



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 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
15/05/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	2025 On 01-August-19			Bond Future	136.76	136.7062	136.7594	136.7062	1,622.00
15/05/2019	2025 On 07-November-19			Bond Future	139.57	139.5300	139.5716	139.5300	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
15/05/2019	2025 On 06-February-20			Bond Future	140.86	140.8138	140.8602	140.8138	0.00
15/05/2019	2029 On 01-August-19			Bond Future	103.67	103.7700	103.6739	103.7700	4,132.00
15/05/2019	2029 On 07-November-19			Bond Future	104.71	104.8223	104.7146	104.8223	0.00
15/05/2019	2029 On 06-February-20			Bond Future	106.78	106.8910	106.7842	106.8910	0.00
15/05/2019	2030 On 01-August-19			Bond Future	9.08	92.4212	9.0801	92.4212	49,379.00
15/05/2019	2030 On 01-August-19	8.35	Call	Bond Future	133	0	133	0	2,025.00
15/05/2019	2030 On 01-August-19	9.22	Call	Bond Future	1995	2	1995	2	5,400.00
15/05/2019	2030 On 01-August-19	9.69	Call	Bond Future	4134	4	4134	4	0.00
15/05/2019	2030 On 01-August-19	9.68	Call	Bond Future	4083	4	4083	4	0.00
15/05/2019	2030 On 01-August-19	9.91	Call	Bond Future	5289	5	5289	5	0.00
15/05/2019	2030 On 01-August-19	9.92	Call	Bond Future	5343	5	5343	5	0.00
15/05/2019	2030 On 01-August-19	8.67	Call	Bond Future	478	0	478	0	5,400.00
15/05/2019	2030 On 01-August-19	9.15	Call	Bond Future	1737	1	1737	1	2,025.00
15/05/2019	2030 On 01-August-19	9.90	Call	Bond Future	5235	5	5235	5	0.00
15/05/2019	2030 On 01-August-19	8.77	Call	Bond Future	664	1	664	1	0.00
15/05/2019	2030 On 01-August-19	9.27	Call	Bond Future	2191	2	2191	2	0.00
15/05/2019	2030 On 01-August-19	9.27	Put	Bond Future	996	1	996	1	0.00
15/05/2019	2030 On 01-August-19	8.77	Put	Bond Future	2661	3	2661	3	0.00
15/05/2019	2030 On 01-August-19	9.92	Put	Bond Future	208	0	208	0	0.00
15/05/2019	2030 On 01-August-19	9.90	Put	Bond Future	219	0	219	0	0.00
15/05/2019	2030 On 01-August-19	9.68	Put	Bond Future	376	0	376	0	4,800.00
15/05/2019	2030 On 01-August-19	8.67	Put	Bond Future	3131	4	3131	4	0.00
15/05/2019	2030 On 01-August-19	9.15	Put	Bond Future	1294	2	1294	2	0.00
15/05/2019	2030 On 01-August-19	9.91	Put	Bond Future	213	0	213	0	0.00
15/05/2019	2030 On 01-August-19	9.69	Put	Bond Future	367	0	367	0	5,400.00
15/05/2019	2030 On 01-August-19	9.22	Put	Bond Future	1112	1	1112	1	0.00
15/05/2019	2030 On 01-August-19	8.35	Put	Bond Future	4927	5	4927	5	0.00
15/05/2019	2030 On 07-November-19			Bond Future	9.13	94.3068	9.1340	94.3068	0.00
15/05/2019	2030 On 07-November-19	9.10	Call	Bond Future	2184	2	2184	2	5,500.00
15/05/2019	2030 On 07-November-19	9.48	Call	Bond Future	3569	3	3569	3	0.00
15/05/2019	2030 On 07-November-19	8.60	Call	Bond Future	882	1	882	1	5,500.00
15/05/2019	2030 On 07-November-19	9.49	Call	Bond Future	3610	3	3610	3	0.00
15/05/2019	2030 On 07-November-19	9.76	Call	Bond Future	4789	4	4789	4	0.00
15/05/2019	2030 On 07-November-19	9.47	Call	Bond Future	3529	3	3529	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
15/05/2019	2030 On 07-November-19	9.12	Call	Bond Future	2249	2	2249	2	20,631.00
15/05/2019	2030 On 07-November-19	9.70	Call	Bond Future	4518	4	4518	4	0.00
15/05/2019	2030 On 07-November-19	8.57	Call	Bond Future	824	1	824	1	20,631.00
15/05/2019	2030 On 07-November-19	9.70	Put	Bond Future	1080	1	1080	1	20,631.00
15/05/2019	2030 On 07-November-19	9.47	Put	Bond Future	1467	2	1467	2	0.00
15/05/2019	2030 On 07-November-19	9.12	Put	Bond Future	2336	3	2336	3	0.00
15/05/2019	2030 On 07-November-19	8.57	Put	Bond Future	4427	5	4427	5	0.00
15/05/2019	2030 On 07-November-19	9.48	Put	Bond Future	1447	2	1447	2	0.00
15/05/2019	2030 On 07-November-19	8.60	Put	Bond Future	4288	5	4288	5	0.00
15/05/2019	2030 On 07-November-19	9.10	Put	Bond Future	2396	3	2396	3	0.00
15/05/2019	2030 On 07-November-19	9.49	Put	Bond Future	1427	2	1427	2	0.00
15/05/2019	2030 On 07-November-19	9.76	Put	Bond Future	997	1	997	1	5,500.00
15/05/2019	2030 On 06-February-20			Bond Future	9.18	92.1372	9.1775	92.1372	0.00
15/05/2019	2030 On 06-February-20	9.14	Call	Bond Future	2798	3	2798	3	0.00
15/05/2019	2030 On 06-February-20	9.15	Call	Bond Future	2830	3	2830	3	0.00
15/05/2019	2030 On 06-February-20	9.16	Call	Bond Future	2863	3	2863	3	0.00
15/05/2019	2030 On 06-February-20	9.16	Put	Bond Future	2969	3	2969	3	0.00
15/05/2019	2030 On 06-February-20	9.14	Put	Bond Future	3028	3	3028	3	0.00
15/05/2019	2030 On 06-February-20	9.15	Put	Bond Future	2998	3	2998	3	0.00
15/05/2019	2032 On 01-August-19			Bond Future	9.33	94.3693	9.3290	94.3693	41,085.00
15/05/2019	2032 On 01-August-19	10.11	Call	Bond Future	5484	5	5484	5	0.00
15/05/2019	2032 On 01-August-19	10.10	Call	Bond Future	5427	5	5427	5	0.00
15/05/2019	2032 On 01-August-19	10.09	Call	Bond Future	5370	5	5370	5	0.00
15/05/2019	2032 On 01-August-19	10.09	Put	Bond Future	299	0	299	0	0.00
15/05/2019	2032 On 01-August-19	10.11	Put	Bond Future	285	0	285	0	0.00
15/05/2019	2032 On 01-August-19	10.10	Put	Bond Future	292	0	292	0	0.00
15/05/2019	2032 On 07-November-19			Bond Future	9.39	92.1325	9.3891	92.1325	0.00
15/05/2019	2032 On 07-November-19	9.72	Call	Bond Future	3880	4	3880	4	0.00
15/05/2019	2032 On 07-November-19	9.71	Call	Bond Future	3837	4	3837	4	0.00
15/05/2019	2032 On 07-November-19	9.70	Call	Bond Future	3793	4	3793	4	0.00
15/05/2019	2032 On 07-November-19	9.71	Put	Bond Future	1685	2	1685	2	0.00
15/05/2019	2032 On 07-November-19	9.70	Put	Bond Future	1708	2	1708	2	0.00
15/05/2019	2032 On 07-November-19	9.72	Put	Bond Future	1662	2	1662	2	0.00
15/05/2019	2032 On 06-February-20			Bond Future	9.44	93.9301	9.4378	93.9301	0.00

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15/05/2019	2032 On 06-February-20	9.39	Call	Bond Future	3127	3	3127	3	0.00
15/05/2019	2032 On 06-February-20	9.40	Call	Bond Future	3162	3	3162	3	0.00
15/05/2019	2032 On 06-February-20	9.38	Call	Bond Future	3093	3	3093	3	0.00
15/05/2019	2032 On 06-February-20	9.38	Put	Bond Future	3482	4	3482	4	0.00
15/05/2019	2032 On 06-February-20	9.39	Put	Bond Future	3449	4	3449	4	0.00
15/05/2019	2032 On 06-February-20	9.40	Put	Bond Future	3416	4	3416	4	0.00
15/05/2019	2033 On 01-August-19			Bond Future	105.71	105.6652	105.7081	105.6652	6,090.00
15/05/2019	2033 On 07-November-19			Bond Future	106.72	106.6816	106.7157	106.6816	0.00
15/05/2019	2033 On 06-February-20			Bond Future	108.82	108.7870	108.8248	108.7870	0.00
15/05/2019	2037 On 01-August-19			Bond Future	9.65	89.8383	9.6482	89.8383	41,863.00
15/05/2019	2037 On 01-August-19	10.29	Call	Bond Future	5258	5	5258	5	0.00
15/05/2019	2037 On 01-August-19	10.31	Call	Bond Future	5380	5	5380	5	0.00
15/05/2019	2037 On 01-August-19	10.30	Call	Bond Future	5319	5	5319	5	0.00
15/05/2019	2037 On 01-August-19	10.30	Put	Bond Future	471	1	471	1	0.00
15/05/2019	2037 On 01-August-19	10.31	Put	Bond Future	461	1	461	1	0.00
15/05/2019	2037 On 01-August-19	10.29	Put	Bond Future	482	1	482	1	0.00
15/05/2019	2037 On 07-November-19			Bond Future	9.71	91.6714	9.7083	91.6714	0.00
15/05/2019	2037 On 07-November-19	9.95	Call	Bond Future	3998	4	3998	4	0.00
15/05/2019	2037 On 07-November-19	9.97	Call	Bond Future	4090	4	4090	4	0.00
15/05/2019	2037 On 07-November-19	9.96	Call	Bond Future	4044	4	4044	4	0.00
15/05/2019	2037 On 07-November-19	9.96	Put	Bond Future	2147	3	2147	3	0.00
15/05/2019	2037 On 07-November-19	9.97	Put	Bond Future	2119	3	2119	3	0.00
15/05/2019	2037 On 07-November-19	9.95	Put	Bond Future	2175	3	2175	3	0.00
15/05/2019	2037 On 06-February-20			Bond Future	9.76	89.1998	9.7592	89.1998	0.00
15/05/2019	2037 On 06-February-20	9.68	Call	Bond Future	3496	3	3496	3	0.00
15/05/2019	2037 On 06-February-20	9.67	Call	Bond Future	3458	3	3458	3	0.00
15/05/2019	2037 On 06-February-20	9.66	Call	Bond Future	3420	3	3420	3	0.00
15/05/2019	2037 On 06-February-20	9.67	Put	Bond Future	4137	4	4137	4	0.00
15/05/2019	2037 On 06-February-20	9.66	Put	Bond Future	4176	4	4176	4	0.00
15/05/2019	2037 On 06-February-20	9.68	Put	Bond Future	4098	4	4098	4	0.00
15/05/2019	2038 On 01-August-19			Bond Future	122.59	122.7170	122.5868	122.7170	11,598.00
15/05/2019	2038 On 07-November-19			Bond Future	125.11	125.2519	125.1075	125.2519	0.00
15/05/2019	2038 On 06-February-20			Bond Future	125.93	126.0703	125.9266	126.0703	0.00
15/05/2019	2040 On 01-August-19			Bond Future	9.73	92.9895	9.7330	92.9895	28,687.00

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15/05/2019	2040 On 01-August-19	10.36	Call	Bond Future	5569	5	5569	5	0.00
15/05/2019	2040 On 01-August-19	10.37	Call	Bond Future	5633	5	5633	5	0.00
15/05/2019	2040 On 01-August-19	10.38	Call	Bond Future	5698	5	5698	5	0.00
15/05/2019	2040 On 01-August-19	10.38	Put	Bond Future	532	1	532	1	0.00
15/05/2019	2040 On 01-August-19	10.36	Put	Bond Future	555	1	555	1	0.00
15/05/2019	2040 On 01-August-19	10.37	Put	Bond Future	543	1	543	1	0.00
15/05/2019	2040 On 07-November-19			Bond Future	9.79	94.8869	9.7931	94.8869	0.00
15/05/2019	2040 On 07-November-19	10.03	Call	Bond Future	4222	4	4222	4	0.00
15/05/2019	2040 On 07-November-19	9.80	Call	Bond Future	3154	3	3154	3	1,260.00
15/05/2019	2040 On 07-November-19	9.30	Call	Bond Future	1332	1	1332	1	1,260.00
15/05/2019	2040 On 07-November-19	10.04	Call	Bond Future	4271	4	4271	4	0.00
15/05/2019	2040 On 07-November-19	10.05	Call	Bond Future	4321	4	4321	4	0.00
15/05/2019	2040 On 07-November-19	10.05	Put	Bond Future	2238	3	2238	3	0.00
15/05/2019	2040 On 07-November-19	10.03	Put	Bond Future	2298	3	2298	3	0.00
15/05/2019	2040 On 07-November-19	9.80	Put	Bond Future	3097	4	3097	4	0.00
15/05/2019	2040 On 07-November-19	9.30	Put	Bond Future	5547	6	5547	6	0.00
15/05/2019	2040 On 07-November-19	10.04	Put	Bond Future	2268	3	2268	3	0.00
15/05/2019	2040 On 06-February-20			Bond Future	9.84	92.2273	9.8444	92.2273	0.00
15/05/2019	2040 On 06-February-20	9.74	Call	Bond Future	3600	3	3600	3	0.00
15/05/2019	2040 On 06-February-20	9.76	Call	Bond Future	3682	3	3682	3	0.00
15/05/2019	2040 On 06-February-20	9.75	Call	Bond Future	3641	3	3641	3	0.00
15/05/2019	2040 On 06-February-20	9.75	Put	Bond Future	4417	5	4417	5	0.00
15/05/2019	2040 On 06-February-20	9.76	Put	Bond Future	4375	5	4375	5	0.00
15/05/2019	2040 On 06-February-20	9.74	Put	Bond Future	4459	5	4459	5	0.00
15/05/2019	2044 On 01-August-19			Bond Future	9.74	90.2943	9.7402	90.2943	41,437.00
15/05/2019	2044 On 01-August-19	10.39	Call	Bond Future	5827	5	5827	5	0.00
15/05/2019	2044 On 01-August-19	10.53	Call	Bond Future	6757	6	6757	6	0.00
15/05/2019	2044 On 01-August-19	9.39	Call	Bond Future	862	1	862	1	228.00
15/05/2019	2044 On 01-August-19	10.40	Call	Bond Future	5893	5	5893	5	0.00
15/05/2019	2044 On 01-August-19	9.86	Call	Bond Future	2680	2	2680	2	100.00
15/05/2019	2044 On 01-August-19	9.36	Call	Bond Future	783	1	783	1	100.00
15/05/2019	2044 On 01-August-19	9.74	Call	Bond Future	2113	2	2113	2	228.00
15/05/2019	2044 On 01-August-19	10.27	Call	Bond Future	5049	4	5049	4	0.00
15/05/2019	2044 On 01-August-19	10.38	Call	Bond Future	5761	5	5761	5	0.00

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15/05/2019	2044 On 01-August-19	10.38	Put	Bond Future	552	1	552	1	0.00
15/05/2019	2044 On 01-August-19	9.36	Put	Bond Future	4135	5	4135	5	0.00
15/05/2019	2044 On 01-August-19	10.27	Put	Bond Future	699	1	699	1	228.00
15/05/2019	2044 On 01-August-19	10.53	Put	Bond Future	399	0	399	0	100.00
15/05/2019	2044 On 01-August-19	9.39	Put	Bond Future	3942	4	3942	4	0.00
15/05/2019	2044 On 01-August-19	9.74	Put	Bond Future	2115	2	2115	2	0.00
15/05/2019	2044 On 01-August-19	10.40	Put	Bond Future	528	1	528	1	0.00
15/05/2019	2044 On 01-August-19	9.86	Put	Bond Future	1665	2	1665	2	0.00
15/05/2019	2044 On 01-August-19	10.39	Put	Bond Future	540	1	540	1	0.00
15/05/2019	2044 On 07-November-19			Bond Future	9.80	92.1367	9.7974	92.1367	0.00
15/05/2019	2044 On 07-November-19	10.06	Call	Bond Future	4446	4	4446	4	0.00
15/05/2019	2044 On 07-November-19	10.52	Call	Bond Future	7017	7	7017	7	0.00
15/05/2019	2044 On 07-November-19	10.07	Call	Bond Future	4497	4	4497	4	0.00
15/05/2019	2044 On 07-November-19	9.19	Call	Bond Future	1047	1	1047	1	328.00
15/05/2019	2044 On 07-November-19	9.74	Call	Bond Future	2943	3	2943	3	328.00
15/05/2019	2044 On 07-November-19	10.05	Call	Bond Future	4395	4	4395	4	0.00
15/05/2019	2044 On 07-November-19	10.05	Put	Bond Future	2298	3	2298	3	0.00
15/05/2019	2044 On 07-November-19	9.19	Put	Bond Future	6440	7	6440	7	0.00
15/05/2019	2044 On 07-November-19	9.74	Put	Bond Future	3431	4	3431	4	0.00
15/05/2019	2044 On 07-November-19	10.07	Put	Bond Future	2238	3	2238	3	0.00
15/05/2019	2044 On 07-November-19	10.06	Put	Bond Future	2268	3	2268	3	0.00
15/05/2019	2044 On 07-November-19	10.52	Put	Bond Future	1231	1	1231	1	328.00
15/05/2019	2044 On 06-February-20			Bond Future	9.85	89.5488	9.8459	89.5488	0.00
15/05/2019	2044 On 06-February-20	9.09	Call	Bond Future	1451	1	1451	1	328.00
15/05/2019	2044 On 06-February-20	9.77	Call	Bond Future	3805	3	3805	3	0.00
15/05/2019	2044 On 06-February-20	9.74	Call	Bond Future	3680	3	3680	3	328.00
15/05/2019	2044 On 06-February-20	9.76	Call	Bond Future	3764	3	3764	3	0.00
15/05/2019	2044 On 06-February-20	10.78	Call	Bond Future	8951	8	8951	8	0.00
15/05/2019	2044 On 06-February-20	9.78	Call	Bond Future	3848	4	3848	4	0.00
15/05/2019	2044 On 06-February-20	9.76	Put	Bond Future	4489	5	4489	5	0.00
15/05/2019	2044 On 06-February-20	9.78	Put	Bond Future	4403	5	4403	5	0.00
15/05/2019	2044 On 06-February-20	10.78	Put	Bond Future	1658	2	1658	2	328.00
15/05/2019	2044 On 06-February-20	9.77	Put	Bond Future	4446	5	4446	5	0.00
15/05/2019	2044 On 06-February-20	9.74	Put	Bond Future	4575	5	4575	5	0.00

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15/05/2019	2044 On 06-February-20	9.09	Put	Bond Future	8174	9	8174	9	0.00
15/05/2019	2046 On 01-August-19			Bond Future	116.40	116.3482	116.3971	116.3482	12,658.00
15/05/2019	2046 On 07-November-19			Bond Future	117.08	117.0367	117.0761	117.0367	0.00
15/05/2019	2046 On 06-February-20			Bond Future	119.39	119.3466	119.3900	119.3466	0.00
15/05/2019	2050 On 01-August-19			Bond Future	119.27	119.2203	119.2723	119.2203	10,989.00
15/05/2019	2050 On 07-November-19			Bond Future	121.72	121.6830	121.7248	121.6830	0.00
15/05/2019	2050 On 06-February-20			Bond Future	122.29	122.2479	122.2939	122.2479	0.00
15/05/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	AL37 On 01-August-19			Index Future	648.35	646.3040	648.3460	646.3040	0.00
15/05/2019	AL37 On 07-November-19			Index Future	661.51	659.4820	661.5090	659.4820	0.00
15/05/2019	AL37 On 06-February-20			Index Future	674.43	672.3410	674.4280	672.3410	0.00
15/05/2019	AL7T On 01-August-19			Index Future	752.85	749.1560	752.8490	749.1560	0.00
15/05/2019	AL7T On 07-November-19			Index Future	768.13	764.4310	768.1340	764.4310	0.00
15/05/2019	AL7T On 06-February-20			Index Future	783.14	779.3360	783.1350	779.3360	0.00
15/05/2019	ALBI On 01-August-19			Index Future	680.34	676.3950	680.3400	676.3950	975.00
15/05/2019	ALBI On 07-November-19			Index Future	694.15	690.1870	694.1530	690.1870	0.00
15/05/2019	ALBI On 06-February-20			Index Future	707.71	703.6450	707.7090	703.6450	0.00
15/05/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	C197 On 07-December-23			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
15/05/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/05/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2019	ES33 On 01-August-19			Bond Future	10.82	78.6654	10.8159	78.6654	350.00
15/05/2019	ES33 On 07-November-19			Bond Future	10.93	76.4750	10.9260	76.4750	0.00
15/05/2019	ES33 On 06-February-20			Bond Future	11.03	77.9670	11.0257	77.9670	0.00
15/05/2019	ES42 On 01-August-19			Bond Future	11.09	80.4190	11.0943	80.4190	4,919.00
15/05/2019	ES42 On 07-November-19			Bond Future	11.20	77.7934	11.2027	77.7934	0.00
15/05/2019	ES42 On 06-February-20			Bond Future	11.30	79.3115	11.2971	79.3115	0.00
15/05/2019	GOVI On 01-August-19			GOVI	673.75	669.6700	673.7520	669.6700	444.00
15/05/2019	GOVI On 01-August-19	638.69	Call	GOVI	350620	31	350620	31	0.00
15/05/2019	GOVI On 01-August-19	638.68	Call	GOVI	350720	31	350720	31	0.00
15/05/2019	GOVI On 01-August-19	638.67	Call	GOVI	350820	31	350820	31	0.00
15/05/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
15/05/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
15/05/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
15/05/2019	GOVI On 07-November-19			GOVI	687.43	683.3240	687.4300	683.3240	0.00
15/05/2019	GOVI On 07-November-19	672.90	Call	GOVI	145300	10	145300	10	0.00
15/05/2019	GOVI On 07-November-19	672.91	Call	GOVI	145200	10	145200	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
15/05/2019	GOVI On 07-November-19	672.92	Call	GOVI	145100	10	145100	10	0.00
15/05/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
15/05/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
15/05/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
15/05/2019	GOVI On 06-February-20			GOVI	700.86	696.6490	700.8560	696.6490	0.00
15/05/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
15/05/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
15/05/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
15/05/2019	GOVI On 06-February-20	703.13	Put	GOVI	22740	6	22740	6	0.00
15/05/2019	GOVI On 06-February-20	703.15	Put	GOVI	22940	7	22940	7	0.00
15/05/2019	GOVI On 06-February-20	703.14	Put	GOVI	22840	6	22840	6	0.00
15/05/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/05/2019	IGOV On 01-August-19			Index Future	263.51	263.5230	263.5050	263.5230	815.00
15/05/2019	IGOV On 07-November-19			Index Future	268.92	268.9650	268.9230	268.9650	219.00
15/05/2019	IGOV On 06-February-20			Index Future	274.24	274.2710	274.2370	274.2710	0.00
15/05/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
15/05/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
15/05/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
15/05/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
15/05/2019	IS02 On 20-December-19			Interest Rate Swap	102.79	102.8000	102.7900	102.8000	0.00
15/05/2019	IS02 On 23-March-20			Interest Rate Swap	98.75	98.7600	98.7500	98.7600	0.00
15/05/2019	IS02 On 22-June-20			Interest Rate Swap	102.29	102.3100	102.2900	102.3100	0.00
15/05/2019	IS02 On 21-September-20			Interest Rate Swap	99.21	99.2500	99.2100	99.2500	0.00
15/05/2019	IS05 On 17-December-20			Interest Rate Swap	95.94	95.9900	95.9400	95.9900	0.00
15/05/2019	IS05 On 16-March-21			Interest Rate Swap	95.05	95.1100	95.0500	95.1100	0.00
15/05/2019	IS05 On 15-June-21			Interest Rate Swap	94.12	94.1900	94.1200	94.1900	0.00
15/05/2019	IS05 On 21-September-21			Interest Rate Swap	94.15	94.2300	94.1500	94.2300	0.00
15/05/2019	IS05 On 21-December-21			Interest Rate Swap	96.22	96.3100	96.2200	96.3100	51.00
15/05/2019	IS05 On 15-March-22			Interest Rate Swap	96.23	96.3400	96.2300	96.3400	0.00
15/05/2019	IS05 On 21-June-22			Interest Rate Swap	97.29	97.4300	97.2900	97.4300	0.00
15/05/2019	IS05 On 20-September-22			Interest Rate Swap	101.12	101.2700	101.1200	101.2700	0.00
15/05/2019	IS05 On 20-December-22			Interest Rate Swap	102.27	102.4400	102.2700	102.4400	0.00
15/05/2019	IS05 On 22-March-23			Interest Rate Swap	95.50	95.6900	95.5000	95.6900	0.00
15/05/2019	IS05 On 20-June-23			Interest Rate Swap	101.49	101.6900	101.4900	101.6900	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
15/05/2019	IS05 On 19-September-23			Interest Rate Swap	96.87	97.1000	96.8700	97.1000	0.00
15/05/2019	IS10 On 17-December-25			Interest Rate Swap	92.94	93.2700	92.9400	93.2700	0.00
15/05/2019	IS10 On 16-March-26			Interest Rate Swap	89.86	90.2000	89.8600	90.2000	0.00
15/05/2019	IS10 On 15-June-26			Interest Rate Swap	88.54	88.8900	88.5400	88.8900	0.00
15/05/2019	IS10 On 21-September-26			Interest Rate Swap	90.69	91.0300	90.6900	91.0300	0.00
15/05/2019	IS10 On 21-December-26			Interest Rate Swap	94.50	94.8300	94.5000	94.8300	0.00
15/05/2019	IS10 On 15-March-27			Interest Rate Swap	93.03	93.3600	93.0300	93.3600	0.00
15/05/2019	IS10 On 21-June-27			Interest Rate Swap	95.11	95.4400	95.1100	95.4400	0.00
15/05/2019	IS10 On 20-September-27			Interest Rate Swap	100.60	100.9400	100.6000	100.9400	0.00
15/05/2019	IS10 On 20-December-27			Interest Rate Swap	100.95	101.3000	100.9500	101.3000	0.00
15/05/2019	IS10 On 22-March-28			Interest Rate Swap	94.36	94.7400	94.3600	94.7400	0.00
15/05/2019	IS10 On 20-June-28			Interest Rate Swap	101.62	102.0000	101.6200	102.0000	0.00
15/05/2019	IS10 On 19-September-28			Interest Rate Swap	95.09	95.4800	95.0900	95.4800	0.00
15/05/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/05/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/05/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
15/05/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
15/05/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
15/05/2019	R023 On 01-August-19			Bond Future	7.53	103.7090	7.5345	103.7090	56,858.00
15/05/2019	R023 On 01-August-19	8.93	Call	Bond Future	4210	4	4210	4	0.00
15/05/2019	R023 On 01-August-19	8.95	Call	Bond Future	4268	4	4268	4	0.00
15/05/2019	R023 On 01-August-19	8.94	Call	Bond Future	4239	4	4239	4	0.00
15/05/2019	R023 On 01-August-19	8.94	Put	Bond Future	6	0	6	0	0.00
15/05/2019	R023 On 01-August-19	8.95	Put	Bond Future	6	0	6	0	0.00
15/05/2019	R023 On 01-August-19	8.93	Put	Bond Future	6	0	6	0	0.00
15/05/2019	R023 On 07-November-19			Bond Future	7.53	101.8909	7.5286	101.8909	0.00
15/05/2019	R023 On 07-November-19	7.98	Call	Bond Future	1689	1	1689	1	0.00
15/05/2019	R023 On 07-November-19	7.99	Call	Bond Future	1711	2	1711	2	0.00
15/05/2019	R023 On 07-November-19	8.00	Call	Bond Future	1733	2	1733	2	0.00
15/05/2019	R023 On 07-November-19	8.00	Put	Bond Future	384	0	384	0	0.00
15/05/2019	R023 On 07-November-19	7.99	Put	Bond Future	390	0	390	0	0.00
15/05/2019	R023 On 07-November-19	7.98	Put	Bond Future	396	0	396	0	0.00
15/05/2019	R023 On 06-February-20			Bond Future	7.50	103.8786	7.4988	103.8786	0.00
15/05/2019	R023 On 06-February-20	7.52	Call	Bond Future	1054	1	1054	1	0.00

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15/05/2019	R023 On 06-February-20	7.54	Call	Bond Future	1086	1	1086	1	0.00
15/05/2019	R023 On 06-February-20	7.53	Call	Bond Future	1069	1	1069	1	0.00
15/05/2019	R023 On 06-February-20	7.53	Put	Bond Future	985	1	985	1	0.00
15/05/2019	R023 On 06-February-20	7.54	Put	Bond Future	975	1	975	1	0.00
15/05/2019	R023 On 06-February-20	7.52	Put	Bond Future	997	1	997	1	0.00
15/05/2019	R035 On 01-August-19			Bond Future	9.54	97.8067	9.5395	97.8067	59,436.00
15/05/2019	R035 On 01-August-19	10.24	Call	Bond Future	5567	5	5567	5	0.00
15/05/2019	R035 On 01-August-19	10.23	Call	Bond Future	5506	5	5506	5	0.00
15/05/2019	R035 On 01-August-19	10.22	Call	Bond Future	5444	5	5444	5	0.00
15/05/2019	R035 On 01-August-19	10.23	Put	Bond Future	394	1	394	1	0.00
15/05/2019	R035 On 01-August-19	10.22	Put	Bond Future	404	1	404	1	0.00
15/05/2019	R035 On 01-August-19	10.24	Put	Bond Future	385	1	385	1	0.00
15/05/2019	R035 On 07-November-19			Bond Future	9.60	95.2973	9.6035	95.2973	0.00
15/05/2019	R035 On 07-November-19	9.87	Call	Bond Future	4028	4	4028	4	0.00
15/05/2019	R035 On 07-November-19	8.92	Call	Bond Future	802	1	802	1	3,500.00
15/05/2019	R035 On 07-November-19	9.52	Call	Bond Future	2552	2	2552	2	3,500.00
15/05/2019	R035 On 07-November-19	9.88	Call	Bond Future	4075	4	4075	4	0.00
15/05/2019	R035 On 07-November-19	9.89	Call	Bond Future	4121	4	4121	4	0.00
15/05/2019	R035 On 07-November-19	10.21	Call	Bond Future	5741	5	5741	5	0.00
15/05/2019	R035 On 07-November-19	9.88	Put	Bond Future	2008	2	2008	2	0.00
15/05/2019	R035 On 07-November-19	9.87	Put	Bond Future	2035	2	2035	2	0.00
15/05/2019	R035 On 07-November-19	10.21	Put	Bond Future	1293	2	1293	2	3,500.00
15/05/2019	R035 On 07-November-19	9.52	Put	Bond Future	3190	4	3190	4	0.00
15/05/2019	R035 On 07-November-19	8.92	Put	Bond Future	6211	7	6211	7	0.00
15/05/2019	R035 On 07-November-19	9.89	Put	Bond Future	1981	2	1981	2	0.00
15/05/2019	R035 On 06-February-20			Bond Future	9.66	97.1564	9.6587	97.1564	0.00
15/05/2019	R035 On 06-February-20	9.61	Call	Bond Future	3514	3	3514	3	0.00
15/05/2019	R035 On 06-February-20	9.60	Call	Bond Future	3476	3	3476	3	0.00
15/05/2019	R035 On 06-February-20	9.59	Call	Bond Future	3437	3	3437	3	0.00
15/05/2019	R035 On 06-February-20	9.59	Put	Bond Future	3954	4	3954	4	0.00
15/05/2019	R035 On 06-February-20	9.61	Put	Bond Future	3879	4	3879	4	0.00
15/05/2019	R035 On 06-February-20	9.60	Put	Bond Future	3917	4	3917	4	0.00
15/05/2019	R186 On 01-August-19			Bond Future	8.43	111.9620	8.4280	111.9620	110,747.00
15/05/2019	R186 On 01-August-19	9.52	Call	Bond Future	6181	6	6181	6	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
15/05/2019	R186 On 01-August-19	8.30	Call	Bond Future	948	1	948	1	6,000.00
15/05/2019	R186 On 01-August-19	9.05	Call	Bond Future	3812	3	3812	3	6,000.00
15/05/2019	R186 On 01-August-19	9.54	Call	Bond Future	6283	6	6283	6	0.00
15/05/2019	R186 On 01-August-19	8.38	Call	Bond Future	1158	1	1158	1	0.00
15/05/2019	R186 On 01-August-19	8.70	Call	Bond Future	2251	2	2251	2	0.00
15/05/2019	R186 On 01-August-19	9.22	Call	Bond Future	4650	4	4650	4	0.00
15/05/2019	R186 On 01-August-19	9.53	Call	Bond Future	6232	6	6232	6	0.00
15/05/2019	R186 On 01-August-19	10.08	Call	Bond Future	9073	9	9073	9	0.00
15/05/2019	R186 On 01-August-19	8.38	Put	Bond Future	1437	2	1437	2	0.00
15/05/2019	R186 On 01-August-19	8.70	Put	Bond Future	688	1	688	1	6,200.00
15/05/2019	R186 On 01-August-19	9.54	Put	Bond Future	72	0	72	0	0.00
15/05/2019	R186 On 01-August-19	9.53	Put	Bond Future	75	0	75	0	0.00
15/05/2019	R186 On 01-August-19	9.22	Put	Bond Future	179	0	179	0	0.00
15/05/2019	R186 On 01-August-19	10.08	Put	Bond Future	8	0	8	0	6,000.00
15/05/2019	R186 On 01-August-19	9.05	Put	Bond Future	281	0	281	0	0.00
15/05/2019	R186 On 01-August-19	9.52	Put	Bond Future	77	0	77	0	0.00
15/05/2019	R186 On 01-August-19	8.30	Put	Bond Future	1693	2	1693	2	0.00
15/05/2019	R186 On 07-November-19			Bond Future	8.47	114.2459	8.4689	114.2459	0.00
15/05/2019	R186 On 07-November-19	8.73	Call	Bond Future	2815	2	2815	2	0.00
15/05/2019	R186 On 07-November-19	8.94	Call	Bond Future	3625	3	3625	3	0.00
15/05/2019	R186 On 07-November-19	8.23	Call	Bond Future	1310	1	1310	1	5,000.00
15/05/2019	R186 On 07-November-19	8.96	Call	Bond Future	3706	3	3706	3	0.00
15/05/2019	R186 On 07-November-19	8.95	Call	Bond Future	3665	3	3665	3	0.00
15/05/2019	R186 On 07-November-19	8.96	Put	Bond Future	992	1	992	1	0.00
15/05/2019	R186 On 07-November-19	8.23	Put	Bond Future	2662	3	2662	3	0.00
15/05/2019	R186 On 07-November-19	8.95	Put	Bond Future	1006	1	1006	1	0.00
15/05/2019	R186 On 07-November-19	8.73	Put	Bond Future	1361	2	1361	2	5,000.00
15/05/2019	R186 On 07-November-19	8.94	Put	Bond Future	1020	1	1020	1	0.00
15/05/2019	R186 On 06-February-20			Bond Future	8.50	111.1666	8.4955	111.1666	0.00
15/05/2019	R186 On 06-February-20	8.55	Call	Bond Future	2610	2	2610	2	0.00
15/05/2019	R186 On 06-February-20	8.57	Call	Bond Future	2672	2	2672	2	0.00
15/05/2019	R186 On 06-February-20	8.56	Call	Bond Future	2641	2	2641	2	0.00
15/05/2019	R186 On 06-February-20	8.56	Put	Bond Future	2290	2	2290	2	0.00
15/05/2019	R186 On 06-February-20	8.57	Put	Bond Future	2267	2	2267	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
15/05/2019	R186 On 06-February-20	8.55	Put	Bond Future	2313	3	2313	3	0.00
15/05/2019	R197 On 01-August-19			Bond Future	303.37	303.2564	303.3703	303.2564	2,507.00
15/05/2019	R197 On 07-November-19			Bond Future	309.61	309.5205	309.6086	309.5205	0.00
15/05/2019	R197 On 06-February-20			Bond Future	308.08	307.9831	308.0817	307.9831	0.00
15/05/2019	R202 On 01-August-19			Bond Future	238.21	238.1088	238.2071	238.1088	9,390.00
15/05/2019	R202 On 07-November-19			Bond Future	243.11	243.0271	243.1053	243.0271	0.00
15/05/2019	R202 On 06-February-20			Bond Future	243.85	243.7618	243.8486	243.7618	0.00
15/05/2019	R207 On 01-August-19			Bond Future	5.67	101.0931	5.6725	101.0931	4,891.00
15/05/2019	R207 On 01-August-19	7.33	Call	Bond Future	720	1	720	1	0.00
15/05/2019	R207 On 01-August-19	7.34	Call	Bond Future	725	1	725	1	0.00
15/05/2019	R207 On 01-August-19	7.35	Call	Bond Future	729	1	729	1	0.00
15/05/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
15/05/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
15/05/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
15/05/2019	R207 On 07-November-19			Bond Future	2.72	103.1554	2.7218	103.1554	0.00
15/05/2019	R207 On 07-November-19	2.07	Call	Bond Future	2	0	2	0	0.00
15/05/2019	R207 On 07-November-19	2.08	Call	Bond Future	2	0	2	0	0.00
15/05/2019	R207 On 07-November-19	2.06	Call	Bond Future	1	0	1	0	0.00
15/05/2019	R207 On 07-November-19	2.06	Put	Bond Future	121	0	121	0	0.00
15/05/2019	R207 On 07-November-19	2.07	Put	Bond Future	119	0	119	0	0.00
15/05/2019	R207 On 07-November-19	2.08	Put	Bond Future	117	0	117	0	0.00
15/05/2019	R208 On 01-August-19			Bond Future	6.46	102.7834	6.4639	102.7834	10,880.00
15/05/2019	R208 On 01-August-19	8.17	Call	Bond Future	2596	3	2596	3	0.00
15/05/2019	R208 On 01-August-19	8.16	Call	Bond Future	2581	3	2581	3	0.00
15/05/2019	R208 On 01-August-19	8.15	Call	Bond Future	2566	3	2566	3	0.00
15/05/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
15/05/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
15/05/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
15/05/2019	R208 On 07-November-19			Bond Future	6.22	101.4748	6.2224	101.4748	0.00
15/05/2019	R208 On 07-November-19	6.84	Call	Bond Future	869	1	869	1	0.00
15/05/2019	R208 On 07-November-19	6.83	Call	Bond Future	857	1	857	1	0.00
15/05/2019	R208 On 07-November-19	6.82	Call	Bond Future	846	1	846	1	0.00
15/05/2019	R208 On 07-November-19	6.83	Put	Bond Future	64	0	64	0	0.00
15/05/2019	R208 On 07-November-19	6.82	Put	Bond Future	65	0	65	0	0.00

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15/05/2019	R208 On 07-November-19	6.84	Put	Bond Future	63	0	63	0	0.00
15/05/2019	R208 On 06-February-20			Bond Future	5.83	103.4545	5.8320	103.4545	0.00
15/05/2019	R208 On 06-February-20	6.12	Call	Bond Future	467	0	467	0	0.00
15/05/2019	R208 On 06-February-20	6.13	Call	Bond Future	475	0	475	0	0.00
15/05/2019	R208 On 06-February-20	6.14	Call	Bond Future	484	0	484	0	0.00
15/05/2019	R208 On 06-February-20	6.14	Put	Bond Future	148	0	148	0	0.00
15/05/2019	R208 On 06-February-20	6.12	Put	Bond Future	154	0	154	0	0.00
15/05/2019	R208 On 06-February-20	6.13	Put	Bond Future	151	0	151	0	0.00
15/05/2019	R209 On 01-August-19			Bond Future	9.49	74.7463	9.4887	74.7463	87,926.00
15/05/2019	R209 On 01-August-19	10.15	Call	Bond Future	4607	4	4607	4	0.00
15/05/2019	R209 On 01-August-19	9.30	Call	Bond Future	1075	1	1075	1	7,560.00
15/05/2019	R209 On 01-August-19	10.17	Call	Bond Future	4710	4	4710	4	0.00
15/05/2019	R209 On 01-August-19	10.16	Call	Bond Future	4659	4	4659	4	0.00
15/05/2019	R209 On 01-August-19	9.80	Call	Bond Future	2894	2	2894	2	7,560.00
15/05/2019	R209 On 01-August-19	10.46	Call	Bond Future	6248	6	6248	6	0.00
15/05/2019	R209 On 01-August-19	10.46	Put	Bond Future	209	0	209	0	7,560.00
15/05/2019	R209 On 01-August-19	10.16	Put	Bond Future	404	0	404	0	0.00
15/05/2019	R209 On 01-August-19	9.30	Put	Bond Future	2340	3	2340	3	0.00
15/05/2019	R209 On 01-August-19	9.80	Put	Bond Future	875	1	875	1	0.00
15/05/2019	R209 On 01-August-19	10.15	Put	Bond Future	413	0	413	0	0.00
15/05/2019	R209 On 01-August-19	10.17	Put	Bond Future	396	0	396	0	0.00
15/05/2019	R209 On 07-November-19			Bond Future	9.54	73.1181	9.5431	73.1181	0.00
15/05/2019	R209 On 07-November-19	9.80	Call	Bond Future	3439	3	3439	3	0.00
15/05/2019	R209 On 07-November-19	9.82	Call	Bond Future	3519	3	3519	3	0.00
15/05/2019	R209 On 07-November-19	9.81	Call	Bond Future	3478	3	3478	3	0.00
15/05/2019	R209 On 07-November-19	9.81	Put	Bond Future	1761	2	1761	2	0.00
15/05/2019	R209 On 07-November-19	9.82	Put	Bond Future	1738	2	1738	2	0.00
15/05/2019	R209 On 07-November-19	9.80	Put	Bond Future	1785	2	1785	2	0.00
15/05/2019	R209 On 06-February-20			Bond Future	9.59	74.5447	9.5874	74.5447	0.00
15/05/2019	R209 On 06-February-20	9.51	Call	Bond Future	2943	3	2943	3	0.00
15/05/2019	R209 On 06-February-20	9.52	Call	Bond Future	2976	3	2976	3	0.00
15/05/2019	R209 On 06-February-20	9.50	Call	Bond Future	2910	3	2910	3	0.00
15/05/2019	R209 On 06-February-20	9.50	Put	Bond Future	3480	4	3480	4	0.00
15/05/2019	R209 On 06-February-20	9.51	Put	Bond Future	3447	4	3447	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
15/05/2019	R209 On 06-February-20	9.52	Put	Bond Future	3415	4	3415	4	0.00
15/05/2019	R210 On 01-August-19			Bond Future	191.43	191.3540	191.4303	191.3540	3,142.00
15/05/2019	R210 On 07-November-19			Bond Future	192.77	192.7073	192.7676	192.7073	0.00
15/05/2019	R210 On 06-February-20			Bond Future	196.58	196.5106	196.5775	196.5106	0.00
15/05/2019	R212 On 01-August-19			Bond Future	159.62	159.5643	159.6211	159.5643	6,690.00
15/05/2019	R212 On 07-November-19			Bond Future	162.90	162.8605	162.9037	162.8605	0.00
15/05/2019	R212 On 06-February-20			Bond Future	163.88	163.8350	163.8837	163.8350	0.00
15/05/2019	R213 On 01-August-19			Bond Future	9.21	87.0259	9.2051	87.0259	17,140.00
15/05/2019	R213 On 01-August-19	9.98	Call	Bond Future	4958	5	4958	5	0.00
15/05/2019	R213 On 01-August-19	10.00	Call	Bond Future	5061	5	5061	5	0.00
15/05/2019	R213 On 01-August-19	9.99	Call	Bond Future	5010	5	5010	5	0.00
15/05/2019	R213 On 01-August-19	9.98	Put	Bond Future	273	0	273	0	0.00
15/05/2019	R213 On 01-August-19	10.00	Put	Bond Future	261	0	261	0	0.00
15/05/2019	R213 On 01-August-19	9.99	Put	Bond Future	267	0	267	0	0.00
15/05/2019	R213 On 07-November-19			Bond Future	9.26	85.2481	9.2634	85.2481	0.00
15/05/2019	R213 On 07-November-19	9.58	Call	Bond Future	3493	3	3493	3	0.00
15/05/2019	R213 On 07-November-19	9.60	Call	Bond Future	3573	3	3573	3	0.00
15/05/2019	R213 On 07-November-19	9.59	Call	Bond Future	3533	3	3533	3	0.00
15/05/2019	R213 On 07-November-19	9.58	Put	Bond Future	1567	2	1567	2	0.00
15/05/2019	R213 On 07-November-19	9.60	Put	Bond Future	1528	2	1528	2	0.00
15/05/2019	R213 On 07-November-19	9.59	Put	Bond Future	1548	2	1548	2	0.00
15/05/2019	R213 On 06-February-20			Bond Future	9.31	86.9112	9.3125	86.9112	0.00
15/05/2019	R213 On 06-February-20	9.28	Call	Bond Future	2799	3	2799	3	0.00
15/05/2019	R213 On 06-February-20	9.27	Call	Bond Future	2767	3	2767	3	0.00
15/05/2019	R213 On 06-February-20	9.26	Call	Bond Future	2735	2	2735	2	0.00
15/05/2019	R213 On 06-February-20	9.27	Put	Bond Future	3026	3	3026	3	0.00
15/05/2019	R213 On 06-February-20	9.26	Put	Bond Future	3055	3	3055	3	0.00
15/05/2019	R213 On 06-February-20	9.28	Put	Bond Future	2997	3	2997	3	0.00
15/05/2019	R214 On 01-August-19			Bond Future	9.70	73.5189	9.6994	73.5189	10,672.00
15/05/2019	R214 On 01-August-19	10.33	Call	Bond Future	4622	4	4622	4	0.00
15/05/2019	R214 On 01-August-19	10.34	Call	Bond Future	4675	4	4675	4	0.00
15/05/2019	R214 On 01-August-19	10.32	Call	Bond Future	4570	4	4570	4	0.00
15/05/2019	R214 On 01-August-19	10.32	Put	Bond Future	487	1	487	1	0.00
15/05/2019	R214 On 01-August-19	10.33	Put	Bond Future	477	1	477	1	0.00

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15/05/2019	R214 On 01-August-19	10.34	Put	Bond Future	467	1	467	1	0.00
15/05/2019	R214 On 07-November-19			Bond Future	9.76	71.7195	9.7575	71.7195	0.00
15/05/2019	R214 On 07-November-19	10.01	Call	Bond Future	3662	3	3662	3	0.00
15/05/2019	R214 On 07-November-19	10.00	Call	Bond Future	3621	3	3621	3	0.00
15/05/2019	R214 On 07-November-19	10.02	Call	Bond Future	3704	3	3704	3	0.00
15/05/2019	R214 On 07-November-19	10.00	Put	Bond Future	1996	2	1996	2	0.00
15/05/2019	R214 On 07-November-19	10.01	Put	Bond Future	1972	2	1972	2	0.00
15/05/2019	R214 On 07-November-19	10.02	Put	Bond Future	1948	2	1948	2	0.00
15/05/2019	R214 On 06-February-20			Bond Future	9.81	73.1186	9.8075	73.1186	0.00
15/05/2019	R214 On 06-February-20	9.71	Call	Bond Future	3058	3	3058	3	0.00
15/05/2019	R214 On 06-February-20	9.73	Call	Bond Future	3127	3	3127	3	0.00
15/05/2019	R214 On 06-February-20	9.72	Call	Bond Future	3092	3	3092	3	0.00
15/05/2019	R214 On 06-February-20	9.72	Put	Bond Future	3688	4	3688	4	0.00
15/05/2019	R214 On 06-February-20	9.73	Put	Bond Future	3654	4	3654	4	0.00
15/05/2019	R214 On 06-February-20	9.71	Put	Bond Future	3722	4	3722	4	0.00
15/05/2019	R248 On 01-August-19			Bond Future	9.67	94.1268	9.6734	94.1268	103,226.00
15/05/2019	R248 On 01-August-19	10.36	Call	Bond Future	6261	6	6261	6	0.00
15/05/2019	R248 On 01-August-19	10.35	Call	Bond Future	6193	6	6193	6	0.00
15/05/2019	R248 On 01-August-19	10.34	Call	Bond Future	6124	6	6124	6	0.00
15/05/2019	R248 On 01-August-19	10.35	Put	Bond Future	502	1	502	1	0.00
15/05/2019	R248 On 01-August-19	10.34	Put	Bond Future	513	1	513	1	0.00
15/05/2019	R248 On 01-August-19	10.36	Put	Bond Future	491	1	491	1	0.00
15/05/2019	R248 On 07-November-19			Bond Future	9.73	91.6057	9.7303	91.6057	48.00
15/05/2019	R248 On 07-November-19	10.03	Call	Bond Future	4851	4	4851	4	0.00
15/05/2019	R248 On 07-November-19	10.02	Call	Bond Future	4796	4	4796	4	0.00
15/05/2019	R248 On 07-November-19	10.01	Call	Bond Future	4742	4	4742	4	0.00
15/05/2019	R248 On 07-November-19	10.02	Put	Bond Future	2307	3	2307	3	0.00
15/05/2019	R248 On 07-November-19	10.01	Put	Bond Future	2337	3	2337	3	0.00
15/05/2019	R248 On 07-November-19	10.03	Put	Bond Future	2278	3	2278	3	0.00
15/05/2019	R248 On 06-February-20			Bond Future	9.78	93.3929	9.7791	93.3929	0.00
15/05/2019	R248 On 06-February-20	9.71	Call	Bond Future	4019	4	4019	4	0.00
15/05/2019	R248 On 06-February-20	9.72	Call	Bond Future	4062	4	4062	4	0.00
15/05/2019	R248 On 06-February-20	9.70	Call	Bond Future	3975	4	3975	4	0.00
15/05/2019	R248 On 06-February-20	9.72	Put	Bond Future	4580	5	4580	5	0.00

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15/05/2019	R248 On 06-February-20	9.70	Put	Bond Future	4669	5	4669	5	0.00
15/05/2019	R248 On 06-February-20	9.71	Put	Bond Future	4625	5	4625	5	0.00