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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
25/04/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	2025 On 02-May-19			Bond Future	134.89	134.6226	134.8873	134.6226	129.00
25/04/2019	2025 On 01-August-19			Bond Future	135.95	135.6771	135.9462	135.6771	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
25/04/2019	2025 On 07-November-19			Bond Future	138.77	138.4962	138.7705	138.4962	0.00
25/04/2019	2025 On 06-February-20			Bond Future	140.05	139.7752	140.0548	139.7752	0.00
25/04/2019	2029 On 02-May-19			Bond Future	101.58	101.2367	101.5798	101.2367	2,954.00
25/04/2019	2029 On 01-August-19			Bond Future	103.46	103.1095	103.4585	103.1095	3,930.00
25/04/2019	2029 On 07-November-19			Bond Future	104.52	104.1606	104.5166	104.1606	0.00
25/04/2019	2029 On 06-February-20			Bond Future	106.59	106.2280	106.5909	106.2280	0.00
25/04/2019	2030 On 02-May-19			Bond Future	9.17	94.4606	9.1707	94.4606	34,086.00
25/04/2019	2030 On 02-May-19	9.39	Call	Bond Future	1453	2	1453	2	0.00
25/04/2019	2030 On 02-May-19	10.20	Call	Bond Future	6268	7	6268	7	0.00
25/04/2019	2030 On 02-May-19	9.41	Call	Bond Future	1566	2	1566	2	0.00
25/04/2019	2030 On 02-May-19	8.90	Call	Bond Future	27	0	27	0	3,000.00
25/04/2019	2030 On 02-May-19	9.40	Call	Bond Future	1509	2	1509	2	3,000.00
25/04/2019	2030 On 02-May-19	9.40	Put	Bond Future	61	0	61	0	0.00
25/04/2019	2030 On 02-May-19	9.41	Put	Bond Future	55	0	55	0	0.00
25/04/2019	2030 On 02-May-19	8.90	Put	Bond Future	1776	2	1776	2	0.00
25/04/2019	2030 On 02-May-19	10.20	Put	Bond Future	0	0	0	0	3,000.00
25/04/2019	2030 On 02-May-19	9.39	Put	Bond Future	68	0	68	0	0.00
25/04/2019	2030 On 01-August-19			Bond Future	9.24	92.1797	9.2384	92.1797	43,390.00
25/04/2019	2030 On 01-August-19	8.35	Call	Bond Future	116	0	116	0	2,025.00
25/04/2019	2030 On 01-August-19	9.69	Call	Bond Future	3495	4	3495	4	0.00
25/04/2019	2030 On 01-August-19	9.22	Call	Bond Future	1637	2	1637	2	5,400.00
25/04/2019	2030 On 01-August-19	9.68	Call	Bond Future	3449	4	3449	4	0.00
25/04/2019	2030 On 01-August-19	9.92	Call	Bond Future	4599	5	4599	5	0.00
25/04/2019	2030 On 01-August-19	8.67	Call	Bond Future	394	0	394	0	5,400.00
25/04/2019	2030 On 01-August-19	9.15	Call	Bond Future	1421	2	1421	2	2,025.00
25/04/2019	2030 On 01-August-19	9.91	Call	Bond Future	4549	5	4549	5	0.00
25/04/2019	2030 On 01-August-19	8.77	Call	Bond Future	544	1	544	1	0.00
25/04/2019	2030 On 01-August-19	9.27	Call	Bond Future	1801	2	1801	2	0.00
25/04/2019	2030 On 01-August-19	9.90	Call	Bond Future	4500	5	4500	5	0.00
25/04/2019	2030 On 01-August-19	9.92	Put	Bond Future	463	0	463	0	0.00
25/04/2019	2030 On 01-August-19	9.27	Put	Bond Future	1604	1	1604	1	0.00
25/04/2019	2030 On 01-August-19	8.77	Put	Bond Future	3539	3	3539	3	0.00
25/04/2019	2030 On 01-August-19	9.68	Put	Bond Future	740	1	740	1	4,800.00
25/04/2019	2030 On 01-August-19	9.90	Put	Bond Future	481	0	481	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
25/04/2019	2030 On 01-August-19	9.91	Put	Bond Future	472	0	472	0	0.00
25/04/2019	2030 On 01-August-19	8.67	Put	Bond Future	4044	4	4044	4	0.00
25/04/2019	2030 On 01-August-19	9.15	Put	Bond Future	1977	2	1977	2	0.00
25/04/2019	2030 On 01-August-19	9.69	Put	Bond Future	725	1	725	1	5,400.00
25/04/2019	2030 On 01-August-19	9.22	Put	Bond Future	1752	2	1752	2	0.00
25/04/2019	2030 On 01-August-19	8.35	Put	Bond Future	5907	6	5907	6	0.00
25/04/2019	2030 On 07-November-19			Bond Future	9.30	94.0719	9.2954	94.0719	0.00
25/04/2019	2030 On 07-November-19	9.48	Call	Bond Future	3088	3	3088	3	0.00
25/04/2019	2030 On 07-November-19	9.49	Call	Bond Future	3125	3	3125	3	0.00
25/04/2019	2030 On 07-November-19	9.47	Call	Bond Future	3052	3	3052	3	0.00
25/04/2019	2030 On 07-November-19	9.47	Put	Bond Future	1988	2	1988	2	0.00
25/04/2019	2030 On 07-November-19	9.48	Put	Bond Future	1964	2	1964	2	0.00
25/04/2019	2030 On 07-November-19	9.49	Put	Bond Future	1940	2	1940	2	0.00
25/04/2019	2030 On 06-February-20			Bond Future	9.34	91.9085	9.3438	91.9085	0.00
25/04/2019	2030 On 06-February-20	9.14	Call	Bond Future	2534	3	2534	3	0.00
25/04/2019	2030 On 06-February-20	9.16	Call	Bond Future	2592	3	2592	3	0.00
25/04/2019	2030 On 06-February-20	9.15	Call	Bond Future	2563	3	2563	3	0.00
25/04/2019	2030 On 06-February-20	9.14	Put	Bond Future	3773	4	3773	4	0.00
25/04/2019	2030 On 06-February-20	9.16	Put	Bond Future	3709	4	3709	4	0.00
25/04/2019	2030 On 06-February-20	9.15	Put	Bond Future	3741	4	3741	4	0.00
25/04/2019	2032 On 02-May-19			Bond Future	9.39	92.5617	9.3904	92.5617	20,290.00
25/04/2019	2032 On 02-May-19	9.61	Call	Bond Future	1591	2	1591	2	0.00
25/04/2019	2032 On 02-May-19	9.63	Call	Bond Future	1712	2	1712	2	0.00
25/04/2019	2032 On 02-May-19	9.62	Call	Bond Future	1651	2	1651	2	0.00
25/04/2019	2032 On 02-May-19	9.61	Put	Bond Future	82	0	82	0	0.00
25/04/2019	2032 On 02-May-19	9.63	Put	Bond Future	67	0	67	0	0.00
25/04/2019	2032 On 02-May-19	9.62	Put	Bond Future	74	0	74	0	0.00
25/04/2019	2032 On 01-August-19			Bond Future	9.46	94.2509	9.4554	94.2509	40,271.00
25/04/2019	2032 On 01-August-19	10.11	Call	Bond Future	4883	5	4883	5	0.00
25/04/2019	2032 On 01-August-19	10.10	Call	Bond Future	4830	5	4830	5	0.00
25/04/2019	2032 On 01-August-19	10.09	Call	Bond Future	4776	5	4776	5	0.00
25/04/2019	2032 On 01-August-19	10.09	Put	Bond Future	576	1	576	1	0.00
25/04/2019	2032 On 01-August-19	10.11	Put	Bond Future	554	1	554	1	0.00
25/04/2019	2032 On 01-August-19	10.10	Put	Bond Future	565	1	565	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
25/04/2019	2032 On 07-November-19			Bond Future	9.52	92.0232	9.5174	92.0232	0.00
25/04/2019	2032 On 07-November-19	9.72	Call	Bond Future	3485	4	3485	4	0.00
25/04/2019	2032 On 07-November-19	9.71	Call	Bond Future	3445	4	3445	4	0.00
25/04/2019	2032 On 07-November-19	9.70	Call	Bond Future	3405	4	3405	4	0.00
25/04/2019	2032 On 07-November-19	9.71	Put	Bond Future	2162	2	2162	2	0.00
25/04/2019	2032 On 07-November-19	9.70	Put	Bond Future	2188	2	2188	2	0.00
25/04/2019	2032 On 07-November-19	9.72	Put	Bond Future	2135	2	2135	2	0.00
25/04/2019	2032 On 06-February-20			Bond Future	9.57	93.8292	9.5694	93.8292	0.00
25/04/2019	2032 On 06-February-20	9.39	Call	Bond Future	2989	3	2989	3	0.00
25/04/2019	2032 On 06-February-20	9.40	Call	Bond Future	3021	3	3021	3	0.00
25/04/2019	2032 On 06-February-20	9.38	Call	Bond Future	2958	3	2958	3	0.00
25/04/2019	2032 On 06-February-20	9.38	Put	Bond Future	4225	4	4225	4	0.00
25/04/2019	2032 On 06-February-20	9.39	Put	Bond Future	4189	4	4189	4	0.00
25/04/2019	2032 On 06-February-20	9.40	Put	Bond Future	4153	4	4153	4	0.00
25/04/2019	2033 On 02-May-19			Bond Future	103.40	103.4180	103.4002	103.4180	2,184.00
25/04/2019	2033 On 01-August-19			Bond Future	105.31	105.3311	105.3127	105.3311	6,090.00
25/04/2019	2033 On 07-November-19			Bond Future	106.33	106.3534	106.3343	106.3534	0.00
25/04/2019	2033 On 06-February-20			Bond Future	108.44	108.4643	108.4447	108.4643	0.00
25/04/2019	2037 On 02-May-19			Bond Future	9.72	92.4242	9.7158	92.4242	39,205.00
25/04/2019	2037 On 02-May-19	9.80	Call	Bond Future	968	1	968	1	0.00
25/04/2019	2037 On 02-May-19	9.79	Call	Bond Future	917	1	917	1	0.00
25/04/2019	2037 On 02-May-19	9.81	Call	Bond Future	1021	1	1021	1	0.00
25/04/2019	2037 On 02-May-19	9.79	Put	Bond Future	346	0	346	0	0.00
25/04/2019	2037 On 02-May-19	9.80	Put	Bond Future	321	0	321	0	0.00
25/04/2019	2037 On 02-May-19	9.81	Put	Bond Future	297	0	297	0	0.00
25/04/2019	2037 On 01-August-19			Bond Future	9.79	89.8559	9.7861	89.8559	46,283.00
25/04/2019	2037 On 01-August-19	10.29	Call	Bond Future	4596	5	4596	5	0.00
25/04/2019	2037 On 01-August-19	10.31	Call	Bond Future	4708	5	4708	5	0.00
25/04/2019	2037 On 01-August-19	10.30	Call	Bond Future	4652	5	4652	5	0.00
25/04/2019	2037 On 01-August-19	10.30	Put	Bond Future	864	1	864	1	0.00
25/04/2019	2037 On 01-August-19	10.31	Put	Bond Future	848	1	848	1	0.00
25/04/2019	2037 On 01-August-19	10.29	Put	Bond Future	879	1	879	1	0.00
25/04/2019	2037 On 07-November-19			Bond Future	9.85	91.7004	9.8482	91.7004	0.00
25/04/2019	2037 On 07-November-19	9.95	Call	Bond Future	3539	4	3539	4	0.00

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25/04/2019	2037 On 07-November-19	9.97	Call	Bond Future	3623	4	3623	4	0.00
25/04/2019	2037 On 07-November-19	9.96	Call	Bond Future	3581	4	3581	4	0.00
25/04/2019	2037 On 07-November-19	9.96	Put	Bond Future	2746	3	2746	3	0.00
25/04/2019	2037 On 07-November-19	9.97	Put	Bond Future	2714	3	2714	3	0.00
25/04/2019	2037 On 07-November-19	9.95	Put	Bond Future	2778	3	2778	3	0.00
25/04/2019	2037 On 06-February-20			Bond Future	9.90	89.2399	9.9026	89.2399	0.00
25/04/2019	2037 On 06-February-20	9.68	Call	Bond Future	3310	4	3310	4	0.00
25/04/2019	2037 On 06-February-20	9.67	Call	Bond Future	3275	3	3275	3	0.00
25/04/2019	2037 On 06-February-20	9.66	Call	Bond Future	3241	3	3241	3	0.00
25/04/2019	2037 On 06-February-20	9.67	Put	Bond Future	5029	5	5029	5	0.00
25/04/2019	2037 On 06-February-20	9.66	Put	Bond Future	5072	5	5072	5	0.00
25/04/2019	2037 On 06-February-20	9.68	Put	Bond Future	4987	5	4987	5	0.00
25/04/2019	2038 On 02-May-19			Bond Future	121.71	121.3742	121.7122	121.3742	8,289.00
25/04/2019	2038 On 01-August-19			Bond Future	122.35	122.0043	122.3481	122.0043	11,535.00
25/04/2019	2038 On 07-November-19			Bond Future	124.89	124.5394	124.8900	124.5394	0.00
25/04/2019	2038 On 06-February-20			Bond Future	125.72	125.3577	125.7151	125.3577	0.00
25/04/2019	2040 On 02-May-19			Bond Future	9.81	95.7243	9.8108	95.7243	14,255.00
25/04/2019	2040 On 02-May-19	9.90	Call	Bond Future	1052	1	1052	1	0.00
25/04/2019	2040 On 02-May-19	10.20	Call	Bond Future	3156	4	3156	4	1,150.00
25/04/2019	2040 On 02-May-19	9.89	Call	Bond Future	997	1	997	1	0.00
25/04/2019	2040 On 02-May-19	9.60	Call	Bond Future	87	0	87	0	1,150.00
25/04/2019	2040 On 02-May-19	9.88	Call	Bond Future	942	1	942	1	0.00
25/04/2019	2040 On 02-May-19	10.15	Call	Bond Future	2775	3	2775	3	0.00
25/04/2019	2040 On 02-May-19	9.65	Call	Bond Future	152	0	152	0	0.00
25/04/2019	2040 On 02-May-19	10.15	Put	Bond Future	28	0	28	0	880.00
25/04/2019	2040 On 02-May-19	9.65	Put	Bond Future	1501	1	1501	1	880.00
25/04/2019	2040 On 02-May-19	9.89	Put	Bond Future	343	0	343	0	0.00
25/04/2019	2040 On 02-May-19	9.88	Put	Bond Future	371	0	371	0	0.00
25/04/2019	2040 On 02-May-19	10.20	Put	Bond Future	15	0	15	0	0.00
25/04/2019	2040 On 02-May-19	9.90	Put	Bond Future	317	0	317	0	0.00
25/04/2019	2040 On 02-May-19	9.60	Put	Bond Future	1861	1	1861	1	0.00
25/04/2019	2040 On 01-August-19			Bond Future	9.88	92.9659	9.8812	92.9659	28,308.00
25/04/2019	2040 On 01-August-19	10.36	Call	Bond Future	4809	5	4809	5	0.00
25/04/2019	2040 On 01-August-19	10.37	Call	Bond Future	4868	5	4868	5	0.00

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25/04/2019	2040 On 01-August-19	10.38	Call	Bond Future	4927	5	4927	5	0.00
25/04/2019	2040 On 01-August-19	10.38	Put	Bond Future	986	1	986	1	0.00
25/04/2019	2040 On 01-August-19	10.36	Put	Bond Future	1021	1	1021	1	0.00
25/04/2019	2040 On 01-August-19	10.37	Put	Bond Future	1003	1	1003	1	0.00
25/04/2019	2040 On 07-November-19			Bond Future	9.94	94.8745	9.9437	94.8745	0.00
25/04/2019	2040 On 07-November-19	10.03	Call	Bond Future	3768	4	3768	4	0.00
25/04/2019	2040 On 07-November-19	10.04	Call	Bond Future	3814	4	3814	4	0.00
25/04/2019	2040 On 07-November-19	10.05	Call	Bond Future	3860	4	3860	4	0.00
25/04/2019	2040 On 07-November-19	10.05	Put	Bond Future	3007	3	3007	3	0.00
25/04/2019	2040 On 07-November-19	10.03	Put	Bond Future	3075	3	3075	3	0.00
25/04/2019	2040 On 07-November-19	10.04	Put	Bond Future	3041	3	3041	3	0.00
25/04/2019	2040 On 06-February-20			Bond Future	10.00	92.2257	9.9987	92.2257	0.00
25/04/2019	2040 On 06-February-20	9.74	Call	Bond Future	3383	4	3383	4	0.00
25/04/2019	2040 On 06-February-20	9.76	Call	Bond Future	3456	4	3456	4	0.00
25/04/2019	2040 On 06-February-20	9.75	Call	Bond Future	3420	4	3420	4	0.00
25/04/2019	2040 On 06-February-20	9.75	Put	Bond Future	5441	5	5441	5	0.00
25/04/2019	2040 On 06-February-20	9.76	Put	Bond Future	5395	5	5395	5	0.00
25/04/2019	2040 On 06-February-20	9.74	Put	Bond Future	5487	5	5487	5	0.00
25/04/2019	2044 On 02-May-19			Bond Future	9.82	92.9164	9.8205	92.9164	13,730.00
25/04/2019	2044 On 02-May-19	9.90	Call	Bond Future	1019	1	1019	1	0.00
25/04/2019	2044 On 02-May-19	9.91	Call	Bond Future	1076	1	1076	1	0.00
25/04/2019	2044 On 02-May-19	9.92	Call	Bond Future	1134	2	1134	2	0.00
25/04/2019	2044 On 02-May-19	9.91	Put	Bond Future	323	0	323	0	0.00
25/04/2019	2044 On 02-May-19	9.92	Put	Bond Future	298	0	298	0	0.00
25/04/2019	2044 On 02-May-19	9.90	Put	Bond Future	350	0	350	0	0.00
25/04/2019	2044 On 01-August-19			Bond Future	9.89	90.2319	9.8876	90.2319	34,371.00
25/04/2019	2044 On 01-August-19	10.39	Call	Bond Future	5044	5	5044	5	0.00
25/04/2019	2044 On 01-August-19	10.53	Call	Bond Future	5897	6	5897	6	0.00
25/04/2019	2044 On 01-August-19	9.86	Call	Bond Future	2266	3	2266	3	100.00
25/04/2019	2044 On 01-August-19	10.40	Call	Bond Future	5104	6	5104	6	0.00
25/04/2019	2044 On 01-August-19	9.36	Call	Bond Future	673	1	673	1	100.00
25/04/2019	2044 On 01-August-19	10.38	Call	Bond Future	4984	5	4984	5	0.00
25/04/2019	2044 On 01-August-19	10.38	Put	Bond Future	1021	1	1021	1	0.00
25/04/2019	2044 On 01-August-19	9.36	Put	Bond Future	5272	5	5272	5	0.00

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25/04/2019	2044 On 01-August-19	10.53	Put	Bond Future	785	1	785	1	100.00
25/04/2019	2044 On 01-August-19	10.40	Put	Bond Future	986	1	986	1	0.00
25/04/2019	2044 On 01-August-19	9.86	Put	Bond Future	2497	2	2497	2	0.00
25/04/2019	2044 On 01-August-19	10.39	Put	Bond Future	1004	1	1004	1	0.00
25/04/2019	2044 On 07-November-19			Bond Future	9.95	92.0843	9.9471	92.0843	0.00
25/04/2019	2044 On 07-November-19	10.06	Call	Bond Future	3982	4	3982	4	0.00
25/04/2019	2044 On 07-November-19	10.07	Call	Bond Future	4030	4	4030	4	0.00
25/04/2019	2044 On 07-November-19	10.05	Call	Bond Future	3935	4	3935	4	0.00
25/04/2019	2044 On 07-November-19	10.05	Put	Bond Future	3091	3	3091	3	0.00
25/04/2019	2044 On 07-November-19	10.06	Put	Bond Future	3057	3	3057	3	0.00
25/04/2019	2044 On 07-November-19	10.07	Put	Bond Future	3023	3	3023	3	0.00
25/04/2019	2044 On 06-February-20			Bond Future	10.00	89.5061	9.9992	89.5061	0.00
25/04/2019	2044 On 06-February-20	9.77	Call	Bond Future	3583	4	3583	4	0.00
25/04/2019	2044 On 06-February-20	9.76	Call	Bond Future	3545	4	3545	4	0.00
25/04/2019	2044 On 06-February-20	9.78	Call	Bond Future	3621	4	3621	4	0.00
25/04/2019	2044 On 06-February-20	9.76	Put	Bond Future	5539	5	5539	5	0.00
25/04/2019	2044 On 06-February-20	9.78	Put	Bond Future	5446	5	5446	5	0.00
25/04/2019	2044 On 06-February-20	9.77	Put	Bond Future	5492	5	5492	5	0.00
25/04/2019	2046 On 02-May-19			Bond Future	114.19	112.9379	114.1932	112.9379	11,310.00
25/04/2019	2046 On 01-August-19			Bond Future	116.31	115.0273	116.3051	115.0273	10,658.00
25/04/2019	2046 On 07-November-19			Bond Future	117.01	115.7024	117.0067	115.7024	0.00
25/04/2019	2046 On 06-February-20			Bond Future	119.33	117.9989	119.3290	117.9989	0.00
25/04/2019	2050 On 02-May-19			Bond Future	119.89	119.4162	119.8877	119.4162	7,487.00
25/04/2019	2050 On 01-August-19			Bond Future	120.31	119.8343	120.3140	119.8343	10,863.00
25/04/2019	2050 On 07-November-19			Bond Future	122.81	122.3243	122.8135	122.3243	0.00
25/04/2019	2050 On 06-February-20			Bond Future	123.41	122.9153	123.4142	122.9153	0.00
25/04/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	AL37 On 02-May-19			Index Future	631.14	631.6510	631.1410	631.6510	0.00
25/04/2019	AL37 On 01-August-19			Index Future	642.66	643.1790	642.6570	643.1790	0.00
25/04/2019	AL37 On 07-November-19			Index Future	655.84	656.3750	655.8410	656.3750	0.00
25/04/2019	AL37 On 06-February-20			Index Future	668.71	669.2510	668.7050	669.2510	0.00
25/04/2019	AL7T On 02-May-19			Index Future	731.64	732.9210	731.6420	732.9210	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
25/04/2019	AL7T On 01-August-19			Index Future	744.99	746.2970	744.9920	746.2970	0.00
25/04/2019	AL7T On 07-November-19			Index Future	760.28	761.6090	760.2760	761.6090	0.00
25/04/2019	AL7T On 06-February-20			Index Future	775.19	776.5490	775.1880	776.5490	0.00
25/04/2019	ALBI On 02-May-19			Index Future	660.74	662.7030	660.7360	662.7030	3.00
25/04/2019	ALBI On 01-August-19			Index Future	672.79	674.7980	672.7930	674.7980	974.00
25/04/2019	ALBI On 07-November-19			Index Future	686.60	688.6430	686.5950	688.6430	0.00
25/04/2019	ALBI On 06-February-20			Index Future	700.06	702.1520	700.0630	702.1520	0.00
25/04/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/04/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	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
25/04/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2019	ES33 On 02-May-19			Bond Future	10.87	77.0483	10.8737	77.0483	0.00
25/04/2019	ES33 On 01-August-19			Bond Future	10.98	78.4545	10.9830	78.4545	350.00
25/04/2019	ES33 On 07-November-19			Bond Future	11.10	76.2693	11.0968	76.2693	0.00
25/04/2019	ES33 On 06-February-20			Bond Future	11.20	77.7662	11.2015	77.7662	0.00
25/04/2019	ES42 On 02-May-19			Bond Future	11.16	78.7768	11.1635	78.7768	0.00
25/04/2019	ES42 On 01-August-19			Bond Future	11.27	80.2145	11.2715	80.2145	4,919.00
25/04/2019	ES42 On 07-November-19			Bond Future	11.38	77.5945	11.3841	77.5945	0.00
25/04/2019	ES42 On 06-February-20			Bond Future	11.48	79.1178	11.4838	79.1178	0.00
25/04/2019	GOVI On 02-May-19			GOVI	654.18	656.2260	654.1830	656.2260	86.00
25/04/2019	GOVI On 02-May-19	647.88	Call	GOVI	63030	8	63030	8	0.00
25/04/2019	GOVI On 02-May-19	647.87	Call	GOVI	63130	8	63130	8	0.00
25/04/2019	GOVI On 02-May-19	647.86	Call	GOVI	63230	8	63230	8	0.00
25/04/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
25/04/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
25/04/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
25/04/2019	GOVI On 01-August-19			GOVI	666.12	668.2030	666.1190	668.2030	436.00
25/04/2019	GOVI On 01-August-19	638.69	Call	GOVI	274290	30	274290	30	0.00
25/04/2019	GOVI On 01-August-19	638.68	Call	GOVI	274390	30	274390	30	0.00
25/04/2019	GOVI On 01-August-19	638.67	Call	GOVI	274490	30	274490	30	0.00
25/04/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
25/04/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
25/04/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
25/04/2019	GOVI On 07-November-19			GOVI	679.79	681.9130	679.7850	681.9130	0.00
25/04/2019	GOVI On 07-November-19	672.90	Call	GOVI	68850	9	68850	9	0.00
25/04/2019	GOVI On 07-November-19	672.91	Call	GOVI	68750	9	68750	9	0.00
25/04/2019	GOVI On 07-November-19	672.92	Call	GOVI	68650	9	68650	9	0.00
25/04/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
25/04/2019	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
25/04/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
25/04/2019	GOVI On 06-February-20			GOVI	693.12	695.2900	693.1190	695.2900	0.00
25/04/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
25/04/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
25/04/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
25/04/2019	GOVI On 06-February-20	703.13	Put	GOVI	100110	8	100110	8	0.00
25/04/2019	GOVI On 06-February-20	703.15	Put	GOVI	100310	8	100310	8	0.00
25/04/2019	GOVI On 06-February-20	703.14	Put	GOVI	100210	8	100210	8	0.00
25/04/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/04/2019	IGOV On 02-May-19			Index Future	258.45	257.6070	258.4510	257.6070	33.00
25/04/2019	IGOV On 01-August-19			Index Future	263.23	262.3730	263.2310	262.3730	800.00
25/04/2019	IGOV On 07-November-19			Index Future	268.70	267.8240	268.6990	267.8240	219.00
25/04/2019	IGOV On 06-February-20			Index Future	274.03	273.1390	274.0310	273.1390	0.00
25/04/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
25/04/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
25/04/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
25/04/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
25/04/2019	IS02 On 20-December-19			Interest Rate Swap	102.80	102.8000	102.8000	102.8000	0.00
25/04/2019	IS02 On 23-March-20			Interest Rate Swap	98.78	98.7700	98.7800	98.7700	0.00
25/04/2019	IS02 On 22-June-20			Interest Rate Swap	102.34	102.3300	102.3400	102.3300	0.00
25/04/2019	IS02 On 21-September-20			Interest Rate Swap	99.30	99.2900	99.3000	99.2900	0.00
25/04/2019	IS05 On 17-December-20			Interest Rate Swap	96.06	96.0500	96.0600	96.0500	0.00
25/04/2019	IS05 On 16-March-21			Interest Rate Swap	95.21	95.1900	95.2100	95.1900	0.00
25/04/2019	IS05 On 15-June-21			Interest Rate Swap	94.30	94.2800	94.3000	94.2800	0.00
25/04/2019	IS05 On 21-September-21			Interest Rate Swap	94.37	94.3500	94.3700	94.3500	0.00
25/04/2019	IS05 On 21-December-21			Interest Rate Swap	96.47	96.4500	96.4700	96.4500	51.00
25/04/2019	IS05 On 15-March-22			Interest Rate Swap	96.53	96.5100	96.5300	96.5100	0.00
25/04/2019	IS05 On 21-June-22			Interest Rate Swap	97.63	97.6200	97.6300	97.6200	0.00
25/04/2019	IS05 On 20-September-22			Interest Rate Swap	101.50	101.4900	101.5000	101.4900	0.00
25/04/2019	IS05 On 20-December-22			Interest Rate Swap	102.69	102.6900	102.6900	102.6900	0.00
25/04/2019	IS05 On 22-March-23			Interest Rate Swap	95.97	95.9700	95.9700	95.9700	0.00
25/04/2019	IS05 On 20-June-23			Interest Rate Swap	101.98	101.9900	101.9800	101.9900	0.00
25/04/2019	IS05 On 19-September-23			Interest Rate Swap	97.41	97.4200	97.4100	97.4200	0.00
25/04/2019	IS10 On 17-December-25			Interest Rate Swap	93.71	93.7600	93.7100	93.7600	0.00

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25/04/2019	IS10 On 16-March-26			Interest Rate Swap	90.66	90.7100	90.6600	90.7100	0.00
25/04/2019	IS10 On 15-June-26			Interest Rate Swap	89.37	89.4200	89.3700	89.4200	0.00
25/04/2019	IS10 On 21-September-26			Interest Rate Swap	91.53	91.5700	91.5300	91.5700	0.00
25/04/2019	IS10 On 21-December-26			Interest Rate Swap	95.35	95.3800	95.3500	95.3800	0.00
25/04/2019	IS10 On 15-March-27			Interest Rate Swap	93.91	93.9400	93.9100	93.9400	0.00
25/04/2019	IS10 On 21-June-27			Interest Rate Swap	95.99	96.0200	95.9900	96.0200	0.00
25/04/2019	IS10 On 20-September-27			Interest Rate Swap	101.48	101.5200	101.4800	101.5200	0.00
25/04/2019	IS10 On 20-December-27			Interest Rate Swap	101.83	101.8900	101.8300	101.8900	0.00
25/04/2019	IS10 On 22-March-28			Interest Rate Swap	95.29	95.3500	95.2900	95.3500	0.00
25/04/2019	IS10 On 20-June-28			Interest Rate Swap	102.53	102.6000	102.5300	102.6000	0.00
25/04/2019	IS10 On 19-September-28			Interest Rate Swap	96.05	96.1100	96.0500	96.1100	0.00
25/04/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/04/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/04/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
25/04/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
25/04/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
25/04/2019	R023 On 02-May-19			Bond Future	7.78	101.3872	7.7832	101.3872	18,749.00
25/04/2019	R023 On 02-May-19	8.46	Call	Bond Future	2168	2	2168	2	0.00
25/04/2019	R023 On 02-May-19	8.45	Call	Bond Future	2137	2	2137	2	0.00
25/04/2019	R023 On 02-May-19	8.44	Call	Bond Future	2105	2	2105	2	0.00
25/04/2019	R023 On 02-May-19	8.45	Put	Bond Future	0	0	0	0	0.00
25/04/2019	R023 On 02-May-19	8.44	Put	Bond Future	0	0	0	0	0.00
25/04/2019	R023 On 02-May-19	8.46	Put	Bond Future	0	0	0	0	0.00
25/04/2019	R023 On 01-August-19			Bond Future	7.81	103.2376	7.8102	103.2376	54,458.00
25/04/2019	R023 On 01-August-19	8.93	Call	Bond Future	3395	3	3395	3	0.00
25/04/2019	R023 On 01-August-19	8.95	Call	Bond Future	3451	4	3451	4	0.00
25/04/2019	R023 On 01-August-19	8.94	Call	Bond Future	3423	4	3423	4	0.00
25/04/2019	R023 On 01-August-19	8.94	Put	Bond Future	38	0	38	0	0.00
25/04/2019	R023 On 01-August-19	8.95	Put	Bond Future	36	0	36	0	0.00
25/04/2019	R023 On 01-August-19	8.93	Put	Bond Future	39	0	39	0	0.00
25/04/2019	R023 On 07-November-19			Bond Future	7.82	101.4223	7.8223	101.4223	0.00
25/04/2019	R023 On 07-November-19	7.98	Call	Bond Future	1203	1	1203	1	0.00
25/04/2019	R023 On 07-November-19	7.99	Call	Bond Future	1222	1	1222	1	0.00
25/04/2019	R023 On 07-November-19	8.00	Call	Bond Future	1240	1	1240	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
25/04/2019	R023 On 07-November-19	8.00	Put	Bond Future	734	1	734	1	0.00
25/04/2019	R023 On 07-November-19	7.99	Put	Bond Future	744	1	744	1	0.00
25/04/2019	R023 On 07-November-19	7.98	Put	Bond Future	754	1	754	1	0.00
25/04/2019	R023 On 06-February-20			Bond Future	7.82	103.4125	7.8168	103.4125	0.00
25/04/2019	R023 On 06-February-20	7.52	Call	Bond Future	684	1	684	1	0.00
25/04/2019	R023 On 06-February-20	7.54	Call	Bond Future	709	1	709	1	0.00
25/04/2019	R023 On 06-February-20	7.53	Call	Bond Future	696	1	696	1	0.00
25/04/2019	R023 On 06-February-20	7.53	Put	Bond Future	1464	1	1464	1	0.00
25/04/2019	R023 On 06-February-20	7.54	Put	Bond Future	1449	1	1449	1	0.00
25/04/2019	R023 On 06-February-20	7.52	Put	Bond Future	1478	1	1478	1	0.00
25/04/2019	R035 On 02-May-19			Bond Future	9.63	95.8847	9.6255	95.8847	48,826.00
25/04/2019	R035 On 02-May-19	9.74	Call	Bond Future	1113	1	1113	1	0.00
25/04/2019	R035 On 02-May-19	9.75	Call	Bond Future	1170	1	1170	1	0.00
25/04/2019	R035 On 02-May-19	9.73	Call	Bond Future	1058	1	1058	1	0.00
25/04/2019	R035 On 02-May-19	9.73	Put	Bond Future	260	0	260	0	0.00
25/04/2019	R035 On 02-May-19	9.75	Put	Bond Future	220	0	220	0	0.00
25/04/2019	R035 On 02-May-19	9.74	Put	Bond Future	240	0	240	0	0.00
25/04/2019	R035 On 01-August-19			Bond Future	9.69	97.6347	9.6918	97.6347	54,560.00
25/04/2019	R035 On 01-August-19	10.24	Call	Bond Future	4861	5	4861	5	0.00
25/04/2019	R035 On 01-August-19	10.23	Call	Bond Future	4805	5	4805	5	0.00
25/04/2019	R035 On 01-August-19	10.22	Call	Bond Future	4749	5	4749	5	0.00
25/04/2019	R035 On 01-August-19	10.23	Put	Bond Future	857	1	857	1	0.00
25/04/2019	R035 On 01-August-19	10.22	Put	Bond Future	873	1	873	1	0.00
25/04/2019	R035 On 01-August-19	10.24	Put	Bond Future	843	1	843	1	0.00
25/04/2019	R035 On 07-November-19			Bond Future	9.76	95.1334	9.7585	95.1334	0.00
25/04/2019	R035 On 07-November-19	9.87	Call	Bond Future	3500	4	3500	4	0.00
25/04/2019	R035 On 07-November-19	9.88	Call	Bond Future	3542	4	3542	4	0.00
25/04/2019	R035 On 07-November-19	9.89	Call	Bond Future	3584	4	3584	4	0.00
25/04/2019	R035 On 07-November-19	9.87	Put	Bond Future	2674	3	2674	3	0.00
25/04/2019	R035 On 07-November-19	9.89	Put	Bond Future	2611	2	2611	2	0.00
25/04/2019	R035 On 07-November-19	9.88	Put	Bond Future	2642	3	2642	3	0.00
25/04/2019	R035 On 06-February-20			Bond Future	9.82	97.0005	9.8178	97.0005	0.00
25/04/2019	R035 On 06-February-20	9.61	Call	Bond Future	3272	3	3272	3	0.00
25/04/2019	R035 On 06-February-20	9.60	Call	Bond Future	3237	3	3237	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
25/04/2019	R035 On 06-February-20	9.59	Call	Bond Future	3203	3	3203	3	0.00
25/04/2019	R035 On 06-February-20	9.59	Put	Bond Future	4902	5	4902	5	0.00
25/04/2019	R035 On 06-February-20	9.61	Put	Bond Future	4819	5	4819	5	0.00
25/04/2019	R035 On 06-February-20	9.60	Put	Bond Future	4861	5	4861	5	0.00
25/04/2019	R186 On 02-May-19			Bond Future	8.59	114.5982	8.5852	114.5982	37,004.00
25/04/2019	R186 On 02-May-19	9.03	Call	Bond Future	2579	3	2579	3	0.00
25/04/2019	R186 On 02-May-19	8.65	Call	Bond Future	604	1	604	1	3,250.00
25/04/2019	R186 On 02-May-19	9.02	Call	Bond Future	2523	3	2523	3	0.00
25/04/2019	R186 On 02-May-19	9.75	Call	Bond Future	6586	7	6586	7	0.00
25/04/2019	R186 On 02-May-19	10.07	Call	Bond Future	8305	8	8305	8	0.00
25/04/2019	R186 On 02-May-19	8.70	Call	Bond Future	812	1	812	1	200.00
25/04/2019	R186 On 02-May-19	9.20	Call	Bond Future	3542	4	3542	4	90.00
25/04/2019	R186 On 02-May-19	9.00	Call	Bond Future	2409	3	2409	3	7,000.00
25/04/2019	R186 On 02-May-19	10.02	Call	Bond Future	8039	8	8039	8	0.00
25/04/2019	R186 On 02-May-19	8.62	Call	Bond Future	494	1	494	1	90.00
25/04/2019	R186 On 02-May-19	8.50	Call	Bond Future	178	0	178	0	7,000.00
25/04/2019	R186 On 02-May-19	8.80	Call	Bond Future	1301	1	1301	1	7,500.00
25/04/2019	R186 On 02-May-19	9.05	Call	Bond Future	2693	3	2693	3	0.00
25/04/2019	R186 On 02-May-19	9.01	Call	Bond Future	2466	3	2466	3	0.00
25/04/2019	R186 On 02-May-19	9.30	Call	Bond Future	4104	4	4104	4	200.00
25/04/2019	R186 On 02-May-19	9.96	Call	Bond Future	7719	8	7719	8	0.00
25/04/2019	R186 On 02-May-19	9.25	Call	Bond Future	3823	4	3823	4	3,250.00
25/04/2019	R186 On 02-May-19	8.90	Call	Bond Future	1845	2	1845	2	0.00
25/04/2019	R186 On 02-May-19	9.20	Put	Bond Future	0	0	0	0	0.00
25/04/2019	R186 On 02-May-19	9.75	Put	Bond Future	0	0	0	0	7,000.00
25/04/2019	R186 On 02-May-19	10.02	Put	Bond Future	0	0	0	0	3,250.00
25/04/2019	R186 On 02-May-19	10.07	Put	Bond Future	0	0	0	0	200.00
25/04/2019	R186 On 02-May-19	9.02	Put	Bond Future	2	0	2	0	0.00
25/04/2019	R186 On 02-May-19	9.05	Put	Bond Future	1	0	1	0	3,250.00
25/04/2019	R186 On 02-May-19	8.90	Put	Bond Future	13	0	13	0	4,000.00
25/04/2019	R186 On 02-May-19	9.00	Put	Bond Future	3	0	3	0	7,500.00
25/04/2019	R186 On 02-May-19	8.50	Put	Bond Future	681	1	681	1	0.00
25/04/2019	R186 On 02-May-19	8.80	Put	Bond Future	47	0	47	0	0.00
25/04/2019	R186 On 02-May-19	8.62	Put	Bond Future	289	0	289	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
25/04/2019	R186 On 02-May-19	9.30	Put	Bond Future	0	0	0	0	0.00
25/04/2019	R186 On 02-May-19	8.70	Put	Bond Future	140	0	140	0	0.00
25/04/2019	R186 On 02-May-19	9.96	Put	Bond Future	0	0	0	0	90.00
25/04/2019	R186 On 02-May-19	9.25	Put	Bond Future	0	0	0	0	0.00
25/04/2019	R186 On 02-May-19	8.65	Put	Bond Future	224	0	224	0	4,100.00
25/04/2019	R186 On 02-May-19	9.01	Put	Bond Future	3	0	3	0	0.00
25/04/2019	R186 On 02-May-19	9.03	Put	Bond Future	2	0	2	0	0.00
25/04/2019	R186 On 01-August-19			Bond Future	8.64	111.3913	8.6425	111.3913	105,713.00
25/04/2019	R186 On 01-August-19	9.05	Call	Bond Future	2975	3	2975	3	6,000.00
25/04/2019	R186 On 01-August-19	8.30	Call	Bond Future	672	1	672	1	6,000.00
25/04/2019	R186 On 01-August-19	9.52	Call	Bond Future	5123	5	5123	5	0.00
25/04/2019	R186 On 01-August-19	8.38	Call	Bond Future	827	1	827	1	0.00
25/04/2019	R186 On 01-August-19	9.54	Call	Bond Future	5217	5	5217	5	0.00
25/04/2019	R186 On 01-August-19	8.70	Call	Bond Future	1666	2	1666	2	0.00
25/04/2019	R186 On 01-August-19	9.22	Call	Bond Future	3717	4	3717	4	0.00
25/04/2019	R186 On 01-August-19	9.53	Call	Bond Future	5170	5	5170	5	0.00
25/04/2019	R186 On 01-August-19	10.08	Call	Bond Future	7877	8	7877	8	0.00
25/04/2019	R186 On 01-August-19	8.38	Put	Bond Future	2340	2	2340	2	0.00
25/04/2019	R186 On 01-August-19	8.70	Put	Bond Future	1338	1	1338	1	6,200.00
25/04/2019	R186 On 01-August-19	9.54	Put	Bond Future	241	0	241	0	0.00
25/04/2019	R186 On 01-August-19	9.53	Put	Bond Future	247	0	247	0	0.00
25/04/2019	R186 On 01-August-19	9.22	Put	Bond Future	480	0	480	0	0.00
25/04/2019	R186 On 01-August-19	10.08	Put	Bond Future	46	0	46	0	6,000.00
25/04/2019	R186 On 01-August-19	9.52	Put	Bond Future	254	0	254	0	0.00
25/04/2019	R186 On 01-August-19	9.05	Put	Bond Future	678	1	678	1	0.00
25/04/2019	R186 On 01-August-19	8.30	Put	Bond Future	2652	3	2652	3	0.00
25/04/2019	R186 On 07-November-19			Bond Future	8.69	113.6775	8.6905	113.6775	0.00
25/04/2019	R186 On 07-November-19	8.73	Call	Bond Future	2179	2	2179	2	0.00
25/04/2019	R186 On 07-November-19	8.94	Call	Bond Future	2867	3	2867	3	0.00
25/04/2019	R186 On 07-November-19	8.23	Call	Bond Future	936	1	936	1	5,000.00
25/04/2019	R186 On 07-November-19	8.96	Call	Bond Future	2937	3	2937	3	0.00
25/04/2019	R186 On 07-November-19	8.95	Call	Bond Future	2902	3	2902	3	0.00
25/04/2019	R186 On 07-November-19	8.96	Put	Bond Future	1459	1	1459	1	0.00
25/04/2019	R186 On 07-November-19	8.23	Put	Bond Future	3523	3	3523	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
25/04/2019	R186 On 07-November-19	8.95	Put	Bond Future	1478	1	1478	1	0.00
25/04/2019	R186 On 07-November-19	8.73	Put	Bond Future	1961	2	1961	2	5,000.00
25/04/2019	R186 On 07-November-19	8.94	Put	Bond Future	1498	1	1498	1	0.00
25/04/2019	R186 On 06-February-20			Bond Future	8.73	110.5999	8.7266	110.5999	0.00
25/04/2019	R186 On 06-February-20	8.55	Call	Bond Future	2039	2	2039	2	0.00
25/04/2019	R186 On 06-February-20	8.57	Call	Bond Future	2095	2	2095	2	0.00
25/04/2019	R186 On 06-February-20	8.56	Call	Bond Future	2067	2	2067	2	0.00
25/04/2019	R186 On 06-February-20	8.56	Put	Bond Future	2967	3	2967	3	0.00
25/04/2019	R186 On 06-February-20	8.57	Put	Bond Future	2941	3	2941	3	0.00
25/04/2019	R186 On 06-February-20	8.55	Put	Bond Future	2993	3	2993	3	0.00
25/04/2019	R197 On 02-May-19			Bond Future	303.37	303.0620	303.3733	303.0620	2,462.00
25/04/2019	R197 On 01-August-19			Bond Future	301.54	301.2192	301.5352	301.2192	2,507.00
25/04/2019	R197 On 07-November-19			Bond Future	307.80	307.4779	307.7996	307.4779	0.00
25/04/2019	R197 On 06-February-20			Bond Future	306.26	305.9344	306.2621	305.9344	0.00
25/04/2019	R202 On 02-May-19			Bond Future	236.89	235.8585	236.8896	235.8585	7,085.00
25/04/2019	R202 On 01-August-19			Bond Future	237.31	236.2649	237.3144	236.2649	9,346.00
25/04/2019	R202 On 07-November-19			Bond Future	242.24	241.1740	242.2443	241.1740	0.00
25/04/2019	R202 On 06-February-20			Bond Future	242.99	241.8994	242.9907	241.8994	0.00
25/04/2019	R207 On 02-May-19			Bond Future	6.31	102.5477	6.3132	102.5477	2,550.00
25/04/2019	R207 On 02-May-19	7.61	Call	Bond Future	864	1	864	1	0.00
25/04/2019	R207 On 02-May-19	7.63	Call	Bond Future	877	1	877	1	0.00
25/04/2019	R207 On 02-May-19	7.62	Call	Bond Future	871	1	871	1	0.00
25/04/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
25/04/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
25/04/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
25/04/2019	R207 On 01-August-19			Bond Future	5.65	100.7783	5.6522	100.7783	4,483.00
25/04/2019	R207 On 01-August-19	7.33	Call	Bond Future	729	0	729	0	0.00
25/04/2019	R207 On 01-August-19	7.34	Call	Bond Future	733	0	733	0	0.00
25/04/2019	R207 On 01-August-19	7.35	Call	Bond Future	738	0	738	0	0.00
25/04/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
25/04/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
25/04/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
25/04/2019	R207 On 07-November-19			Bond Future	2.55	102.8467	2.5506	102.8467	0.00
25/04/2019	R207 On 07-November-19	2.07	Call	Bond Future	5	0	5	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
25/04/2019	R207 On 07-November-19	2.08	Call	Bond Future	5	0	5	0	0.00
25/04/2019	R207 On 07-November-19	2.06	Call	Bond Future	5	0	5	0	0.00
25/04/2019	R207 On 07-November-19	2.06	Put	Bond Future	93	0	93	0	0.00
25/04/2019	R207 On 07-November-19	2.07	Put	Bond Future	91	0	91	0	0.00
25/04/2019	R207 On 07-November-19	2.08	Put	Bond Future	90	0	90	0	0.00
25/04/2019	R208 On 02-May-19			Bond Future	6.82	100.4606	6.8213	100.4606	5,142.00
25/04/2019	R208 On 02-May-19	8.02	Call	Bond Future	2073	2	2073	2	0.00
25/04/2019	R208 On 02-May-19	8.04	Call	Bond Future	2107	2	2107	2	0.00
25/04/2019	R208 On 02-May-19	8.03	Call	Bond Future	2090	2	2090	2	0.00
25/04/2019	R208 On 02-May-19	8.02	Put	Bond Future	0	0	0	0	0.00
25/04/2019	R208 On 02-May-19	8.04	Put	Bond Future	0	0	0	0	0.00
25/04/2019	R208 On 02-May-19	8.03	Put	Bond Future	0	0	0	0	0.00
25/04/2019	R208 On 01-August-19			Bond Future	6.73	102.2940	6.7278	102.2940	10,859.00
25/04/2019	R208 On 01-August-19	8.17	Call	Bond Future	2189	2	2189	2	0.00
25/04/2019	R208 On 01-August-19	8.16	Call	Bond Future	2174	2	2174	2	0.00
25/04/2019	R208 On 01-August-19	8.15	Call	Bond Future	2159	2	2159	2	0.00
25/04/2019	R208 On 01-August-19	8.15	Put	Bond Future	1	0	1	0	0.00
25/04/2019	R208 On 01-August-19	8.17	Put	Bond Future	1	0	1	0	0.00
25/04/2019	R208 On 01-August-19	8.16	Put	Bond Future	1	0	1	0	0.00
25/04/2019	R208 On 07-November-19			Bond Future	6.52	100.9878	6.5234	100.9878	0.00
25/04/2019	R208 On 07-November-19	6.84	Call	Bond Future	560	0	560	0	0.00
25/04/2019	R208 On 07-November-19	6.83	Call	Bond Future	550	0	550	0	0.00
25/04/2019	R208 On 07-November-19	6.82	Call	Bond Future	539	0	539	0	0.00
25/04/2019	R208 On 07-November-19	6.83	Put	Bond Future	151	0	151	0	0.00
25/04/2019	R208 On 07-November-19	6.82	Put	Bond Future	153	0	153	0	0.00
25/04/2019	R208 On 07-November-19	6.84	Put	Bond Future	148	0	148	0	0.00
25/04/2019	R208 On 06-February-20			Bond Future	6.19	102.9696	6.1933	102.9696	0.00
25/04/2019	R208 On 06-February-20	6.12	Call	Bond Future	264	0	264	0	0.00
25/04/2019	R208 On 06-February-20	6.13	Call	Bond Future	270	0	270	0	0.00
25/04/2019	R208 On 06-February-20	6.14	Call	Bond Future	275	0	275	0	0.00
25/04/2019	R208 On 06-February-20	6.14	Put	Bond Future	333	0	333	0	0.00
25/04/2019	R208 On 06-February-20	6.12	Put	Bond Future	344	0	344	0	0.00
25/04/2019	R208 On 06-February-20	6.13	Put	Bond Future	339	0	339	0	0.00
25/04/2019	R209 On 02-May-19			Bond Future	9.57	73.3364	9.5699	73.3364	25,624.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2019	R209 On 02-May-19	9.69	Call	Bond Future	977	1	977	1	0.00
25/04/2019	R209 On 02-May-19	10.50	Call	Bond Future	5754	6	5754	6	0.00
25/04/2019	R209 On 02-May-19	10.71	Call	Bond Future	6959	7	6959	7	0.00
25/04/2019	R209 On 02-May-19	9.70	Call	Bond Future	1026	1	1026	1	0.00
25/04/2019	R209 On 02-May-19	9.95	Call	Bond Future	2450	3	2450	3	760.00
25/04/2019	R209 On 02-May-19	9.68	Call	Bond Future	929	1	929	1	0.00
25/04/2019	R209 On 02-May-19	9.35	Call	Bond Future	62	0	62	0	760.00
25/04/2019	R209 On 02-May-19	9.68	Put	Bond Future	211	0	211	0	0.00
25/04/2019	R209 On 02-May-19	9.35	Put	Bond Future	1528	1	1528	1	0.00
25/04/2019	R209 On 02-May-19	10.50	Put	Bond Future	0	0	0	0	11,560.00
25/04/2019	R209 On 02-May-19	10.71	Put	Bond Future	0	0	0	0	760.00
25/04/2019	R209 On 02-May-19	9.95	Put	Bond Future	13	0	13	0	0.00
25/04/2019	R209 On 02-May-19	9.69	Put	Bond Future	194	0	194	0	0.00
25/04/2019	R209 On 02-May-19	9.70	Put	Bond Future	178	0	178	0	0.00
25/04/2019	R209 On 01-August-19			Bond Future	9.63	74.6749	9.6289	74.6749	86,676.00
25/04/2019	R209 On 01-August-19	10.15	Call	Bond Future	4033	4	4033	4	0.00
25/04/2019	R209 On 01-August-19	9.30	Call	Bond Future	929	1	929	1	7,560.00
25/04/2019	R209 On 01-August-19	10.17	Call	Bond Future	4128	4	4128	4	0.00
25/04/2019	R209 On 01-August-19	10.46	Call	Bond Future	5557	6	5557	6	0.00
25/04/2019	R209 On 01-August-19	9.80	Call	Bond Future	2493	3	2493	3	7,560.00
25/04/2019	R209 On 01-August-19	10.16	Call	Bond Future	4081	4	4081	4	0.00
25/04/2019	R209 On 01-August-19	10.46	Put	Bond Future	438	0	438	0	7,560.00
25/04/2019	R209 On 01-August-19	9.30	Put	Bond Future	3113	3	3113	3	0.00
25/04/2019	R209 On 01-August-19	9.80	Put	Bond Future	1393	1	1393	1	0.00
25/04/2019	R209 On 01-August-19	10.16	Put	Bond Future	746	1	746	1	0.00
25/04/2019	R209 On 01-August-19	10.15	Put	Bond Future	759	1	759	1	0.00
25/04/2019	R209 On 01-August-19	10.17	Put	Bond Future	733	1	733	1	0.00
25/04/2019	R209 On 07-November-19			Bond Future	9.69	73.0542	9.6853	73.0542	0.00
25/04/2019	R209 On 07-November-19	9.80	Call	Bond Future	3108	3	3108	3	0.00
25/04/2019	R209 On 07-November-19	9.82	Call	Bond Future	3182	3	3182	3	0.00
25/04/2019	R209 On 07-November-19	9.81	Call	Bond Future	3145	3	3145	3	0.00
25/04/2019	R209 On 07-November-19	9.81	Put	Bond Future	2350	2	2350	2	0.00
25/04/2019	R209 On 07-November-19	9.82	Put	Bond Future	2324	2	2324	2	0.00
25/04/2019	R209 On 07-November-19	9.80	Put	Bond Future	2376	2	2376	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
25/04/2019	R209 On 06-February-20			Bond Future	9.73	74.4880	9.7329	74.4880	0.00
25/04/2019	R209 On 06-February-20	9.51	Call	Bond Future	2780	3	2780	3	0.00
25/04/2019	R209 On 06-February-20	9.52	Call	Bond Future	2810	3	2810	3	0.00
25/04/2019	R209 On 06-February-20	9.50	Call	Bond Future	2751	3	2751	3	0.00
25/04/2019	R209 On 06-February-20	9.50	Put	Bond Future	4255	4	4255	4	0.00
25/04/2019	R209 On 06-February-20	9.51	Put	Bond Future	4219	4	4219	4	0.00
25/04/2019	R209 On 06-February-20	9.52	Put	Bond Future	4183	4	4183	4	0.00
25/04/2019	R210 On 02-May-19			Bond Future	187.19	186.4130	187.1881	186.4130	1,611.00
25/04/2019	R210 On 01-August-19			Bond Future	190.65	189.8615	190.6501	189.8615	3,142.00
25/04/2019	R210 On 07-November-19			Bond Future	192.01	191.2069	192.0116	191.2069	0.00
25/04/2019	R210 On 06-February-20			Bond Future	195.82	195.0020	195.8224	195.0020	0.00
25/04/2019	R212 On 02-May-19			Bond Future	157.94	157.8047	157.9410	157.8047	3,782.00
25/04/2019	R212 On 01-August-19			Bond Future	158.67	158.5363	158.6745	158.5363	5,690.00
25/04/2019	R212 On 07-November-19			Bond Future	161.97	161.8304	161.9711	161.8304	0.00
25/04/2019	R212 On 06-February-20			Bond Future	162.95	162.8029	162.9462	162.8029	0.00
25/04/2019	R213 On 02-May-19			Bond Future	9.29	85.2714	9.2901	85.2714	14,734.00
25/04/2019	R213 On 02-May-19	9.50	Call	Bond Future	1377	2	1377	2	0.00
25/04/2019	R213 On 02-May-19	9.49	Call	Bond Future	1323	2	1323	2	0.00
25/04/2019	R213 On 02-May-19	9.48	Call	Bond Future	1270	1	1270	1	0.00
25/04/2019	R213 On 02-May-19	9.49	Put	Bond Future	78	0	78	0	0.00
25/04/2019	R213 On 02-May-19	9.48	Put	Bond Future	86	0	86	0	0.00
25/04/2019	R213 On 02-May-19	9.50	Put	Bond Future	70	0	70	0	0.00
25/04/2019	R213 On 01-August-19			Bond Future	9.35	86.8277	9.3512	86.8277	17,140.00
25/04/2019	R213 On 01-August-19	9.98	Call	Bond Future	4325	5	4325	5	0.00
25/04/2019	R213 On 01-August-19	9.99	Call	Bond Future	4373	5	4373	5	0.00
25/04/2019	R213 On 01-August-19	10.00	Call	Bond Future	4421	5	4421	5	0.00
25/04/2019	R213 On 01-August-19	10.00	Put	Bond Future	531	0	531	0	0.00
25/04/2019	R213 On 01-August-19	9.98	Put	Bond Future	551	1	551	1	0.00
25/04/2019	R213 On 01-August-19	9.99	Put	Bond Future	541	1	541	1	0.00
25/04/2019	R213 On 07-November-19			Bond Future	9.41	85.0564	9.4121	85.0564	0.00
25/04/2019	R213 On 07-November-19	9.58	Call	Bond Future	3074	3	3074	3	0.00
25/04/2019	R213 On 07-November-19	9.59	Call	Bond Future	3110	3	3110	3	0.00
25/04/2019	R213 On 07-November-19	9.60	Call	Bond Future	3147	3	3147	3	0.00
25/04/2019	R213 On 07-November-19	9.60	Put	Bond Future	2014	2	2014	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
25/04/2019	R213 On 07-November-19	9.58	Put	Bond Future	2060	2	2060	2	0.00
25/04/2019	R213 On 07-November-19	9.59	Put	Bond Future	2037	2	2037	2	0.00
25/04/2019	R213 On 06-February-20			Bond Future	9.47	86.7255	9.4653	86.7255	0.00
25/04/2019	R213 On 06-February-20	9.28	Call	Bond Future	2565	3	2565	3	0.00
25/04/2019	R213 On 06-February-20	9.27	Call	Bond Future	2535	3	2535	3	0.00
25/04/2019	R213 On 06-February-20	9.26	Call	Bond Future	2506	3	2506	3	0.00
25/04/2019	R213 On 06-February-20	9.27	Put	Bond Future	3716	4	3716	4	0.00
25/04/2019	R213 On 06-February-20	9.26	Put	Bond Future	3748	4	3748	4	0.00
25/04/2019	R213 On 06-February-20	9.28	Put	Bond Future	3685	4	3685	4	0.00
25/04/2019	R214 On 02-May-19			Bond Future	9.79	72.1614	9.7899	72.1614	6,669.00
25/04/2019	R214 On 02-May-19	9.87	Call	Bond Future	833	1	833	1	0.00
25/04/2019	R214 On 02-May-19	9.85	Call	Bond Future	746	1	746	1	0.00
25/04/2019	R214 On 02-May-19	9.86	Call	Bond Future	789	1	789	1	0.00
25/04/2019	R214 On 02-May-19	9.86	Put	Bond Future	314	0	314	0	0.00
25/04/2019	R214 On 02-May-19	9.87	Put	Bond Future	291	0	291	0	0.00
25/04/2019	R214 On 02-May-19	9.85	Put	Bond Future	339	0	339	0	0.00
25/04/2019	R214 On 01-August-19			Bond Future	9.85	73.4784	9.8500	73.4784	10,569.00
25/04/2019	R214 On 01-August-19	10.33	Call	Bond Future	3992	4	3992	4	0.00
25/04/2019	R214 On 01-August-19	10.34	Call	Bond Future	4040	4	4040	4	0.00
25/04/2019	R214 On 01-August-19	10.32	Call	Bond Future	3945	4	3945	4	0.00
25/04/2019	R214 On 01-August-19	10.32	Put	Bond Future	889	1	889	1	0.00
25/04/2019	R214 On 01-August-19	10.33	Put	Bond Future	874	1	874	1	0.00
25/04/2019	R214 On 01-August-19	10.34	Put	Bond Future	859	1	859	1	0.00
25/04/2019	R214 On 07-November-19			Bond Future	9.91	71.6869	9.9106	71.6869	0.00
25/04/2019	R214 On 07-November-19	10.01	Call	Bond Future	3208	3	3208	3	0.00
25/04/2019	R214 On 07-November-19	10.00	Call	Bond Future	3170	3	3170	3	0.00
25/04/2019	R214 On 07-November-19	10.02	Call	Bond Future	3246	3	3246	3	0.00
25/04/2019	R214 On 07-November-19	10.00	Put	Bond Future	2578	2	2578	2	0.00
25/04/2019	R214 On 07-November-19	10.01	Put	Bond Future	2550	2	2550	2	0.00
25/04/2019	R214 On 07-November-19	10.02	Put	Bond Future	2522	2	2522	2	0.00
25/04/2019	R214 On 06-February-20			Bond Future	9.96	73.0938	9.9642	73.0938	0.00
25/04/2019	R214 On 06-February-20	9.71	Call	Bond Future	2933	3	2933	3	0.00
25/04/2019	R214 On 06-February-20	9.73	Call	Bond Future	2994	3	2994	3	0.00
25/04/2019	R214 On 06-February-20	9.72	Call	Bond Future	2964	3	2964	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
25/04/2019	R214 On 06-February-20	9.72	Put	Bond Future	4606	4	4606	4	0.00
25/04/2019	R214 On 06-February-20	9.73	Put	Bond Future	4568	4	4568	4	0.00
25/04/2019	R214 On 06-February-20	9.71	Put	Bond Future	4644	4	4644	4	0.00
25/04/2019	R248 On 02-May-19			Bond Future	9.76	92.3458	9.7599	92.3458	33,297.00
25/04/2019	R248 On 02-May-19	9.90	Call	Bond Future	1428	2	1428	2	0.00
25/04/2019	R248 On 02-May-19	9.91	Call	Bond Future	1495	2	1495	2	0.00
25/04/2019	R248 On 02-May-19	9.89	Call	Bond Future	1362	2	1362	2	0.00
25/04/2019	R248 On 02-May-19	9.91	Put	Bond Future	193	0	193	0	0.00
25/04/2019	R248 On 02-May-19	9.89	Put	Bond Future	231	0	231	0	0.00
25/04/2019	R248 On 02-May-19	9.90	Put	Bond Future	212	0	212	0	0.00
25/04/2019	R248 On 01-August-19			Bond Future	9.82	94.0311	9.8188	94.0311	100,477.00
25/04/2019	R248 On 01-August-19	10.36	Call	Bond Future	5430	6	5430	6	0.00
25/04/2019	R248 On 01-August-19	10.35	Call	Bond Future	5367	6	5367	6	0.00
25/04/2019	R248 On 01-August-19	10.34	Call	Bond Future	5305	6	5305	6	0.00
25/04/2019	R248 On 01-August-19	10.35	Put	Bond Future	954	1	954	1	0.00
25/04/2019	R248 On 01-August-19	10.34	Put	Bond Future	972	1	972	1	0.00
25/04/2019	R248 On 01-August-19	10.36	Put	Bond Future	938	1	938	1	0.00
25/04/2019	R248 On 07-November-19			Bond Future	9.88	91.5193	9.8780	91.5193	0.00
25/04/2019	R248 On 07-November-19	10.03	Call	Bond Future	4268	5	4268	5	0.00
25/04/2019	R248 On 07-November-19	10.02	Call	Bond Future	4218	4	4218	4	0.00
25/04/2019	R248 On 07-November-19	10.01	Call	Bond Future	4169	4	4169	4	0.00
25/04/2019	R248 On 07-November-19	10.02	Put	Bond Future	3014	3	3014	3	0.00
25/04/2019	R248 On 07-November-19	10.01	Put	Bond Future	3048	3	3048	3	0.00
25/04/2019	R248 On 07-November-19	10.03	Put	Bond Future	2980	3	2980	3	0.00
25/04/2019	R248 On 06-February-20			Bond Future	9.93	93.3155	9.9304	93.3155	0.00
25/04/2019	R248 On 06-February-20	9.71	Call	Bond Future	3790	4	3790	4	0.00
25/04/2019	R248 On 06-February-20	9.72	Call	Bond Future	3830	4	3830	4	0.00
25/04/2019	R248 On 06-February-20	9.70	Call	Bond Future	3750	4	3750	4	0.00
25/04/2019	R248 On 06-February-20	9.72	Put	Bond Future	5649	5	5649	5	0.00
25/04/2019	R248 On 06-February-20	9.70	Put	Bond Future	5746	6	5746	6	0.00
25/04/2019	R248 On 06-February-20	9.71	Put	Bond Future	5697	5	5697	5	0.00