



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	2025 On 01-August-19			Bond Future	136.68	136.5754	136.6829	136.5754	597.00
24/07/2019	2025 On 07-November-19			Bond Future	139.34	139.2304	139.3401	139.2304	1,451.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2019	2025 On 06-February-20			Bond Future	140.42	140.3039	140.4158	140.3039	0.00
24/07/2019	2025 On 07-May-20			Bond Future	143.08	142.9613	143.0751	142.9613	0.00
24/07/2019	2029 On 01-August-19			Bond Future	103.28	103.0770	103.2845	103.0770	454.00
24/07/2019	2029 On 07-November-19			Bond Future	104.20	103.9867	104.1984	103.9867	4,056.00
24/07/2019	2029 On 06-February-20			Bond Future	106.11	105.8893	106.1050	105.8893	0.00
24/07/2019	2029 On 07-May-20			Bond Future	107.00	106.7822	107.0017	106.7822	0.00
24/07/2019	2030 On 01-August-19			Bond Future	8.75	95.2019	8.7548	95.2019	8,007.00
24/07/2019	2030 On 01-August-19	8.35	Call	Bond Future	3	0	3	0	2,025.00
24/07/2019	2030 On 01-August-19	9.22	Call	Bond Future	2983	3	2983	3	5,400.00
24/07/2019	2030 On 01-August-19	9.69	Call	Bond Future	5863	6	5863	6	0.00
24/07/2019	2030 On 01-August-19	9.68	Call	Bond Future	5803	6	5803	6	0.00
24/07/2019	2030 On 01-August-19	9.91	Call	Bond Future	7172	7	7172	7	0.00
24/07/2019	2030 On 01-August-19	9.92	Call	Bond Future	7231	7	7231	7	0.00
24/07/2019	2030 On 01-August-19	8.67	Call	Bond Future	242	0	242	0	5,400.00
24/07/2019	2030 On 01-August-19	9.15	Call	Bond Future	2548	3	2548	3	2,025.00
24/07/2019	2030 On 01-August-19	9.27	Call	Bond Future	3293	3	3293	3	0.00
24/07/2019	2030 On 01-August-19	9.08	Call	Bond Future	2118	2	2118	2	0.00
24/07/2019	2030 On 01-August-19	8.77	Call	Bond Future	525	1	525	1	0.00
24/07/2019	2030 On 01-August-19	9.24	Call	Bond Future	3107	3	3107	3	0.00
24/07/2019	2030 On 01-August-19	9.90	Call	Bond Future	7113	7	7113	7	0.00
24/07/2019	2030 On 01-August-19	8.77	Put	Bond Future	426	0	426	0	0.00
24/07/2019	2030 On 01-August-19	9.92	Put	Bond Future	0	0	0	0	0.00
24/07/2019	2030 On 01-August-19	9.24	Put	Bond Future	3	0	3	0	0.00
24/07/2019	2030 On 01-August-19	9.27	Put	Bond Future	2	0	2	0	0.00
24/07/2019	2030 On 01-August-19	9.08	Put	Bond Future	23	0	23	0	6,570.00
24/07/2019	2030 On 01-August-19	9.68	Put	Bond Future	0	0	0	0	4,771.00
24/07/2019	2030 On 01-August-19	9.90	Put	Bond Future	0	0	0	0	0.00
24/07/2019	2030 On 01-August-19	9.91	Put	Bond Future	0	0	0	0	0.00
24/07/2019	2030 On 01-August-19	8.67	Put	Bond Future	799	1	799	1	0.00
24/07/2019	2030 On 01-August-19	9.15	Put	Bond Future	10	0	10	0	0.00
24/07/2019	2030 On 01-August-19	9.69	Put	Bond Future	0	0	0	0	5,400.00
24/07/2019	2030 On 01-August-19	9.22	Put	Bond Future	4	0	4	0	0.00
24/07/2019	2030 On 01-August-19	8.35	Put	Bond Future	2700	3	2700	3	0.00
24/07/2019	2030 On 07-November-19			Bond Future	8.81	97.0271	8.8126	97.0271	65,318.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2019	2030 On 07-November-19	9.10	Call	Bond Future	2868	3	2868	3	5,500.00
24/07/2019	2030 On 07-November-19	9.48	Call	Bond Future	4670	5	4670	5	0.00
24/07/2019	2030 On 07-November-19	8.60	Call	Bond Future	1127	1	1127	1	5,500.00
24/07/2019	2030 On 07-November-19	9.49	Call	Bond Future	4721	5	4721	5	0.00
24/07/2019	2030 On 07-November-19	9.76	Call	Bond Future	6125	6	6125	6	0.00
24/07/2019	2030 On 07-November-19	9.47	Call	Bond Future	4619	5	4619	5	0.00
24/07/2019	2030 On 07-November-19	9.12	Call	Bond Future	2955	3	2955	3	0.00
24/07/2019	2030 On 07-November-19	9.70	Call	Bond Future	5809	6	5809	6	0.00
24/07/2019	2030 On 07-November-19	8.95	Call	Bond Future	2254	2	2254	2	0.00
24/07/2019	2030 On 07-November-19	8.57	Call	Bond Future	1051	1	1051	1	0.00
24/07/2019	2030 On 07-November-19	8.95	Put	Bond Future	1378	1	1378	1	5,000.00
24/07/2019	2030 On 07-November-19	9.70	Put	Bond Future	340	0	340	0	0.00
24/07/2019	2030 On 07-November-19	9.47	Put	Bond Future	527	0	527	0	0.00
24/07/2019	2030 On 07-November-19	9.12	Put	Bond Future	1011	1	1011	1	0.00
24/07/2019	2030 On 07-November-19	8.57	Put	Bond Future	2623	3	2623	3	0.00
24/07/2019	2030 On 07-November-19	9.48	Put	Bond Future	517	0	517	0	0.00
24/07/2019	2030 On 07-November-19	8.60	Put	Bond Future	2503	2	2503	2	0.00
24/07/2019	2030 On 07-November-19	9.10	Put	Bond Future	1049	1	1049	1	0.00
24/07/2019	2030 On 07-November-19	9.49	Put	Bond Future	507	0	507	0	0.00
24/07/2019	2030 On 07-November-19	9.76	Put	Bond Future	301	0	301	0	5,500.00
24/07/2019	2030 On 06-February-20			Bond Future	8.87	94.7705	8.8665	94.7705	0.00
24/07/2019	2030 On 06-February-20	9.14	Call	Bond Future	3485	4	3485	4	0.00
24/07/2019	2030 On 06-February-20	9.15	Call	Bond Future	3526	4	3526	4	0.00
24/07/2019	2030 On 06-February-20	9.16	Call	Bond Future	3566	4	3566	4	0.00
24/07/2019	2030 On 06-February-20	9.16	Put	Bond Future	1745	2	1745	2	0.00
24/07/2019	2030 On 06-February-20	9.14	Put	Bond Future	1787	2	1787	2	0.00
24/07/2019	2030 On 06-February-20	9.15	Put	Bond Future	1766	2	1766	2	0.00
24/07/2019	2030 On 07-May-20			Bond Future	8.92	96.5443	8.9157	96.5443	0.00
24/07/2019	2030 On 07-May-20	8.80	Call	Bond Future	2763	3	2763	3	0.00
24/07/2019	2030 On 07-May-20	8.79	Call	Bond Future	2732	3	2732	3	0.00
24/07/2019	2030 On 07-May-20	8.78	Call	Bond Future	2700	3	2700	3	0.00
24/07/2019	2030 On 07-May-20	8.79	Put	Bond Future	3511	3	3511	3	0.00
24/07/2019	2030 On 07-May-20	8.78	Put	Bond Future	3542	3	3542	3	0.00
24/07/2019	2030 On 07-May-20	8.80	Put	Bond Future	3480	3	3480	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2019	2032 On 01-August-19			Bond Future	9.10	96.8584	9.0955	96.8584	25,122.00
24/07/2019	2032 On 01-August-19	10.11	Call	Bond Future	6838	7	6838	7	0.00
24/07/2019	2032 On 01-August-19	10.10	Call	Bond Future	6774	7	6774	7	0.00
24/07/2019	2032 On 01-August-19	10.09	Call	Bond Future	6710	7	6710	7	0.00
24/07/2019	2032 On 01-August-19	10.09	Put	Bond Future	0	0	0	0	0.00
24/07/2019	2032 On 01-August-19	10.11	Put	Bond Future	0	0	0	0	0.00
24/07/2019	2032 On 01-August-19	10.10	Put	Bond Future	0	0	0	0	0.00
24/07/2019	2032 On 07-November-19			Bond Future	9.16	94.5557	9.1623	94.5557	42,876.00
24/07/2019	2032 On 07-November-19	9.72	Call	Bond Future	4569	5	4569	5	0.00
24/07/2019	2032 On 07-November-19	9.71	Call	Bond Future	4517	5	4517	5	0.00
24/07/2019	2032 On 07-November-19	9.70	Call	Bond Future	4464	5	4464	5	0.00
24/07/2019	2032 On 07-November-19	9.71	Put	Bond Future	800	1	800	1	0.00
24/07/2019	2032 On 07-November-19	9.70	Put	Bond Future	814	1	814	1	0.00
24/07/2019	2032 On 07-November-19	9.72	Put	Bond Future	787	1	787	1	0.00
24/07/2019	2032 On 06-February-20			Bond Future	9.22	96.2631	9.2234	96.2631	0.00
24/07/2019	2032 On 06-February-20	9.39	Call	Bond Future	3372	4	3372	4	0.00
24/07/2019	2032 On 06-February-20	9.40	Call	Bond Future	3412	4	3412	4	0.00
24/07/2019	2032 On 06-February-20	9.38	Call	Bond Future	3332	3	3332	3	0.00
24/07/2019	2032 On 06-February-20	9.38	Put	Bond Future	2266	2	2266	2	0.00
24/07/2019	2032 On 06-February-20	9.39	Put	Bond Future	2238	2	2238	2	0.00
24/07/2019	2032 On 06-February-20	9.40	Put	Bond Future	2211	2	2211	2	0.00
24/07/2019	2032 On 07-May-20			Bond Future	9.28	93.9042	9.2785	93.9042	0.00
24/07/2019	2032 On 07-May-20	9.17	Call	Bond Future	3231	3	3231	3	0.00
24/07/2019	2032 On 07-May-20	9.19	Call	Bond Future	3298	3	3298	3	0.00
24/07/2019	2032 On 07-May-20	9.18	Call	Bond Future	3265	3	3265	3	0.00
24/07/2019	2032 On 07-May-20	9.18	Put	Bond Future	3933	4	3933	4	0.00
24/07/2019	2032 On 07-May-20	9.19	Put	Bond Future	3898	4	3898	4	0.00
24/07/2019	2032 On 07-May-20	9.17	Put	Bond Future	3968	4	3968	4	0.00
24/07/2019	2033 On 01-August-19			Bond Future	104.45	104.4173	104.4477	104.4173	320.00
24/07/2019	2033 On 07-November-19			Bond Future	105.31	105.2775	105.3086	105.2775	5,820.00
24/07/2019	2033 On 06-February-20			Bond Future	107.24	107.2037	107.2356	107.2037	0.00
24/07/2019	2033 On 07-May-20			Bond Future	108.07	108.0383	108.0705	108.0383	0.00
24/07/2019	2037 On 01-August-19			Bond Future	9.49	92.1818	9.4906	92.1818	48,291.00
24/07/2019	2037 On 01-August-19	10.29	Call	Bond Future	6011	6	6011	6	0.00

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24/07/2019	2037 On 01-August-19	10.31	Call	Bond Future	6154	7	6154	7	0.00
24/07/2019	2037 On 01-August-19	10.30	Call	Bond Future	6083	7	6083	7	0.00
24/07/2019	2037 On 01-August-19	10.30	Put	Bond Future	0	0	0	0	0.00
24/07/2019	2037 On 01-August-19	10.31	Put	Bond Future	0	0	0	0	0.00
24/07/2019	2037 On 01-August-19	10.29	Put	Bond Future	0	0	0	0	0.00
24/07/2019	2037 On 07-November-19			Bond Future	9.56	93.9491	9.5588	93.9491	66,781.00
24/07/2019	2037 On 07-November-19	9.95	Call	Bond Future	4157	4	4157	4	0.00
24/07/2019	2037 On 07-November-19	9.97	Call	Bond Future	4266	5	4266	5	0.00
24/07/2019	2037 On 07-November-19	9.96	Call	Bond Future	4211	5	4211	5	0.00
24/07/2019	2037 On 07-November-19	9.96	Put	Bond Future	1159	1	1159	1	0.00
24/07/2019	2037 On 07-November-19	9.97	Put	Bond Future	1139	1	1139	1	0.00
24/07/2019	2037 On 07-November-19	9.95	Put	Bond Future	1179	1	1179	1	0.00
24/07/2019	2037 On 06-February-20			Bond Future	9.62	91.3863	9.6229	91.3863	0.00
24/07/2019	2037 On 06-February-20	9.68	Call	Bond Future	3425	4	3425	4	0.00
24/07/2019	2037 On 06-February-20	9.67	Call	Bond Future	3383	4	3383	4	0.00
24/07/2019	2037 On 06-February-20	9.66	Call	Bond Future	3341	4	3341	4	0.00
24/07/2019	2037 On 06-February-20	9.67	Put	Bond Future	3021	3	3021	3	0.00
24/07/2019	2037 On 06-February-20	9.66	Put	Bond Future	3056	3	3056	3	0.00
24/07/2019	2037 On 06-February-20	9.68	Put	Bond Future	2987	3	2987	3	0.00
24/07/2019	2037 On 07-May-20			Bond Future	9.68	93.0968	9.6832	93.0968	0.00
24/07/2019	2037 On 07-May-20	9.59	Call	Bond Future	3767	4	3767	4	0.00
24/07/2019	2037 On 07-May-20	9.60	Call	Bond Future	3805	4	3805	4	0.00
24/07/2019	2037 On 07-May-20	9.61	Call	Bond Future	3842	4	3842	4	0.00
24/07/2019	2037 On 07-May-20	9.61	Put	Bond Future	4402	4	4402	4	0.00
24/07/2019	2037 On 07-May-20	9.59	Put	Bond Future	4480	4	4480	4	0.00
24/07/2019	2037 On 07-May-20	9.60	Put	Bond Future	4441	4	4441	4	0.00
24/07/2019	2038 On 01-August-19			Bond Future	121.93	122.2549	121.9337	122.2549	3,406.00
24/07/2019	2038 On 07-November-19			Bond Future	124.30	124.6316	124.3043	124.6316	10,207.00
24/07/2019	2038 On 06-February-20			Bond Future	124.92	125.2538	124.9205	125.2538	0.00
24/07/2019	2038 On 07-May-20			Bond Future	127.29	127.6260	127.2863	127.6260	0.00
24/07/2019	2040 On 01-August-19			Bond Future	9.62	95.0413	9.6207	95.0413	24,060.00
24/07/2019	2040 On 01-August-19	10.36	Call	Bond Future	5959	6	5959	6	0.00
24/07/2019	2040 On 01-August-19	10.37	Call	Bond Future	6036	6	6036	6	0.00
24/07/2019	2040 On 01-August-19	10.38	Call	Bond Future	6112	7	6112	7	0.00

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24/07/2019	2040 On 01-August-19	10.38	Put	Bond Future	0	0	0	0	0.00
24/07/2019	2040 On 01-August-19	10.36	Put	Bond Future	0	0	0	0	0.00
24/07/2019	2040 On 01-August-19	10.37	Put	Bond Future	0	0	0	0	0.00
24/07/2019	2040 On 07-November-19			Bond Future	9.69	96.8634	9.6900	96.8634	40,919.00
24/07/2019	2040 On 07-November-19	10.03	Call	Bond Future	4114	4	4114	4	0.00
24/07/2019	2040 On 07-November-19	9.80	Call	Bond Future	2912	3	2912	3	1,260.00
24/07/2019	2040 On 07-November-19	9.30	Call	Bond Future	994	1	994	1	1,260.00
24/07/2019	2040 On 07-November-19	10.04	Call	Bond Future	4171	4	4171	4	0.00
24/07/2019	2040 On 07-November-19	10.05	Call	Bond Future	4228	5	4228	5	0.00
24/07/2019	2040 On 07-November-19	10.05	Put	Bond Future	1288	1	1288	1	0.00
24/07/2019	2040 On 07-November-19	10.03	Put	Bond Future	1333	1	1333	1	0.00
24/07/2019	2040 On 07-November-19	9.80	Put	Bond Future	1998	2	1998	2	0.00
24/07/2019	2040 On 07-November-19	9.30	Put	Bond Future	4353	4	4353	4	0.00
24/07/2019	2040 On 07-November-19	10.04	Put	Bond Future	1310	1	1310	1	0.00
24/07/2019	2040 On 06-February-20			Bond Future	9.76	94.1028	9.7553	94.1028	0.00
24/07/2019	2040 On 06-February-20	9.74	Call	Bond Future	3317	4	3317	4	0.00
24/07/2019	2040 On 06-February-20	9.76	Call	Bond Future	3404	4	3404	4	0.00
24/07/2019	2040 On 06-February-20	9.75	Call	Bond Future	3361	4	3361	4	0.00
24/07/2019	2040 On 06-February-20	9.75	Put	Bond Future	3404	3	3404	3	0.00
24/07/2019	2040 On 06-February-20	9.76	Put	Bond Future	3365	3	3365	3	0.00
24/07/2019	2040 On 06-February-20	9.74	Put	Bond Future	3444	3	3444	3	0.00
24/07/2019	2040 On 07-May-20			Bond Future	9.82	95.8642	9.8167	95.8642	0.00
24/07/2019	2040 On 07-May-20	9.75	Call	Bond Future	4213	4	4213	4	0.00
24/07/2019	2040 On 07-May-20	9.74	Call	Bond Future	4172	4	4172	4	0.00
24/07/2019	2040 On 07-May-20	9.73	Call	Bond Future	4131	4	4131	4	0.00
24/07/2019	2040 On 07-May-20	9.73	Put	Bond Future	4844	5	4844	5	0.00
24/07/2019	2040 On 07-May-20	9.75	Put	Bond Future	4760	5	4760	5	0.00
24/07/2019	2040 On 07-May-20	9.74	Put	Bond Future	4802	5	4802	5	0.00
24/07/2019	2044 On 01-August-19			Bond Future	9.69	91.8054	9.6856	91.8054	24,028.00
24/07/2019	2044 On 01-August-19	10.39	Call	Bond Future	5757	6	5757	6	0.00
24/07/2019	2044 On 01-August-19	10.53	Call	Bond Future	6828	7	6828	7	0.00
24/07/2019	2044 On 01-August-19	9.39	Call	Bond Future	34	0	34	0	228.00
24/07/2019	2044 On 01-August-19	10.38	Call	Bond Future	5680	6	5680	6	0.00
24/07/2019	2044 On 01-August-19	9.36	Call	Bond Future	22	0	22	0	100.00

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24/07/2019	2044 On 01-August-19	9.74	Call	Bond Future	926	1	926	1	228.00
24/07/2019	2044 On 01-August-19	10.27	Call	Bond Future	4822	5	4822	5	0.00
24/07/2019	2044 On 01-August-19	10.40	Call	Bond Future	5834	6	5834	6	0.00
24/07/2019	2044 On 01-August-19	9.86	Call	Bond Future	1662	2	1662	2	100.00
24/07/2019	2044 On 01-August-19	10.53	Put	Bond Future	0	0	0	0	100.00
24/07/2019	2044 On 01-August-19	9.39	Put	Bond Future	2645	2	2645	2	0.00
24/07/2019	2044 On 01-August-19	9.74	Put	Bond Future	459	0	459	0	0.00
24/07/2019	2044 On 01-August-19	10.27	Put	Bond Future	2	0	2	0	228.00
24/07/2019	2044 On 01-August-19	10.38	Put	Bond Future	0	0	0	0	0.00
24/07/2019	2044 On 01-August-19	9.36	Put	Bond Future	2905	3	2905	3	0.00
24/07/2019	2044 On 01-August-19	10.40	Put	Bond Future	0	0	0	0	0.00
24/07/2019	2044 On 01-August-19	9.86	Put	Bond Future	177	0	177	0	0.00
24/07/2019	2044 On 01-August-19	10.39	Put	Bond Future	0	0	0	0	0.00
24/07/2019	2044 On 07-November-19			Bond Future	9.75	93.5655	9.7532	93.5655	35,990.00
24/07/2019	2044 On 07-November-19	10.06	Call	Bond Future	4027	4	4027	4	0.00
24/07/2019	2044 On 07-November-19	10.52	Call	Bond Future	6837	7	6837	7	0.00
24/07/2019	2044 On 07-November-19	10.05	Call	Bond Future	3971	4	3971	4	0.00
24/07/2019	2044 On 07-November-19	9.19	Call	Bond Future	616	1	616	1	328.00
24/07/2019	2044 On 07-November-19	9.74	Call	Bond Future	2418	3	2418	3	328.00
24/07/2019	2044 On 07-November-19	10.07	Call	Bond Future	4084	4	4084	4	0.00
24/07/2019	2044 On 07-November-19	10.05	Put	Bond Future	1499	1	1499	1	0.00
24/07/2019	2044 On 07-November-19	9.19	Put	Bond Future	5634	5	5634	5	0.00
24/07/2019	2044 On 07-November-19	10.07	Put	Bond Future	1449	1	1449	1	0.00
24/07/2019	2044 On 07-November-19	9.74	Put	Bond Future	2531	2	2531	2	0.00
24/07/2019	2044 On 07-November-19	10.06	Put	Bond Future	1474	1	1474	1	0.00
24/07/2019	2044 On 07-November-19	10.52	Put	Bond Future	675	1	675	1	328.00
24/07/2019	2044 On 06-February-20			Bond Future	9.82	90.8705	9.8167	90.8705	0.00
24/07/2019	2044 On 06-February-20	9.09	Call	Bond Future	1011	1	1011	1	328.00
24/07/2019	2044 On 06-February-20	9.77	Call	Bond Future	3283	3	3283	3	0.00
24/07/2019	2044 On 06-February-20	9.74	Call	Bond Future	3156	3	3156	3	328.00
24/07/2019	2044 On 06-February-20	9.76	Call	Bond Future	3241	3	3241	3	0.00
24/07/2019	2044 On 06-February-20	10.78	Call	Bond Future	8710	9	8710	9	0.00
24/07/2019	2044 On 06-February-20	9.78	Call	Bond Future	3326	4	3326	4	0.00
24/07/2019	2044 On 06-February-20	9.76	Put	Bond Future	3720	4	3720	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2019	2044 On 06-February-20	9.78	Put	Bond Future	3636	3	3636	3	0.00
24/07/2019	2044 On 06-February-20	10.78	Put	Bond Future	1172	1	1172	1	328.00
24/07/2019	2044 On 06-February-20	9.77	Put	Bond Future	3678	3	3678	3	0.00
24/07/2019	2044 On 06-February-20	9.74	Put	Bond Future	3805	4	3805	4	0.00
24/07/2019	2044 On 06-February-20	9.09	Put	Bond Future	7489	7	7489	7	0.00
24/07/2019	2044 On 07-May-20			Bond Future	9.88	92.5715	9.8766	92.5715	0.00
24/07/2019	2044 On 07-May-20	9.79	Call	Bond Future	4262	4	4262	4	0.00
24/07/2019	2044 On 07-May-20	9.81	Call	Bond Future	4345	4	4345	4	0.00
24/07/2019	2044 On 07-May-20	9.80	Call	Bond Future	4303	4	4303	4	0.00
24/07/2019	2044 On 07-May-20	9.80	Put	Bond Future	4945	5	4945	5	0.00
24/07/2019	2044 On 07-May-20	9.79	Put	Bond Future	4987	5	4987	5	0.00
24/07/2019	2044 On 07-May-20	9.81	Put	Bond Future	4902	5	4902	5	0.00
24/07/2019	2046 On 01-August-19			Bond Future	115.33	115.0870	115.3333	115.0870	7,052.00
24/07/2019	2046 On 07-November-19			Bond Future	115.86	115.6051	115.8562	115.6051	10,604.00
24/07/2019	2046 On 06-February-20			Bond Future	117.98	117.7202	117.9761	117.7202	0.00
24/07/2019	2046 On 07-May-20			Bond Future	118.46	118.2015	118.4619	118.2015	0.00
24/07/2019	2050 On 01-August-19			Bond Future	118.56	118.6488	118.5633	118.6488	5,846.00
24/07/2019	2050 On 07-November-19			Bond Future	120.87	120.9552	120.8681	120.9552	10,936.00
24/07/2019	2050 On 06-February-20			Bond Future	121.24	121.3328	121.2442	121.3328	0.00
24/07/2019	2050 On 07-May-20			Bond Future	123.54	123.6309	123.5404	123.6309	0.00
24/07/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	AL37 On 01-August-19			Index Future	656.04	656.2670	656.0410	656.2670	0.00
24/07/2019	AL37 On 07-November-19			Index Future	668.62	668.8500	668.6200	668.8500	0.00
24/07/2019	AL37 On 06-February-20			Index Future	680.70	680.9290	680.6950	680.9290	0.00
24/07/2019	AL37 On 07-May-20			Index Future	693.43	693.6670	693.4280	693.6670	0.00
24/07/2019	AL7T On 01-August-19			Index Future	766.98	768.3920	766.9760	768.3920	0.00
24/07/2019	AL7T On 07-November-19			Index Future	781.68	783.1250	781.6810	783.1250	0.00
24/07/2019	AL7T On 06-February-20			Index Future	795.80	797.2670	795.7980	797.2670	0.00
24/07/2019	AL7T On 07-May-20			Index Future	810.69	812.1820	810.6850	812.1820	0.00
24/07/2019	ALBI On 01-August-19			Index Future	688.30	690.3450	688.3020	690.3450	419.00
24/07/2019	ALBI On 07-November-19			Index Future	701.50	703.5810	701.4990	703.5810	216.00
24/07/2019	ALBI On 06-February-20			Index Future	714.17	716.2870	714.1680	716.2870	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2019	ALBI On 07-May-20			Index Future	727.53	729.6870	727.5270	729.6870	0.00
24/07/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/07/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2019	ES33 On 01-August-19			Bond Future	10.62	80.6783	10.6195	80.6783	0.00
24/07/2019	ES33 On 07-November-19			Bond Future	10.74	78.4325	10.7371	78.4325	350.00
24/07/2019	ES33 On 06-February-20			Bond Future	10.85	79.8488	10.8499	79.8488	0.00
24/07/2019	ES33 On 07-May-20			Bond Future	10.96	77.5486	10.9557	77.5486	0.00
24/07/2019	ES42 On 01-August-19			Bond Future	10.99	81.9898	10.9895	81.9898	0.00
24/07/2019	ES42 On 07-November-19			Bond Future	11.11	79.2967	11.1076	79.2967	4,919.00
24/07/2019	ES42 On 06-February-20			Bond Future	11.22	80.7286	11.2165	80.7286	0.00
24/07/2019	ES42 On 07-May-20			Bond Future	11.32	77.9746	11.3234	77.9746	0.00
24/07/2019	GOVI On 01-August-19			GOVI	681.70	683.8050	681.6950	683.8050	61.00
24/07/2019	GOVI On 01-August-19	638.69	Call	GOVI	430050	45	430050	45	0.00
24/07/2019	GOVI On 01-August-19	638.68	Call	GOVI	430150	45	430150	45	0.00
24/07/2019	GOVI On 01-August-19	638.67	Call	GOVI	430250	45	430250	45	0.00
24/07/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
24/07/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
24/07/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
24/07/2019	GOVI On 07-November-19			GOVI	694.77	696.9160	694.7650	696.9160	1,020.00
24/07/2019	GOVI On 07-November-19	672.90	Call	GOVI	218650	24	218650	24	0.00
24/07/2019	GOVI On 07-November-19	672.91	Call	GOVI	218550	24	218550	24	0.00
24/07/2019	GOVI On 07-November-19	672.92	Call	GOVI	218450	24	218450	24	0.00
24/07/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
24/07/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
24/07/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
24/07/2019	GOVI On 06-February-20			GOVI	707.31	709.5010	707.3120	709.5010	0.00
24/07/2019	GOVI On 06-February-20	703.15	Call	GOVI	41620	6	41620	6	0.00
24/07/2019	GOVI On 06-February-20	703.14	Call	GOVI	41720	6	41720	6	0.00
24/07/2019	GOVI On 06-February-20	703.13	Call	GOVI	41820	6	41820	6	0.00
24/07/2019	GOVI On 06-February-20	703.13	Put	GOVI	0	0	0	0	0.00
24/07/2019	GOVI On 06-February-20	703.15	Put	GOVI	0	0	0	0	0.00
24/07/2019	GOVI On 06-February-20	703.14	Put	GOVI	0	0	0	0	0.00
24/07/2019	GOVI On 07-May-20			GOVI	720.54	722.7740	720.5440	722.7740	0.00
24/07/2019	GOVI On 07-May-20	719.98	Call	GOVI	5640	3	5640	3	0.00
24/07/2019	GOVI On 07-May-20	720.00	Call	GOVI	5440	3	5440	3	0.00
24/07/2019	GOVI On 07-May-20	719.99	Call	GOVI	5540	3	5540	3	0.00
24/07/2019	GOVI On 07-May-20	720.00	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2019	GOVI On 07-May-20	719.98	Put	GOVI	0	0	0	0	0.00
24/07/2019	GOVI On 07-May-20	719.99	Put	GOVI	0	0	0	0	0.00
24/07/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/07/2019	IGOV On 01-August-19			Index Future	262.41	262.3810	262.4140	262.3810	401.00
24/07/2019	IGOV On 07-November-19			Index Future	267.52	267.4810	267.5160	267.4810	635.00
24/07/2019	IGOV On 06-February-20			Index Future	272.41	272.3760	272.4110	272.3760	0.00
24/07/2019	IGOV On 07-May-20			Index Future	277.57	277.5340	277.5690	277.5340	0.00
24/07/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
24/07/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
24/07/2019	IS02 On 20-December-19			Interest Rate Swap	102.69	102.6900	102.6900	102.6900	0.00
24/07/2019	IS02 On 23-March-20			Interest Rate Swap	98.55	98.5500	98.5500	98.5500	0.00
24/07/2019	IS02 On 22-June-20			Interest Rate Swap	101.96	101.9600	101.9600	101.9600	0.00
24/07/2019	IS02 On 21-September-20			Interest Rate Swap	98.78	98.7900	98.7800	98.7900	0.00
24/07/2019	IS05 On 17-December-20			Interest Rate Swap	95.39	95.4000	95.3900	95.4000	0.00
24/07/2019	IS05 On 16-March-21			Interest Rate Swap	94.38	94.3900	94.3800	94.3900	0.00
24/07/2019	IS05 On 15-June-21			Interest Rate Swap	93.32	93.3400	93.3200	93.3400	0.00
24/07/2019	IS05 On 21-September-21			Interest Rate Swap	93.23	93.2600	93.2300	93.2600	0.00
24/07/2019	IS05 On 21-December-21			Interest Rate Swap	95.21	95.2400	95.2100	95.2400	51.00
24/07/2019	IS05 On 15-March-22			Interest Rate Swap	95.15	95.1700	95.1500	95.1700	0.00
24/07/2019	IS05 On 21-June-22			Interest Rate Swap	96.12	96.1300	96.1200	96.1300	0.00
24/07/2019	IS05 On 20-September-22			Interest Rate Swap	99.86	99.8800	99.8600	99.8800	0.00
24/07/2019	IS05 On 20-December-22			Interest Rate Swap	100.92	100.9600	100.9200	100.9600	0.00
24/07/2019	IS05 On 22-March-23			Interest Rate Swap	94.03	94.0900	94.0300	94.0900	0.00
24/07/2019	IS05 On 20-June-23			Interest Rate Swap	99.96	100.0200	99.9600	100.0200	0.00
24/07/2019	IS05 On 19-September-23			Interest Rate Swap	95.24	95.3100	95.2400	95.3100	0.00
24/07/2019	IS10 On 17-December-25			Interest Rate Swap	90.73	90.8100	90.7300	90.8100	0.00
24/07/2019	IS10 On 16-March-26			Interest Rate Swap	87.58	87.6600	87.5800	87.6600	0.00
24/07/2019	IS10 On 15-June-26			Interest Rate Swap	86.21	86.2900	86.2100	86.2900	0.00
24/07/2019	IS10 On 21-September-26			Interest Rate Swap	88.34	88.4100	88.3400	88.4100	0.00
24/07/2019	IS10 On 21-December-26			Interest Rate Swap	92.16	92.2200	92.1600	92.2200	0.00
24/07/2019	IS10 On 15-March-27			Interest Rate Swap	90.64	90.7000	90.6400	90.7000	0.00
24/07/2019	IS10 On 21-June-27			Interest Rate Swap	92.70	92.7600	92.7000	92.7600	0.00
24/07/2019	IS10 On 20-September-27			Interest Rate Swap	98.22	98.2700	98.2200	98.2700	0.00
24/07/2019	IS10 On 20-December-27			Interest Rate Swap	98.54	98.5900	98.5400	98.5900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2019	IS10 On 22-March-28			Interest Rate Swap	91.86	91.9100	91.8600	91.9100	0.00
24/07/2019	IS10 On 20-June-28			Interest Rate Swap	99.19	99.2400	99.1900	99.2400	0.00
24/07/2019	IS10 On 19-September-28			Interest Rate Swap	92.56	92.6100	92.5600	92.6100	0.00
24/07/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/07/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/07/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
24/07/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
24/07/2019	R023 On 01-August-19			Bond Future	7.22	104.9968	7.2201	104.9968	33,419.00
24/07/2019	R023 On 01-August-19	8.93	Call	Bond Future	5181	5	5181	5	0.00
24/07/2019	R023 On 01-August-19	8.95	Call	Bond Future	5240	5	5240	5	0.00
24/07/2019	R023 On 01-August-19	8.94	Call	Bond Future	5211	5	5211	5	0.00
24/07/2019	R023 On 01-August-19	8.94	Put	Bond Future	0	0	0	0	0.00
24/07/2019	R023 On 01-August-19	8.95	Put	Bond Future	0	0	0	0	0.00
24/07/2019	R023 On 01-August-19	8.93	Put	Bond Future	0	0	0	0	0.00
24/07/2019	R023 On 07-November-19			Bond Future	7.22	103.0795	7.2247	103.0795	50,973.00
24/07/2019	R023 On 07-November-19	7.98	Call	Bond Future	2290	2	2290	2	0.00
24/07/2019	R023 On 07-November-19	7.99	Call	Bond Future	2317	2	2317	2	0.00
24/07/2019	R023 On 07-November-19	8.00	Call	Bond Future	2343	2	2343	2	0.00
24/07/2019	R023 On 07-November-19	8.00	Put	Bond Future	111	0	111	0	0.00
24/07/2019	R023 On 07-November-19	7.99	Put	Bond Future	113	0	113	0	0.00
24/07/2019	R023 On 07-November-19	7.98	Put	Bond Future	115	0	115	0	0.00
24/07/2019	R023 On 06-February-20			Bond Future	7.22	104.9409	7.2225	104.9409	0.00
24/07/2019	R023 On 06-February-20	7.52	Call	Bond Future	1322	1	1322	1	0.00
24/07/2019	R023 On 06-February-20	7.54	Call	Bond Future	1362	1	1362	1	0.00
24/07/2019	R023 On 06-February-20	7.53	Call	Bond Future	1342	1	1342	1	0.00
24/07/2019	R023 On 06-February-20	7.53	Put	Bond Future	511	1	511	1	0.00
24/07/2019	R023 On 06-February-20	7.54	Put	Bond Future	504	1	504	1	0.00
24/07/2019	R023 On 06-February-20	7.52	Put	Bond Future	518	1	518	1	0.00
24/07/2019	R023 On 07-May-20			Bond Future	7.18	102.9710	7.1808	102.9710	0.00
24/07/2019	R023 On 07-May-20	6.90	Call	Bond Future	610	1	610	1	0.00
24/07/2019	R023 On 07-May-20	6.91	Call	Bond Future	622	1	622	1	0.00
24/07/2019	R023 On 07-May-20	6.89	Call	Bond Future	598	1	598	1	0.00
24/07/2019	R023 On 07-May-20	6.89	Put	Bond Future	1334	1	1334	1	0.00
24/07/2019	R023 On 07-May-20	6.90	Put	Bond Future	1321	1	1321	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2019	R023 On 07-May-20	6.91	Put	Bond Future	1307	1	1307	1	0.00
24/07/2019	R035 On 01-August-19			Bond Future	9.36	100.3420	9.3557	100.3420	73,166.00
24/07/2019	R035 On 01-August-19	10.24	Call	Bond Future	6615	7	6615	7	0.00
24/07/2019	R035 On 01-August-19	10.23	Call	Bond Future	6544	7	6544	7	0.00
24/07/2019	R035 On 01-August-19	10.22	Call	Bond Future	6473	7	6473	7	0.00
24/07/2019	R035 On 01-August-19	10.23	Put	Bond Future	0	0	0	0	0.00
24/07/2019	R035 On 01-August-19	10.22	Put	Bond Future	0	0	0	0	0.00
24/07/2019	R035 On 01-August-19	10.24	Put	Bond Future	0	0	0	0	0.00
24/07/2019	R035 On 07-November-19			Bond Future	9.43	97.7649	9.4274	97.7649	86,405.00
24/07/2019	R035 On 07-November-19	8.92	Call	Bond Future	706	1	706	1	3,500.00
24/07/2019	R035 On 07-November-19	9.52	Call	Bond Future	2662	3	2662	3	3,500.00
24/07/2019	R035 On 07-November-19	9.87	Call	Bond Future	4436	5	4436	5	0.00
24/07/2019	R035 On 07-November-19	9.88	Call	Bond Future	4491	5	4491	5	0.00
24/07/2019	R035 On 07-November-19	9.89	Call	Bond Future	4547	5	4547	5	0.00
24/07/2019	R035 On 07-November-19	10.21	Call	Bond Future	6411	7	6411	7	0.00
24/07/2019	R035 On 07-November-19	9.88	Put	Bond Future	1072	1	1072	1	0.00
24/07/2019	R035 On 07-November-19	9.87	Put	Bond Future	1090	1	1090	1	0.00
24/07/2019	R035 On 07-November-19	10.21	Put	Bond Future	612	0	612	0	3,500.00
24/07/2019	R035 On 07-November-19	9.89	Put	Bond Future	1054	1	1054	1	0.00
24/07/2019	R035 On 07-November-19	9.52	Put	Bond Future	1947	2	1947	2	0.00
24/07/2019	R035 On 07-November-19	8.92	Put	Bond Future	4763	4	4763	4	0.00
24/07/2019	R035 On 06-February-20			Bond Future	9.50	99.5303	9.4955	99.5303	0.00
24/07/2019	R035 On 06-February-20	9.61	Call	Bond Future	3561	4	3561	4	0.00
24/07/2019	R035 On 06-February-20	9.60	Call	Bond Future	3518	4	3518	4	0.00
24/07/2019	R035 On 06-February-20	9.59	Call	Bond Future	3475	4	3475	4	0.00
24/07/2019	R035 On 06-February-20	9.59	Put	Bond Future	2757	3	2757	3	0.00
24/07/2019	R035 On 06-February-20	9.61	Put	Bond Future	2692	2	2692	2	0.00
24/07/2019	R035 On 06-February-20	9.60	Put	Bond Future	2724	3	2724	3	0.00
24/07/2019	R035 On 07-May-20			Bond Future	9.55	96.8883	9.5519	96.8883	0.00
24/07/2019	R035 On 07-May-20	9.47	Call	Bond Future	3763	4	3763	4	0.00
24/07/2019	R035 On 07-May-20	9.49	Call	Bond Future	3839	4	3839	4	0.00
24/07/2019	R035 On 07-May-20	9.48	Call	Bond Future	3801	4	3801	4	0.00
24/07/2019	R035 On 07-May-20	9.47	Put	Bond Future	4383	4	4383	4	0.00
24/07/2019	R035 On 07-May-20	9.49	Put	Bond Future	4307	4	4307	4	0.00

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24/07/2019	R035 On 07-May-20	9.48	Put	Bond Future	4345	4	4345	4	0.00
24/07/2019	R186 On 01-August-19			Bond Future	8.08	114.6692	8.0837	114.6692	62,056.00
24/07/2019	R186 On 01-August-19	9.52	Call	Bond Future	8122	8	8122	8	0.00
24/07/2019	R186 On 01-August-19	8.30	Call	Bond Future	1325	1	1325	1	6,000.00
24/07/2019	R186 On 01-August-19	9.05	Call	Bond Future	5550	6	5550	6	6,000.00
24/07/2019	R186 On 01-August-19	7.75	Call	Bond Future	6	0	6	0	620.00
24/07/2019	R186 On 01-August-19	9.54	Call	Bond Future	8230	8	8230	8	0.00
24/07/2019	R186 On 01-August-19	8.38	Call	Bond Future	1760	2	1760	2	0.00
24/07/2019	R186 On 01-August-19	9.53	Call	Bond Future	8176	8	8176	8	0.00
24/07/2019	R186 On 01-August-19	8.70	Call	Bond Future	3581	4	3581	4	0.00
24/07/2019	R186 On 01-August-19	9.22	Call	Bond Future	6490	7	6490	7	0.00
24/07/2019	R186 On 01-August-19	10.08	Call	Bond Future	11084	11	11084	11	0.00
24/07/2019	R186 On 01-August-19	8.55	Call	Bond Future	2725	3	2725	3	0.00
24/07/2019	R186 On 01-August-19	8.00	Call	Bond Future	192	0	192	0	620.00
24/07/2019	R186 On 01-August-19	8.38	Put	Bond Future	20	0	20	0	0.00
24/07/2019	R186 On 01-August-19	8.70	Put	Bond Future	0	0	0	0	3,100.00
24/07/2019	R186 On 01-August-19	9.54	Put	Bond Future	0	0	0	0	0.00
24/07/2019	R186 On 01-August-19	9.22	Put	Bond Future	0	0	0	0	0.00
24/07/2019	R186 On 01-August-19	9.53	Put	Bond Future	0	0	0	0	0.00
24/07/2019	R186 On 01-August-19	8.55	Put	Bond Future	2	0	2	0	0.00
24/07/2019	R186 On 01-August-19	8.00	Put	Bond Future	690	1	690	1	0.00
24/07/2019	R186 On 01-August-19	10.08	Put	Bond Future	0	0	0	0	6,000.00
24/07/2019	R186 On 01-August-19	7.75	Put	Bond Future	2009	2	2009	2	0.00
24/07/2019	R186 On 01-August-19	9.05	Put	Bond Future	0	0	0	0	0.00
24/07/2019	R186 On 01-August-19	9.52	Put	Bond Future	0	0	0	0	0.00
24/07/2019	R186 On 01-August-19	8.30	Put	Bond Future	51	0	51	0	0.00
24/07/2019	R186 On 07-November-19			Bond Future	8.13	116.8676	8.1290	116.8676	148,192.00
24/07/2019	R186 On 07-November-19	8.73	Call	Bond Future	3820	4	3820	4	0.00
24/07/2019	R186 On 07-November-19	8.94	Call	Bond Future	4815	5	4815	5	0.00
24/07/2019	R186 On 07-November-19	8.23	Call	Bond Future	1780	2	1780	2	5,000.00
24/07/2019	R186 On 07-November-19	8.20	Call	Bond Future	1682	2	1682	2	0.00
24/07/2019	R186 On 07-November-19	8.96	Call	Bond Future	4912	5	4912	5	0.00
24/07/2019	R186 On 07-November-19	8.95	Call	Bond Future	4863	5	4863	5	0.00
24/07/2019	R186 On 07-November-19	8.96	Put	Bond Future	268	0	268	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2019	R186 On 07-November-19	8.23	Put	Bond Future	1202	1	1202	1	0.00
24/07/2019	R186 On 07-November-19	8.20	Put	Bond Future	1275	1	1275	1	7,500.00
24/07/2019	R186 On 07-November-19	8.95	Put	Bond Future	274	0	274	0	0.00
24/07/2019	R186 On 07-November-19	8.73	Put	Bond Future	437	0	437	0	5,000.00
24/07/2019	R186 On 07-November-19	8.94	Put	Bond Future	279	0	279	0	0.00
24/07/2019	R186 On 06-February-20			Bond Future	8.17	113.6738	8.1688	113.6738	0.00
24/07/2019	R186 On 06-February-20	8.55	Call	Bond Future	3298	3	3298	3	0.00
24/07/2019	R186 On 06-February-20	8.57	Call	Bond Future	3376	4	3376	4	0.00
24/07/2019	R186 On 06-February-20	8.56	Call	Bond Future	3337	3	3337	3	0.00
24/07/2019	R186 On 06-February-20	8.56	Put	Bond Future	1187	1	1187	1	0.00
24/07/2019	R186 On 06-February-20	8.57	Put	Bond Future	1172	1	1172	1	0.00
24/07/2019	R186 On 06-February-20	8.55	Put	Bond Future	1203	1	1203	1	0.00
24/07/2019	R186 On 07-May-20			Bond Future	8.20	115.8013	8.1982	115.8013	0.00
24/07/2019	R186 On 07-May-20	8.08	Call	Bond Future	2168	2	2168	2	0.00
24/07/2019	R186 On 07-May-20	8.09	Call	Bond Future	2197	2	2197	2	0.00
24/07/2019	R186 On 07-May-20	8.07	Call	Bond Future	2139	2	2139	2	0.00
24/07/2019	R186 On 07-May-20	8.07	Put	Bond Future	2833	3	2833	3	0.00
24/07/2019	R186 On 07-May-20	8.08	Put	Bond Future	2808	3	2808	3	0.00
24/07/2019	R186 On 07-May-20	8.09	Put	Bond Future	2782	3	2782	3	0.00
24/07/2019	R197 On 01-August-19			Bond Future	303.67	303.4756	303.6694	303.4756	1,100.00
24/07/2019	R197 On 07-November-19			Bond Future	309.57	309.3750	309.5731	309.3750	1,445.00
24/07/2019	R197 On 06-February-20			Bond Future	307.58	307.3770	307.5791	307.3770	0.00
24/07/2019	R197 On 07-May-20			Bond Future	313.40	313.1993	313.4044	313.1993	0.00
24/07/2019	R202 On 01-August-19			Bond Future	234.19	234.1243	234.1930	234.1243	2,268.00
24/07/2019	R202 On 07-November-19			Bond Future	238.75	238.6757	238.7459	238.6757	9,082.00
24/07/2019	R202 On 06-February-20			Bond Future	239.05	238.9747	239.0467	238.9747	0.00
24/07/2019	R202 On 07-May-20			Bond Future	243.57	243.5011	243.5740	243.5011	0.00
24/07/2019	R207 On 01-August-19			Bond Future	6.25	100.8334	6.2547	100.8334	2,784.00
24/07/2019	R207 On 01-August-19	7.33	Call	Bond Future	466	0	466	0	0.00
24/07/2019	R207 On 01-August-19	7.35	Call	Bond Future	475	0	475	0	0.00
24/07/2019	R207 On 01-August-19	7.34	Call	Bond Future	470	0	470	0	0.00
24/07/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
24/07/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
24/07/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00

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24/07/2019	R207 On 07-November-19			Bond Future	4.81	102.7666	4.8052	102.7666	3,328.00
24/07/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
24/07/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
24/07/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
24/07/2019	R207 On 07-November-19	2.06	Put	Bond Future	493	0	493	0	0.00
24/07/2019	R207 On 07-November-19	2.07	Put	Bond Future	491	0	491	0	0.00
24/07/2019	R207 On 07-November-19	2.08	Put	Bond Future	489	0	489	0	0.00
24/07/2019	R208 On 01-August-19			Bond Future	6.29	103.0704	6.2879	103.0704	2,800.00
24/07/2019	R208 On 01-August-19	8.17	Call	Bond Future	2868	3	2868	3	0.00
24/07/2019	R208 On 01-August-19	8.16	Call	Bond Future	2854	3	2854	3	0.00
24/07/2019	R208 On 01-August-19	8.15	Call	Bond Future	2839	3	2839	3	0.00
24/07/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
24/07/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
24/07/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
24/07/2019	R208 On 07-November-19			Bond Future	6.10	101.6431	6.0979	101.6431	10,069.00
24/07/2019	R208 On 07-November-19	6.84	Call	Bond Future	997	1	997	1	0.00
24/07/2019	R208 On 07-November-19	6.83	Call	Bond Future	984	1	984	1	0.00
24/07/2019	R208 On 07-November-19	6.82	Call	Bond Future	972	1	972	1	0.00
24/07/2019	R208 On 07-November-19	6.83	Put	Bond Future	27	0	27	0	0.00
24/07/2019	R208 On 07-November-19	6.82	Put	Bond Future	28	0	28	0	0.00
24/07/2019	R208 On 07-November-19	6.84	Put	Bond Future	26	0	26	0	0.00
24/07/2019	R208 On 06-February-20			Bond Future	5.82	103.4785	5.8170	103.4785	0.00
24/07/2019	R208 On 06-February-20	6.12	Call	Bond Future	435	0	435	0	0.00
24/07/2019	R208 On 06-February-20	6.13	Call	Bond Future	444	0	444	0	0.00
24/07/2019	R208 On 06-February-20	6.14	Call	Bond Future	453	0	453	0	0.00
24/07/2019	R208 On 06-February-20	6.14	Put	Bond Future	101	0	101	0	0.00
24/07/2019	R208 On 06-February-20	6.12	Put	Bond Future	105	0	105	0	0.00
24/07/2019	R208 On 06-February-20	6.13	Put	Bond Future	103	0	103	0	0.00
24/07/2019	R208 On 07-May-20			Bond Future	5.30	102.0109	5.3016	102.0109	0.00
24/07/2019	R208 On 07-May-20	4.82	Call	Bond Future	58	0	58	0	0.00
24/07/2019	R208 On 07-May-20	4.81	Call	Bond Future	56	0	56	0	0.00
24/07/2019	R208 On 07-May-20	4.80	Call	Bond Future	54	0	54	0	0.00
24/07/2019	R208 On 07-May-20	4.81	Put	Bond Future	482	0	482	0	0.00
24/07/2019	R208 On 07-May-20	4.80	Put	Bond Future	489	0	489	0	0.00

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24/07/2019	R208 On 07-May-20	4.82	Put	Bond Future	476	0	476	0	0.00
24/07/2019	R209 On 01-August-19			Bond Future	9.38	76.4451	9.3752	76.4451	64,725.00
24/07/2019	R209 On 01-August-19	10.15	Call	Bond Future	4950	5	4950	5	0.00
24/07/2019	R209 On 01-August-19	9.30	Call	Bond Future	312	0	312	0	0.00
24/07/2019	R209 On 01-August-19	10.17	Call	Bond Future	5072	5	5072	5	0.00
24/07/2019	R209 On 01-August-19	10.16	Call	Bond Future	5011	5	5011	5	0.00
24/07/2019	R209 On 01-August-19	9.80	Call	Bond Future	2789	3	2789	3	0.00
24/07/2019	R209 On 01-August-19	10.46	Call	Bond Future	6795	7	6795	7	0.00
24/07/2019	R209 On 01-August-19	10.46	Put	Bond Future	0	0	0	0	7,541.00
24/07/2019	R209 On 01-August-19	10.16	Put	Bond Future	0	0	0	0	0.00
24/07/2019	R209 On 01-August-19	9.30	Put	Bond Future	820	1	820	1	0.00
24/07/2019	R209 On 01-August-19	9.80	Put	Bond Future	13	0	13	0	0.00
24/07/2019	R209 On 01-August-19	10.15	Put	Bond Future	0	0	0	0	0.00
24/07/2019	R209 On 01-August-19	10.17	Put	Bond Future	0	0	0	0	0.00
24/07/2019	R209 On 07-November-19			Bond Future	9.44	74.7594	9.4388	74.7594	86,612.00
24/07/2019	R209 On 07-November-19	8.92	Call	Bond Future	556	1	556	1	8,000.00
24/07/2019	R209 On 07-November-19	9.80	Call	Bond Future	3372	4	3372	4	0.00
24/07/2019	R209 On 07-November-19	9.33	Call	Bond Future	1564	2	1564	2	8,000.00
24/07/2019	R209 On 07-November-19	9.82	Call	Bond Future	3464	4	3464	4	0.00
24/07/2019	R209 On 07-November-19	9.77	Call	Bond Future	3237	3	3237	3	0.00
24/07/2019	R209 On 07-November-19	9.81	Call	Bond Future	3418	4	3418	4	0.00
24/07/2019	R209 On 07-November-19	9.81	Put	Bond Future	1013	1	1013	1	0.00
24/07/2019	R209 On 07-November-19	9.82	Put	Bond Future	996	1	996	1	0.00
24/07/2019	R209 On 07-November-19	9.33	Put	Bond Future	2291	2	2291	2	0.00
24/07/2019	R209 On 07-November-19	9.77	Put	Bond Future	1086	1	1086	1	8,000.00
24/07/2019	R209 On 07-November-19	9.80	Put	Bond Future	1031	1	1031	1	0.00
24/07/2019	R209 On 07-November-19	8.92	Put	Bond Future	4117	4	4117	4	0.00
24/07/2019	R209 On 06-February-20			Bond Future	9.50	76.1094	9.4968	76.1094	0.00
24/07/2019	R209 On 06-February-20	9.51	Call	Bond Future	2759	3	2759	3	0.00
24/07/2019	R209 On 06-February-20	9.52	Call	Bond Future	2794	3	2794	3	0.00
24/07/2019	R209 On 06-February-20	9.50	Call	Bond Future	2724	3	2724	3	0.00
24/07/2019	R209 On 06-February-20	9.50	Put	Bond Future	2703	3	2703	3	0.00
24/07/2019	R209 On 06-February-20	9.51	Put	Bond Future	2673	2	2673	2	0.00
24/07/2019	R209 On 06-February-20	9.52	Put	Bond Future	2642	2	2642	2	0.00

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24/07/2019	R209 On 07-May-20			Bond Future	9.55	74.3818	9.5497	74.3818	0.00
24/07/2019	R209 On 07-May-20	9.45	Call	Bond Future	3249	3	3249	3	0.00
24/07/2019	R209 On 07-May-20	9.47	Call	Bond Future	3314	3	3314	3	0.00
24/07/2019	R209 On 07-May-20	9.46	Call	Bond Future	3282	3	3282	3	0.00
24/07/2019	R209 On 07-May-20	9.46	Put	Bond Future	3867	4	3867	4	0.00
24/07/2019	R209 On 07-May-20	9.47	Put	Bond Future	3834	4	3834	4	0.00
24/07/2019	R209 On 07-May-20	9.45	Put	Bond Future	3900	4	3900	4	0.00
24/07/2019	R210 On 01-August-19			Bond Future	191.50	191.2967	191.4956	191.2967	360.00
24/07/2019	R210 On 07-November-19			Bond Future	192.61	192.4093	192.6125	192.4093	1,772.00
24/07/2019	R210 On 06-February-20			Bond Future	196.14	195.9297	196.1369	195.9297	0.00
24/07/2019	R210 On 07-May-20			Bond Future	197.20	196.9901	197.2008	196.9901	0.00
24/07/2019	R212 On 01-August-19			Bond Future	160.70	160.6607	160.6969	160.6607	5,006.00
24/07/2019	R212 On 07-November-19			Bond Future	163.82	163.7839	163.8210	163.7839	2,684.00
24/07/2019	R212 On 06-February-20			Bond Future	164.57	164.5347	164.5728	164.5347	0.00
24/07/2019	R212 On 07-May-20			Bond Future	167.69	167.6513	167.6896	167.6513	0.00
24/07/2019	R213 On 01-August-19			Bond Future	8.97	89.3225	8.9651	89.3225	14,755.00
24/07/2019	R213 On 01-August-19	9.98	Call	Bond Future	6210	6	6210	6	0.00
24/07/2019	R213 On 01-August-19	9.99	Call	Bond Future	6269	7	6269	7	0.00
24/07/2019	R213 On 01-August-19	10.00	Call	Bond Future	6327	7	6327	7	0.00
24/07/2019	R213 On 01-August-19	10.00	Put	Bond Future	0	0	0	0	0.00
24/07/2019	R213 On 01-August-19	9.98	Put	Bond Future	0	0	0	0	0.00
24/07/2019	R213 On 01-August-19	9.99	Put	Bond Future	0	0	0	0	0.00
24/07/2019	R213 On 07-November-19			Bond Future	9.03	87.4851	9.0299	87.4851	19,684.00
24/07/2019	R213 On 07-November-19	9.58	Call	Bond Future	4041	4	4041	4	0.00
24/07/2019	R213 On 07-November-19	9.59	Call	Bond Future	4089	4	4089	4	0.00
24/07/2019	R213 On 07-November-19	9.60	Call	Bond Future	4137	4	4137	4	0.00
24/07/2019	R213 On 07-November-19	9.60	Put	Bond Future	634	1	634	1	0.00
24/07/2019	R213 On 07-November-19	9.58	Put	Bond Future	657	1	657	1	0.00
24/07/2019	R213 On 07-November-19	9.59	Put	Bond Future	645	1	645	1	0.00
24/07/2019	R213 On 06-February-20			Bond Future	9.09	89.0649	9.0914	89.0649	0.00
24/07/2019	R213 On 06-February-20	9.28	Call	Bond Future	3165	3	3165	3	0.00
24/07/2019	R213 On 06-February-20	9.27	Call	Bond Future	3127	3	3127	3	0.00
24/07/2019	R213 On 06-February-20	9.26	Call	Bond Future	3089	3	3089	3	0.00
24/07/2019	R213 On 06-February-20	9.27	Put	Bond Future	2027	2	2027	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2019	R213 On 06-February-20	9.26	Put	Bond Future	2050	2	2050	2	0.00
24/07/2019	R213 On 06-February-20	9.28	Put	Bond Future	2004	2	2004	2	0.00
24/07/2019	R213 On 07-May-20			Bond Future	9.14	87.1786	9.1403	87.1786	0.00
24/07/2019	R213 On 07-May-20	9.00	Call	Bond Future	2816	3	2816	3	0.00
24/07/2019	R213 On 07-May-20	9.01	Call	Bond Future	2847	3	2847	3	0.00
24/07/2019	R213 On 07-May-20	9.02	Call	Bond Future	2878	3	2878	3	0.00
24/07/2019	R213 On 07-May-20	9.02	Put	Bond Future	3618	3	3618	3	0.00
24/07/2019	R213 On 07-May-20	9.00	Put	Bond Future	3679	3	3679	3	0.00
24/07/2019	R213 On 07-May-20	9.01	Put	Bond Future	3648	3	3648	3	0.00
24/07/2019	R214 On 01-August-19			Bond Future	9.65	74.7649	9.6454	74.7649	10,433.00
24/07/2019	R214 On 01-August-19	10.33	Call	Bond Future	4519	5	4519	5	0.00
24/07/2019	R214 On 01-August-19	10.34	Call	Bond Future	4582	5	4582	5	0.00
24/07/2019	R214 On 01-August-19	10.32	Call	Bond Future	4457	5	4457	5	0.00
24/07/2019	R214 On 01-August-19	10.32	Put	Bond Future	1	0	1	0	0.00
24/07/2019	R214 On 01-August-19	10.33	Put	Bond Future	1	0	1	0	0.00
24/07/2019	R214 On 01-August-19	10.34	Put	Bond Future	1	0	1	0	0.00
24/07/2019	R214 On 07-November-19			Bond Future	9.71	72.9019	9.7138	72.9019	15,140.00
24/07/2019	R214 On 07-November-19	10.01	Call	Bond Future	3251	3	3251	3	0.00
24/07/2019	R214 On 07-November-19	10.00	Call	Bond Future	3207	3	3207	3	0.00
24/07/2019	R214 On 07-November-19	10.02	Call	Bond Future	3297	4	3297	4	0.00
24/07/2019	R214 On 07-November-19	10.00	Put	Bond Future	1283	1	1283	1	0.00
24/07/2019	R214 On 07-November-19	10.01	Put	Bond Future	1262	1	1262	1	0.00
24/07/2019	R214 On 07-November-19	10.02	Put	Bond Future	1241	1	1241	1	0.00
24/07/2019	R214 On 06-February-20			Bond Future	9.78	74.2184	9.7784	74.2184	0.00
24/07/2019	R214 On 06-February-20	9.71	Call	Bond Future	2654	3	2654	3	0.00
24/07/2019	R214 On 06-February-20	9.73	Call	Bond Future	2723	3	2723	3	0.00
24/07/2019	R214 On 06-February-20	9.72	Call	Bond Future	2688	3	2688	3	0.00
24/07/2019	R214 On 06-February-20	9.72	Put	Bond Future	3086	3	3086	3	0.00
24/07/2019	R214 On 06-February-20	9.73	Put	Bond Future	3052	3	3052	3	0.00
24/07/2019	R214 On 06-February-20	9.71	Put	Bond Future	3121	3	3121	3	0.00
24/07/2019	R214 On 07-May-20			Bond Future	9.83	72.3081	9.8327	72.3081	0.00
24/07/2019	R214 On 07-May-20	9.76	Call	Bond Future	3573	4	3573	4	0.00
24/07/2019	R214 On 07-May-20	9.77	Call	Bond Future	3607	4	3607	4	0.00
24/07/2019	R214 On 07-May-20	9.75	Call	Bond Future	3540	4	3540	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2019	R214 On 07-May-20	9.75	Put	Bond Future	4100	4	4100	4	0.00
24/07/2019	R214 On 07-May-20	9.76	Put	Bond Future	4065	4	4065	4	0.00
24/07/2019	R214 On 07-May-20	9.77	Put	Bond Future	4031	4	4031	4	0.00
24/07/2019	R248 On 01-August-19			Bond Future	9.67	95.3211	9.6705	95.3211	27,599.00
24/07/2019	R248 On 01-August-19	10.36	Call	Bond Future	5797	6	5797	6	0.00
24/07/2019	R248 On 01-August-19	10.35	Call	Bond Future	5718	6	5718	6	0.00
24/07/2019	R248 On 01-August-19	10.34	Call	Bond Future	5638	6	5638	6	0.00
24/07/2019	R248 On 01-August-19	10.35	Put	Bond Future	1	0	1	0	0.00
24/07/2019	R248 On 01-August-19	10.34	Put	Bond Future	1	0	1	0	0.00
24/07/2019	R248 On 01-August-19	10.36	Put	Bond Future	1	0	1	0	0.00
24/07/2019	R248 On 07-November-19			Bond Future	9.74	92.7111	9.7390	92.7111	90,791.00
24/07/2019	R248 On 07-November-19	10.03	Call	Bond Future	4044	4	4044	4	0.00
24/07/2019	R248 On 07-November-19	10.02	Call	Bond Future	3986	4	3986	4	0.00
24/07/2019	R248 On 07-November-19	10.01	Call	Bond Future	3929	4	3929	4	0.00
24/07/2019	R248 On 07-November-19	10.02	Put	Bond Future	1575	1	1575	1	0.00
24/07/2019	R248 On 07-November-19	10.01	Put	Bond Future	1601	1	1601	1	0.00
24/07/2019	R248 On 07-November-19	10.03	Put	Bond Future	1548	1	1548	1	0.00
24/07/2019	R248 On 06-February-20			Bond Future	9.80	94.3853	9.8039	94.3853	0.00
24/07/2019	R248 On 06-February-20	9.71	Call	Bond Future	3169	3	3169	3	0.00
24/07/2019	R248 On 06-February-20	9.72	Call	Bond Future	3212	3	3212	3	0.00
24/07/2019	R248 On 06-February-20	9.70	Call	Bond Future	3126	3	3126	3	0.00
24/07/2019	R248 On 06-February-20	9.72	Put	Bond Future	3945	4	3945	4	0.00
24/07/2019	R248 On 06-February-20	9.70	Put	Bond Future	4036	4	4036	4	0.00
24/07/2019	R248 On 06-February-20	9.71	Put	Bond Future	3990	4	3990	4	0.00
24/07/2019	R248 On 07-May-20			Bond Future	9.86	91.7104	9.8585	91.7104	0.00
24/07/2019	R248 On 07-May-20	9.77	Call	Bond Future	4379	5	4379	5	0.00
24/07/2019	R248 On 07-May-20	9.79	Call	Bond Future	4464	5	4464	5	0.00
24/07/2019	R248 On 07-May-20	9.78	Call	Bond Future	4421	5	4421	5	0.00
24/07/2019	R248 On 07-May-20	9.78	Put	Bond Future	5099	5	5099	5	0.00
24/07/2019	R248 On 07-May-20	9.77	Put	Bond Future	5144	5	5144	5	0.00
24/07/2019	R248 On 07-May-20	9.79	Put	Bond Future	5055	5	5055	5	0.00