.59	75.0005	9.5883	75.0005	83,116.00
24/04/2019	R209 On 01-August-19	10.15	Call	Bond Future	4243	5	4243	5	0.00
24/04/2019	R209 On 01-August-19	9.30	Call	Bond Future	1027	1	1027	1	7,560.00
24/04/2019	R209 On 01-August-19	10.17	Call	Bond Future	4340	5	4340	5	0.00
24/04/2019	R209 On 01-August-19	10.46	Call	Bond Future	5789	6	5789	6	0.00
24/04/2019	R209 On 01-August-19	9.80	Call	Bond Future	2665	3	2665	3	7,560.00
24/04/2019	R209 On 01-August-19	10.16	Call	Bond Future	4292	5	4292	5	0.00
24/04/2019	R209 On 01-August-19	10.46	Put	Bond Future	405	0	405	0	7,560.00
24/04/2019	R209 On 01-August-19	9.30	Put	Bond Future	2947	3	2947	3	0.00
24/04/2019	R209 On 01-August-19	9.80	Put	Bond Future	1300	1	1300	1	0.00
24/04/2019	R209 On 01-August-19	10.16	Put	Bond Future	692	1	692	1	0.00
24/04/2019	R209 On 01-August-19	10.15	Put	Bond Future	704	1	704	1	0.00
24/04/2019	R209 On 01-August-19	10.17	Put	Bond Future	680	1	680	1	0.00
24/04/2019	R209 On 07-November-19			Bond Future	9.64	73.3871	9.6434	73.3871	0.00
24/04/2019	R209 On 07-November-19	9.80	Call	Bond Future	3268	3	3268	3	0.00
24/04/2019	R209 On 07-November-19	9.82	Call	Bond Future	3345	4	3345	4	0.00
24/04/2019	R209 On 07-November-19	9.81	Call	Bond Future	3306	4	3306	4	0.00
24/04/2019	R209 On 07-November-19	9.81	Put	Bond Future	2241	2	2241	2	0.00
24/04/2019	R209 On 07-November-19	9.82	Put	Bond Future	2216	2	2216	2	0.00
24/04/2019	R209 On 07-November-19	9.80	Put	Bond Future	2266	2	2266	2	0.00

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24/04/2019	R209 On 06-February-20			Bond Future	9.69	74.8277	9.6897	74.8277	0.00
24/04/2019	R209 On 06-February-20	9.51	Call	Bond Future	2914	3	2914	3	0.00
24/04/2019	R209 On 06-February-20	9.52	Call	Bond Future	2944	3	2944	3	0.00
24/04/2019	R209 On 06-February-20	9.50	Call	Bond Future	2884	3	2884	3	0.00
24/04/2019	R209 On 06-February-20	9.50	Put	Bond Future	4112	4	4112	4	0.00
24/04/2019	R209 On 06-February-20	9.51	Put	Bond Future	4077	4	4077	4	0.00
24/04/2019	R209 On 06-February-20	9.52	Put	Bond Future	4042	4	4042	4	0.00
24/04/2019	R210 On 02-May-19			Bond Future	186.41	186.5091	186.4130	186.5091	2,251.00
24/04/2019	R210 On 01-August-19			Bond Future	189.86	189.9615	189.8615	189.9615	2,142.00
24/04/2019	R210 On 07-November-19			Bond Future	191.21	191.3103	191.2069	191.3103	0.00
24/04/2019	R210 On 06-February-20			Bond Future	195.00	195.1084	195.0020	195.1084	0.00
24/04/2019	R212 On 02-May-19			Bond Future	157.80	157.8922	157.8047	157.8922	6,782.00
24/04/2019	R212 On 01-August-19			Bond Future	158.54	158.6272	158.5363	158.6272	2,690.00
24/04/2019	R212 On 07-November-19			Bond Future	161.83	161.9244	161.8304	161.9244	0.00
24/04/2019	R212 On 06-February-20			Bond Future	162.80	162.8994	162.8029	162.8994	0.00
24/04/2019	R213 On 02-May-19			Bond Future	9.26	85.5436	9.2557	85.5436	14,434.00
24/04/2019	R213 On 02-May-19	9.50	Call	Bond Future	1584	2	1584	2	0.00
24/04/2019	R213 On 02-May-19	9.49	Call	Bond Future	1529	2	1529	2	0.00
24/04/2019	R213 On 02-May-19	9.48	Call	Bond Future	1474	2	1474	2	0.00
24/04/2019	R213 On 02-May-19	9.49	Put	Bond Future	67	0	67	0	0.00
24/04/2019	R213 On 02-May-19	9.48	Put	Bond Future	74	0	74	0	0.00
24/04/2019	R213 On 02-May-19	9.50	Put	Bond Future	61	0	61	0	0.00
24/04/2019	R213 On 01-August-19			Bond Future	9.32	87.1058	9.3156	87.1058	16,840.00
24/04/2019	R213 On 01-August-19	9.98	Call	Bond Future	4509	5	4509	5	0.00
24/04/2019	R213 On 01-August-19	9.99	Call	Bond Future	4558	5	4558	5	0.00
24/04/2019	R213 On 01-August-19	10.00	Call	Bond Future	4606	5	4606	5	0.00
24/04/2019	R213 On 01-August-19	10.00	Put	Bond Future	496	0	496	0	0.00
24/04/2019	R213 On 01-August-19	9.98	Put	Bond Future	515	0	515	0	0.00
24/04/2019	R213 On 01-August-19	9.99	Put	Bond Future	505	0	505	0	0.00
24/04/2019	R213 On 07-November-19			Bond Future	9.38	85.3408	9.3751	85.3408	0.00
24/04/2019	R213 On 07-November-19	9.58	Call	Bond Future	3212	3	3212	3	0.00
24/04/2019	R213 On 07-November-19	9.59	Call	Bond Future	3250	3	3250	3	0.00
24/04/2019	R213 On 07-November-19	9.60	Call	Bond Future	3287	3	3287	3	0.00
24/04/2019	R213 On 07-November-19	9.60	Put	Bond Future	1928	2	1928	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
24/04/2019	R213 On 07-November-19	9.58	Put	Bond Future	1973	2	1973	2	0.00
24/04/2019	R213 On 07-November-19	9.59	Put	Bond Future	1950	2	1950	2	0.00
24/04/2019	R213 On 06-February-20			Bond Future	9.43	87.0160	9.4269	87.0160	0.00
24/04/2019	R213 On 06-February-20	9.28	Call	Bond Future	2677	3	2677	3	0.00
24/04/2019	R213 On 06-February-20	9.27	Call	Bond Future	2647	3	2647	3	0.00
24/04/2019	R213 On 06-February-20	9.26	Call	Bond Future	2617	3	2617	3	0.00
24/04/2019	R213 On 06-February-20	9.27	Put	Bond Future	3598	4	3598	4	0.00
24/04/2019	R213 On 06-February-20	9.26	Put	Bond Future	3629	4	3629	4	0.00
24/04/2019	R213 On 06-February-20	9.28	Put	Bond Future	3567	4	3567	4	0.00
24/04/2019	R214 On 02-May-19			Bond Future	9.73	72.4933	9.7305	72.4933	6,669.00
24/04/2019	R214 On 02-May-19	9.87	Call	Bond Future	1154	1	1154	1	0.00
24/04/2019	R214 On 02-May-19	9.85	Call	Bond Future	1053	1	1053	1	0.00
24/04/2019	R214 On 02-May-19	9.86	Call	Bond Future	1103	1	1103	1	0.00
24/04/2019	R214 On 02-May-19	9.86	Put	Bond Future	222	0	222	0	0.00
24/04/2019	R214 On 02-May-19	9.87	Put	Bond Future	205	0	205	0	0.00
24/04/2019	R214 On 02-May-19	9.85	Put	Bond Future	240	0	240	0	0.00
24/04/2019	R214 On 01-August-19			Bond Future	9.79	73.8171	9.7888	73.8171	9,922.00
24/04/2019	R214 On 01-August-19	10.33	Call	Bond Future	4312	5	4312	5	0.00
24/04/2019	R214 On 01-August-19	10.34	Call	Bond Future	4361	5	4361	5	0.00
24/04/2019	R214 On 01-August-19	10.32	Call	Bond Future	4263	5	4263	5	0.00
24/04/2019	R214 On 01-August-19	10.32	Put	Bond Future	793	1	793	1	0.00
24/04/2019	R214 On 01-August-19	10.33	Put	Bond Future	779	1	779	1	0.00
24/04/2019	R214 On 01-August-19	10.34	Put	Bond Future	766	1	766	1	0.00
24/04/2019	R214 On 07-November-19			Bond Future	9.85	72.0331	9.8474	72.0331	0.00
24/04/2019	R214 On 07-November-19	10.01	Call	Bond Future	3455	4	3455	4	0.00
24/04/2019	R214 On 07-November-19	10.00	Call	Bond Future	3416	4	3416	4	0.00
24/04/2019	R214 On 07-November-19	10.02	Call	Bond Future	3495	4	3495	4	0.00
24/04/2019	R214 On 07-November-19	10.00	Put	Bond Future	2401	2	2401	2	0.00
24/04/2019	R214 On 07-November-19	10.01	Put	Bond Future	2374	2	2374	2	0.00
24/04/2019	R214 On 07-November-19	10.02	Put	Bond Future	2348	2	2348	2	0.00
24/04/2019	R214 On 06-February-20			Bond Future	9.90	73.4472	9.8992	73.4472	0.00
24/04/2019	R214 On 06-February-20	9.71	Call	Bond Future	3139	3	3139	3	0.00
24/04/2019	R214 On 06-February-20	9.73	Call	Bond Future	3202	3	3202	3	0.00
24/04/2019	R214 On 06-February-20	9.72	Call	Bond Future	3171	3	3171	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
24/04/2019	R214 On 06-February-20	9.72	Put	Bond Future	4381	4	4381	4	0.00
24/04/2019	R214 On 06-February-20	9.73	Put	Bond Future	4345	4	4345	4	0.00
24/04/2019	R214 On 06-February-20	9.71	Put	Bond Future	4418	4	4418	4	0.00
24/04/2019	R248 On 02-May-19			Bond Future	9.71	92.7738	9.7104	92.7738	37,677.00
24/04/2019	R248 On 02-May-19	9.90	Call	Bond Future	1810	2	1810	2	0.00
24/04/2019	R248 On 02-May-19	9.91	Call	Bond Future	1882	2	1882	2	0.00
24/04/2019	R248 On 02-May-19	9.89	Call	Bond Future	1739	2	1739	2	0.00
24/04/2019	R248 On 02-May-19	9.91	Put	Bond Future	144	0	144	0	0.00
24/04/2019	R248 On 02-May-19	9.89	Put	Bond Future	173	0	173	0	0.00
24/04/2019	R248 On 02-May-19	9.90	Put	Bond Future	158	0	158	0	0.00
24/04/2019	R248 On 01-August-19			Bond Future	9.77	94.4681	9.7679	94.4681	84,857.00
24/04/2019	R248 On 01-August-19	10.36	Call	Bond Future	5785	6	5785	6	0.00
24/04/2019	R248 On 01-August-19	10.35	Call	Bond Future	5721	6	5721	6	0.00
24/04/2019	R248 On 01-August-19	10.34	Call	Bond Future	5657	6	5657	6	0.00
24/04/2019	R248 On 01-August-19	10.35	Put	Bond Future	864	1	864	1	0.00
24/04/2019	R248 On 01-August-19	10.34	Put	Bond Future	879	1	879	1	0.00
24/04/2019	R248 On 01-August-19	10.36	Put	Bond Future	848	1	848	1	0.00
24/04/2019	R248 On 07-November-19			Bond Future	9.83	91.9659	9.8254	91.9659	0.00
24/04/2019	R248 On 07-November-19	10.03	Call	Bond Future	4543	5	4543	5	0.00
24/04/2019	R248 On 07-November-19	10.02	Call	Bond Future	4492	5	4492	5	0.00
24/04/2019	R248 On 07-November-19	10.01	Call	Bond Future	4441	5	4441	5	0.00
24/04/2019	R248 On 07-November-19	10.02	Put	Bond Future	2833	3	2833	3	0.00
24/04/2019	R248 On 07-November-19	10.01	Put	Bond Future	2866	3	2866	3	0.00
24/04/2019	R248 On 07-November-19	10.03	Put	Bond Future	2801	3	2801	3	0.00
24/04/2019	R248 On 06-February-20			Bond Future	9.88	93.7713	9.8762	93.7713	0.00
24/04/2019	R248 On 06-February-20	9.71	Call	Bond Future	4014	4	4014	4	0.00
24/04/2019	R248 On 06-February-20	9.70	Call	Bond Future	3974	4	3974	4	0.00
24/04/2019	R248 On 06-February-20	9.72	Call	Bond Future	4056	4	4056	4	0.00
24/04/2019	R248 On 06-February-20	9.72	Put	Bond Future	5413	5	5413	5	0.00
24/04/2019	R248 On 06-February-20	9.70	Put	Bond Future	5507	5	5507	5	0.00
24/04/2019	R248 On 06-February-20	9.71	Put	Bond Future	5459	5	5459	5	0.00