



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For March 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	2025 On 02-May-19			Bond Future	134.27	134.1917	134.2696	134.1917	691.00
06/03/2019	2025 On 01-August-19			Bond Future	135.38	135.2978	135.3762	135.2978	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
06/03/2019	2025 On 07-November-19			Bond Future	138.26	138.1812	138.2606	138.1812	0.00
06/03/2019	2029 On 02-May-19			Bond Future	100.57	100.7168	100.5742	100.7168	3,020.00
06/03/2019	2029 On 01-August-19			Bond Future	102.49	102.6406	102.4947	102.6406	0.00
06/03/2019	2029 On 07-November-19			Bond Future	103.57	103.7204	103.5707	103.7204	0.00
06/03/2019	2030 On 02-May-19			Bond Future	9.23	93.9339	9.2321	93.9339	45,502.00
06/03/2019	2030 On 02-May-19	9.39	Call	Bond Future	1890	2	1890	2	0.00
06/03/2019	2030 On 02-May-19	10.20	Call	Bond Future	5968	6	5968	6	0.00
06/03/2019	2030 On 02-May-19	9.41	Call	Bond Future	1971	2	1971	2	0.00
06/03/2019	2030 On 02-May-19	8.90	Call	Bond Future	481	1	481	1	3,000.00
06/03/2019	2030 On 02-May-19	9.40	Call	Bond Future	1930	2	1930	2	3,000.00
06/03/2019	2030 On 02-May-19	9.40	Put	Bond Future	873	1	873	1	0.00
06/03/2019	2030 On 02-May-19	9.41	Put	Bond Future	851	1	851	1	0.00
06/03/2019	2030 On 02-May-19	8.90	Put	Bond Future	2622	3	2622	3	0.00
06/03/2019	2030 On 02-May-19	10.20	Put	Bond Future	91	0	91	0	3,000.00
06/03/2019	2030 On 02-May-19	9.39	Put	Bond Future	896	1	896	1	0.00
06/03/2019	2030 On 01-August-19			Bond Future	9.29	91.7003	9.2931	91.7003	0.00
06/03/2019	2030 On 01-August-19	8.35	Call	Bond Future	283	0	283	0	2,025.00
06/03/2019	2030 On 01-August-19	9.92	Call	Bond Future	4739	5	4739	5	0.00
06/03/2019	2030 On 01-August-19	9.15	Call	Bond Future	1782	2	1782	2	2,025.00
06/03/2019	2030 On 01-August-19	9.91	Call	Bond Future	4694	5	4694	5	0.00
06/03/2019	2030 On 01-August-19	9.90	Call	Bond Future	4648	5	4648	5	0.00
06/03/2019	2030 On 01-August-19	9.92	Put	Bond Future	944	1	944	1	0.00
06/03/2019	2030 On 01-August-19	9.90	Put	Bond Future	971	1	971	1	0.00
06/03/2019	2030 On 01-August-19	8.35	Put	Bond Future	6415	6	6415	6	0.00
06/03/2019	2030 On 01-August-19	9.15	Put	Bond Future	2680	3	2680	3	0.00
06/03/2019	2030 On 01-August-19	9.91	Put	Bond Future	958	1	958	1	0.00
06/03/2019	2030 On 07-November-19			Bond Future	9.34	93.6323	9.3443	93.6323	0.00
06/03/2019	2030 On 07-November-19	9.48	Call	Bond Future	3327	3	3327	3	0.00
06/03/2019	2030 On 07-November-19	9.49	Call	Bond Future	3362	3	3362	3	0.00
06/03/2019	2030 On 07-November-19	9.47	Call	Bond Future	3292	3	3292	3	0.00
06/03/2019	2030 On 07-November-19	9.47	Put	Bond Future	2527	3	2527	3	0.00
06/03/2019	2030 On 07-November-19	9.48	Put	Bond Future	2502	2	2502	2	0.00
06/03/2019	2030 On 07-November-19	9.49	Put	Bond Future	2477	2	2477	2	0.00
06/03/2019	2032 On 02-May-19			Bond Future	9.46	91.9548	9.4615	91.9548	43,357.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2019	2032 On 02-May-19	9.61	Call	Bond Future	2057	2	2057	2	0.00
06/03/2019	2032 On 02-May-19	9.63	Call	Bond Future	2143	2	2143	2	0.00
06/03/2019	2032 On 02-May-19	9.62	Call	Bond Future	2100	2	2100	2	0.00
06/03/2019	2032 On 02-May-19	9.61	Put	Bond Future	1040	1	1040	1	0.00
06/03/2019	2032 On 02-May-19	9.63	Put	Bond Future	991	1	991	1	0.00
06/03/2019	2032 On 02-May-19	9.62	Put	Bond Future	1015	1	1015	1	0.00
06/03/2019	2032 On 01-August-19			Bond Future	9.52	93.6891	9.5208	93.6891	0.00
06/03/2019	2032 On 01-August-19	10.11	Call	Bond Future	4981	5	4981	5	0.00
06/03/2019	2032 On 01-August-19	10.10	Call	Bond Future	4933	5	4933	5	0.00
06/03/2019	2032 On 01-August-19	10.09	Call	Bond Future	4884	5	4884	5	0.00
06/03/2019	2032 On 01-August-19	10.09	Put	Bond Future	1129	1	1129	1	0.00
06/03/2019	2032 On 01-August-19	10.11	Put	Bond Future	1098	1	1098	1	0.00
06/03/2019	2032 On 01-August-19	10.10	Put	Bond Future	1113	1	1113	1	0.00
06/03/2019	2032 On 07-November-19			Bond Future	9.58	91.4995	9.5778	91.4995	0.00
06/03/2019	2032 On 07-November-19	9.72	Call	Bond Future	3703	4	3703	4	0.00
06/03/2019	2032 On 07-November-19	9.71	Call	Bond Future	3665	4	3665	4	0.00
06/03/2019	2032 On 07-November-19	9.70	Call	Bond Future	3628	4	3628	4	0.00
06/03/2019	2032 On 07-November-19	9.71	Put	Bond Future	2787	3	2787	3	0.00
06/03/2019	2032 On 07-November-19	9.70	Put	Bond Future	2816	3	2816	3	0.00
06/03/2019	2032 On 07-November-19	9.72	Put	Bond Future	2759	3	2759	3	0.00
06/03/2019	2033 On 02-May-19			Bond Future	102.58	102.5133	102.5838	102.5133	6,090.00
06/03/2019	2033 On 01-August-19			Bond Future	104.54	104.4713	104.5425	104.4713	0.00
06/03/2019	2033 On 07-November-19			Bond Future	105.59	105.5138	105.5860	105.5138	0.00
06/03/2019	2037 On 02-May-19			Bond Future	9.72	92.1285	9.7176	92.1285	54,434.00
06/03/2019	2037 On 02-May-19	9.80	Call	Bond Future	2017	2	2017	2	0.00
06/03/2019	2037 On 02-May-19	9.81	Call	Bond Future	2062	2	2062	2	0.00
06/03/2019	2037 On 02-May-19	9.79	Call	Bond Future	1973	2	1973	2	0.00
06/03/2019	2037 On 02-May-19	9.79	Put	Bond Future	1417	1	1417	1	0.00
06/03/2019	2037 On 02-May-19	9.80	Put	Bond Future	1384	1	1384	1	0.00
06/03/2019	2037 On 02-May-19	9.81	Put	Bond Future	1352	1	1352	1	0.00
06/03/2019	2037 On 01-August-19			Bond Future	9.78	89.6106	9.7807	89.6106	0.00
06/03/2019	2037 On 01-August-19	10.29	Call	Bond Future	5165	5	5165	5	0.00
06/03/2019	2037 On 01-August-19	10.31	Call	Bond Future	5270	5	5270	5	0.00
06/03/2019	2037 On 01-August-19	10.30	Call	Bond Future	5217	5	5217	5	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
06/03/2019	2037 On 01-August-19	10.30	Put	Bond Future	1388	1	1388	1	0.00
06/03/2019	2037 On 01-August-19	10.31	Put	Bond Future	1370	1	1370	1	0.00
06/03/2019	2037 On 01-August-19	10.29	Put	Bond Future	1407	1	1407	1	0.00
06/03/2019	2037 On 07-November-19			Bond Future	9.84	91.4987	9.8363	91.4987	0.00
06/03/2019	2037 On 07-November-19	9.95	Call	Bond Future	4095	4	4095	4	0.00
06/03/2019	2037 On 07-November-19	9.97	Call	Bond Future	4178	4	4178	4	0.00
06/03/2019	2037 On 07-November-19	9.96	Call	Bond Future	4136	4	4136	4	0.00
06/03/2019	2037 On 07-November-19	9.96	Put	Bond Future	3211	3	3211	3	0.00
06/03/2019	2037 On 07-November-19	9.97	Put	Bond Future	3179	3	3179	3	0.00
06/03/2019	2037 On 07-November-19	9.95	Put	Bond Future	3244	3	3244	3	0.00
06/03/2019	2038 On 02-May-19			Bond Future	122.58	122.6454	122.5832	122.6454	10,812.00
06/03/2019	2038 On 01-August-19			Bond Future	123.28	123.3488	123.2846	123.3488	0.00
06/03/2019	2038 On 07-November-19			Bond Future	125.91	125.9776	125.9114	125.9776	0.00
06/03/2019	2040 On 02-May-19			Bond Future	9.80	95.4495	9.7974	95.4495	25,025.00
06/03/2019	2040 On 02-May-19	9.90	Call	Bond Future	2280	2	2280	2	0.00
06/03/2019	2040 On 02-May-19	10.20	Call	Bond Future	3945	4	3945	4	1,150.00
06/03/2019	2040 On 02-May-19	9.89	Call	Bond Future	2232	2	2232	2	0.00
06/03/2019	2040 On 02-May-19	9.60	Call	Bond Future	1071	1	1071	1	1,150.00
06/03/2019	2040 On 02-May-19	9.88	Call	Bond Future	2184	2	2184	2	0.00
06/03/2019	2040 On 02-May-19	9.89	Put	Bond Future	1468	1	1468	1	0.00
06/03/2019	2040 On 02-May-19	9.88	Put	Bond Future	1502	1	1502	1	0.00
06/03/2019	2040 On 02-May-19	9.90	Put	Bond Future	1434	1	1434	1	0.00
06/03/2019	2040 On 02-May-19	10.20	Put	Bond Future	693	1	693	1	0.00
06/03/2019	2040 On 02-May-19	9.60	Put	Bond Future	2734	3	2734	3	0.00
06/03/2019	2040 On 01-August-19			Bond Future	9.86	92.7440	9.8604	92.7440	0.00
06/03/2019	2040 On 01-August-19	10.36	Call	Bond Future	5520	6	5520	6	0.00
06/03/2019	2040 On 01-August-19	10.37	Call	Bond Future	5576	6	5576	6	0.00
06/03/2019	2040 On 01-August-19	10.38	Call	Bond Future	5632	6	5632	6	0.00
06/03/2019	2040 On 01-August-19	10.38	Put	Bond Future	1521	2	1521	2	0.00
06/03/2019	2040 On 01-August-19	10.36	Put	Bond Future	1562	2	1562	2	0.00
06/03/2019	2040 On 01-August-19	10.37	Put	Bond Future	1541	2	1541	2	0.00
06/03/2019	2040 On 07-November-19			Bond Future	9.92	94.6981	9.9161	94.6981	0.00
06/03/2019	2040 On 07-November-19	10.03	Call	Bond Future	4346	4	4346	4	0.00
06/03/2019	2040 On 07-November-19	10.04	Call	Bond Future	4391	5	4391	5	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
06/03/2019	2040 On 07-November-19	10.05	Call	Bond Future	4436	5	4436	5	0.00
06/03/2019	2040 On 07-November-19	10.05	Put	Bond Future	3359	3	3359	3	0.00
06/03/2019	2040 On 07-November-19	10.03	Put	Bond Future	3429	3	3429	3	0.00
06/03/2019	2040 On 07-November-19	10.04	Put	Bond Future	3394	3	3394	3	0.00
06/03/2019	2044 On 02-May-19			Bond Future	9.80	92.6940	9.8003	92.6940	37,234.00
06/03/2019	2044 On 02-May-19	9.90	Call	Bond Future	2312	2	2312	2	0.00
06/03/2019	2044 On 02-May-19	9.91	Call	Bond Future	2362	2	2362	2	0.00
06/03/2019	2044 On 02-May-19	9.92	Call	Bond Future	2412	2	2412	2	0.00
06/03/2019	2044 On 02-May-19	9.91	Put	Bond Future	1438	1	1438	1	0.00
06/03/2019	2044 On 02-May-19	9.92	Put	Bond Future	1405	1	1405	1	0.00
06/03/2019	2044 On 02-May-19	9.90	Put	Bond Future	1472	1	1472	1	0.00
06/03/2019	2044 On 01-August-19			Bond Future	9.86	90.0615	9.8602	90.0615	0.00
06/03/2019	2044 On 01-August-19	10.39	Call	Bond Future	5802	6	5802	6	0.00
06/03/2019	2044 On 01-August-19	10.53	Call	Bond Future	6615	7	6615	7	0.00
06/03/2019	2044 On 01-August-19	9.86	Call	Bond Future	3091	3	3091	3	100.00
06/03/2019	2044 On 01-August-19	10.40	Call	Bond Future	5859	6	5859	6	0.00
06/03/2019	2044 On 01-August-19	9.36	Call	Bond Future	1310	1	1310	1	100.00
06/03/2019	2044 On 01-August-19	10.38	Call	Bond Future	5745	6	5745	6	0.00
06/03/2019	2044 On 01-August-19	10.38	Put	Bond Future	1552	2	1552	2	0.00
06/03/2019	2044 On 01-August-19	9.36	Put	Bond Future	5680	6	5680	6	0.00
06/03/2019	2044 On 01-August-19	10.53	Put	Bond Future	1273	1	1273	1	100.00
06/03/2019	2044 On 01-August-19	10.40	Put	Bond Future	1512	2	1512	2	0.00
06/03/2019	2044 On 01-August-19	9.86	Put	Bond Future	3093	3	3093	3	0.00
06/03/2019	2044 On 01-August-19	10.39	Put	Bond Future	1532	2	1532	2	0.00
06/03/2019	2044 On 07-November-19			Bond Future	9.91	91.9592	9.9130	91.9592	0.00
06/03/2019	2044 On 07-November-19	10.06	Call	Bond Future	4599	5	4599	5	0.00
06/03/2019	2044 On 07-November-19	10.07	Call	Bond Future	4645	5	4645	5	0.00
06/03/2019	2044 On 07-November-19	10.05	Call	Bond Future	4553	5	4553	5	0.00
06/03/2019	2044 On 07-November-19	10.05	Put	Bond Future	3426	3	3426	3	0.00
06/03/2019	2044 On 07-November-19	10.06	Put	Bond Future	3390	3	3390	3	0.00
06/03/2019	2044 On 07-November-19	10.07	Put	Bond Future	3355	3	3355	3	0.00
06/03/2019	2046 On 02-May-19			Bond Future	115.19	115.2454	115.1863	115.2454	12,523.00
06/03/2019	2046 On 01-August-19			Bond Future	117.39	117.4468	117.3857	117.4468	0.00
06/03/2019	2046 On 07-November-19			Bond Future	118.15	118.2093	118.1463	118.2093	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
06/03/2019	2050 On 02-May-19			Bond Future	121.04	120.9805	121.0447	120.9805	10,684.00
06/03/2019	2050 On 01-August-19			Bond Future	121.54	121.4736	121.5381	121.4736	0.00
06/03/2019	2050 On 07-November-19			Bond Future	124.13	124.0625	124.1275	124.0625	0.00
06/03/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	AL37 On 02-May-19			Index Future	629.52	629.7780	629.5210	629.7780	0.00
06/03/2019	AL37 On 01-August-19			Index Future	641.39	641.6510	641.3880	641.6510	0.00
06/03/2019	AL37 On 07-November-19			Index Future	654.89	655.1600	654.8900	655.1600	0.00
06/03/2019	AL7T On 02-May-19			Index Future	727.90	728.5960	727.8990	728.5960	0.00
06/03/2019	AL7T On 01-August-19			Index Future	741.62	742.3320	741.6200	742.3320	0.00
06/03/2019	AL7T On 07-November-19			Index Future	757.23	757.9610	757.2330	757.9610	0.00
06/03/2019	ALBI On 02-May-19			Index Future	659.28	660.0170	659.2760	660.0170	903.00
06/03/2019	ALBI On 01-August-19			Index Future	671.70	672.4610	671.7030	672.4610	0.00
06/03/2019	ALBI On 07-November-19			Index Future	685.84	686.6180	685.8430	686.6180	0.00
06/03/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	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
06/03/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2019	ES33 On 02-May-19			Bond Future	10.91	76.6661	10.9113	76.6661	350.00
06/03/2019	ES33 On 01-August-19			Bond Future	11.01	78.1119	11.0140	78.1119	0.00
06/03/2019	ES33 On 07-November-19			Bond Future	11.12	75.9606	11.1218	75.9606	0.00
06/03/2019	ES42 On 02-May-19			Bond Future	11.17	78.4266	11.1683	78.4266	4,919.00
06/03/2019	ES42 On 01-August-19			Bond Future	11.27	79.9061	11.2692	79.9061	0.00
06/03/2019	ES42 On 07-November-19			Bond Future	11.38	77.3229	11.3751	77.3229	0.00
06/03/2019	GOVI On 02-May-19			GOVI	652.83	653.6040	652.8250	653.6040	447.00
06/03/2019	GOVI On 02-May-19	647.88	Call	GOVI	49450	6	49450	6	0.00
06/03/2019	GOVI On 02-May-19	647.87	Call	GOVI	49550	6	49550	6	0.00
06/03/2019	GOVI On 02-May-19	647.86	Call	GOVI	49650	6	49650	6	0.00
06/03/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
06/03/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
06/03/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
06/03/2019	GOVI On 01-August-19			GOVI	665.13	665.9260	665.1310	665.9260	0.00
06/03/2019	GOVI On 01-August-19	638.69	Call	GOVI	264410	27	264410	27	0.00
06/03/2019	GOVI On 01-August-19	638.68	Call	GOVI	264510	27	264510	27	0.00
06/03/2019	GOVI On 01-August-19	638.67	Call	GOVI	264610	27	264610	27	0.00
06/03/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
06/03/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
06/03/2019	GOVI On 01-August-19	638.69	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
06/03/2019	GOVI On 07-November-19			GOVI	679.13	679.9460	679.1330	679.9460	0.00
06/03/2019	GOVI On 07-November-19	672.90	Call	GOVI	62330	7	62330	7	0.00
06/03/2019	GOVI On 07-November-19	672.91	Call	GOVI	62230	7	62230	7	0.00
06/03/2019	GOVI On 07-November-19	672.92	Call	GOVI	62130	7	62130	7	0.00
06/03/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
06/03/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
06/03/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
06/03/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/03/2019	IGOV On 02-May-19			Index Future	257.94	257.9390	257.9380	257.9390	735.00
06/03/2019	IGOV On 01-August-19			Index Future	262.86	262.8640	262.8630	262.8640	0.00
06/03/2019	IGOV On 07-November-19			Index Future	268.46	268.4650	268.4630	268.4650	0.00
06/03/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
06/03/2019	IS01 On 20-June-19			Interest Rate Swap	102.02	102.0200	102.0200	102.0200	0.00
06/03/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8600	99.8700	99.8600	0.00
06/03/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
06/03/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
06/03/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8600	101.8700	101.8600	0.00
06/03/2019	IS02 On 20-December-19			Interest Rate Swap	102.80	102.7900	102.8000	102.7900	0.00
06/03/2019	IS02 On 23-March-20			Interest Rate Swap	98.78	98.7700	98.7800	98.7700	0.00
06/03/2019	IS02 On 22-June-20			Interest Rate Swap	102.33	102.3100	102.3300	102.3100	0.00
06/03/2019	IS02 On 21-September-20			Interest Rate Swap	99.29	99.2600	99.2900	99.2600	0.00
06/03/2019	IS05 On 17-December-20			Interest Rate Swap	96.04	96.0100	96.0400	96.0100	0.00
06/03/2019	IS05 On 16-March-21			Interest Rate Swap	95.18	95.1300	95.1800	95.1300	0.00
06/03/2019	IS05 On 15-June-21			Interest Rate Swap	94.26	94.2100	94.2600	94.2100	0.00
06/03/2019	IS05 On 21-September-21			Interest Rate Swap	94.32	94.2800	94.3200	94.2800	0.00
06/03/2019	IS05 On 21-December-21			Interest Rate Swap	96.42	96.3900	96.4200	96.3900	51.00
06/03/2019	IS05 On 15-March-22			Interest Rate Swap	96.47	96.4500	96.4700	96.4500	0.00
06/03/2019	IS05 On 21-June-22			Interest Rate Swap	97.59	97.5600	97.5900	97.5600	0.00
06/03/2019	IS05 On 20-September-22			Interest Rate Swap	101.46	101.4200	101.4600	101.4200	0.00
06/03/2019	IS05 On 20-December-22			Interest Rate Swap	102.66	102.6200	102.6600	102.6200	0.00
06/03/2019	IS05 On 22-March-23			Interest Rate Swap	95.94	95.9000	95.9400	95.9000	0.00
06/03/2019	IS05 On 20-June-23			Interest Rate Swap	101.95	101.9100	101.9500	101.9100	0.00
06/03/2019	IS05 On 19-September-23			Interest Rate Swap	97.37	97.3300	97.3700	97.3300	0.00
06/03/2019	IS10 On 17-December-25			Interest Rate Swap	93.66	93.6000	93.6600	93.6000	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
06/03/2019	IS10 On 16-March-26			Interest Rate Swap	90.60	90.5500	90.6000	90.5500	0.00
06/03/2019	IS10 On 15-June-26			Interest Rate Swap	89.31	89.2600	89.3100	89.2600	0.00
06/03/2019	IS10 On 21-September-26			Interest Rate Swap	91.47	91.4300	91.4700	91.4300	0.00
06/03/2019	IS10 On 21-December-26			Interest Rate Swap	95.29	95.2500	95.2900	95.2500	0.00
06/03/2019	IS10 On 15-March-27			Interest Rate Swap	93.83	93.8000	93.8300	93.8000	0.00
06/03/2019	IS10 On 21-June-27			Interest Rate Swap	95.91	95.8800	95.9100	95.8800	0.00
06/03/2019	IS10 On 20-September-27			Interest Rate Swap	101.39	101.3700	101.3900	101.3700	0.00
06/03/2019	IS10 On 20-December-27			Interest Rate Swap	101.74	101.7200	101.7400	101.7200	0.00
06/03/2019	IS10 On 22-March-28			Interest Rate Swap	95.19	95.1700	95.1900	95.1700	0.00
06/03/2019	IS10 On 20-June-28			Interest Rate Swap	102.44	102.4100	102.4400	102.4100	0.00
06/03/2019	IS10 On 19-September-28			Interest Rate Swap	95.95	95.9100	95.9500	95.9100	0.00
06/03/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/03/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/03/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
06/03/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
06/03/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
06/03/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
06/03/2019	R023 On 02-May-19			Bond Future	7.82	101.2272	7.8225	101.2272	66,540.00
06/03/2019	R023 On 02-May-19	8.46	Call	Bond Future	2101	2	2101	2	0.00
06/03/2019	R023 On 02-May-19	8.45	Call	Bond Future	2071	2	2071	2	0.00
06/03/2019	R023 On 02-May-19	8.44	Call	Bond Future	2041	2	2041	2	0.00
06/03/2019	R023 On 02-May-19	8.45	Put	Bond Future	62	0	62	0	0.00
06/03/2019	R023 On 02-May-19	8.44	Put	Bond Future	64	0	64	0	0.00
06/03/2019	R023 On 02-May-19	8.46	Put	Bond Future	60	0	60	0	0.00
06/03/2019	R023 On 01-August-19			Bond Future	7.83	103.1361	7.8326	103.1361	0.00
06/03/2019	R023 On 01-August-19	8.93	Call	Bond Future	3448	3	3448	3	0.00
06/03/2019	R023 On 01-August-19	8.95	Call	Bond Future	3500	4	3500	4	0.00
06/03/2019	R023 On 01-August-19	8.94	Call	Bond Future	3474	4	3474	4	0.00
06/03/2019	R023 On 01-August-19	8.94	Put	Bond Future	158	0	158	0	0.00
06/03/2019	R023 On 01-August-19	8.95	Put	Bond Future	154	0	154	0	0.00
06/03/2019	R023 On 01-August-19	8.93	Put	Bond Future	161	0	161	0	0.00
06/03/2019	R023 On 07-November-19			Bond Future	7.83	101.3729	7.8280	101.3729	0.00
06/03/2019	R023 On 07-November-19	7.98	Call	Bond Future	1374	1	1374	1	0.00
06/03/2019	R023 On 07-November-19	7.99	Call	Bond Future	1392	1	1392	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
06/03/2019	R023 On 07-November-19	8.00	Call	Bond Future	1410	1	1410	1	0.00
06/03/2019	R023 On 07-November-19	8.00	Put	Bond Future	920	1	920	1	0.00
06/03/2019	R023 On 07-November-19	7.99	Put	Bond Future	930	1	930	1	0.00
06/03/2019	R023 On 07-November-19	7.98	Put	Bond Future	941	1	941	1	0.00
06/03/2019	R035 On 02-May-19			Bond Future	9.64	95.6487	9.6350	95.6487	80,181.00
06/03/2019	R035 On 02-May-19	9.74	Call	Bond Future	2127	2	2127	2	0.00
06/03/2019	R035 On 02-May-19	9.75	Call	Bond Future	2172	2	2172	2	0.00
06/03/2019	R035 On 02-May-19	9.73	Call	Bond Future	2082	2	2082	2	0.00
06/03/2019	R035 On 02-May-19	9.73	Put	Bond Future	1357	1	1357	1	0.00
06/03/2019	R035 On 02-May-19	9.75	Put	Bond Future	1296	1	1296	1	0.00
06/03/2019	R035 On 02-May-19	9.74	Put	Bond Future	1326	1	1326	1	0.00
06/03/2019	R035 On 01-August-19			Bond Future	9.69	97.4524	9.6940	97.4524	0.00
06/03/2019	R035 On 01-August-19	10.24	Call	Bond Future	5282	5	5282	5	0.00
06/03/2019	R035 On 01-August-19	10.23	Call	Bond Future	5229	5	5229	5	0.00
06/03/2019	R035 On 01-August-19	10.22	Call	Bond Future	5177	5	5177	5	0.00
06/03/2019	R035 On 01-August-19	10.23	Put	Bond Future	1299	1	1299	1	0.00
06/03/2019	R035 On 01-August-19	10.22	Put	Bond Future	1317	1	1317	1	0.00
06/03/2019	R035 On 01-August-19	10.24	Put	Bond Future	1281	1	1281	1	0.00
06/03/2019	R035 On 07-November-19			Bond Future	9.75	94.9983	9.7541	94.9983	0.00
06/03/2019	R035 On 07-November-19	9.87	Call	Bond Future	4013	4	4013	4	0.00
06/03/2019	R035 On 07-November-19	9.88	Call	Bond Future	4055	4	4055	4	0.00
06/03/2019	R035 On 07-November-19	9.89	Call	Bond Future	4096	4	4096	4	0.00
06/03/2019	R035 On 07-November-19	9.87	Put	Bond Future	3154	3	3154	3	0.00
06/03/2019	R035 On 07-November-19	9.89	Put	Bond Future	3090	3	3090	3	0.00
06/03/2019	R035 On 07-November-19	9.88	Put	Bond Future	3122	3	3122	3	0.00
06/03/2019	R186 On 02-May-19			Bond Future	8.70	113.8680	8.7037	113.8680	89,015.00
06/03/2019	R186 On 02-May-19	9.03	Call	Bond Future	2338	2	2338	2	0.00
06/03/2019	R186 On 02-May-19	8.65	Call	Bond Future	974	1	974	1	3,250.00
06/03/2019	R186 On 02-May-19	9.02	Call	Bond Future	2295	2	2295	2	0.00
06/03/2019	R186 On 02-May-19	10.07	Call	Bond Future	7621	8	7621	8	0.00
06/03/2019	R186 On 02-May-19	9.75	Call	Bond Future	5936	6	5936	6	0.00
06/03/2019	R186 On 02-May-19	9.01	Call	Bond Future	2252	2	2252	2	0.00
06/03/2019	R186 On 02-May-19	9.30	Call	Bond Future	3607	4	3607	4	200.00
06/03/2019	R186 On 02-May-19	9.96	Call	Bond Future	7041	7	7041	7	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
06/03/2019	R186 On 02-May-19	9.25	Call	Bond Future	3361	3	3361	3	3,250.00
06/03/2019	R186 On 02-May-19	8.90	Call	Bond Future	1805	2	1805	2	0.00
06/03/2019	R186 On 02-May-19	8.70	Call	Bond Future	1117	1	1117	1	200.00
06/03/2019	R186 On 02-May-19	9.20	Call	Bond Future	3119	3	3119	3	90.00
06/03/2019	R186 On 02-May-19	8.62	Call	Bond Future	893	1	893	1	90.00
06/03/2019	R186 On 02-May-19	8.50	Call	Bond Future	613	1	613	1	7,000.00
06/03/2019	R186 On 02-May-19	9.00	Call	Bond Future	2209	2	2209	2	7,000.00
06/03/2019	R186 On 02-May-19	10.02	Call	Bond Future	7357	7	7357	7	0.00
06/03/2019	R186 On 02-May-19	8.80	Call	Bond Future	1439	1	1439	1	7,500.00
06/03/2019	R186 On 02-May-19	9.05	Call	Bond Future	2426	2	2426	2	0.00
06/03/2019	R186 On 02-May-19	9.05	Put	Bond Future	429	0	429	0	3,250.00
06/03/2019	R186 On 02-May-19	8.90	Put	Bond Future	667	1	667	1	4,250.00
06/03/2019	R186 On 02-May-19	8.80	Put	Bond Future	879	1	879	1	0.00
06/03/2019	R186 On 02-May-19	9.00	Put	Bond Future	497	0	497	0	7,500.00
06/03/2019	R186 On 02-May-19	8.50	Put	Bond Future	1811	2	1811	2	0.00
06/03/2019	R186 On 02-May-19	8.62	Put	Bond Future	1383	1	1383	1	0.00
06/03/2019	R186 On 02-May-19	9.30	Put	Bond Future	198	0	198	0	0.00
06/03/2019	R186 On 02-May-19	8.70	Put	Bond Future	1139	1	1139	1	0.00
06/03/2019	R186 On 02-May-19	9.20	Put	Bond Future	271	0	271	0	0.00
06/03/2019	R186 On 02-May-19	9.75	Put	Bond Future	44	0	44	0	7,000.00
06/03/2019	R186 On 02-May-19	10.02	Put	Bond Future	12	0	12	0	3,250.00
06/03/2019	R186 On 02-May-19	10.07	Put	Bond Future	10	0	10	0	200.00
06/03/2019	R186 On 02-May-19	9.02	Put	Bond Future	469	0	469	0	0.00
06/03/2019	R186 On 02-May-19	9.25	Put	Bond Future	232	0	232	0	0.00
06/03/2019	R186 On 02-May-19	8.65	Put	Bond Future	1288	1	1288	1	0.00
06/03/2019	R186 On 02-May-19	9.96	Put	Bond Future	17	0	17	0	90.00
06/03/2019	R186 On 02-May-19	9.01	Put	Bond Future	483	0	483	0	0.00
06/03/2019	R186 On 02-May-19	9.03	Put	Bond Future	455	0	455	0	0.00
06/03/2019	R186 On 01-August-19			Bond Future	8.75	110.7156	8.7549	110.7156	0.00
06/03/2019	R186 On 01-August-19	8.30	Call	Bond Future	818	1	818	1	6,000.00
06/03/2019	R186 On 01-August-19	9.05	Call	Bond Future	2915	3	2915	3	6,000.00
06/03/2019	R186 On 01-August-19	9.52	Call	Bond Future	4870	5	4870	5	0.00
06/03/2019	R186 On 01-August-19	9.54	Call	Bond Future	4960	5	4960	5	0.00
06/03/2019	R186 On 01-August-19	10.08	Call	Bond Future	7429	7	7429	7	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
06/03/2019	R186 On 01-August-19	9.53	Call	Bond Future	4915	5	4915	5	0.00
06/03/2019	R186 On 01-August-19	9.53	Put	Bond Future	632	1	632	1	0.00
06/03/2019	R186 On 01-August-19	9.54	Put	Bond Future	623	1	623	1	0.00
06/03/2019	R186 On 01-August-19	10.08	Put	Bond Future	238	0	238	0	6,000.00
06/03/2019	R186 On 01-August-19	9.52	Put	Bond Future	641	1	641	1	0.00
06/03/2019	R186 On 01-August-19	9.05	Put	Bond Future	1259	1	1259	1	0.00
06/03/2019	R186 On 01-August-19	8.30	Put	Bond Future	3437	3	3437	3	0.00
06/03/2019	R186 On 07-November-19			Bond Future	8.80	113.0480	8.7981	113.0480	0.00
06/03/2019	R186 On 07-November-19	8.94	Call	Bond Future	2878	3	2878	3	0.00
06/03/2019	R186 On 07-November-19	8.95	Call	Bond Future	2911	3	2911	3	0.00
06/03/2019	R186 On 07-November-19	8.96	Call	Bond Future	2944	3	2944	3	0.00
06/03/2019	R186 On 07-November-19	8.95	Put	Bond Future	2081	2	2081	2	0.00
06/03/2019	R186 On 07-November-19	8.96	Put	Bond Future	2059	2	2059	2	0.00
06/03/2019	R186 On 07-November-19	8.94	Put	Bond Future	2102	2	2102	2	0.00
06/03/2019	R197 On 02-May-19			Bond Future	302.44	302.6038	302.4434	302.6038	2,350.00
06/03/2019	R197 On 01-August-19			Bond Future	300.66	300.8282	300.6625	300.8282	0.00
06/03/2019	R197 On 07-November-19			Bond Future	307.07	307.2397	307.0689	307.2397	0.00
06/03/2019	R202 On 02-May-19			Bond Future	234.52	234.6423	234.5231	234.6423	8,666.00
06/03/2019	R202 On 01-August-19			Bond Future	234.99	235.1110	234.9879	235.1110	0.00
06/03/2019	R202 On 07-November-19			Bond Future	239.99	240.1217	239.9946	240.1217	0.00
06/03/2019	R207 On 02-May-19			Bond Future	6.40	102.8561	6.4045	102.8561	6,025.00
06/03/2019	R207 On 02-May-19	7.61	Call	Bond Future	803	1	803	1	0.00
06/03/2019	R207 On 02-May-19	7.63	Call	Bond Future	816	1	816	1	0.00
06/03/2019	R207 On 02-May-19	7.62	Call	Bond Future	809	1	809	1	0.00
06/03/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
06/03/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
06/03/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
06/03/2019	R207 On 01-August-19			Bond Future	5.65	101.1544	5.6540	101.1544	0.00
06/03/2019	R207 On 01-August-19	7.33	Call	Bond Future	728	1	728	1	0.00
06/03/2019	R207 On 01-August-19	7.34	Call	Bond Future	733	1	733	1	0.00
06/03/2019	R207 On 01-August-19	7.35	Call	Bond Future	737	1	737	1	0.00
06/03/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
06/03/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
06/03/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2019	R207 On 07-November-19			Bond Future	2.25	103.2853	2.2533	103.2853	0.00
06/03/2019	R207 On 07-November-19	2.07	Call	Bond Future	20	0	20	0	0.00
06/03/2019	R207 On 07-November-19	2.08	Call	Bond Future	20	0	20	0	0.00
06/03/2019	R207 On 07-November-19	2.06	Call	Bond Future	19	0	19	0	0.00
06/03/2019	R207 On 07-November-19	2.06	Put	Bond Future	54	0	54	0	0.00
06/03/2019	R207 On 07-November-19	2.07	Put	Bond Future	53	0	53	0	0.00
06/03/2019	R207 On 07-November-19	2.08	Put	Bond Future	52	0	52	0	0.00
06/03/2019	R208 On 02-May-19			Bond Future	7.02	100.2283	7.0218	100.2283	14,463.00
06/03/2019	R208 On 02-May-19	8.02	Call	Bond Future	1725	2	1725	2	0.00
06/03/2019	R208 On 02-May-19	8.04	Call	Bond Future	1759	2	1759	2	0.00
06/03/2019	R208 On 02-May-19	8.03	Call	Bond Future	1742	2	1742	2	0.00
06/03/2019	R208 On 02-May-19	8.02	Put	Bond Future	3	0	3	0	0.00
06/03/2019	R208 On 02-May-19	8.04	Put	Bond Future	2	0	2	0	0.00
06/03/2019	R208 On 02-May-19	8.03	Put	Bond Future	2	0	2	0	0.00
06/03/2019	R208 On 01-August-19			Bond Future	6.92	102.1185	6.9208	102.1185	0.00
06/03/2019	R208 On 01-August-19	8.17	Call	Bond Future	1914	2	1914	2	0.00
06/03/2019	R208 On 01-August-19	8.16	Call	Bond Future	1900	2	1900	2	0.00
06/03/2019	R208 On 01-August-19	8.15	Call	Bond Future	1886	2	1886	2	0.00
06/03/2019	R208 On 01-August-19	8.15	Put	Bond Future	24	0	24	0	0.00
06/03/2019	R208 On 01-August-19	8.17	Put	Bond Future	22	0	22	0	0.00
06/03/2019	R208 On 01-August-19	8.16	Put	Bond Future	23	0	23	0	0.00
06/03/2019	R208 On 07-November-19			Bond Future	6.71	100.8633	6.7139	100.8633	0.00
06/03/2019	R208 On 07-November-19	6.84	Call	Bond Future	444	0	444	0	0.00
06/03/2019	R208 On 07-November-19	6.83	Call	Bond Future	436	0	436	0	0.00
06/03/2019	R208 On 07-November-19	6.82	Call	Bond Future	427	0	427	0	0.00
06/03/2019	R208 On 07-November-19	6.83	Put	Bond Future	285	0	285	0	0.00
06/03/2019	R208 On 07-November-19	6.82	Put	Bond Future	289	0	289	0	0.00
06/03/2019	R208 On 07-November-19	6.84	Put	Bond Future	280	0	280	0	0.00
06/03/2019	R209 On 02-May-19			Bond Future	9.58	73.0860	9.5817	73.0860	102,067.00
06/03/2019	R209 On 02-May-19	9.69	Call	Bond Future	1828	2	1828	2	0.00
06/03/2019	R209 On 02-May-19	10.50	Call	Bond Future	5819	6	5819	6	0.00
06/03/2019	R209 On 02-May-19	10.71	Call	Bond Future	6949	7	6949	7	0.00
06/03/2019	R209 On 02-May-19	9.70	Call	Bond Future	1867	2	1867	2	0.00
06/03/2019	R209 On 02-May-19	9.95	Call	Bond Future	2960	3	2960	3	760.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2019	R209 On 02-May-19	9.68	Call	Bond Future	1790	2	1790	2	0.00
06/03/2019	R209 On 02-May-19	9.35	Call	Bond Future	771	1	771	1	760.00
06/03/2019	R209 On 02-May-19	9.68	Put	Bond Future	1149	1	1149	1	0.00
06/03/2019	R209 On 02-May-19	9.35	Put	Bond Future	2315	2	2315	2	0.00
06/03/2019	R209 On 02-May-19	10.50	Put	Bond Future	143	0	143	0	11,560.00
06/03/2019	R209 On 02-May-19	10.71	Put	Bond Future	68	0	68	0	760.00
06/03/2019	R209 On 02-May-19	9.95	Put	Bond Future	601	1	601	1	0.00
06/03/2019	R209 On 02-May-19	9.69	Put	Bond Future	1123	1	1123	1	0.00
06/03/2019	R209 On 02-May-19	9.70	Put	Bond Future	1097	1	1097	1	0.00
06/03/2019	R209 On 01-August-19			Bond Future	9.63	74.4644	9.6342	74.4644	0.00
06/03/2019	R209 On 01-August-19	10.15	Call	Bond Future	4479	5	4479	5	0.00
06/03/2019	R209 On 01-August-19	9.30	Call	Bond Future	1426	1	1426	1	7,560.00
06/03/2019	R209 On 01-August-19	10.17	Call	Bond Future	4568	5	4568	5	0.00
06/03/2019	R209 On 01-August-19	9.80	Call	Bond Future	3017	3	3017	3	7,560.00
06/03/2019	R209 On 01-August-19	10.16	Call	Bond Future	4524	5	4524	5	0.00
06/03/2019	R209 On 01-August-19	10.46	Call	Bond Future	5915	6	5915	6	0.00
06/03/2019	R209 On 01-August-19	10.46	Put	Bond Future	830	1	830	1	7,560.00
06/03/2019	R209 On 01-August-19	9.30	Put	Bond Future	3645	4	3645	4	0.00
06/03/2019	R209 On 01-August-19	9.80	Put	Bond Future	1952	2	1952	2	0.00
06/03/2019	R209 On 01-August-19	10.16	Put	Bond Future	1224	1	1224	1	0.00
06/03/2019	R209 On 01-August-19	10.15	Put	Bond Future	1240	1	1240	1	0.00
06/03/2019	R209 On 01-August-19	10.17	Put	Bond Future	1208	1	1208	1	0.00
06/03/2019	R209 On 07-November-19			Bond Future	9.68	72.8791	9.6847	72.8791	0.00
06/03/2019	R209 On 07-November-19	9.80	Call	Bond Future	3466	4	3466	4	0.00
06/03/2019	R209 On 07-November-19	9.82	Call	Bond Future	3537	4	3537	4	0.00
06/03/2019	R209 On 07-November-19	9.81	Call	Bond Future	3501	4	3501	4	0.00
06/03/2019	R209 On 07-November-19	9.81	Put	Bond Future	2703	3	2703	3	0.00
06/03/2019	R209 On 07-November-19	9.82	Put	Bond Future	2676	3	2676	3	0.00
06/03/2019	R209 On 07-November-19	9.80	Put	Bond Future	2731	3	2731	3	0.00
06/03/2019	R210 On 02-May-19			Bond Future	185.89	186.1310	185.8862	186.1310	2,448.00
06/03/2019	R210 On 01-August-19			Bond Future	189.44	189.6864	189.4357	189.6864	0.00
06/03/2019	R210 On 07-November-19			Bond Future	190.83	191.0905	190.8334	191.0905	0.00
06/03/2019	R212 On 02-May-19			Bond Future	157.54	157.6237	157.5403	157.6237	4,973.00
06/03/2019	R212 On 01-August-19			Bond Future	158.33	158.4144	158.3283	158.4144	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
06/03/2019	R212 On 07-November-19			Bond Future	161.70	161.7906	161.7018	161.7906	0.00
06/03/2019	R213 On 02-May-19			Bond Future	9.34	84.8079	9.3427	84.8079	27,698.00
06/03/2019	R213 On 02-May-19	9.50	Call	Bond Future	1891	2	1891	2	0.00
06/03/2019	R213 On 02-May-19	9.49	Call	Bond Future	1852	2	1852	2	0.00
06/03/2019	R213 On 02-May-19	9.48	Call	Bond Future	1814	2	1814	2	0.00
06/03/2019	R213 On 02-May-19	9.49	Put	Bond Future	937	1	937	1	0.00
06/03/2019	R213 On 02-May-19	9.48	Put	Bond Future	961	1	961	1	0.00
06/03/2019	R213 On 02-May-19	9.50	Put	Bond Future	914	1	914	1	0.00
06/03/2019	R213 On 01-August-19			Bond Future	9.40	86.4071	9.3974	86.4071	0.00
06/03/2019	R213 On 01-August-19	9.98	Call	Bond Future	4464	5	4464	5	0.00
06/03/2019	R213 On 01-August-19	9.99	Call	Bond Future	4508	5	4508	5	0.00
06/03/2019	R213 On 01-August-19	10.00	Call	Bond Future	4553	5	4553	5	0.00
06/03/2019	R213 On 01-August-19	10.00	Put	Bond Future	948	1	948	1	0.00
06/03/2019	R213 On 01-August-19	9.98	Put	Bond Future	975	1	975	1	0.00
06/03/2019	R213 On 01-August-19	9.99	Put	Bond Future	961	1	961	1	0.00
06/03/2019	R213 On 07-November-19			Bond Future	9.45	84.6724	9.4526	84.6724	0.00
06/03/2019	R213 On 07-November-19	9.58	Call	Bond Future	3261	3	3261	3	0.00
06/03/2019	R213 On 07-November-19	9.59	Call	Bond Future	3296	3	3296	3	0.00
06/03/2019	R213 On 07-November-19	9.60	Call	Bond Future	3331	3	3331	3	0.00
06/03/2019	R213 On 07-November-19	9.60	Put	Bond Future	2443	2	2443	2	0.00
06/03/2019	R213 On 07-November-19	9.58	Put	Bond Future	2493	2	2493	2	0.00
06/03/2019	R213 On 07-November-19	9.59	Put	Bond Future	2468	2	2468	2	0.00
06/03/2019	R214 On 02-May-19			Bond Future	9.77	72.0099	9.7659	72.0099	21,863.00
06/03/2019	R214 On 02-May-19	9.87	Call	Bond Future	1911	2	1911	2	0.00
06/03/2019	R214 On 02-May-19	9.85	Call	Bond Future	1832	2	1832	2	0.00
06/03/2019	R214 On 02-May-19	9.86	Call	Bond Future	1871	2	1871	2	0.00
06/03/2019	R214 On 02-May-19	9.86	Put	Bond Future	1233	1	1233	1	0.00
06/03/2019	R214 On 02-May-19	9.87	Put	Bond Future	1205	1	1205	1	0.00
06/03/2019	R214 On 02-May-19	9.85	Put	Bond Future	1261	1	1261	1	0.00
06/03/2019	R214 On 01-August-19			Bond Future	9.82	73.3679	9.8189	73.3679	0.00
06/03/2019	R214 On 01-August-19	10.33	Call	Bond Future	4633	5	4633	5	0.00
06/03/2019	R214 On 01-August-19	10.34	Call	Bond Future	4679	5	4679	5	0.00
06/03/2019	R214 On 01-August-19	10.32	Call	Bond Future	4588	5	4588	5	0.00
06/03/2019	R214 On 01-August-19	10.32	Put	Bond Future	1322	1	1322	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
06/03/2019	R214 On 01-August-19	10.33	Put	Bond Future	1305	1	1305	1	0.00
06/03/2019	R214 On 01-August-19	10.34	Put	Bond Future	1288	1	1288	1	0.00
06/03/2019	R214 On 07-November-19			Bond Future	9.87	71.6125	9.8728	71.6125	0.00
06/03/2019	R214 On 07-November-19	10.01	Call	Bond Future	3798	4	3798	4	0.00
06/03/2019	R214 On 07-November-19	10.00	Call	Bond Future	3760	4	3760	4	0.00
06/03/2019	R214 On 07-November-19	10.02	Call	Bond Future	3836	4	3836	4	0.00
06/03/2019	R214 On 07-November-19	10.00	Put	Bond Future	2916	3	2916	3	0.00
06/03/2019	R214 On 07-November-19	10.01	Put	Bond Future	2888	3	2888	3	0.00
06/03/2019	R214 On 07-November-19	10.02	Put	Bond Future	2860	3	2860	3	0.00
06/03/2019	R248 On 02-May-19			Bond Future	9.76	92.0651	9.7607	92.0651	104,657.00
06/03/2019	R248 On 02-May-19	9.90	Call	Bond Future	2575	3	2575	3	0.00
06/03/2019	R248 On 02-May-19	9.89	Call	Bond Future	2523	3	2523	3	0.00
06/03/2019	R248 On 02-May-19	9.91	Call	Bond Future	2628	3	2628	3	0.00
06/03/2019	R248 On 02-May-19	9.89	Put	Bond Future	1399	1	1399	1	0.00
06/03/2019	R248 On 02-May-19	9.91	Put	Bond Future	1334	1	1334	1	0.00
06/03/2019	R248 On 02-May-19	9.90	Put	Bond Future	1366	1	1366	1	0.00
06/03/2019	R248 On 01-August-19			Bond Future	9.81	93.8013	9.8133	93.8013	100.00
06/03/2019	R248 On 01-August-19	10.36	Call	Bond Future	6060	6	6060	6	0.00
06/03/2019	R248 On 01-August-19	10.35	Call	Bond Future	6001	6	6001	6	0.00
06/03/2019	R248 On 01-August-19	10.34	Call	Bond Future	5942	6	5942	6	0.00
06/03/2019	R248 On 01-August-19	10.35	Put	Bond Future	1540	2	1540	2	0.00
06/03/2019	R248 On 01-August-19	10.34	Put	Bond Future	1560	2	1560	2	0.00
06/03/2019	R248 On 01-August-19	10.36	Put	Bond Future	1519	2	1519	2	0.00
06/03/2019	R248 On 07-November-19			Bond Future	9.87	91.3338	9.8666	91.3338	0.00
06/03/2019	R248 On 07-November-19	10.03	Call	Bond Future	4887	5	4887	5	0.00
06/03/2019	R248 On 07-November-19	10.02	Call	Bond Future	4838	5	4838	5	0.00
06/03/2019	R248 On 07-November-19	10.01	Call	Bond Future	4790	5	4790	5	0.00
06/03/2019	R248 On 07-November-19	10.02	Put	Bond Future	3536	4	3536	4	0.00
06/03/2019	R248 On 07-November-19	10.01	Put	Bond Future	3571	4	3571	4	0.00
06/03/2019	R248 On 07-November-19	10.03	Put	Bond Future	3501	3	3501	3	0.00