



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 May 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	2025 On 02-May-19			Bond Future	135.78	135.7789	135.7789	135.7789	0.00
03/05/2019	2025 On 01-August-19			Bond Future	137.00	136.8448	137.0010	136.8448	1,522.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2019	2025 On 07-November-19			Bond Future	139.77	139.6825	139.7691	139.6825	0.00
03/05/2019	2025 On 06-February-20			Bond Future	141.03	140.9794	141.0349	140.9794	0.00
03/05/2019	2029 On 02-May-19			Bond Future	102.84	102.8353	102.8353	102.8353	0.00
03/05/2019	2029 On 01-August-19			Bond Future	104.96	104.7300	104.9602	104.7300	3,930.00
03/05/2019	2029 On 07-November-19			Bond Future	105.99	105.8104	105.9899	105.8104	0.00
03/05/2019	2029 On 06-February-20			Bond Future	108.06	107.9062	108.0643	107.9062	0.00
03/05/2019	2030 On 02-May-19			Bond Future	9.13	94.4692	9.1300	94.4692	0.00
03/05/2019	2030 On 01-August-19			Bond Future	9.21	91.7911	9.2111	91.7911	45,347.00
03/05/2019	2030 On 01-August-19	9.22	Call	Bond Future	1648	2	1648	2	5,400.00
03/05/2019	2030 On 01-August-19	9.69	Call	Bond Future	3559	3	3559	3	0.00
03/05/2019	2030 On 01-August-19	8.35	Call	Bond Future	106	0	106	0	2,025.00
03/05/2019	2030 On 01-August-19	9.68	Call	Bond Future	3512	3	3512	3	0.00
03/05/2019	2030 On 01-August-19	9.91	Call	Bond Future	4639	4	4639	4	0.00
03/05/2019	2030 On 01-August-19	9.92	Call	Bond Future	4689	4	4689	4	0.00
03/05/2019	2030 On 01-August-19	8.67	Call	Bond Future	379	0	379	0	5,400.00
03/05/2019	2030 On 01-August-19	9.15	Call	Bond Future	1426	1	1426	1	2,025.00
03/05/2019	2030 On 01-August-19	9.90	Call	Bond Future	4588	4	4588	4	0.00
03/05/2019	2030 On 01-August-19	8.77	Call	Bond Future	530	0	530	0	0.00
03/05/2019	2030 On 01-August-19	9.27	Call	Bond Future	1817	2	1817	2	0.00
03/05/2019	2030 On 01-August-19	9.27	Put	Bond Future	1448	2	1448	2	0.00
03/05/2019	2030 On 01-August-19	8.77	Put	Bond Future	3353	4	3353	4	0.00
03/05/2019	2030 On 01-August-19	9.92	Put	Bond Future	381	0	381	0	0.00
03/05/2019	2030 On 01-August-19	9.90	Put	Bond Future	398	0	398	0	0.00
03/05/2019	2030 On 01-August-19	9.68	Put	Bond Future	632	1	632	1	4,800.00
03/05/2019	2030 On 01-August-19	8.67	Put	Bond Future	3859	4	3859	4	0.00
03/05/2019	2030 On 01-August-19	9.15	Put	Bond Future	1811	2	1811	2	0.00
03/05/2019	2030 On 01-August-19	9.91	Put	Bond Future	389	0	389	0	0.00
03/05/2019	2030 On 01-August-19	9.22	Put	Bond Future	1592	2	1592	2	0.00
03/05/2019	2030 On 01-August-19	9.69	Put	Bond Future	619	1	619	1	5,400.00
03/05/2019	2030 On 01-August-19	8.35	Put	Bond Future	5725	6	5725	6	0.00
03/05/2019	2030 On 07-November-19			Bond Future	9.28	93.6716	9.2755	93.6716	0.00
03/05/2019	2030 On 07-November-19	9.10	Call	Bond Future	1855	2	1855	2	5,500.00
03/05/2019	2030 On 07-November-19	9.48	Call	Bond Future	3102	3	3102	3	0.00
03/05/2019	2030 On 07-November-19	8.60	Call	Bond Future	721	1	721	1	5,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2019	2030 On 07-November-19	9.49	Call	Bond Future	3139	3	3139	3	0.00
03/05/2019	2030 On 07-November-19	9.76	Call	Bond Future	4234	4	4234	4	0.00
03/05/2019	2030 On 07-November-19	9.47	Call	Bond Future	3065	3	3065	3	0.00
03/05/2019	2030 On 07-November-19	9.47	Put	Bond Future	1879	2	1879	2	0.00
03/05/2019	2030 On 07-November-19	9.48	Put	Bond Future	1855	2	1855	2	0.00
03/05/2019	2030 On 07-November-19	8.60	Put	Bond Future	5003	5	5003	5	0.00
03/05/2019	2030 On 07-November-19	9.10	Put	Bond Future	2943	3	2943	3	0.00
03/05/2019	2030 On 07-November-19	9.49	Put	Bond Future	1832	2	1832	2	0.00
03/05/2019	2030 On 07-November-19	9.76	Put	Bond Future	1317	1	1317	1	5,500.00
03/05/2019	2030 On 06-February-20			Bond Future	9.33	91.4964	9.3273	91.4964	0.00
03/05/2019	2030 On 06-February-20	9.14	Call	Bond Future	2433	2	2433	2	0.00
03/05/2019	2030 On 06-February-20	9.16	Call	Bond Future	2491	2	2491	2	0.00
03/05/2019	2030 On 06-February-20	9.15	Call	Bond Future	2462	2	2462	2	0.00
03/05/2019	2030 On 06-February-20	9.14	Put	Bond Future	3572	4	3572	4	0.00
03/05/2019	2030 On 06-February-20	9.16	Put	Bond Future	3508	4	3508	4	0.00
03/05/2019	2030 On 06-February-20	9.15	Put	Bond Future	3540	4	3540	4	0.00
03/05/2019	2032 On 02-May-19			Bond Future	9.37	92.5344	9.3700	92.5344	0.00
03/05/2019	2032 On 01-August-19			Bond Future	9.44	93.7920	9.4430	93.7920	41,085.00
03/05/2019	2032 On 01-August-19	10.11	Call	Bond Future	4892	5	4892	5	0.00
03/05/2019	2032 On 01-August-19	10.10	Call	Bond Future	4838	5	4838	5	0.00
03/05/2019	2032 On 01-August-19	10.09	Call	Bond Future	4784	4	4784	4	0.00
03/05/2019	2032 On 01-August-19	10.09	Put	Bond Future	498	1	498	1	0.00
03/05/2019	2032 On 01-August-19	10.11	Put	Bond Future	478	1	478	1	0.00
03/05/2019	2032 On 01-August-19	10.10	Put	Bond Future	488	1	488	1	0.00
03/05/2019	2032 On 07-November-19			Bond Future	9.51	91.5510	9.5123	91.5510	0.00
03/05/2019	2032 On 07-November-19	9.72	Call	Bond Future	3444	3	3444	3	0.00
03/05/2019	2032 On 07-November-19	9.71	Call	Bond Future	3404	3	3404	3	0.00
03/05/2019	2032 On 07-November-19	9.70	Call	Bond Future	3364	3	3364	3	0.00
03/05/2019	2032 On 07-November-19	9.71	Put	Bond Future	2087	2	2087	2	0.00
03/05/2019	2032 On 07-November-19	9.70	Put	Bond Future	2113	2	2113	2	0.00
03/05/2019	2032 On 07-November-19	9.72	Put	Bond Future	2061	2	2061	2	0.00
03/05/2019	2032 On 06-February-20			Bond Future	9.57	93.3440	9.5678	93.3440	0.00
03/05/2019	2032 On 06-February-20	9.39	Call	Bond Future	2777	3	2777	3	0.00
03/05/2019	2032 On 06-February-20	9.40	Call	Bond Future	2809	3	2809	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
03/05/2019	2032 On 06-February-20	9.38	Call	Bond Future	2746	3	2746	3	0.00
03/05/2019	2032 On 06-February-20	9.38	Put	Bond Future	4003	4	4003	4	0.00
03/05/2019	2032 On 06-February-20	9.39	Put	Bond Future	3967	4	3967	4	0.00
03/05/2019	2032 On 06-February-20	9.40	Put	Bond Future	3931	4	3931	4	0.00
03/05/2019	2033 On 02-May-19			Bond Future	105.84	105.8370	105.8370	105.8370	0.00
03/05/2019	2033 On 01-August-19			Bond Future	107.48	107.5312	107.4810	107.5312	6,090.00
03/05/2019	2033 On 07-November-19			Bond Future	108.49	108.5950	108.4870	108.5950	0.00
03/05/2019	2033 On 06-February-20			Bond Future	110.61	110.7459	110.6102	110.7459	0.00
03/05/2019	2037 On 02-May-19			Bond Future	9.70	92.2026	9.6950	92.2026	0.00
03/05/2019	2037 On 01-August-19			Bond Future	9.77	88.9956	9.7722	88.9956	46,485.00
03/05/2019	2037 On 01-August-19	10.29	Call	Bond Future	4600	4	4600	4	0.00
03/05/2019	2037 On 01-August-19	10.31	Call	Bond Future	4714	4	4714	4	0.00
03/05/2019	2037 On 01-August-19	10.30	Call	Bond Future	4657	4	4657	4	0.00
03/05/2019	2037 On 01-August-19	10.30	Put	Bond Future	763	1	763	1	0.00
03/05/2019	2037 On 01-August-19	10.31	Put	Bond Future	749	1	749	1	0.00
03/05/2019	2037 On 01-August-19	10.29	Put	Bond Future	778	1	778	1	0.00
03/05/2019	2037 On 07-November-19			Bond Future	9.84	90.8188	9.8407	90.8188	0.00
03/05/2019	2037 On 07-November-19	9.95	Call	Bond Future	3506	3	3506	3	0.00
03/05/2019	2037 On 07-November-19	9.97	Call	Bond Future	3590	3	3590	3	0.00
03/05/2019	2037 On 07-November-19	9.96	Call	Bond Future	3548	3	3548	3	0.00
03/05/2019	2037 On 07-November-19	9.96	Put	Bond Future	2656	3	2656	3	0.00
03/05/2019	2037 On 07-November-19	9.97	Put	Bond Future	2625	3	2625	3	0.00
03/05/2019	2037 On 07-November-19	9.95	Put	Bond Future	2688	3	2688	3	0.00
03/05/2019	2037 On 06-February-20			Bond Future	9.90	88.3373	9.8981	88.3373	0.00
03/05/2019	2037 On 06-February-20	9.68	Call	Bond Future	3082	3	3082	3	0.00
03/05/2019	2037 On 06-February-20	9.67	Call	Bond Future	3047	3	3047	3	0.00
03/05/2019	2037 On 06-February-20	9.66	Call	Bond Future	3013	3	3013	3	0.00
03/05/2019	2037 On 06-February-20	9.67	Put	Bond Future	4768	5	4768	5	0.00
03/05/2019	2037 On 06-February-20	9.66	Put	Bond Future	4810	5	4810	5	0.00
03/05/2019	2037 On 06-February-20	9.68	Put	Bond Future	4726	5	4726	5	0.00
03/05/2019	2038 On 02-May-19			Bond Future	124.63	124.6258	124.6258	124.6258	0.00
03/05/2019	2038 On 01-August-19			Bond Future	125.34	125.4006	125.3420	125.4006	11,535.00
03/05/2019	2038 On 07-November-19			Bond Future	127.87	128.0011	127.8746	128.0011	0.00
03/05/2019	2038 On 06-February-20			Bond Future	128.72	128.8831	128.7239	128.8831	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
03/05/2019	2040 On 02-May-19			Bond Future	9.78	95.4858	9.7800	95.4858	0.00
03/05/2019	2040 On 01-August-19			Bond Future	9.85	92.1672	9.8515	92.1672	28,625.00
03/05/2019	2040 On 01-August-19	10.36	Call	Bond Future	4908	5	4908	5	0.00
03/05/2019	2040 On 01-August-19	10.37	Call	Bond Future	4968	5	4968	5	0.00
03/05/2019	2040 On 01-August-19	10.38	Call	Bond Future	5028	5	5028	5	0.00
03/05/2019	2040 On 01-August-19	10.38	Put	Bond Future	844	1	844	1	0.00
03/05/2019	2040 On 01-August-19	10.36	Put	Bond Future	876	1	876	1	0.00
03/05/2019	2040 On 01-August-19	10.37	Put	Bond Future	860	1	860	1	0.00
03/05/2019	2040 On 07-November-19			Bond Future	9.92	94.0554	9.9196	94.0554	0.00
03/05/2019	2040 On 07-November-19	10.03	Call	Bond Future	3717	3	3717	3	0.00
03/05/2019	2040 On 07-November-19	10.04	Call	Bond Future	3762	3	3762	3	0.00
03/05/2019	2040 On 07-November-19	10.05	Call	Bond Future	3808	4	3808	4	0.00
03/05/2019	2040 On 07-November-19	10.05	Put	Bond Future	2760	3	2760	3	0.00
03/05/2019	2040 On 07-November-19	10.03	Put	Bond Future	2828	3	2828	3	0.00
03/05/2019	2040 On 07-November-19	10.04	Put	Bond Future	2794	3	2794	3	0.00
03/05/2019	2040 On 06-February-20			Bond Future	9.98	91.3866	9.9770	91.3866	0.00
03/05/2019	2040 On 06-February-20	9.74	Call	Bond Future	3187	3	3187	3	0.00
03/05/2019	2040 On 06-February-20	9.76	Call	Bond Future	3262	3	3262	3	0.00
03/05/2019	2040 On 06-February-20	9.75	Call	Bond Future	3225	3	3225	3	0.00
03/05/2019	2040 On 06-February-20	9.75	Put	Bond Future	5073	5	5073	5	0.00
03/05/2019	2040 On 06-February-20	9.76	Put	Bond Future	5028	5	5028	5	0.00
03/05/2019	2040 On 06-February-20	9.74	Put	Bond Future	5118	5	5118	5	0.00
03/05/2019	2044 On 02-May-19			Bond Future	9.80	92.5852	9.8000	92.5852	0.00
03/05/2019	2044 On 01-August-19			Bond Future	9.87	89.3283	9.8682	89.3283	38,202.00
03/05/2019	2044 On 01-August-19	10.39	Call	Bond Future	5079	5	5079	5	0.00
03/05/2019	2044 On 01-August-19	10.53	Call	Bond Future	5949	6	5949	6	0.00
03/05/2019	2044 On 01-August-19	9.39	Call	Bond Future	702	1	702	1	228.00
03/05/2019	2044 On 01-August-19	10.40	Call	Bond Future	5141	5	5141	5	0.00
03/05/2019	2044 On 01-August-19	9.86	Call	Bond Future	2243	2	2243	2	100.00
03/05/2019	2044 On 01-August-19	9.36	Call	Bond Future	636	1	636	1	100.00
03/05/2019	2044 On 01-August-19	9.74	Call	Bond Future	1754	2	1754	2	228.00
03/05/2019	2044 On 01-August-19	10.27	Call	Bond Future	4361	4	4361	4	0.00
03/05/2019	2044 On 01-August-19	10.38	Call	Bond Future	5019	5	5019	5	0.00
03/05/2019	2044 On 01-August-19	10.38	Put	Bond Future	893	1	893	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
03/05/2019	2044 On 01-August-19	9.36	Put	Bond Future	5073	6	5073	6	0.00
03/05/2019	2044 On 01-August-19	10.27	Put	Bond Future	1095	1	1095	1	228.00
03/05/2019	2044 On 01-August-19	10.53	Put	Bond Future	674	1	674	1	100.00
03/05/2019	2044 On 01-August-19	9.39	Put	Bond Future	4867	5	4867	5	0.00
03/05/2019	2044 On 01-August-19	9.74	Put	Bond Future	2840	3	2840	3	0.00
03/05/2019	2044 On 01-August-19	10.40	Put	Bond Future	860	1	860	1	0.00
03/05/2019	2044 On 01-August-19	9.86	Put	Bond Future	2312	3	2312	3	0.00
03/05/2019	2044 On 01-August-19	10.39	Put	Bond Future	876	1	876	1	0.00
03/05/2019	2044 On 07-November-19			Bond Future	9.93	91.1584	9.9332	91.1584	0.00
03/05/2019	2044 On 07-November-19	10.06	Call	Bond Future	3875	4	3875	4	0.00
03/05/2019	2044 On 07-November-19	10.52	Call	Bond Future	6263	6	6263	6	0.00
03/05/2019	2044 On 07-November-19	10.07	Call	Bond Future	3921	4	3921	4	0.00
03/05/2019	2044 On 07-November-19	9.19	Call	Bond Future	862	1	862	1	328.00
03/05/2019	2044 On 07-November-19	9.74	Call	Bond Future	2522	2	2522	2	328.00
03/05/2019	2044 On 07-November-19	10.05	Call	Bond Future	3828	4	3828	4	0.00
03/05/2019	2044 On 07-November-19	10.05	Put	Bond Future	2869	3	2869	3	0.00
03/05/2019	2044 On 07-November-19	9.19	Put	Bond Future	7392	8	7392	8	0.00
03/05/2019	2044 On 07-November-19	9.74	Put	Bond Future	4147	4	4147	4	0.00
03/05/2019	2044 On 07-November-19	10.07	Put	Bond Future	2800	3	2800	3	0.00
03/05/2019	2044 On 07-November-19	10.06	Put	Bond Future	2835	3	2835	3	0.00
03/05/2019	2044 On 07-November-19	10.52	Put	Bond Future	1614	2	1614	2	328.00
03/05/2019	2044 On 06-February-20			Bond Future	9.99	88.5582	9.9880	88.5582	0.00
03/05/2019	2044 On 06-February-20	9.77	Call	Bond Future	3339	3	3339	3	0.00
03/05/2019	2044 On 06-February-20	9.09	Call	Bond Future	1226	1	1226	1	328.00
03/05/2019	2044 On 06-February-20	9.74	Call	Bond Future	3224	3	3224	3	328.00
03/05/2019	2044 On 06-February-20	9.76	Call	Bond Future	3301	3	3301	3	0.00
03/05/2019	2044 On 06-February-20	10.78	Call	Bond Future	8152	8	8152	8	0.00
03/05/2019	2044 On 06-February-20	9.78	Call	Bond Future	3377	3	3377	3	0.00
03/05/2019	2044 On 06-February-20	9.76	Put	Bond Future	5203	5	5203	5	0.00
03/05/2019	2044 On 06-February-20	9.78	Put	Bond Future	5110	5	5110	5	0.00
03/05/2019	2044 On 06-February-20	10.78	Put	Bond Future	2037	2	2037	2	328.00
03/05/2019	2044 On 06-February-20	9.77	Put	Bond Future	5156	5	5156	5	0.00
03/05/2019	2044 On 06-February-20	9.74	Put	Bond Future	5296	6	5296	6	0.00
03/05/2019	2044 On 06-February-20	9.09	Put	Bond Future	9126	10	9126	10	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
03/05/2019	2046 On 02-May-19			Bond Future	117.77	117.7701	117.7701	117.7701	0.00
03/05/2019	2046 On 01-August-19			Bond Future	119.66	119.7140	119.6586	119.7140	12,658.00
03/05/2019	2046 On 07-November-19			Bond Future	120.36	120.4820	120.3620	120.4820	0.00
03/05/2019	2046 On 06-February-20			Bond Future	122.72	122.8684	122.7179	122.8684	0.00
03/05/2019	2050 On 02-May-19			Bond Future	123.75	123.7524	123.7524	123.7524	0.00
03/05/2019	2050 On 01-August-19			Bond Future	124.18	124.2415	124.1839	124.2415	10,887.00
03/05/2019	2050 On 07-November-19			Bond Future	126.69	126.8180	126.6931	126.8180	0.00
03/05/2019	2050 On 06-February-20			Bond Future	127.34	127.4932	127.3364	127.4932	0.00
03/05/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	AL37 On 01-August-19			Index Future	644.31	643.3500	644.3120	643.3500	0.00
03/05/2019	AL37 On 07-November-19			Index Future	657.16	656.5240	657.1620	656.5240	0.00
03/05/2019	AL37 On 06-February-20			Index Future	669.87	669.3750	669.8700	669.3750	0.00
03/05/2019	AL7T On 01-August-19			Index Future	746.15	744.1040	746.1490	744.1040	0.00
03/05/2019	AL7T On 07-November-19			Index Future	761.03	759.3410	761.0300	759.3410	0.00
03/05/2019	AL7T On 06-February-20			Index Future	775.75	774.2050	775.7460	774.2050	0.00
03/05/2019	ALBI On 01-August-19			Index Future	673.89	671.0410	673.8940	671.0410	975.00
03/05/2019	ALBI On 07-November-19			Index Future	687.33	684.7810	687.3330	684.7810	0.00
03/05/2019	ALBI On 06-February-20			Index Future	700.63	698.1860	700.6250	698.1860	0.00
03/05/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	C186 On 21-December-26			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
03/05/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/05/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2019	ES33 On 02-May-19			Bond Future	10.86	76.9291	10.8550	76.9291	0.00
03/05/2019	ES33 On 01-August-19			Bond Future	10.97	77.9387	10.9665	77.9387	350.00
03/05/2019	ES33 On 07-November-19			Bond Future	11.09	75.7397	11.0873	75.7397	0.00
03/05/2019	ES33 On 06-February-20			Bond Future	11.20	77.2230	11.1954	77.2230	0.00
03/05/2019	ES42 On 02-May-19			Bond Future	11.13	78.6056	11.1300	78.6056	0.00
03/05/2019	ES42 On 01-August-19			Bond Future	11.24	79.5917	11.2387	79.5917	4,919.00
03/05/2019	ES42 On 07-November-19			Bond Future	11.36	76.9557	11.3570	76.9557	0.00
03/05/2019	ES42 On 06-February-20			Bond Future	11.46	78.4632	11.4590	78.4632	0.00
03/05/2019	GOVI On 01-August-19			GOVI	667.18	664.1930	667.1760	664.1930	444.00
03/05/2019	GOVI On 01-August-19	638.69	Call	GOVI	284860	26	284860	26	0.00
03/05/2019	GOVI On 01-August-19	638.68	Call	GOVI	284960	26	284960	26	0.00
03/05/2019	GOVI On 01-August-19	638.67	Call	GOVI	285060	26	285060	26	0.00
03/05/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
03/05/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
03/05/2019	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
03/05/2019	GOVI On 07-November-19			GOVI	680.48	677.7940	680.4820	677.7940	0.00
03/05/2019	GOVI On 07-November-19	672.90	Call	GOVI	75820	5	75820	5	0.00
03/05/2019	GOVI On 07-November-19	672.91	Call	GOVI	75720	5	75720	5	0.00
03/05/2019	GOVI On 07-November-19	672.92	Call	GOVI	75620	5	75620	5	0.00
03/05/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
03/05/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
03/05/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
03/05/2019	GOVI On 06-February-20			GOVI	693.64	691.0610	693.6410	691.0610	0.00
03/05/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
03/05/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
03/05/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
03/05/2019	GOVI On 06-February-20	703.13	Put	GOVI	94890	12	94890	12	0.00
03/05/2019	GOVI On 06-February-20	703.15	Put	GOVI	95090	12	95090	12	0.00
03/05/2019	GOVI On 06-February-20	703.14	Put	GOVI	94990	12	94990	12	0.00
03/05/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/05/2019	IGOV On 01-August-19			Index Future	266.92	266.8630	266.9220	266.8630	815.00
03/05/2019	IGOV On 07-November-19			Index Future	272.32	272.3960	272.3150	272.3960	219.00
03/05/2019	IGOV On 06-February-20			Index Future	277.64	277.7910	277.6430	277.7910	0.00
03/05/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
03/05/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
03/05/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
03/05/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
03/05/2019	IS02 On 20-December-19			Interest Rate Swap	102.80	102.8000	102.8000	102.8000	0.00
03/05/2019	IS02 On 23-March-20			Interest Rate Swap	98.78	98.7700	98.7800	98.7700	0.00
03/05/2019	IS02 On 22-June-20			Interest Rate Swap	102.33	102.3300	102.3300	102.3300	0.00
03/05/2019	IS02 On 21-September-20			Interest Rate Swap	99.29	99.2800	99.2900	99.2800	0.00
03/05/2019	IS05 On 17-December-20			Interest Rate Swap	96.05	96.0300	96.0500	96.0300	0.00
03/05/2019	IS05 On 16-March-21			Interest Rate Swap	95.18	95.1700	95.1800	95.1700	0.00
03/05/2019	IS05 On 15-June-21			Interest Rate Swap	94.26	94.2500	94.2600	94.2500	0.00
03/05/2019	IS05 On 21-September-21			Interest Rate Swap	94.32	94.3100	94.3200	94.3100	0.00
03/05/2019	IS05 On 21-December-21			Interest Rate Swap	96.43	96.4200	96.4300	96.4200	51.00
03/05/2019	IS05 On 15-March-22			Interest Rate Swap	96.49	96.4800	96.4900	96.4800	0.00
03/05/2019	IS05 On 21-June-22			Interest Rate Swap	97.59	97.5800	97.5900	97.5800	0.00
03/05/2019	IS05 On 20-September-22			Interest Rate Swap	101.46	101.4500	101.4600	101.4500	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
03/05/2019	IS05 On 20-December-22			Interest Rate Swap	102.65	102.6500	102.6500	102.6500	0.00
03/05/2019	IS05 On 22-March-23			Interest Rate Swap	95.93	95.9400	95.9300	95.9400	0.00
03/05/2019	IS05 On 20-June-23			Interest Rate Swap	101.94	101.9500	101.9400	101.9500	0.00
03/05/2019	IS05 On 19-September-23			Interest Rate Swap	97.37	97.3800	97.3700	97.3800	0.00
03/05/2019	IS10 On 17-December-25			Interest Rate Swap	93.67	93.6800	93.6700	93.6800	0.00
03/05/2019	IS10 On 16-March-26			Interest Rate Swap	90.61	90.6300	90.6100	90.6300	0.00
03/05/2019	IS10 On 15-June-26			Interest Rate Swap	89.32	89.3300	89.3200	89.3300	0.00
03/05/2019	IS10 On 21-September-26			Interest Rate Swap	91.49	91.4800	91.4900	91.4800	0.00
03/05/2019	IS10 On 21-December-26			Interest Rate Swap	95.31	95.2900	95.3100	95.2900	0.00
03/05/2019	IS10 On 15-March-27			Interest Rate Swap	93.87	93.8300	93.8700	93.8300	0.00
03/05/2019	IS10 On 21-June-27			Interest Rate Swap	95.96	95.9200	95.9600	95.9200	0.00
03/05/2019	IS10 On 20-September-27			Interest Rate Swap	101.47	101.4200	101.4700	101.4200	0.00
03/05/2019	IS10 On 20-December-27			Interest Rate Swap	101.84	101.7900	101.8400	101.7900	0.00
03/05/2019	IS10 On 22-March-28			Interest Rate Swap	95.30	95.2500	95.3000	95.2500	0.00
03/05/2019	IS10 On 20-June-28			Interest Rate Swap	102.55	102.5100	102.5500	102.5100	0.00
03/05/2019	IS10 On 19-September-28			Interest Rate Swap	96.05	96.0100	96.0500	96.0100	0.00
03/05/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/05/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/05/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
03/05/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
03/05/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
03/05/2019	R023 On 02-May-19			Bond Future	7.71	101.5451	7.7100	101.5451	0.00
03/05/2019	R023 On 01-August-19			Bond Future	7.72	103.3078	7.7160	103.3078	57,458.00
03/05/2019	R023 On 01-August-19	8.93	Call	Bond Future	3665	4	3665	4	0.00
03/05/2019	R023 On 01-August-19	8.95	Call	Bond Future	3722	4	3722	4	0.00
03/05/2019	R023 On 01-August-19	8.94	Call	Bond Future	3693	4	3693	4	0.00
03/05/2019	R023 On 01-August-19	8.94	Put	Bond Future	20	0	20	0	0.00
03/05/2019	R023 On 01-August-19	8.95	Put	Bond Future	19	0	19	0	0.00
03/05/2019	R023 On 01-August-19	8.93	Put	Bond Future	21	0	21	0	0.00
03/05/2019	R023 On 07-November-19			Bond Future	7.74	101.4898	7.7394	101.4898	0.00
03/05/2019	R023 On 07-November-19	7.98	Call	Bond Future	1318	1	1318	1	0.00
03/05/2019	R023 On 07-November-19	7.99	Call	Bond Future	1337	1	1337	1	0.00
03/05/2019	R023 On 07-November-19	8.00	Call	Bond Future	1357	1	1357	1	0.00
03/05/2019	R023 On 07-November-19	8.00	Put	Bond Future	614	1	614	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
03/05/2019	R023 On 07-November-19	7.99	Put	Bond Future	623	1	623	1	0.00
03/05/2019	R023 On 07-November-19	7.98	Put	Bond Future	631	1	631	1	0.00
03/05/2019	R023 On 06-February-20			Bond Future	7.74	103.4772	7.7364	103.4772	0.00
03/05/2019	R023 On 06-February-20	7.52	Call	Bond Future	731	1	731	1	0.00
03/05/2019	R023 On 06-February-20	7.54	Call	Bond Future	757	1	757	1	0.00
03/05/2019	R023 On 06-February-20	7.53	Call	Bond Future	744	1	744	1	0.00
03/05/2019	R023 On 06-February-20	7.53	Put	Bond Future	1297	1	1297	1	0.00
03/05/2019	R023 On 06-February-20	7.54	Put	Bond Future	1283	1	1283	1	0.00
03/05/2019	R023 On 06-February-20	7.52	Put	Bond Future	1311	1	1311	1	0.00
03/05/2019	R035 On 02-May-19			Bond Future	9.60	95.7777	9.6000	95.7777	0.00
03/05/2019	R035 On 01-August-19			Bond Future	9.67	97.0495	9.6683	97.0495	55,268.00
03/05/2019	R035 On 01-August-19	10.24	Call	Bond Future	4851	5	4851	5	0.00
03/05/2019	R035 On 01-August-19	10.23	Call	Bond Future	4793	4	4793	4	0.00
03/05/2019	R035 On 01-August-19	10.22	Call	Bond Future	4736	4	4736	4	0.00
03/05/2019	R035 On 01-August-19	10.23	Put	Bond Future	668	1	668	1	0.00
03/05/2019	R035 On 01-August-19	10.22	Put	Bond Future	682	1	682	1	0.00
03/05/2019	R035 On 01-August-19	10.24	Put	Bond Future	655	1	655	1	0.00
03/05/2019	R035 On 07-November-19			Bond Future	9.74	94.5324	9.7414	94.5324	0.00
03/05/2019	R035 On 07-November-19	9.87	Call	Bond Future	3507	3	3507	3	0.00
03/05/2019	R035 On 07-November-19	9.88	Call	Bond Future	3549	3	3549	3	0.00
03/05/2019	R035 On 07-November-19	9.89	Call	Bond Future	3592	3	3592	3	0.00
03/05/2019	R035 On 07-November-19	9.87	Put	Bond Future	2553	3	2553	3	0.00
03/05/2019	R035 On 07-November-19	9.89	Put	Bond Future	2491	3	2491	3	0.00
03/05/2019	R035 On 07-November-19	9.88	Put	Bond Future	2522	3	2522	3	0.00
03/05/2019	R035 On 06-February-20			Bond Future	9.80	96.3836	9.8036	96.3836	0.00
03/05/2019	R035 On 06-February-20	9.61	Call	Bond Future	3077	3	3077	3	0.00
03/05/2019	R035 On 06-February-20	9.60	Call	Bond Future	3043	3	3043	3	0.00
03/05/2019	R035 On 06-February-20	9.59	Call	Bond Future	3008	3	3008	3	0.00
03/05/2019	R035 On 06-February-20	9.59	Put	Bond Future	4602	5	4602	5	0.00
03/05/2019	R035 On 06-February-20	9.61	Put	Bond Future	4520	5	4520	5	0.00
03/05/2019	R035 On 06-February-20	9.60	Put	Bond Future	4561	5	4561	5	0.00
03/05/2019	R186 On 02-May-19			Bond Future	8.55	114.7211	8.5450	114.7211	0.00
03/05/2019	R186 On 01-August-19			Bond Future	8.61	111.1783	8.6133	111.1783	111,841.00
03/05/2019	R186 On 01-August-19	9.52	Call	Bond Future	5233	5	5233	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
03/05/2019	R186 On 01-August-19	9.05	Call	Bond Future	3037	3	3037	3	6,000.00
03/05/2019	R186 On 01-August-19	8.30	Call	Bond Future	663	1	663	1	6,000.00
03/05/2019	R186 On 01-August-19	9.54	Call	Bond Future	5329	5	5329	5	0.00
03/05/2019	R186 On 01-August-19	8.38	Call	Bond Future	821	1	821	1	0.00
03/05/2019	R186 On 01-August-19	9.53	Call	Bond Future	5281	5	5281	5	0.00
03/05/2019	R186 On 01-August-19	8.70	Call	Bond Future	1687	2	1687	2	0.00
03/05/2019	R186 On 01-August-19	9.22	Call	Bond Future	3797	4	3797	4	0.00
03/05/2019	R186 On 01-August-19	10.08	Call	Bond Future	8028	8	8028	8	0.00
03/05/2019	R186 On 01-August-19	8.38	Put	Bond Future	2168	2	2168	2	0.00
03/05/2019	R186 On 01-August-19	8.70	Put	Bond Future	1193	1	1193	1	6,200.00
03/05/2019	R186 On 01-August-19	9.54	Put	Bond Future	186	0	186	0	0.00
03/05/2019	R186 On 01-August-19	9.22	Put	Bond Future	394	0	394	0	0.00
03/05/2019	R186 On 01-August-19	9.53	Put	Bond Future	191	0	191	0	0.00
03/05/2019	R186 On 01-August-19	10.08	Put	Bond Future	31	0	31	0	6,000.00
03/05/2019	R186 On 01-August-19	9.05	Put	Bond Future	573	1	573	1	0.00
03/05/2019	R186 On 01-August-19	9.52	Put	Bond Future	197	0	197	0	0.00
03/05/2019	R186 On 01-August-19	8.30	Put	Bond Future	2475	3	2475	3	0.00
03/05/2019	R186 On 07-November-19			Bond Future	8.67	113.4554	8.6713	113.4554	0.00
03/05/2019	R186 On 07-November-19	8.73	Call	Bond Future	2180	2	2180	2	0.00
03/05/2019	R186 On 07-November-19	8.94	Call	Bond Future	2879	3	2879	3	0.00
03/05/2019	R186 On 07-November-19	8.23	Call	Bond Future	922	1	922	1	5,000.00
03/05/2019	R186 On 07-November-19	8.96	Call	Bond Future	2950	3	2950	3	0.00
03/05/2019	R186 On 07-November-19	8.95	Call	Bond Future	2914	3	2914	3	0.00
03/05/2019	R186 On 07-November-19	8.96	Put	Bond Future	1365	1	1365	1	0.00
03/05/2019	R186 On 07-November-19	8.23	Put	Bond Future	3403	4	3403	4	0.00
03/05/2019	R186 On 07-November-19	8.95	Put	Bond Future	1383	1	1383	1	0.00
03/05/2019	R186 On 07-November-19	8.73	Put	Bond Future	1855	2	1855	2	5,000.00
03/05/2019	R186 On 07-November-19	8.94	Put	Bond Future	1402	1	1402	1	0.00
03/05/2019	R186 On 06-February-20			Bond Future	8.71	110.3687	8.7119	110.3687	0.00
03/05/2019	R186 On 06-February-20	8.55	Call	Bond Future	2016	2	2016	2	0.00
03/05/2019	R186 On 06-February-20	8.57	Call	Bond Future	2070	2	2070	2	0.00
03/05/2019	R186 On 06-February-20	8.56	Call	Bond Future	2043	2	2043	2	0.00
03/05/2019	R186 On 06-February-20	8.56	Put	Bond Future	2864	3	2864	3	0.00
03/05/2019	R186 On 06-February-20	8.57	Put	Bond Future	2837	3	2837	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
03/05/2019	R186 On 06-February-20	8.55	Put	Bond Future	2891	3	2891	3	0.00
03/05/2019	R197 On 02-May-19			Bond Future	305.04	305.0448	305.0448	305.0448	0.00
03/05/2019	R197 On 01-August-19			Bond Future	303.32	303.3411	303.3203	303.3411	2,507.00
03/05/2019	R197 On 07-November-19			Bond Future	309.45	309.6314	309.4489	309.6314	0.00
03/05/2019	R197 On 06-February-20			Bond Future	307.86	308.1182	307.8617	308.1182	0.00
03/05/2019	R202 On 02-May-19			Bond Future	239.63	239.6349	239.6349	239.6349	0.00
03/05/2019	R202 On 01-August-19			Bond Future	241.93	241.3432	241.9273	241.3432	9,346.00
03/05/2019	R202 On 07-November-19			Bond Future	246.82	246.3476	246.8153	246.3476	0.00
03/05/2019	R202 On 06-February-20			Bond Future	247.59	247.1659	247.5857	247.1659	0.00
03/05/2019	R207 On 02-May-19			Bond Future	6.28	102.8789	6.2750	102.8789	0.00
03/05/2019	R207 On 01-August-19			Bond Future	5.72	101.1078	5.7223	101.1078	4,891.00
03/05/2019	R207 On 01-August-19	7.33	Call	Bond Future	698	1	698	1	0.00
03/05/2019	R207 On 01-August-19	7.34	Call	Bond Future	703	1	703	1	0.00
03/05/2019	R207 On 01-August-19	7.35	Call	Bond Future	707	1	707	1	0.00
03/05/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
03/05/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
03/05/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
03/05/2019	R207 On 07-November-19			Bond Future	3.04	103.1788	3.0448	103.1788	0.00
03/05/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
03/05/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
03/05/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
03/05/2019	R207 On 07-November-19	2.06	Put	Bond Future	178	0	178	0	0.00
03/05/2019	R207 On 07-November-19	2.07	Put	Bond Future	176	0	176	0	0.00
03/05/2019	R207 On 07-November-19	2.08	Put	Bond Future	174	0	174	0	0.00
03/05/2019	R208 On 02-May-19			Bond Future	6.78	100.6207	6.7800	100.6207	0.00
03/05/2019	R208 On 01-August-19			Bond Future	6.67	102.4495	6.6685	102.4495	10,880.00
03/05/2019	R208 On 01-August-19	8.17	Call	Bond Future	2280	2	2280	2	0.00
03/05/2019	R208 On 01-August-19	8.16	Call	Bond Future	2265	2	2265	2	0.00
03/05/2019	R208 On 01-August-19	8.15	Call	Bond Future	2250	2	2250	2	0.00
03/05/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
03/05/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
03/05/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
03/05/2019	R208 On 07-November-19			Bond Future	6.50	101.1424	6.4961	101.1424	0.00
03/05/2019	R208 On 07-November-19	6.84	Call	Bond Future	575	1	575	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
03/05/2019	R208 On 07-November-19	6.83	Call	Bond Future	565	1	565	1	0.00
03/05/2019	R208 On 07-November-19	6.82	Call	Bond Future	554	1	554	1	0.00
03/05/2019	R208 On 07-November-19	6.83	Put	Bond Future	130	0	130	0	0.00
03/05/2019	R208 On 07-November-19	6.82	Put	Bond Future	132	0	132	0	0.00
03/05/2019	R208 On 07-November-19	6.84	Put	Bond Future	127	0	127	0	0.00
03/05/2019	R208 On 06-February-20			Bond Future	6.19	103.1230	6.1852	103.1230	0.00
03/05/2019	R208 On 06-February-20	6.12	Call	Bond Future	226	0	226	0	0.00
03/05/2019	R208 On 06-February-20	6.13	Call	Bond Future	232	0	232	0	0.00
03/05/2019	R208 On 06-February-20	6.14	Call	Bond Future	238	0	238	0	0.00
03/05/2019	R208 On 06-February-20	6.14	Put	Bond Future	287	0	287	0	0.00
03/05/2019	R208 On 06-February-20	6.12	Put	Bond Future	297	0	297	0	0.00
03/05/2019	R208 On 06-February-20	6.13	Put	Bond Future	292	0	292	0	0.00
03/05/2019	R209 On 02-May-19			Bond Future	9.56	73.1746	9.5550	73.1746	0.00
03/05/2019	R209 On 01-August-19			Bond Future	9.62	74.0707	9.6156	74.0707	87,929.00
03/05/2019	R209 On 01-August-19	10.15	Call	Bond Future	4032	4	4032	4	0.00
03/05/2019	R209 On 01-August-19	10.17	Call	Bond Future	4128	4	4128	4	0.00
03/05/2019	R209 On 01-August-19	9.30	Call	Bond Future	889	1	889	1	7,560.00
03/05/2019	R209 On 01-August-19	10.16	Call	Bond Future	4080	4	4080	4	0.00
03/05/2019	R209 On 01-August-19	9.80	Call	Bond Future	2467	2	2467	2	7,560.00
03/05/2019	R209 On 01-August-19	10.46	Call	Bond Future	5579	5	5579	5	0.00
03/05/2019	R209 On 01-August-19	10.46	Put	Bond Future	373	0	373	0	7,560.00
03/05/2019	R209 On 01-August-19	10.16	Put	Bond Future	658	1	658	1	0.00
03/05/2019	R209 On 01-August-19	9.30	Put	Bond Future	2986	3	2986	3	0.00
03/05/2019	R209 On 01-August-19	9.80	Put	Bond Future	1281	1	1281	1	0.00
03/05/2019	R209 On 01-August-19	10.15	Put	Bond Future	671	1	671	1	0.00
03/05/2019	R209 On 01-August-19	10.17	Put	Bond Future	646	1	646	1	0.00
03/05/2019	R209 On 07-November-19			Bond Future	9.68	72.4346	9.6781	72.4346	0.00
03/05/2019	R209 On 07-November-19	9.80	Call	Bond Future	3003	3	3003	3	0.00
03/05/2019	R209 On 07-November-19	9.82	Call	Bond Future	3076	3	3076	3	0.00
03/05/2019	R209 On 07-November-19	9.81	Call	Bond Future	3040	3	3040	3	0.00
03/05/2019	R209 On 07-November-19	9.81	Put	Bond Future	2198	2	2198	2	0.00
03/05/2019	R209 On 07-November-19	9.82	Put	Bond Future	2172	2	2172	2	0.00
03/05/2019	R209 On 07-November-19	9.80	Put	Bond Future	2225	2	2225	2	0.00
03/05/2019	R209 On 06-February-20			Bond Future	9.73	73.8532	9.7285	73.8532	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
03/05/2019	R209 On 06-February-20	9.51	Call	Bond Future	2586	2	2586	2	0.00
03/05/2019	R209 On 06-February-20	9.52	Call	Bond Future	2616	2	2616	2	0.00
03/05/2019	R209 On 06-February-20	9.50	Call	Bond Future	2556	2	2556	2	0.00
03/05/2019	R209 On 06-February-20	9.50	Put	Bond Future	4032	4	4032	4	0.00
03/05/2019	R209 On 06-February-20	9.51	Put	Bond Future	3997	4	3997	4	0.00
03/05/2019	R209 On 06-February-20	9.52	Put	Bond Future	3961	4	3961	4	0.00
03/05/2019	R210 On 02-May-19			Bond Future	189.10	189.0995	189.0995	189.0995	0.00
03/05/2019	R210 On 01-August-19			Bond Future	192.49	192.5836	192.4934	192.5836	3,142.00
03/05/2019	R210 On 07-November-19			Bond Future	193.78	193.9778	193.7838	193.9778	0.00
03/05/2019	R210 On 06-February-20			Bond Future	197.58	197.8200	197.5769	197.8200	0.00
03/05/2019	R212 On 02-May-19			Bond Future	158.52	158.5186	158.5186	158.5186	0.00
03/05/2019	R212 On 01-August-19			Bond Future	159.17	159.4198	159.1741	159.4198	6,690.00
03/05/2019	R212 On 07-November-19			Bond Future	162.39	162.7258	162.3904	162.7258	0.00
03/05/2019	R212 On 06-February-20			Bond Future	163.33	163.7095	163.3293	163.7095	0.00
03/05/2019	R213 On 02-May-19			Bond Future	9.26	85.2761	9.2550	85.2761	0.00
03/05/2019	R213 On 01-August-19			Bond Future	9.33	86.4415	9.3290	86.4415	17,140.00
03/05/2019	R213 On 01-August-19	9.98	Call	Bond Future	4377	4	4377	4	0.00
03/05/2019	R213 On 01-August-19	10.00	Call	Bond Future	4475	4	4475	4	0.00
03/05/2019	R213 On 01-August-19	9.99	Call	Bond Future	4426	4	4426	4	0.00
03/05/2019	R213 On 01-August-19	9.98	Put	Bond Future	466	1	466	1	0.00
03/05/2019	R213 On 01-August-19	10.00	Put	Bond Future	447	1	447	1	0.00
03/05/2019	R213 On 01-August-19	9.99	Put	Bond Future	456	1	456	1	0.00
03/05/2019	R213 On 07-November-19			Bond Future	9.40	84.6588	9.3968	84.6588	0.00
03/05/2019	R213 On 07-November-19	9.58	Call	Bond Future	3069	3	3069	3	0.00
03/05/2019	R213 On 07-November-19	9.60	Call	Bond Future	3144	3	3144	3	0.00
03/05/2019	R213 On 07-November-19	9.59	Call	Bond Future	3106	3	3106	3	0.00
03/05/2019	R213 On 07-November-19	9.58	Put	Bond Future	1963	2	1963	2	0.00
03/05/2019	R213 On 07-November-19	9.60	Put	Bond Future	1917	2	1917	2	0.00
03/05/2019	R213 On 07-November-19	9.59	Put	Bond Future	1940	2	1940	2	0.00
03/05/2019	R213 On 06-February-20			Bond Future	9.45	86.3166	9.4533	86.3166	0.00
03/05/2019	R213 On 06-February-20	9.28	Call	Bond Future	2455	2	2455	2	0.00
03/05/2019	R213 On 06-February-20	9.27	Call	Bond Future	2426	2	2426	2	0.00
03/05/2019	R213 On 06-February-20	9.26	Call	Bond Future	2397	2	2397	2	0.00
03/05/2019	R213 On 06-February-20	9.27	Put	Bond Future	3535	4	3535	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
03/05/2019	R213 On 06-February-20	9.26	Put	Bond Future	3567	4	3567	4	0.00
03/05/2019	R213 On 06-February-20	9.28	Put	Bond Future	3503	4	3503	4	0.00
03/05/2019	R214 On 02-May-19			Bond Future	9.76	71.9591	9.7600	71.9591	0.00
03/05/2019	R214 On 01-August-19			Bond Future	9.82	72.8165	9.8208	72.8165	10,672.00
03/05/2019	R214 On 01-August-19	10.33	Call	Bond Future	4067	4	4067	4	0.00
03/05/2019	R214 On 01-August-19	10.34	Call	Bond Future	4116	4	4116	4	0.00
03/05/2019	R214 On 01-August-19	10.32	Call	Bond Future	4018	4	4018	4	0.00
03/05/2019	R214 On 01-August-19	10.32	Put	Bond Future	765	1	765	1	0.00
03/05/2019	R214 On 01-August-19	10.33	Put	Bond Future	751	1	751	1	0.00
03/05/2019	R214 On 01-August-19	10.34	Put	Bond Future	738	1	738	1	0.00
03/05/2019	R214 On 07-November-19			Bond Future	9.89	71.0086	9.8864	71.0086	0.00
03/05/2019	R214 On 07-November-19	10.01	Call	Bond Future	3237	3	3237	3	0.00
03/05/2019	R214 On 07-November-19	10.00	Call	Bond Future	3199	3	3199	3	0.00
03/05/2019	R214 On 07-November-19	10.02	Call	Bond Future	3276	3	3276	3	0.00
03/05/2019	R214 On 07-November-19	10.00	Put	Bond Future	2446	3	2446	3	0.00
03/05/2019	R214 On 07-November-19	10.01	Put	Bond Future	2418	3	2418	3	0.00
03/05/2019	R214 On 07-November-19	10.02	Put	Bond Future	2391	3	2391	3	0.00
03/05/2019	R214 On 06-February-20			Bond Future	9.94	72.3992	9.9423	72.3992	0.00
03/05/2019	R214 On 06-February-20	9.71	Call	Bond Future	2705	3	2705	3	0.00
03/05/2019	R214 On 06-February-20	9.73	Call	Bond Future	2768	3	2768	3	0.00
03/05/2019	R214 On 06-February-20	9.72	Call	Bond Future	2736	3	2736	3	0.00
03/05/2019	R214 On 06-February-20	9.72	Put	Bond Future	4234	4	4234	4	0.00
03/05/2019	R214 On 06-February-20	9.73	Put	Bond Future	4197	4	4197	4	0.00
03/05/2019	R214 On 06-February-20	9.71	Put	Bond Future	4271	5	4271	5	0.00
03/05/2019	R248 On 02-May-19			Bond Future	9.75	91.9964	9.7500	91.9964	0.00
03/05/2019	R248 On 01-August-19			Bond Future	9.81	93.0452	9.8051	93.0452	102,934.00
03/05/2019	R248 On 01-August-19	10.36	Call	Bond Future	5433	5	5433	5	0.00
03/05/2019	R248 On 01-August-19	10.35	Call	Bond Future	5370	5	5370	5	0.00
03/05/2019	R248 On 01-August-19	10.34	Call	Bond Future	5306	5	5306	5	0.00
03/05/2019	R248 On 01-August-19	10.35	Put	Bond Future	837	1	837	1	0.00
03/05/2019	R248 On 01-August-19	10.34	Put	Bond Future	854	1	854	1	0.00
03/05/2019	R248 On 01-August-19	10.36	Put	Bond Future	822	1	822	1	0.00
03/05/2019	R248 On 07-November-19			Bond Future	9.87	90.5095	9.8698	90.5095	48.00
03/05/2019	R248 On 07-November-19	10.03	Call	Bond Future	4223	4	4223	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
03/05/2019	R248 On 07-November-19	10.02	Call	Bond Future	4173	4	4173	4	0.00
03/05/2019	R248 On 07-November-19	10.01	Call	Bond Future	4124	4	4124	4	0.00
03/05/2019	R248 On 07-November-19	10.02	Put	Bond Future	2898	3	2898	3	0.00
03/05/2019	R248 On 07-November-19	10.01	Put	Bond Future	2932	3	2932	3	0.00
03/05/2019	R248 On 07-November-19	10.03	Put	Bond Future	2864	3	2864	3	0.00
03/05/2019	R248 On 06-February-20			Bond Future	9.92	92.2820	9.9248	92.2820	0.00
03/05/2019	R248 On 06-February-20	9.71	Call	Bond Future	3421	3	3421	3	0.00
03/05/2019	R248 On 06-February-20	9.72	Call	Bond Future	3461	3	3461	3	0.00
03/05/2019	R248 On 06-February-20	9.70	Call	Bond Future	3380	3	3380	3	0.00
03/05/2019	R248 On 06-February-20	9.72	Put	Bond Future	5233	6	5233	6	0.00
03/05/2019	R248 On 06-February-20	9.70	Put	Bond Future	5329	6	5329	6	0.00
03/05/2019	R248 On 06-February-20	9.71	Put	Bond Future	5281	6	5281	6	0.00