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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
29/04/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	2025 On 02-May-19			Bond Future	135.48	135.4618	135.4818	135.4618	129.00
29/04/2019	2025 On 01-August-19			Bond Future	136.55	136.5303	136.5502	136.5303	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
29/04/2019	2025 On 07-November-19			Bond Future	139.39	139.3661	139.3861	139.3661	0.00
29/04/2019	2025 On 06-February-20			Bond Future	140.68	140.6619	140.6820	140.6619	0.00
29/04/2019	2029 On 02-May-19			Bond Future	102.32	102.3025	102.3180	102.3025	2,954.00
29/04/2019	2029 On 01-August-19			Bond Future	104.21	104.1938	104.2092	104.1938	3,930.00
29/04/2019	2029 On 07-November-19			Bond Future	105.28	105.2667	105.2821	105.2667	0.00
29/04/2019	2029 On 06-February-20			Bond Future	107.37	107.3556	107.3712	107.3556	0.00
29/04/2019	2030 On 02-May-19			Bond Future	9.10	94.5079	9.1031	94.5079	33,886.00
29/04/2019	2030 On 02-May-19	9.39	Call	Bond Future	1820	2	1820	2	0.00
29/04/2019	2030 On 02-May-19	10.20	Call	Bond Future	6700	7	6700	7	0.00
29/04/2019	2030 On 02-May-19	9.41	Call	Bond Future	1945	2	1945	2	0.00
29/04/2019	2030 On 02-May-19	8.90	Call	Bond Future	10	0	10	0	3,000.00
29/04/2019	2030 On 02-May-19	9.40	Call	Bond Future	1882	2	1882	2	3,000.00
29/04/2019	2030 On 02-May-19	9.40	Put	Bond Future	2	0	2	0	0.00
29/04/2019	2030 On 02-May-19	9.41	Put	Bond Future	1	0	1	0	0.00
29/04/2019	2030 On 02-May-19	8.90	Put	Bond Future	1327	1	1327	1	0.00
29/04/2019	2030 On 02-May-19	10.20	Put	Bond Future	0	0	0	0	3,000.00
29/04/2019	2030 On 02-May-19	9.39	Put	Bond Future	2	0	2	0	0.00
29/04/2019	2030 On 01-August-19			Bond Future	9.17	92.2268	9.1685	92.2268	44,208.00
29/04/2019	2030 On 01-August-19	8.35	Call	Bond Future	138	0	138	0	2,025.00
29/04/2019	2030 On 01-August-19	9.69	Call	Bond Future	3798	4	3798	4	0.00
29/04/2019	2030 On 01-August-19	9.22	Call	Bond Future	1830	2	1830	2	5,400.00
29/04/2019	2030 On 01-August-19	9.68	Call	Bond Future	3751	4	3751	4	0.00
29/04/2019	2030 On 01-August-19	8.67	Call	Bond Future	459	0	459	0	5,400.00
29/04/2019	2030 On 01-August-19	9.15	Call	Bond Future	1596	2	1596	2	2,025.00
29/04/2019	2030 On 01-August-19	9.92	Call	Bond Future	4943	5	4943	5	0.00
29/04/2019	2030 On 01-August-19	9.91	Call	Bond Future	4891	5	4891	5	0.00
29/04/2019	2030 On 01-August-19	8.77	Call	Bond Future	628	1	628	1	0.00
29/04/2019	2030 On 01-August-19	9.27	Call	Bond Future	2007	2	2007	2	0.00
29/04/2019	2030 On 01-August-19	9.90	Call	Bond Future	4840	5	4840	5	0.00
29/04/2019	2030 On 01-August-19	9.92	Put	Bond Future	367	0	367	0	0.00
29/04/2019	2030 On 01-August-19	9.27	Put	Bond Future	1371	1	1371	1	0.00
29/04/2019	2030 On 01-August-19	8.77	Put	Bond Future	3184	3	3184	3	0.00
29/04/2019	2030 On 01-August-19	9.90	Put	Bond Future	382	0	382	0	0.00
29/04/2019	2030 On 01-August-19	9.68	Put	Bond Future	603	1	603	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
29/04/2019	2030 On 01-August-19	9.91	Put	Bond Future	375	0	375	0	0.00
29/04/2019	2030 On 01-August-19	8.67	Put	Bond Future	3670	4	3670	4	0.00
29/04/2019	2030 On 01-August-19	9.15	Put	Bond Future	1713	2	1713	2	0.00
29/04/2019	2030 On 01-August-19	9.69	Put	Bond Future	590	1	590	1	5,400.00
29/04/2019	2030 On 01-August-19	9.22	Put	Bond Future	1506	2	1506	2	0.00
29/04/2019	2030 On 01-August-19	8.35	Put	Bond Future	5490	6	5490	6	0.00
29/04/2019	2030 On 07-November-19			Bond Future	9.22	94.1193	9.2228	94.1193	0.00
29/04/2019	2030 On 07-November-19	9.48	Call	Bond Future	3331	3	3331	3	0.00
29/04/2019	2030 On 07-November-19	9.49	Call	Bond Future	3369	3	3369	3	0.00
29/04/2019	2030 On 07-November-19	9.47	Call	Bond Future	3293	3	3293	3	0.00
29/04/2019	2030 On 07-November-19	9.47	Put	Bond Future	1782	2	1782	2	0.00
29/04/2019	2030 On 07-November-19	9.48	Put	Bond Future	1760	2	1760	2	0.00
29/04/2019	2030 On 07-November-19	9.49	Put	Bond Future	1737	2	1737	2	0.00
29/04/2019	2030 On 06-February-20			Bond Future	9.27	91.9564	9.2684	91.9564	0.00
29/04/2019	2030 On 06-February-20	9.14	Call	Bond Future	2724	3	2724	3	0.00
29/04/2019	2030 On 06-February-20	9.16	Call	Bond Future	2786	3	2786	3	0.00
29/04/2019	2030 On 06-February-20	9.15	Call	Bond Future	2755	3	2755	3	0.00
29/04/2019	2030 On 06-February-20	9.14	Put	Bond Future	3508	4	3508	4	0.00
29/04/2019	2030 On 06-February-20	9.16	Put	Bond Future	3447	4	3447	4	0.00
29/04/2019	2030 On 06-February-20	9.15	Put	Bond Future	3477	4	3477	4	0.00
29/04/2019	2032 On 02-May-19			Bond Future	9.33	92.6475	9.3330	92.6475	19,990.00
29/04/2019	2032 On 02-May-19	9.61	Call	Bond Future	1913	2	1913	2	0.00
29/04/2019	2032 On 02-May-19	9.63	Call	Bond Future	2047	2	2047	2	0.00
29/04/2019	2032 On 02-May-19	9.62	Call	Bond Future	1980	2	1980	2	0.00
29/04/2019	2032 On 02-May-19	9.61	Put	Bond Future	4	0	4	0	0.00
29/04/2019	2032 On 02-May-19	9.63	Put	Bond Future	3	0	3	0	0.00
29/04/2019	2032 On 02-May-19	9.62	Put	Bond Future	3	0	3	0	0.00
29/04/2019	2032 On 01-August-19			Bond Future	9.40	94.3373	9.3962	94.3373	41,175.00
29/04/2019	2032 On 01-August-19	10.11	Call	Bond Future	5190	5	5190	5	0.00
29/04/2019	2032 On 01-August-19	10.10	Call	Bond Future	5135	5	5135	5	0.00
29/04/2019	2032 On 01-August-19	10.09	Call	Bond Future	5080	5	5080	5	0.00
29/04/2019	2032 On 01-August-19	10.09	Put	Bond Future	473	1	473	1	0.00
29/04/2019	2032 On 01-August-19	10.11	Put	Bond Future	455	1	455	1	0.00
29/04/2019	2032 On 01-August-19	10.10	Put	Bond Future	464	1	464	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
29/04/2019	2032 On 07-November-19			Bond Future	9.46	92.1105	9.4560	92.1105	0.00
29/04/2019	2032 On 07-November-19	9.72	Call	Bond Future	3707	4	3707	4	0.00
29/04/2019	2032 On 07-November-19	9.71	Call	Bond Future	3666	4	3666	4	0.00
29/04/2019	2032 On 07-November-19	9.70	Call	Bond Future	3625	4	3625	4	0.00
29/04/2019	2032 On 07-November-19	9.71	Put	Bond Future	1969	2	1969	2	0.00
29/04/2019	2032 On 07-November-19	9.70	Put	Bond Future	1993	2	1993	2	0.00
29/04/2019	2032 On 07-November-19	9.72	Put	Bond Future	1944	2	1944	2	0.00
29/04/2019	2032 On 06-February-20			Bond Future	9.51	93.9179	9.5059	93.9179	0.00
29/04/2019	2032 On 06-February-20	9.39	Call	Bond Future	3165	3	3165	3	0.00
29/04/2019	2032 On 06-February-20	9.40	Call	Bond Future	3197	3	3197	3	0.00
29/04/2019	2032 On 06-February-20	9.38	Call	Bond Future	3132	3	3132	3	0.00
29/04/2019	2032 On 06-February-20	9.38	Put	Bond Future	3977	4	3977	4	0.00
29/04/2019	2032 On 06-February-20	9.39	Put	Bond Future	3942	4	3942	4	0.00
29/04/2019	2032 On 06-February-20	9.40	Put	Bond Future	3908	4	3908	4	0.00
29/04/2019	2033 On 02-May-19			Bond Future	104.65	104.6326	104.6487	104.6326	2,184.00
29/04/2019	2033 On 01-August-19			Bond Future	106.58	106.5671	106.5829	106.5671	6,090.00
29/04/2019	2033 On 07-November-19			Bond Future	107.63	107.6143	107.6302	107.6143	0.00
29/04/2019	2033 On 06-February-20			Bond Future	109.77	109.7498	109.7659	109.7498	0.00
29/04/2019	2037 On 02-May-19			Bond Future	9.65	92.3652	9.6532	92.3652	38,965.00
29/04/2019	2037 On 02-May-19	9.80	Call	Bond Future	1191	1	1191	1	0.00
29/04/2019	2037 On 02-May-19	9.79	Call	Bond Future	1124	1	1124	1	0.00
29/04/2019	2037 On 02-May-19	9.81	Call	Bond Future	1259	1	1259	1	0.00
29/04/2019	2037 On 02-May-19	9.79	Put	Bond Future	68	0	68	0	0.00
29/04/2019	2037 On 02-May-19	9.80	Put	Bond Future	58	0	58	0	0.00
29/04/2019	2037 On 02-May-19	9.81	Put	Bond Future	50	0	50	0	0.00
29/04/2019	2037 On 01-August-19			Bond Future	9.72	89.7947	9.7216	89.7947	46,484.00
29/04/2019	2037 On 01-August-19	10.29	Call	Bond Future	4939	5	4939	5	0.00
29/04/2019	2037 On 01-August-19	10.31	Call	Bond Future	5054	5	5054	5	0.00
29/04/2019	2037 On 01-August-19	10.30	Call	Bond Future	4996	5	4996	5	0.00
29/04/2019	2037 On 01-August-19	10.30	Put	Bond Future	715	1	715	1	0.00
29/04/2019	2037 On 01-August-19	10.31	Put	Bond Future	702	1	702	1	0.00
29/04/2019	2037 On 01-August-19	10.29	Put	Bond Future	729	1	729	1	0.00
29/04/2019	2037 On 07-November-19			Bond Future	9.78	91.6373	9.7817	91.6373	0.00
29/04/2019	2037 On 07-November-19	9.95	Call	Bond Future	3793	4	3793	4	0.00

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29/04/2019	2037 On 07-November-19	9.97	Call	Bond Future	3880	4	3880	4	0.00
29/04/2019	2037 On 07-November-19	9.96	Call	Bond Future	3836	4	3836	4	0.00
29/04/2019	2037 On 07-November-19	9.96	Put	Bond Future	2499	3	2499	3	0.00
29/04/2019	2037 On 07-November-19	9.97	Put	Bond Future	2469	3	2469	3	0.00
29/04/2019	2037 On 07-November-19	9.95	Put	Bond Future	2529	3	2529	3	0.00
29/04/2019	2037 On 06-February-20			Bond Future	9.83	89.1752	9.8340	89.1752	0.00
29/04/2019	2037 On 06-February-20	9.68	Call	Bond Future	3521	3	3521	3	0.00
29/04/2019	2037 On 06-February-20	9.67	Call	Bond Future	3485	3	3485	3	0.00
29/04/2019	2037 On 06-February-20	9.66	Call	Bond Future	3449	3	3449	3	0.00
29/04/2019	2037 On 06-February-20	9.67	Put	Bond Future	4727	5	4727	5	0.00
29/04/2019	2037 On 06-February-20	9.66	Put	Bond Future	4768	5	4768	5	0.00
29/04/2019	2037 On 06-February-20	9.68	Put	Bond Future	4686	5	4686	5	0.00
29/04/2019	2038 On 02-May-19			Bond Future	124.18	123.4293	124.1806	123.4293	8,289.00
29/04/2019	2038 On 01-August-19			Bond Future	124.86	124.0958	124.8606	124.0958	11,535.00
29/04/2019	2038 On 07-November-19			Bond Future	127.45	126.6735	127.4538	126.6735	0.00
29/04/2019	2038 On 06-February-20			Bond Future	128.33	127.5336	128.3292	127.5336	0.00
29/04/2019	2040 On 02-May-19			Bond Future	9.74	95.6608	9.7432	95.6608	13,655.00
29/04/2019	2040 On 02-May-19	9.90	Call	Bond Future	1347	1	1347	1	0.00
29/04/2019	2040 On 02-May-19	10.20	Call	Bond Future	3704	4	3704	4	1,150.00
29/04/2019	2040 On 02-May-19	9.89	Call	Bond Future	1273	1	1273	1	0.00
29/04/2019	2040 On 02-May-19	9.60	Call	Bond Future	52	0	52	0	1,150.00
29/04/2019	2040 On 02-May-19	9.88	Call	Bond Future	1201	1	1201	1	0.00
29/04/2019	2040 On 02-May-19	10.15	Call	Bond Future	3310	3	3310	3	0.00
29/04/2019	2040 On 02-May-19	9.65	Call	Bond Future	120	0	120	0	0.00
29/04/2019	2040 On 02-May-19	10.15	Put	Bond Future	0	0	0	0	880.00
29/04/2019	2040 On 02-May-19	9.65	Put	Bond Future	906	1	906	1	880.00
29/04/2019	2040 On 02-May-19	9.89	Put	Bond Future	57	0	57	0	0.00
29/04/2019	2040 On 02-May-19	9.88	Put	Bond Future	67	0	67	0	0.00
29/04/2019	2040 On 02-May-19	10.20	Put	Bond Future	0	0	0	0	0.00
29/04/2019	2040 On 02-May-19	9.90	Put	Bond Future	48	0	48	0	0.00
29/04/2019	2040 On 02-May-19	9.60	Put	Bond Future	1263	1	1263	1	0.00
29/04/2019	2040 On 01-August-19			Bond Future	9.81	92.9001	9.8116	92.9001	28,622.00
29/04/2019	2040 On 01-August-19	10.36	Call	Bond Future	5202	5	5202	5	0.00
29/04/2019	2040 On 01-August-19	10.37	Call	Bond Future	5263	5	5263	5	0.00

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29/04/2019	2040 On 01-August-19	10.38	Call	Bond Future	5324	5	5324	5	0.00
29/04/2019	2040 On 01-August-19	10.38	Put	Bond Future	811	1	811	1	0.00
29/04/2019	2040 On 01-August-19	10.36	Put	Bond Future	841	1	841	1	0.00
29/04/2019	2040 On 01-August-19	10.37	Put	Bond Future	826	1	826	1	0.00
29/04/2019	2040 On 07-November-19			Bond Future	9.87	94.8066	9.8719	94.8066	0.00
29/04/2019	2040 On 07-November-19	10.03	Call	Bond Future	4062	4	4062	4	0.00
29/04/2019	2040 On 07-November-19	10.04	Call	Bond Future	4110	4	4110	4	0.00
29/04/2019	2040 On 07-November-19	10.05	Call	Bond Future	4158	4	4158	4	0.00
29/04/2019	2040 On 07-November-19	10.05	Put	Bond Future	2722	3	2722	3	0.00
29/04/2019	2040 On 07-November-19	10.03	Put	Bond Future	2786	3	2786	3	0.00
29/04/2019	2040 On 07-November-19	10.04	Put	Bond Future	2754	3	2754	3	0.00
29/04/2019	2040 On 06-February-20			Bond Future	9.92	92.1560	9.9247	92.1560	0.00
29/04/2019	2040 On 06-February-20	9.74	Call	Bond Future	3625	4	3625	4	0.00
29/04/2019	2040 On 06-February-20	9.76	Call	Bond Future	3702	4	3702	4	0.00
29/04/2019	2040 On 06-February-20	9.75	Call	Bond Future	3663	4	3663	4	0.00
29/04/2019	2040 On 06-February-20	9.75	Put	Bond Future	5091	5	5091	5	0.00
29/04/2019	2040 On 06-February-20	9.76	Put	Bond Future	5046	5	5046	5	0.00
29/04/2019	2040 On 06-February-20	9.74	Put	Bond Future	5135	5	5135	5	0.00
29/04/2019	2044 On 02-May-19			Bond Future	9.76	92.7651	9.7631	92.7651	9,820.00
29/04/2019	2044 On 02-May-19	9.90	Call	Bond Future	1226	1	1226	1	0.00
29/04/2019	2044 On 02-May-19	9.91	Call	Bond Future	1299	1	1299	1	0.00
29/04/2019	2044 On 02-May-19	9.92	Call	Bond Future	1374	1	1374	1	0.00
29/04/2019	2044 On 02-May-19	9.91	Put	Bond Future	58	0	58	0	0.00
29/04/2019	2044 On 02-May-19	9.92	Put	Bond Future	49	0	49	0	0.00
29/04/2019	2044 On 02-May-19	9.90	Put	Bond Future	68	0	68	0	0.00
29/04/2019	2044 On 01-August-19			Bond Future	9.83	90.0767	9.8285	90.0767	37,671.00
29/04/2019	2044 On 01-August-19	10.39	Call	Bond Future	5382	5	5382	5	0.00
29/04/2019	2044 On 01-August-19	10.53	Call	Bond Future	6261	6	6261	6	0.00
29/04/2019	2044 On 01-August-19	9.86	Call	Bond Future	2472	2	2472	2	100.00
29/04/2019	2044 On 01-August-19	10.40	Call	Bond Future	5444	5	5444	5	0.00
29/04/2019	2044 On 01-August-19	9.36	Call	Bond Future	752	1	752	1	100.00
29/04/2019	2044 On 01-August-19	10.38	Call	Bond Future	5320	5	5320	5	0.00
29/04/2019	2044 On 01-August-19	10.38	Put	Bond Future	861	1	861	1	0.00
29/04/2019	2044 On 01-August-19	9.36	Put	Bond Future	4855	5	4855	5	0.00

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29/04/2019	2044 On 01-August-19	10.53	Put	Bond Future	653	1	653	1	100.00
29/04/2019	2044 On 01-August-19	10.40	Put	Bond Future	830	1	830	1	0.00
29/04/2019	2044 On 01-August-19	9.86	Put	Bond Future	2207	2	2207	2	0.00
29/04/2019	2044 On 01-August-19	10.39	Put	Bond Future	845	1	845	1	0.00
29/04/2019	2044 On 07-November-19			Bond Future	9.89	91.9252	9.8862	91.9252	0.00
29/04/2019	2044 On 07-November-19	10.06	Call	Bond Future	4236	4	4236	4	0.00
29/04/2019	2044 On 07-November-19	10.07	Call	Bond Future	4285	4	4285	4	0.00
29/04/2019	2044 On 07-November-19	10.05	Call	Bond Future	4188	4	4188	4	0.00
29/04/2019	2044 On 07-November-19	10.05	Put	Bond Future	2838	3	2838	3	0.00
29/04/2019	2044 On 07-November-19	10.06	Put	Bond Future	2805	3	2805	3	0.00
29/04/2019	2044 On 07-November-19	10.07	Put	Bond Future	2773	3	2773	3	0.00
29/04/2019	2044 On 06-February-20			Bond Future	9.94	89.3434	9.9365	89.3434	0.00
29/04/2019	2044 On 06-February-20	9.77	Call	Bond Future	3792	4	3792	4	0.00
29/04/2019	2044 On 06-February-20	9.76	Call	Bond Future	3753	4	3753	4	0.00
29/04/2019	2044 On 06-February-20	9.78	Call	Bond Future	3832	4	3832	4	0.00
29/04/2019	2044 On 06-February-20	9.76	Put	Bond Future	5232	5	5232	5	0.00
29/04/2019	2044 On 06-February-20	9.78	Put	Bond Future	5141	5	5141	5	0.00
29/04/2019	2044 On 06-February-20	9.77	Put	Bond Future	5186	5	5186	5	0.00
29/04/2019	2046 On 02-May-19			Bond Future	116.37	116.3556	116.3740	116.3556	10,310.00
29/04/2019	2046 On 01-August-19			Bond Future	118.52	118.5068	118.5250	118.5068	12,658.00
29/04/2019	2046 On 07-November-19			Bond Future	119.27	119.2535	119.2718	119.2535	0.00
29/04/2019	2046 On 06-February-20			Bond Future	121.64	121.6202	121.6386	121.6202	0.00
29/04/2019	2050 On 02-May-19			Bond Future	121.90	121.1262	121.8972	121.1262	7,465.00
29/04/2019	2050 On 01-August-19			Bond Future	122.36	121.5745	122.3591	121.5745	10,887.00
29/04/2019	2050 On 07-November-19			Bond Future	124.90	124.0996	124.9003	124.0996	0.00
29/04/2019	2050 On 06-February-20			Bond Future	125.54	124.7257	125.5421	124.7257	0.00
29/04/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	AL37 On 02-May-19			Index Future	632.54	631.6120	632.5400	631.6120	0.00
29/04/2019	AL37 On 01-August-19			Index Future	644.07	643.1340	644.0710	643.1340	0.00
29/04/2019	AL37 On 07-November-19			Index Future	657.28	656.3260	657.2780	656.3260	0.00
29/04/2019	AL37 On 06-February-20			Index Future	670.17	669.1990	670.1670	669.1990	0.00
29/04/2019	AL7T On 02-May-19			Index Future	734.45	733.1610	734.4540	733.1610	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
29/04/2019	AL7T On 01-August-19			Index Future	747.84	746.5360	747.8430	746.5360	0.00
29/04/2019	AL7T On 07-November-19			Index Future	763.18	761.8490	763.1780	761.8490	0.00
29/04/2019	AL7T On 06-February-20			Index Future	778.14	776.7920	778.1440	776.7920	0.00
29/04/2019	ALBI On 02-May-19			Index Future	663.62	662.4970	663.6180	662.4970	2.00
29/04/2019	ALBI On 01-August-19			Index Future	675.72	674.5830	675.7160	674.5830	975.00
29/04/2019	ALBI On 07-November-19			Index Future	689.57	688.4210	689.5720	688.4210	0.00
29/04/2019	ALBI On 06-February-20			Index Future	703.09	701.9230	703.0940	701.9230	0.00
29/04/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/04/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	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
29/04/2019	C333 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	C442 On	25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	C446 On	31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2019	ES33 On	02-May-19			Bond Future	10.81	77.0405	10.8149	77.0405	0.00
29/04/2019	ES33 On	01-August-19			Bond Future	10.92	78.4456	10.9223	78.4456	350.00
29/04/2019	ES33 On	07-November-19			Bond Future	11.03	76.2596	11.0338	76.2596	0.00
29/04/2019	ES33 On	06-February-20			Bond Future	11.14	77.7559	11.1363	77.7559	0.00
29/04/2019	ES42 On	02-May-19			Bond Future	11.09	78.7335	11.0948	78.7335	0.00
29/04/2019	ES42 On	01-August-19			Bond Future	11.20	80.1695	11.2005	80.1695	4,919.00
29/04/2019	ES42 On	07-November-19			Bond Future	11.31	77.5479	11.3104	77.5479	0.00
29/04/2019	ES42 On	06-February-20			Bond Future	11.41	79.0699	11.4076	79.0699	0.00
29/04/2019	GOVI On	02-May-19			GOVI	657.09	655.9380	657.0920	655.9380	86.00
29/04/2019	GOVI On	02-May-19	647.88	Call	GOVI	92120	8	92120	8	0.00
29/04/2019	GOVI On	02-May-19	647.87	Call	GOVI	92220	8	92220	8	0.00
29/04/2019	GOVI On	02-May-19	647.86	Call	GOVI	92320	8	92320	8	0.00
29/04/2019	GOVI On	02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
29/04/2019	GOVI On	02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
29/04/2019	GOVI On	02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
29/04/2019	GOVI On	01-August-19			GOVI	669.07	667.9040	669.0710	667.9040	436.00
29/04/2019	GOVI On	01-August-19	638.69	Call	GOVI	303810	29	303810	29	0.00
29/04/2019	GOVI On	01-August-19	638.68	Call	GOVI	303910	29	303910	29	0.00
29/04/2019	GOVI On	01-August-19	638.67	Call	GOVI	304010	29	304010	29	0.00
29/04/2019	GOVI On	01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
29/04/2019	GOVI On	01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
29/04/2019	GOVI On	01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
29/04/2019	GOVI On	07-November-19			GOVI	682.79	681.6040	682.7910	681.6040	0.00
29/04/2019	GOVI On	07-November-19	672.90	Call	GOVI	98910	9	98910	9	0.00
29/04/2019	GOVI On	07-November-19	672.91	Call	GOVI	98810	9	98810	9	0.00
29/04/2019	GOVI On	07-November-19	672.92	Call	GOVI	98710	9	98710	9	0.00
29/04/2019	GOVI On	07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
29/04/2019	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
29/04/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
29/04/2019	GOVI On 06-February-20			GOVI	696.18	694.9730	696.1800	694.9730	0.00
29/04/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
29/04/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
29/04/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
29/04/2019	GOVI On 06-February-20	703.13	Put	GOVI	69500	8	69500	8	0.00
29/04/2019	GOVI On 06-February-20	703.15	Put	GOVI	69700	8	69700	8	0.00
29/04/2019	GOVI On 06-February-20	703.14	Put	GOVI	69600	8	69600	8	0.00
29/04/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/04/2019	IGOV On 02-May-19			Index Future	260.64	260.4530	260.6350	260.4530	33.00
29/04/2019	IGOV On 01-August-19			Index Future	265.45	265.2690	265.4520	265.2690	800.00
29/04/2019	IGOV On 07-November-19			Index Future	270.96	270.7780	270.9640	270.7780	219.00
29/04/2019	IGOV On 06-February-20			Index Future	276.34	276.1520	276.3390	276.1520	0.00
29/04/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
29/04/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
29/04/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
29/04/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
29/04/2019	IS02 On 20-December-19			Interest Rate Swap	102.80	102.8000	102.8000	102.8000	0.00
29/04/2019	IS02 On 23-March-20			Interest Rate Swap	98.77	98.7700	98.7700	98.7700	0.00
29/04/2019	IS02 On 22-June-20			Interest Rate Swap	102.31	102.3300	102.3100	102.3300	0.00
29/04/2019	IS02 On 21-September-20			Interest Rate Swap	99.26	99.2900	99.2600	99.2900	0.00
29/04/2019	IS05 On 17-December-20			Interest Rate Swap	96.02	96.0500	96.0200	96.0500	0.00
29/04/2019	IS05 On 16-March-21			Interest Rate Swap	95.15	95.1900	95.1500	95.1900	0.00
29/04/2019	IS05 On 15-June-21			Interest Rate Swap	94.23	94.2900	94.2300	94.2900	0.00
29/04/2019	IS05 On 21-September-21			Interest Rate Swap	94.28	94.3600	94.2800	94.3600	0.00
29/04/2019	IS05 On 21-December-21			Interest Rate Swap	96.38	96.4700	96.3800	96.4700	51.00
29/04/2019	IS05 On 15-March-22			Interest Rate Swap	96.43	96.5300	96.4300	96.5300	0.00
29/04/2019	IS05 On 21-June-22			Interest Rate Swap	97.53	97.6400	97.5300	97.6400	0.00
29/04/2019	IS05 On 20-September-22			Interest Rate Swap	101.38	101.5000	101.3800	101.5000	0.00
29/04/2019	IS05 On 20-December-22			Interest Rate Swap	102.57	102.7000	102.5700	102.7000	0.00
29/04/2019	IS05 On 22-March-23			Interest Rate Swap	95.84	95.9800	95.8400	95.9800	0.00
29/04/2019	IS05 On 20-June-23			Interest Rate Swap	101.85	102.0000	101.8500	102.0000	0.00
29/04/2019	IS05 On 19-September-23			Interest Rate Swap	97.26	97.4300	97.2600	97.4300	0.00
29/04/2019	IS10 On 17-December-25			Interest Rate Swap	93.50	93.7100	93.5000	93.7100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2019	IS10 On 16-March-26			Interest Rate Swap	90.46	90.6600	90.4600	90.6600	0.00
29/04/2019	IS10 On 15-June-26			Interest Rate Swap	89.16	89.3600	89.1600	89.3600	0.00
29/04/2019	IS10 On 21-September-26			Interest Rate Swap	91.30	91.5100	91.3000	91.5100	0.00
29/04/2019	IS10 On 21-December-26			Interest Rate Swap	95.10	95.3200	95.1000	95.3200	0.00
29/04/2019	IS10 On 15-March-27			Interest Rate Swap	93.64	93.8600	93.6400	93.8600	0.00
29/04/2019	IS10 On 21-June-27			Interest Rate Swap	95.71	95.9400	95.7100	95.9400	0.00
29/04/2019	IS10 On 20-September-27			Interest Rate Swap	101.20	101.4400	101.2000	101.4400	0.00
29/04/2019	IS10 On 20-December-27			Interest Rate Swap	101.56	101.8000	101.5600	101.8000	0.00
29/04/2019	IS10 On 22-March-28			Interest Rate Swap	95.01	95.2600	95.0100	95.2600	0.00
29/04/2019	IS10 On 20-June-28			Interest Rate Swap	102.26	102.5200	102.2600	102.5200	0.00
29/04/2019	IS10 On 19-September-28			Interest Rate Swap	95.76	96.0400	95.7600	96.0400	0.00
29/04/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/04/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
29/04/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
29/04/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
29/04/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
29/04/2019	R023 On 02-May-19			Bond Future	7.72	101.3752	7.7216	101.3752	18,749.00
29/04/2019	R023 On 02-May-19	8.46	Call	Bond Future	2368	2	2368	2	0.00
29/04/2019	R023 On 02-May-19	8.45	Call	Bond Future	2337	2	2337	2	0.00
29/04/2019	R023 On 02-May-19	8.44	Call	Bond Future	2305	2	2305	2	0.00
29/04/2019	R023 On 02-May-19	8.45	Put	Bond Future	0	0	0	0	0.00
29/04/2019	R023 On 02-May-19	8.44	Put	Bond Future	0	0	0	0	0.00
29/04/2019	R023 On 02-May-19	8.46	Put	Bond Future	0	0	0	0	0.00
29/04/2019	R023 On 01-August-19			Bond Future	7.74	103.2242	7.7440	103.2242	57,458.00
29/04/2019	R023 On 01-August-19	8.93	Call	Bond Future	3586	3	3586	3	0.00
29/04/2019	R023 On 01-August-19	8.95	Call	Bond Future	3642	4	3642	4	0.00
29/04/2019	R023 On 01-August-19	8.94	Call	Bond Future	3614	3	3614	3	0.00
29/04/2019	R023 On 01-August-19	8.94	Put	Bond Future	26	0	26	0	0.00
29/04/2019	R023 On 01-August-19	8.95	Put	Bond Future	25	0	25	0	0.00
29/04/2019	R023 On 01-August-19	8.93	Put	Bond Future	27	0	27	0	0.00
29/04/2019	R023 On 07-November-19			Bond Future	7.75	101.4078	7.7503	101.4078	0.00
29/04/2019	R023 On 07-November-19	7.98	Call	Bond Future	1317	1	1317	1	0.00
29/04/2019	R023 On 07-November-19	7.99	Call	Bond Future	1336	1	1336	1	0.00
29/04/2019	R023 On 07-November-19	8.00	Call	Bond Future	1355	1	1355	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
29/04/2019	R023 On 07-November-19	8.00	Put	Bond Future	643	1	643	1	0.00
29/04/2019	R023 On 07-November-19	7.99	Put	Bond Future	652	1	652	1	0.00
29/04/2019	R023 On 07-November-19	7.98	Put	Bond Future	661	1	661	1	0.00
29/04/2019	R023 On 06-February-20			Bond Future	7.74	103.3974	7.7382	103.3974	0.00
29/04/2019	R023 On 06-February-20	7.52	Call	Bond Future	760	1	760	1	0.00
29/04/2019	R023 On 06-February-20	7.54	Call	Bond Future	787	1	787	1	0.00
29/04/2019	R023 On 06-February-20	7.53	Call	Bond Future	774	1	774	1	0.00
29/04/2019	R023 On 06-February-20	7.53	Put	Bond Future	1332	1	1332	1	0.00
29/04/2019	R023 On 06-February-20	7.54	Put	Bond Future	1318	1	1318	1	0.00
29/04/2019	R023 On 06-February-20	7.52	Put	Bond Future	1345	1	1345	1	0.00
29/04/2019	R035 On 02-May-19			Bond Future	9.56	95.9412	9.5630	95.9412	48,610.00
29/04/2019	R035 On 02-May-19	9.74	Call	Bond Future	1387	1	1387	1	0.00
29/04/2019	R035 On 02-May-19	9.75	Call	Bond Future	1458	1	1458	1	0.00
29/04/2019	R035 On 02-May-19	9.73	Call	Bond Future	1317	1	1317	1	0.00
29/04/2019	R035 On 02-May-19	9.73	Put	Bond Future	38	0	38	0	0.00
29/04/2019	R035 On 02-May-19	9.75	Put	Bond Future	27	0	27	0	0.00
29/04/2019	R035 On 02-May-19	9.74	Put	Bond Future	32	0	32	0	0.00
29/04/2019	R035 On 01-August-19			Bond Future	9.63	97.6910	9.6274	97.6910	54,560.00
29/04/2019	R035 On 01-August-19	10.24	Call	Bond Future	5206	5	5206	5	0.00
29/04/2019	R035 On 01-August-19	10.23	Call	Bond Future	5148	5	5148	5	0.00
29/04/2019	R035 On 01-August-19	10.22	Call	Bond Future	5090	5	5090	5	0.00
29/04/2019	R035 On 01-August-19	10.23	Put	Bond Future	711	1	711	1	0.00
29/04/2019	R035 On 01-August-19	10.22	Put	Bond Future	725	1	725	1	0.00
29/04/2019	R035 On 01-August-19	10.24	Put	Bond Future	698	1	698	1	0.00
29/04/2019	R035 On 07-November-19			Bond Future	9.69	95.1902	9.6920	95.1902	0.00
29/04/2019	R035 On 07-November-19	9.87	Call	Bond Future	3754	4	3754	4	0.00
29/04/2019	R035 On 07-November-19	9.88	Call	Bond Future	3798	4	3798	4	0.00
29/04/2019	R035 On 07-November-19	9.89	Call	Bond Future	3842	4	3842	4	0.00
29/04/2019	R035 On 07-November-19	9.87	Put	Bond Future	2429	3	2429	3	0.00
29/04/2019	R035 On 07-November-19	9.89	Put	Bond Future	2370	2	2370	2	0.00
29/04/2019	R035 On 07-November-19	9.88	Put	Bond Future	2400	2	2400	2	0.00
29/04/2019	R035 On 06-February-20			Bond Future	9.75	97.0578	9.7491	97.0578	0.00
29/04/2019	R035 On 06-February-20	9.61	Call	Bond Future	3482	3	3482	3	0.00
29/04/2019	R035 On 06-February-20	9.60	Call	Bond Future	3446	3	3446	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
29/04/2019	R035 On 06-February-20	9.59	Call	Bond Future	3410	3	3410	3	0.00
29/04/2019	R035 On 06-February-20	9.59	Put	Bond Future	4601	5	4601	5	0.00
29/04/2019	R035 On 06-February-20	9.61	Put	Bond Future	4522	5	4522	5	0.00
29/04/2019	R035 On 06-February-20	9.60	Put	Bond Future	4562	5	4562	5	0.00
29/04/2019	R186 On 02-May-19			Bond Future	8.53	114.6111	8.5278	114.6111	33,041.00
29/04/2019	R186 On 02-May-19	9.03	Call	Bond Future	2916	3	2916	3	0.00
29/04/2019	R186 On 02-May-19	8.65	Call	Bond Future	759	1	759	1	3,250.00
29/04/2019	R186 On 02-May-19	9.02	Call	Bond Future	2858	3	2858	3	0.00
29/04/2019	R186 On 02-May-19	9.75	Call	Bond Future	6924	7	6924	7	0.00
29/04/2019	R186 On 02-May-19	10.07	Call	Bond Future	8644	8	8644	8	0.00
29/04/2019	R186 On 02-May-19	8.70	Call	Bond Future	1026	1	1026	1	200.00
29/04/2019	R186 On 02-May-19	9.20	Call	Bond Future	3880	4	3880	4	90.00
29/04/2019	R186 On 02-May-19	9.00	Call	Bond Future	2744	3	2744	3	7,000.00
29/04/2019	R186 On 02-May-19	10.02	Call	Bond Future	8377	8	8377	8	0.00
29/04/2019	R186 On 02-May-19	8.62	Call	Bond Future	610	1	610	1	90.00
29/04/2019	R186 On 02-May-19	8.50	Call	Bond Future	174	0	174	0	7,000.00
29/04/2019	R186 On 02-May-19	8.80	Call	Bond Future	1594	1	1594	1	7,500.00
29/04/2019	R186 On 02-May-19	9.05	Call	Bond Future	3030	3	3030	3	0.00
29/04/2019	R186 On 02-May-19	9.01	Call	Bond Future	2801	3	2801	3	0.00
29/04/2019	R186 On 02-May-19	9.30	Call	Bond Future	4442	4	4442	4	200.00
29/04/2019	R186 On 02-May-19	9.96	Call	Bond Future	8057	8	8057	8	0.00
29/04/2019	R186 On 02-May-19	9.25	Call	Bond Future	4162	4	4162	4	3,250.00
29/04/2019	R186 On 02-May-19	8.90	Call	Bond Future	2170	2	2170	2	0.00
29/04/2019	R186 On 02-May-19	9.20	Put	Bond Future	0	0	0	0	0.00
29/04/2019	R186 On 02-May-19	9.75	Put	Bond Future	0	0	0	0	7,000.00
29/04/2019	R186 On 02-May-19	10.02	Put	Bond Future	0	0	0	0	3,250.00
29/04/2019	R186 On 02-May-19	10.07	Put	Bond Future	0	0	0	0	200.00
29/04/2019	R186 On 02-May-19	9.02	Put	Bond Future	0	0	0	0	0.00
29/04/2019	R186 On 02-May-19	9.05	Put	Bond Future	0	0	0	0	3,250.00
29/04/2019	R186 On 02-May-19	8.90	Put	Bond Future	0	0	0	0	4,000.00
29/04/2019	R186 On 02-May-19	9.00	Put	Bond Future	0	0	0	0	7,500.00
29/04/2019	R186 On 02-May-19	8.50	Put	Bond Future	339	1	339	1	0.00
29/04/2019	R186 On 02-May-19	8.80	Put	Bond Future	1	0	1	0	0.00
29/04/2019	R186 On 02-May-19	8.62	Put	Bond Future	68	0	68	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
29/04/2019	R186 On 02-May-19	9.30	Put	Bond Future	0	0	0	0	0.00
29/04/2019	R186 On 02-May-19	8.70	Put	Bond Future	15	0	15	0	0.00
29/04/2019	R186 On 02-May-19	9.96	Put	Bond Future	0	0	0	0	90.00
29/04/2019	R186 On 02-May-19	9.25	Put	Bond Future	0	0	0	0	0.00
29/04/2019	R186 On 02-May-19	8.65	Put	Bond Future	40	0	40	0	4,100.00
29/04/2019	R186 On 02-May-19	9.01	Put	Bond Future	0	0	0	0	0.00
29/04/2019	R186 On 02-May-19	9.03	Put	Bond Future	0	0	0	0	0.00
29/04/2019	R186 On 01-August-19			Bond Future	8.58	111.4032	8.5826	111.4032	108,962.00
29/04/2019	R186 On 01-August-19	9.05	Call	Bond Future	3203	3	3203	3	6,000.00
29/04/2019	R186 On 01-August-19	8.30	Call	Bond Future	754	1	754	1	6,000.00
29/04/2019	R186 On 01-August-19	9.52	Call	Bond Future	5412	5	5412	5	0.00
29/04/2019	R186 On 01-August-19	8.38	Call	Bond Future	923	1	923	1	0.00
29/04/2019	R186 On 01-August-19	9.54	Call	Bond Future	5508	5	5508	5	0.00
29/04/2019	R186 On 01-August-19	8.70	Call	Bond Future	1828	2	1828	2	0.00
29/04/2019	R186 On 01-August-19	9.22	Call	Bond Future	3971	4	3971	4	0.00
29/04/2019	R186 On 01-August-19	9.53	Call	Bond Future	5460	5	5460	5	0.00
29/04/2019	R186 On 01-August-19	10.08	Call	Bond Future	8206	8	8206	8	0.00
29/04/2019	R186 On 01-August-19	8.38	Put	Bond Future	2093	2	2093	2	0.00
29/04/2019	R186 On 01-August-19	8.70	Put	Bond Future	1157	1	1157	1	6,200.00
29/04/2019	R186 On 01-August-19	9.54	Put	Bond Future	189	0	189	0	0.00
29/04/2019	R186 On 01-August-19	9.53	Put	Bond Future	194	0	194	0	0.00
29/04/2019	R186 On 01-August-19	9.22	Put	Bond Future	392	0	392	0	0.00
29/04/2019	R186 On 01-August-19	10.08	Put	Bond Future	33	0	33	0	6,000.00
29/04/2019	R186 On 01-August-19	9.52	Put	Bond Future	200	0	200	0	0.00
29/04/2019	R186 On 01-August-19	9.05	Put	Bond Future	564	1	564	1	0.00
29/04/2019	R186 On 01-August-19	8.30	Put	Bond Future	2390	3	2390	3	0.00
29/04/2019	R186 On 07-November-19			Bond Future	8.63	113.6887	8.6276	113.6887	0.00
29/04/2019	R186 On 07-November-19	8.73	Call	Bond Future	2346	2	2346	2	0.00
29/04/2019	R186 On 07-November-19	8.94	Call	Bond Future	3064	3	3064	3	0.00
29/04/2019	R186 On 07-November-19	8.23	Call	Bond Future	1029	1	1029	1	5,000.00
29/04/2019	R186 On 07-November-19	8.96	Call	Bond Future	3137	3	3137	3	0.00
29/04/2019	R186 On 07-November-19	8.95	Call	Bond Future	3101	3	3101	3	0.00
29/04/2019	R186 On 07-November-19	8.96	Put	Bond Future	1310	1	1310	1	0.00
29/04/2019	R186 On 07-November-19	8.23	Put	Bond Future	3268	3	3268	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
29/04/2019	R186 On 07-November-19	8.95	Put	Bond Future	1328	1	1328	1	0.00
29/04/2019	R186 On 07-November-19	8.73	Put	Bond Future	1779	2	1779	2	5,000.00
29/04/2019	R186 On 07-November-19	8.94	Put	Bond Future	1346	1	1346	1	0.00
29/04/2019	R186 On 06-February-20			Bond Future	8.66	110.6109	8.6606	110.6109	0.00
29/04/2019	R186 On 06-February-20	8.55	Call	Bond Future	2186	2	2186	2	0.00
29/04/2019	R186 On 06-February-20	8.57	Call	Bond Future	2244	2	2244	2	0.00
29/04/2019	R186 On 06-February-20	8.56	Call	Bond Future	2215	2	2215	2	0.00
29/04/2019	R186 On 06-February-20	8.56	Put	Bond Future	2760	3	2760	3	0.00
29/04/2019	R186 On 06-February-20	8.57	Put	Bond Future	2734	3	2734	3	0.00
29/04/2019	R186 On 06-February-20	8.55	Put	Bond Future	2785	3	2785	3	0.00
29/04/2019	R197 On 02-May-19			Bond Future	304.02	303.9725	304.0159	303.9725	2,462.00
29/04/2019	R197 On 01-August-19			Bond Future	302.19	302.1432	302.1862	302.1432	2,507.00
29/04/2019	R197 On 07-November-19			Bond Future	308.46	308.4190	308.4622	308.4190	0.00
29/04/2019	R197 On 06-February-20			Bond Future	306.94	306.8929	306.9365	306.8929	0.00
29/04/2019	R202 On 02-May-19			Bond Future	239.08	239.0448	239.0814	239.0448	7,085.00
29/04/2019	R202 On 01-August-19			Bond Future	239.54	239.5076	239.5440	239.5076	9,346.00
29/04/2019	R202 On 07-November-19			Bond Future	244.52	244.4822	244.5188	244.4822	0.00
29/04/2019	R202 On 06-February-20			Bond Future	245.31	245.2721	245.3092	245.2721	0.00
29/04/2019	R207 On 02-May-19			Bond Future	6.32	102.8491	6.3225	102.8491	2,550.00
29/04/2019	R207 On 02-May-19	7.61	Call	Bond Future	858	1	858	1	0.00
29/04/2019	R207 On 02-May-19	7.63	Call	Bond Future	871	1	871	1	0.00
29/04/2019	R207 On 02-May-19	7.62	Call	Bond Future	864	1	864	1	0.00
29/04/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
29/04/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
29/04/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
29/04/2019	R207 On 01-August-19			Bond Future	5.67	101.0840	5.6695	101.0840	4,483.00
29/04/2019	R207 On 01-August-19	7.33	Call	Bond Future	721	1	721	1	0.00
29/04/2019	R207 On 01-August-19	7.34	Call	Bond Future	726	1	726	1	0.00
29/04/2019	R207 On 01-August-19	7.35	Call	Bond Future	730	1	730	1	0.00
29/04/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
29/04/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
29/04/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
29/04/2019	R207 On 07-November-19			Bond Future	2.60	103.1579	2.5979	103.1579	0.00
29/04/2019	R207 On 07-November-19	2.07	Call	Bond Future	4	0	4	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2019	R207 On 07-November-19	2.08	Call	Bond Future	4	0	4	0	0.00
29/04/2019	R207 On 07-November-19	2.06	Call	Bond Future	3	0	3	0	0.00
29/04/2019	R207 On 07-November-19	2.06	Put	Bond Future	100	0	100	0	0.00
29/04/2019	R207 On 07-November-19	2.07	Put	Bond Future	99	0	99	0	0.00
29/04/2019	R207 On 07-November-19	2.08	Put	Bond Future	97	0	97	0	0.00
29/04/2019	R208 On 02-May-19			Bond Future	6.80	100.5465	6.8027	100.5465	5,142.00
29/04/2019	R208 On 02-May-19	8.02	Call	Bond Future	2106	2	2106	2	0.00
29/04/2019	R208 On 02-May-19	8.04	Call	Bond Future	2140	2	2140	2	0.00
29/04/2019	R208 On 02-May-19	8.03	Call	Bond Future	2123	2	2123	2	0.00
29/04/2019	R208 On 02-May-19	8.02	Put	Bond Future	0	0	0	0	0.00
29/04/2019	R208 On 02-May-19	8.04	Put	Bond Future	0	0	0	0	0.00
29/04/2019	R208 On 02-May-19	8.03	Put	Bond Future	0	0	0	0	0.00
29/04/2019	R208 On 01-August-19			Bond Future	6.71	102.3803	6.7071	102.3803	10,859.00
29/04/2019	R208 On 01-August-19	8.17	Call	Bond Future	2220	2	2220	2	0.00
29/04/2019	R208 On 01-August-19	8.16	Call	Bond Future	2205	2	2205	2	0.00
29/04/2019	R208 On 01-August-19	8.15	Call	Bond Future	2191	2	2191	2	0.00
29/04/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
29/04/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
29/04/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
29/04/2019	R208 On 07-November-19			Bond Future	6.50	101.0751	6.4990	101.0751	0.00
29/04/2019	R208 On 07-November-19	6.84	Call	Bond Future	580	1	580	1	0.00
29/04/2019	R208 On 07-November-19	6.83	Call	Bond Future	570	1	570	1	0.00
29/04/2019	R208 On 07-November-19	6.82	Call	Bond Future	559	1	559	1	0.00
29/04/2019	R208 On 07-November-19	6.83	Put	Bond Future	138	0	138	0	0.00
29/04/2019	R208 On 07-November-19	6.82	Put	Bond Future	141	0	141	0	0.00
29/04/2019	R208 On 07-November-19	6.84	Put	Bond Future	136	0	136	0	0.00
29/04/2019	R208 On 06-February-20			Bond Future	6.16	103.0582	6.1639	103.0582	0.00
29/04/2019	R208 On 06-February-20	6.12	Call	Bond Future	277	0	277	0	0.00
29/04/2019	R208 On 06-February-20	6.13	Call	Bond Future	283	0	283	0	0.00
29/04/2019	R208 On 06-February-20	6.14	Call	Bond Future	289	0	289	0	0.00
29/04/2019	R208 On 06-February-20	6.14	Put	Bond Future	314	0	314	0	0.00
29/04/2019	R208 On 06-February-20	6.12	Put	Bond Future	325	0	325	0	0.00
29/04/2019	R208 On 06-February-20	6.13	Put	Bond Future	320	0	320	0	0.00
29/04/2019	R209 On 02-May-19			Bond Future	9.51	73.3169	9.5127	73.3169	25,464.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2019	R209 On 02-May-19	9.69	Call	Bond Future	1187	1	1187	1	0.00
29/04/2019	R209 On 02-May-19	10.50	Call	Bond Future	6131	6	6131	6	0.00
29/04/2019	R209 On 02-May-19	10.71	Call	Bond Future	7336	7	7336	7	0.00
29/04/2019	R209 On 02-May-19	9.70	Call	Bond Future	1247	1	1247	1	0.00
29/04/2019	R209 On 02-May-19	9.95	Call	Bond Future	2814	3	2814	3	760.00
29/04/2019	R209 On 02-May-19	9.68	Call	Bond Future	1128	1	1128	1	0.00
29/04/2019	R209 On 02-May-19	9.35	Call	Bond Future	29	0	29	0	760.00
29/04/2019	R209 On 02-May-19	9.68	Put	Bond Future	32	0	32	0	0.00
29/04/2019	R209 On 02-May-19	9.35	Put	Bond Future	1118	1	1118	1	0.00
29/04/2019	R209 On 02-May-19	10.50	Put	Bond Future	0	0	0	0	11,560.00
29/04/2019	R209 On 02-May-19	10.71	Put	Bond Future	0	0	0	0	760.00
29/04/2019	R209 On 02-May-19	9.95	Put	Bond Future	0	0	0	0	0.00
29/04/2019	R209 On 02-May-19	9.69	Put	Bond Future	27	0	27	0	0.00
29/04/2019	R209 On 02-May-19	9.70	Put	Bond Future	22	0	22	0	0.00
29/04/2019	R209 On 01-August-19			Bond Future	9.57	74.6541	9.5702	74.6541	87,981.00
29/04/2019	R209 On 01-August-19	10.15	Call	Bond Future	4296	4	4296	4	0.00
29/04/2019	R209 On 01-August-19	9.30	Call	Bond Future	1026	1	1026	1	7,560.00
29/04/2019	R209 On 01-August-19	10.17	Call	Bond Future	4394	4	4394	4	0.00
29/04/2019	R209 On 01-August-19	10.46	Call	Bond Future	5861	6	5861	6	0.00
29/04/2019	R209 On 01-August-19	9.80	Call	Bond Future	2693	3	2693	3	7,560.00
29/04/2019	R209 On 01-August-19	10.16	Call	Bond Future	4345	4	4345	4	0.00
29/04/2019	R209 On 01-August-19	10.46	Put	Bond Future	359	0	359	0	7,560.00
29/04/2019	R209 On 01-August-19	9.30	Put	Bond Future	2827	3	2827	3	0.00
29/04/2019	R209 On 01-August-19	9.80	Put	Bond Future	1210	1	1210	1	0.00
29/04/2019	R209 On 01-August-19	10.16	Put	Bond Future	627	1	627	1	0.00
29/04/2019	R209 On 01-August-19	10.15	Put	Bond Future	639	1	639	1	0.00
29/04/2019	R209 On 01-August-19	10.17	Put	Bond Future	616	1	616	1	0.00
29/04/2019	R209 On 07-November-19			Bond Future	9.62	73.0326	9.6248	73.0326	0.00
29/04/2019	R209 On 07-November-19	9.80	Call	Bond Future	3303	3	3303	3	0.00
29/04/2019	R209 On 07-November-19	9.82	Call	Bond Future	3381	3	3381	3	0.00
29/04/2019	R209 On 07-November-19	9.81	Call	Bond Future	3342	3	3342	3	0.00
29/04/2019	R209 On 07-November-19	9.81	Put	Bond Future	2157	2	2157	2	0.00
29/04/2019	R209 On 07-November-19	9.82	Put	Bond Future	2132	2	2132	2	0.00
29/04/2019	R209 On 07-November-19	9.80	Put	Bond Future	2181	2	2181	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
29/04/2019	R209 On 06-February-20			Bond Future	9.67	74.4655	9.6706	74.4655	0.00
29/04/2019	R209 On 06-February-20	9.51	Call	Bond Future	2942	3	2942	3	0.00
29/04/2019	R209 On 06-February-20	9.52	Call	Bond Future	2972	3	2972	3	0.00
29/04/2019	R209 On 06-February-20	9.50	Call	Bond Future	2911	3	2911	3	0.00
29/04/2019	R209 On 06-February-20	9.50	Put	Bond Future	4017	4	4017	4	0.00
29/04/2019	R209 On 06-February-20	9.51	Put	Bond Future	3982	4	3982	4	0.00
29/04/2019	R209 On 06-February-20	9.52	Put	Bond Future	3948	4	3948	4	0.00
29/04/2019	R210 On 02-May-19			Bond Future	188.69	188.6611	188.6895	188.6611	1,611.00
29/04/2019	R210 On 01-August-19			Bond Future	192.18	192.1490	192.1772	192.1490	3,142.00
29/04/2019	R210 On 07-November-19			Bond Future	193.57	193.5406	193.5688	193.5406	0.00
29/04/2019	R210 On 06-February-20			Bond Future	197.41	197.3812	197.4099	197.3812	0.00
29/04/2019	R212 On 02-May-19			Bond Future	158.20	158.1820	158.2040	158.1820	3,722.00
29/04/2019	R212 On 01-August-19			Bond Future	158.94	158.9186	158.9405	158.9186	6,690.00
29/04/2019	R212 On 07-November-19			Bond Future	162.24	162.2196	162.2415	162.2196	0.00
29/04/2019	R212 On 06-February-20			Bond Future	163.22	163.1992	163.2213	163.1992	0.00
29/04/2019	R213 On 02-May-19			Bond Future	9.22	85.3484	9.2228	85.3484	14,434.00
29/04/2019	R213 On 02-May-19	9.50	Call	Bond Future	1734	2	1734	2	0.00
29/04/2019	R213 On 02-May-19	9.49	Call	Bond Future	1673	2	1673	2	0.00
29/04/2019	R213 On 02-May-19	9.48	Call	Bond Future	1612	2	1612	2	0.00
29/04/2019	R213 On 02-May-19	9.49	Put	Bond Future	3	0	3	0	0.00
29/04/2019	R213 On 02-May-19	9.48	Put	Bond Future	4	0	4	0	0.00
29/04/2019	R213 On 02-May-19	9.50	Put	Bond Future	3	0	3	0	0.00
29/04/2019	R213 On 01-August-19			Bond Future	9.28	86.9050	9.2818	86.9050	17,140.00
29/04/2019	R213 On 01-August-19	9.98	Call	Bond Future	4649	5	4649	5	0.00
29/04/2019	R213 On 01-August-19	9.99	Call	Bond Future	4699	5	4699	5	0.00
29/04/2019	R213 On 01-August-19	10.00	Call	Bond Future	4748	5	4748	5	0.00
29/04/2019	R213 On 01-August-19	10.00	Put	Bond Future	427	0	427	0	0.00
29/04/2019	R213 On 01-August-19	9.98	Put	Bond Future	444	0	444	0	0.00
29/04/2019	R213 On 01-August-19	9.99	Put	Bond Future	435	0	435	0	0.00
29/04/2019	R213 On 07-November-19			Bond Future	9.34	85.1346	9.3401	85.1346	0.00
29/04/2019	R213 On 07-November-19	9.58	Call	Bond Future	3309	3	3309	3	0.00
29/04/2019	R213 On 07-November-19	9.59	Call	Bond Future	3347	3	3347	3	0.00
29/04/2019	R213 On 07-November-19	9.60	Call	Bond Future	3385	3	3385	3	0.00
29/04/2019	R213 On 07-November-19	9.60	Put	Bond Future	1812	2	1812	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
29/04/2019	R213 On 07-November-19	9.58	Put	Bond Future	1855	2	1855	2	0.00
29/04/2019	R213 On 07-November-19	9.59	Put	Bond Future	1833	2	1833	2	0.00
29/04/2019	R213 On 06-February-20			Bond Future	9.39	86.8049	9.3908	86.8049	0.00
29/04/2019	R213 On 06-February-20	9.28	Call	Bond Future	2754	3	2754	3	0.00
29/04/2019	R213 On 06-February-20	9.27	Call	Bond Future	2724	3	2724	3	0.00
29/04/2019	R213 On 06-February-20	9.26	Call	Bond Future	2693	3	2693	3	0.00
29/04/2019	R213 On 06-February-20	9.27	Put	Bond Future	3456	4	3456	4	0.00
29/04/2019	R213 On 06-February-20	9.26	Put	Bond Future	3487	4	3487	4	0.00
29/04/2019	R213 On 06-February-20	9.28	Put	Bond Future	3426	4	3426	4	0.00
29/04/2019	R214 On 02-May-19			Bond Future	9.72	72.1068	9.7227	72.1068	6,069.00
29/04/2019	R214 On 02-May-19	9.87	Call	Bond Future	1052	1	1052	1	0.00
29/04/2019	R214 On 02-May-19	9.85	Call	Bond Future	935	1	935	1	0.00
29/04/2019	R214 On 02-May-19	9.86	Call	Bond Future	993	1	993	1	0.00
29/04/2019	R214 On 02-May-19	9.86	Put	Bond Future	59	0	59	0	0.00
29/04/2019	R214 On 02-May-19	9.87	Put	Bond Future	50	0	50	0	0.00
29/04/2019	R214 On 02-May-19	9.85	Put	Bond Future	68	0	68	0	0.00
29/04/2019	R214 On 01-August-19			Bond Future	9.78	73.4220	9.7810	73.4220	10,582.00
29/04/2019	R214 On 01-August-19	10.33	Call	Bond Future	4310	4	4310	4	0.00
29/04/2019	R214 On 01-August-19	10.34	Call	Bond Future	4360	4	4360	4	0.00
29/04/2019	R214 On 01-August-19	10.32	Call	Bond Future	4261	4	4261	4	0.00
29/04/2019	R214 On 01-August-19	10.32	Put	Bond Future	738	1	738	1	0.00
29/04/2019	R214 On 01-August-19	10.33	Put	Bond Future	724	1	724	1	0.00
29/04/2019	R214 On 01-August-19	10.34	Put	Bond Future	712	1	712	1	0.00
29/04/2019	R214 On 07-November-19			Bond Future	9.84	71.6288	9.8395	71.6288	0.00
29/04/2019	R214 On 07-November-19	10.01	Call	Bond Future	3450	3	3450	3	0.00
29/04/2019	R214 On 07-November-19	10.00	Call	Bond Future	3411	3	3411	3	0.00
29/04/2019	R214 On 07-November-19	10.02	Call	Bond Future	3490	3	3490	3	0.00
29/04/2019	R214 On 07-November-19	10.00	Put	Bond Future	2342	2	2342	2	0.00
29/04/2019	R214 On 07-November-19	10.01	Put	Bond Future	2315	2	2315	2	0.00
29/04/2019	R214 On 07-November-19	10.02	Put	Bond Future	2289	2	2289	2	0.00
29/04/2019	R214 On 06-February-20			Bond Future	9.89	73.0342	9.8911	73.0342	0.00
29/04/2019	R214 On 06-February-20	9.71	Call	Bond Future	3132	3	3132	3	0.00
29/04/2019	R214 On 06-February-20	9.73	Call	Bond Future	3196	3	3196	3	0.00
29/04/2019	R214 On 06-February-20	9.72	Call	Bond Future	3164	3	3164	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
29/04/2019	R214 On 06-February-20	9.72	Put	Bond Future	4321	4	4321	4	0.00
29/04/2019	R214 On 06-February-20	9.73	Put	Bond Future	4284	4	4284	4	0.00
29/04/2019	R214 On 06-February-20	9.71	Put	Bond Future	4357	4	4357	4	0.00
29/04/2019	R248 On 02-May-19			Bond Future	9.71	92.1867	9.7077	92.1867	30,283.00
29/04/2019	R248 On 02-May-19	9.90	Call	Bond Future	1702	2	1702	2	0.00
29/04/2019	R248 On 02-May-19	9.91	Call	Bond Future	1783	2	1783	2	0.00
29/04/2019	R248 On 02-May-19	9.89	Call	Bond Future	1621	2	1621	2	0.00
29/04/2019	R248 On 02-May-19	9.91	Put	Bond Future	22	0	22	0	0.00
29/04/2019	R248 On 02-May-19	9.89	Put	Bond Future	31	0	31	0	0.00
29/04/2019	R248 On 02-May-19	9.90	Put	Bond Future	26	0	26	0	0.00
29/04/2019	R248 On 01-August-19			Bond Future	9.77	93.8680	9.7652	93.8680	102,933.00
29/04/2019	R248 On 01-August-19	10.36	Call	Bond Future	5753	6	5753	6	0.00
29/04/2019	R248 On 01-August-19	10.35	Call	Bond Future	5689	6	5689	6	0.00
29/04/2019	R248 On 01-August-19	10.34	Call	Bond Future	5625	6	5625	6	0.00
29/04/2019	R248 On 01-August-19	10.35	Put	Bond Future	809	1	809	1	0.00
29/04/2019	R248 On 01-August-19	10.34	Put	Bond Future	824	1	824	1	0.00
29/04/2019	R248 On 01-August-19	10.36	Put	Bond Future	794	1	794	1	0.00
29/04/2019	R248 On 07-November-19			Bond Future	9.82	91.3522	9.8228	91.3522	0.00
29/04/2019	R248 On 07-November-19	10.03	Call	Bond Future	4511	4	4511	4	0.00
29/04/2019	R248 On 07-November-19	10.02	Call	Bond Future	4460	4	4460	4	0.00
29/04/2019	R248 On 07-November-19	10.01	Call	Bond Future	4409	4	4409	4	0.00
29/04/2019	R248 On 07-November-19	10.02	Put	Bond Future	2779	3	2779	3	0.00
29/04/2019	R248 On 07-November-19	10.01	Put	Bond Future	2812	3	2812	3	0.00
29/04/2019	R248 On 07-November-19	10.03	Put	Bond Future	2747	3	2747	3	0.00
29/04/2019	R248 On 06-February-20			Bond Future	9.87	93.1446	9.8736	93.1446	0.00
29/04/2019	R248 On 06-February-20	9.71	Call	Bond Future	3984	4	3984	4	0.00
29/04/2019	R248 On 06-February-20	9.72	Call	Bond Future	4026	4	4026	4	0.00
29/04/2019	R248 On 06-February-20	9.70	Call	Bond Future	3944	4	3944	4	0.00
29/04/2019	R248 On 06-February-20	9.72	Put	Bond Future	5360	5	5360	5	0.00
29/04/2019	R248 On 06-February-20	9.70	Put	Bond Future	5454	6	5454	6	0.00
29/04/2019	R248 On 06-February-20	9.71	Put	Bond Future	5407	6	5407	6	0.00