



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
22/05/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	2025 On 01-August-19			Bond Future	136.46	136.4739	136.4610	136.4739	1,622.00
22/05/2019	2025 On 07-November-19			Bond Future	139.26	139.2790	139.2649	139.2790	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
22/05/2019	2025 On 06-February-20			Bond Future	140.55	140.5608	140.5457	140.5608	0.00
22/05/2019	2029 On 01-August-19			Bond Future	103.83	103.7814	103.8277	103.7814	4,132.00
22/05/2019	2029 On 07-November-19			Bond Future	104.87	104.8234	104.8699	104.8234	0.00
22/05/2019	2029 On 06-February-20			Bond Future	106.94	106.8944	106.9412	106.8944	0.00
22/05/2019	2030 On 01-August-19			Bond Future	9.07	92.3855	9.0698	92.3855	49,514.00
22/05/2019	2030 On 01-August-19	8.35	Call	Bond Future	126	0	126	0	2,025.00
22/05/2019	2030 On 01-August-19	9.22	Call	Bond Future	1978	2	1978	2	5,400.00
22/05/2019	2030 On 01-August-19	9.69	Call	Bond Future	4154	4	4154	4	0.00
22/05/2019	2030 On 01-August-19	9.68	Call	Bond Future	4103	4	4103	4	0.00
22/05/2019	2030 On 01-August-19	9.91	Call	Bond Future	5323	5	5323	5	0.00
22/05/2019	2030 On 01-August-19	9.92	Call	Bond Future	5377	5	5377	5	0.00
22/05/2019	2030 On 01-August-19	8.67	Call	Bond Future	451	0	451	0	5,400.00
22/05/2019	2030 On 01-August-19	9.15	Call	Bond Future	1715	1	1715	1	2,025.00
22/05/2019	2030 On 01-August-19	9.90	Call	Bond Future	5269	5	5269	5	0.00
22/05/2019	2030 On 01-August-19	9.27	Call	Bond Future	2177	2	2177	2	0.00
22/05/2019	2030 On 01-August-19	8.77	Call	Bond Future	632	0	632	0	0.00
22/05/2019	2030 On 01-August-19	9.27	Put	Bond Future	917	1	917	1	0.00
22/05/2019	2030 On 01-August-19	9.92	Put	Bond Future	177	0	177	0	0.00
22/05/2019	2030 On 01-August-19	8.77	Put	Bond Future	2564	3	2564	3	0.00
22/05/2019	2030 On 01-August-19	9.90	Put	Bond Future	187	0	187	0	0.00
22/05/2019	2030 On 01-August-19	9.68	Put	Bond Future	330	0	330	0	4,800.00
22/05/2019	2030 On 01-August-19	8.67	Put	Bond Future	3038	4	3038	4	0.00
22/05/2019	2030 On 01-August-19	9.15	Put	Bond Future	1207	1	1207	1	0.00
22/05/2019	2030 On 01-August-19	9.91	Put	Bond Future	182	0	182	0	0.00
22/05/2019	2030 On 01-August-19	9.69	Put	Bond Future	322	0	322	0	5,400.00
22/05/2019	2030 On 01-August-19	9.22	Put	Bond Future	1030	1	1030	1	0.00
22/05/2019	2030 On 01-August-19	8.35	Put	Bond Future	4854	5	4854	5	0.00
22/05/2019	2030 On 07-November-19			Bond Future	9.12	94.2609	9.1236	94.2609	0.00
22/05/2019	2030 On 07-November-19	8.60	Call	Bond Future	905	1	905	1	5,500.00
22/05/2019	2030 On 07-November-19	9.10	Call	Bond Future	2222	2	2222	2	5,500.00
22/05/2019	2030 On 07-November-19	9.48	Call	Bond Future	3617	3	3617	3	0.00
22/05/2019	2030 On 07-November-19	9.49	Call	Bond Future	3658	3	3658	3	0.00
22/05/2019	2030 On 07-November-19	9.76	Call	Bond Future	4841	4	4841	4	0.00
22/05/2019	2030 On 07-November-19	9.47	Call	Bond Future	3577	3	3577	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
22/05/2019	2030 On 07-November-19	9.12	Call	Bond Future	2287	2	2287	2	0.00
22/05/2019	2030 On 07-November-19	9.70	Call	Bond Future	4569	4	4569	4	0.00
22/05/2019	2030 On 07-November-19	8.57	Call	Bond Future	847	1	847	1	0.00
22/05/2019	2030 On 07-November-19	9.70	Put	Bond Future	1066	1	1066	1	0.00
22/05/2019	2030 On 07-November-19	9.47	Put	Bond Future	1450	2	1450	2	0.00
22/05/2019	2030 On 07-November-19	9.12	Put	Bond Future	2310	3	2310	3	0.00
22/05/2019	2030 On 07-November-19	8.57	Put	Bond Future	4384	5	4384	5	0.00
22/05/2019	2030 On 07-November-19	9.48	Put	Bond Future	1430	2	1430	2	0.00
22/05/2019	2030 On 07-November-19	8.60	Put	Bond Future	4246	5	4246	5	0.00
22/05/2019	2030 On 07-November-19	9.10	Put	Bond Future	2369	3	2369	3	0.00
22/05/2019	2030 On 07-November-19	9.49	Put	Bond Future	1410	2	1410	2	0.00
22/05/2019	2030 On 07-November-19	9.76	Put	Bond Future	984	1	984	1	5,500.00
22/05/2019	2030 On 06-February-20			Bond Future	9.17	92.0923	9.1668	92.0923	0.00
22/05/2019	2030 On 06-February-20	9.14	Call	Bond Future	2760	2	2760	2	0.00
22/05/2019	2030 On 06-February-20	9.15	Call	Bond Future	2792	3	2792	3	0.00
22/05/2019	2030 On 06-February-20	9.16	Call	Bond Future	2825	3	2825	3	0.00
22/05/2019	2030 On 06-February-20	9.16	Put	Bond Future	2867	3	2867	3	0.00
22/05/2019	2030 On 06-February-20	9.14	Put	Bond Future	2924	3	2924	3	0.00
22/05/2019	2030 On 06-February-20	9.15	Put	Bond Future	2895	3	2895	3	0.00
22/05/2019	2032 On 01-August-19			Bond Future	9.33	94.2594	9.3292	94.2594	41,053.00
22/05/2019	2032 On 01-August-19	10.11	Call	Bond Future	5464	5	5464	5	0.00
22/05/2019	2032 On 01-August-19	10.10	Call	Bond Future	5406	5	5406	5	0.00
22/05/2019	2032 On 01-August-19	10.09	Call	Bond Future	5349	5	5349	5	0.00
22/05/2019	2032 On 01-August-19	10.09	Put	Bond Future	279	0	279	0	0.00
22/05/2019	2032 On 01-August-19	10.11	Put	Bond Future	266	0	266	0	0.00
22/05/2019	2032 On 01-August-19	10.10	Put	Bond Future	272	0	272	0	0.00
22/05/2019	2032 On 07-November-19			Bond Future	9.39	92.0107	9.3895	92.0107	0.00
22/05/2019	2032 On 07-November-19	9.72	Call	Bond Future	3908	3	3908	3	0.00
22/05/2019	2032 On 07-November-19	9.71	Call	Bond Future	3865	3	3865	3	0.00
22/05/2019	2032 On 07-November-19	9.70	Call	Bond Future	3822	3	3822	3	0.00
22/05/2019	2032 On 07-November-19	9.71	Put	Bond Future	1716	2	1716	2	0.00
22/05/2019	2032 On 07-November-19	9.70	Put	Bond Future	1739	2	1739	2	0.00
22/05/2019	2032 On 07-November-19	9.72	Put	Bond Future	1693	2	1693	2	0.00
22/05/2019	2032 On 06-February-20			Bond Future	9.44	93.8081	9.4384	93.8081	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
22/05/2019	2032 On 06-February-20	9.39	Call	Bond Future	3079	3	3079	3	0.00
22/05/2019	2032 On 06-February-20	9.40	Call	Bond Future	3113	3	3113	3	0.00
22/05/2019	2032 On 06-February-20	9.38	Call	Bond Future	3045	3	3045	3	0.00
22/05/2019	2032 On 06-February-20	9.38	Put	Bond Future	3438	4	3438	4	0.00
22/05/2019	2032 On 06-February-20	9.39	Put	Bond Future	3405	4	3405	4	0.00
22/05/2019	2032 On 06-February-20	9.40	Put	Bond Future	3372	4	3372	4	0.00
22/05/2019	2033 On 01-August-19			Bond Future	105.82	105.7718	105.8195	105.7718	6,090.00
22/05/2019	2033 On 07-November-19			Bond Future	106.83	106.7799	106.8278	106.7799	0.00
22/05/2019	2033 On 06-February-20			Bond Future	108.94	108.8894	108.9377	108.8894	0.00
22/05/2019	2037 On 01-August-19			Bond Future	9.67	89.7589	9.6736	89.7589	41,862.00
22/05/2019	2037 On 01-August-19	10.29	Call	Bond Future	5067	5	5067	5	0.00
22/05/2019	2037 On 01-August-19	10.31	Call	Bond Future	5188	5	5188	5	0.00
22/05/2019	2037 On 01-August-19	10.30	Call	Bond Future	5127	5	5127	5	0.00
22/05/2019	2037 On 01-August-19	10.30	Put	Bond Future	476	1	476	1	0.00
22/05/2019	2037 On 01-August-19	10.31	Put	Bond Future	465	1	465	1	0.00
22/05/2019	2037 On 01-August-19	10.29	Put	Bond Future	487	1	487	1	0.00
22/05/2019	2037 On 07-November-19			Bond Future	9.73	91.5810	9.7347	91.5810	0.00
22/05/2019	2037 On 07-November-19	9.95	Call	Bond Future	3910	3	3910	3	0.00
22/05/2019	2037 On 07-November-19	9.97	Call	Bond Future	4001	4	4001	4	0.00
22/05/2019	2037 On 07-November-19	9.96	Call	Bond Future	3956	4	3956	4	0.00
22/05/2019	2037 On 07-November-19	9.96	Put	Bond Future	2261	2	2261	2	0.00
22/05/2019	2037 On 07-November-19	9.97	Put	Bond Future	2232	2	2232	2	0.00
22/05/2019	2037 On 07-November-19	9.95	Put	Bond Future	2290	2	2290	2	0.00
22/05/2019	2037 On 06-February-20			Bond Future	9.79	89.1096	9.7867	89.1096	0.00
22/05/2019	2037 On 06-February-20	9.68	Call	Bond Future	3338	3	3338	3	0.00
22/05/2019	2037 On 06-February-20	9.67	Call	Bond Future	3301	3	3301	3	0.00
22/05/2019	2037 On 06-February-20	9.66	Call	Bond Future	3264	3	3264	3	0.00
22/05/2019	2037 On 06-February-20	9.67	Put	Bond Future	4188	5	4188	5	0.00
22/05/2019	2037 On 06-February-20	9.66	Put	Bond Future	4227	5	4227	5	0.00
22/05/2019	2037 On 06-February-20	9.68	Put	Bond Future	4148	4	4148	4	0.00
22/05/2019	2038 On 01-August-19			Bond Future	122.18	122.3000	122.1765	122.3000	11,598.00
22/05/2019	2038 On 07-November-19			Bond Future	124.69	124.8139	124.6869	124.8139	0.00
22/05/2019	2038 On 06-February-20			Bond Future	125.50	125.6263	125.4962	125.6263	0.00
22/05/2019	2040 On 01-August-19			Bond Future	9.75	92.9039	9.7481	92.9039	28,687.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2019	2040 On 01-August-19	10.36	Call	Bond Future	5433	5	5433	5	0.00
22/05/2019	2040 On 01-August-19	10.37	Call	Bond Future	5497	5	5497	5	0.00
22/05/2019	2040 On 01-August-19	10.38	Call	Bond Future	5562	5	5562	5	0.00
22/05/2019	2040 On 01-August-19	10.38	Put	Bond Future	522	1	522	1	0.00
22/05/2019	2040 On 01-August-19	10.36	Put	Bond Future	545	1	545	1	0.00
22/05/2019	2040 On 01-August-19	10.37	Put	Bond Future	534	1	534	1	0.00
22/05/2019	2040 On 07-November-19			Bond Future	9.81	94.7899	9.8090	94.7899	0.00
22/05/2019	2040 On 07-November-19	10.03	Call	Bond Future	4180	4	4180	4	0.00
22/05/2019	2040 On 07-November-19	9.80	Call	Bond Future	3126	3	3126	3	1,260.00
22/05/2019	2040 On 07-November-19	9.30	Call	Bond Future	1330	1	1330	1	1,260.00
22/05/2019	2040 On 07-November-19	10.04	Call	Bond Future	4229	4	4229	4	0.00
22/05/2019	2040 On 07-November-19	10.05	Call	Bond Future	4278	4	4278	4	0.00
22/05/2019	2040 On 07-November-19	10.05	Put	Bond Future	2326	3	2326	3	0.00
22/05/2019	2040 On 07-November-19	10.03	Put	Bond Future	2388	3	2388	3	0.00
22/05/2019	2040 On 07-November-19	9.80	Put	Bond Future	3199	3	3199	3	0.00
22/05/2019	2040 On 07-November-19	9.30	Put	Bond Future	5676	6	5676	6	0.00
22/05/2019	2040 On 07-November-19	10.04	Put	Bond Future	2357	3	2357	3	0.00
22/05/2019	2040 On 06-February-20			Bond Future	9.86	92.1306	9.8609	92.1306	0.00
22/05/2019	2040 On 06-February-20	9.74	Call	Bond Future	3476	3	3476	3	0.00
22/05/2019	2040 On 06-February-20	9.76	Call	Bond Future	3557	3	3557	3	0.00
22/05/2019	2040 On 06-February-20	9.75	Call	Bond Future	3517	3	3517	3	0.00
22/05/2019	2040 On 06-February-20	9.75	Put	Bond Future	4427	5	4427	5	0.00
22/05/2019	2040 On 06-February-20	9.76	Put	Bond Future	4384	5	4384	5	0.00
22/05/2019	2040 On 06-February-20	9.74	Put	Bond Future	4469	5	4469	5	0.00
22/05/2019	2044 On 01-August-19			Bond Future	9.76	90.1183	9.7607	90.1183	41,656.00
22/05/2019	2044 On 01-August-19	10.39	Call	Bond Future	5650	5	5650	5	0.00
22/05/2019	2044 On 01-August-19	10.53	Call	Bond Future	6578	6	6578	6	0.00
22/05/2019	2044 On 01-August-19	9.39	Call	Bond Future	770	1	770	1	228.00
22/05/2019	2044 On 01-August-19	10.40	Call	Bond Future	5716	5	5716	5	0.00
22/05/2019	2044 On 01-August-19	9.86	Call	Bond Future	2529	2	2529	2	100.00
22/05/2019	2044 On 01-August-19	10.38	Call	Bond Future	5585	5	5585	5	0.00
22/05/2019	2044 On 01-August-19	9.36	Call	Bond Future	696	1	696	1	100.00
22/05/2019	2044 On 01-August-19	9.74	Call	Bond Future	1974	2	1974	2	228.00
22/05/2019	2044 On 01-August-19	10.27	Call	Bond Future	4876	4	4876	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
22/05/2019	2044 On 01-August-19	10.27	Put	Bond Future	700	1	700	1	228.00
22/05/2019	2044 On 01-August-19	10.38	Put	Bond Future	550	1	550	1	0.00
22/05/2019	2044 On 01-August-19	9.36	Put	Bond Future	4224	5	4224	5	0.00
22/05/2019	2044 On 01-August-19	10.53	Put	Bond Future	394	0	394	0	100.00
22/05/2019	2044 On 01-August-19	9.39	Put	Bond Future	4026	5	4026	5	0.00
22/05/2019	2044 On 01-August-19	9.74	Put	Bond Future	2151	2	2151	2	0.00
22/05/2019	2044 On 01-August-19	10.40	Put	Bond Future	526	1	526	1	0.00
22/05/2019	2044 On 01-August-19	9.86	Put	Bond Future	1689	2	1689	2	0.00
22/05/2019	2044 On 01-August-19	10.39	Put	Bond Future	538	1	538	1	0.00
22/05/2019	2044 On 07-November-19			Bond Future	9.82	91.9476	9.8187	91.9476	0.00
22/05/2019	2044 On 07-November-19	10.06	Call	Bond Future	4372	4	4372	4	0.00
22/05/2019	2044 On 07-November-19	10.52	Call	Bond Future	6907	6	6907	6	0.00
22/05/2019	2044 On 07-November-19	10.07	Call	Bond Future	4423	4	4423	4	0.00
22/05/2019	2044 On 07-November-19	9.19	Call	Bond Future	1038	1	1038	1	328.00
22/05/2019	2044 On 07-November-19	9.74	Call	Bond Future	2897	2	2897	2	328.00
22/05/2019	2044 On 07-November-19	10.05	Call	Bond Future	4322	4	4322	4	0.00
22/05/2019	2044 On 07-November-19	10.05	Put	Bond Future	2406	3	2406	3	0.00
22/05/2019	2044 On 07-November-19	9.19	Put	Bond Future	6611	7	6611	7	0.00
22/05/2019	2044 On 07-November-19	9.74	Put	Bond Future	3565	4	3565	4	0.00
22/05/2019	2044 On 07-November-19	10.07	Put	Bond Future	2344	3	2344	3	0.00
22/05/2019	2044 On 07-November-19	10.06	Put	Bond Future	2375	3	2375	3	0.00
22/05/2019	2044 On 07-November-19	10.52	Put	Bond Future	1301	1	1301	1	328.00
22/05/2019	2044 On 06-February-20			Bond Future	9.87	89.3581	9.8680	89.3581	0.00
22/05/2019	2044 On 06-February-20	9.09	Call	Bond Future	1353	1	1353	1	328.00
22/05/2019	2044 On 06-February-20	9.77	Call	Bond Future	3651	3	3651	3	0.00
22/05/2019	2044 On 06-February-20	9.74	Call	Bond Future	3527	3	3527	3	328.00
22/05/2019	2044 On 06-February-20	9.76	Call	Bond Future	3610	3	3610	3	0.00
22/05/2019	2044 On 06-February-20	10.78	Call	Bond Future	8758	8	8758	8	0.00
22/05/2019	2044 On 06-February-20	9.78	Call	Bond Future	3692	3	3692	3	0.00
22/05/2019	2044 On 06-February-20	9.76	Put	Bond Future	4520	5	4520	5	0.00
22/05/2019	2044 On 06-February-20	9.78	Put	Bond Future	4433	5	4433	5	0.00
22/05/2019	2044 On 06-February-20	10.78	Put	Bond Future	1651	2	1651	2	328.00
22/05/2019	2044 On 06-February-20	9.77	Put	Bond Future	4476	5	4476	5	0.00
22/05/2019	2044 On 06-February-20	9.74	Put	Bond Future	4607	5	4607	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
22/05/2019	2044 On 06-February-20	9.09	Put	Bond Future	8262	9	8262	9	0.00
22/05/2019	2046 On 01-August-19			Bond Future	115.87	116.2527	115.8745	116.2527	12,658.00
22/05/2019	2046 On 07-November-19			Bond Future	116.54	116.9275	116.5408	116.9275	0.00
22/05/2019	2046 On 06-February-20			Bond Future	118.84	119.2377	118.8428	119.2377	0.00
22/05/2019	2050 On 01-August-19			Bond Future	119.41	119.3487	119.4061	119.3487	10,989.00
22/05/2019	2050 On 07-November-19			Bond Future	121.86	121.8019	121.8595	121.8019	0.00
22/05/2019	2050 On 06-February-20			Bond Future	122.43	122.3718	122.4298	122.3718	0.00
22/05/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	AL37 On 01-August-19			Index Future	648.63	646.7520	648.6330	646.7520	0.00
22/05/2019	AL37 On 07-November-19			Index Future	661.79	659.8720	661.7900	659.8720	0.00
22/05/2019	AL37 On 06-February-20			Index Future	674.71	672.7520	674.7060	672.7520	0.00
22/05/2019	AL7T On 01-August-19			Index Future	752.96	749.1880	752.9600	749.1880	0.00
22/05/2019	AL7T On 07-November-19			Index Future	768.23	764.3870	768.2330	764.3870	0.00
22/05/2019	AL7T On 06-February-20			Index Future	783.23	779.3070	783.2270	779.3070	0.00
22/05/2019	ALBI On 01-August-19			Index Future	679.58	675.8110	679.5820	675.8110	973.00
22/05/2019	ALBI On 07-November-19			Index Future	693.37	689.5220	693.3670	689.5220	0.00
22/05/2019	ALBI On 06-February-20			Index Future	706.90	702.9800	706.9000	702.9800	0.00
22/05/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	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
22/05/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/05/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2019	ES33 On 01-August-19			Bond Future	10.83	78.6215	10.8333	78.6215	350.00
22/05/2019	ES33 On 07-November-19			Bond Future	10.94	76.4222	10.9443	76.4222	0.00
22/05/2019	ES33 On 06-February-20			Bond Future	11.04	77.9150	11.0448	77.9150	0.00
22/05/2019	ES42 On 01-August-19			Bond Future	11.11	80.3339	11.1067	80.3339	4,919.00
22/05/2019	ES42 On 07-November-19			Bond Future	11.22	77.6984	11.2158	77.6984	0.00
22/05/2019	ES42 On 06-February-20			Bond Future	11.31	79.2165	11.3108	79.2165	0.00
22/05/2019	GOVI On 01-August-19			GOVI	672.91	669.0750	672.9110	669.0750	442.00
22/05/2019	GOVI On 01-August-19	638.69	Call	GOVI	342210	30	342210	30	0.00
22/05/2019	GOVI On 01-August-19	638.68	Call	GOVI	342310	30	342310	30	0.00
22/05/2019	GOVI On 01-August-19	638.67	Call	GOVI	342410	30	342410	30	0.00
22/05/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
22/05/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
22/05/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
22/05/2019	GOVI On 07-November-19			GOVI	686.56	682.6490	686.5610	682.6490	0.00
22/05/2019	GOVI On 07-November-19	672.90	Call	GOVI	136610	10	136610	10	0.00
22/05/2019	GOVI On 07-November-19	672.91	Call	GOVI	136510	10	136510	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
22/05/2019	GOVI On 07-November-19	672.92	Call	GOVI	136410	10	136410	10	0.00
22/05/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
22/05/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
22/05/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
22/05/2019	GOVI On 06-February-20			GOVI	699.96	695.9740	699.9610	695.9740	0.00
22/05/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
22/05/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
22/05/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
22/05/2019	GOVI On 06-February-20	703.13	Put	GOVI	31690	7	31690	7	0.00
22/05/2019	GOVI On 06-February-20	703.15	Put	GOVI	31890	7	31890	7	0.00
22/05/2019	GOVI On 06-February-20	703.14	Put	GOVI	31790	7	31790	7	0.00
22/05/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/05/2019	IGOV On 01-August-19			Index Future	263.18	263.5010	263.1820	263.5010	815.00
22/05/2019	IGOV On 07-November-19			Index Future	268.59	268.9160	268.5890	268.9160	219.00
22/05/2019	IGOV On 06-February-20			Index Future	273.89	274.2270	273.8940	274.2270	0.00
22/05/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
22/05/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
22/05/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
22/05/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
22/05/2019	IS02 On 20-December-19			Interest Rate Swap	102.78	102.7900	102.7800	102.7900	0.00
22/05/2019	IS02 On 23-March-20			Interest Rate Swap	98.72	98.7400	98.7200	98.7400	0.00
22/05/2019	IS02 On 22-June-20			Interest Rate Swap	102.24	102.2800	102.2400	102.2800	0.00
22/05/2019	IS02 On 21-September-20			Interest Rate Swap	99.15	99.2000	99.1500	99.2000	0.00
22/05/2019	IS05 On 17-December-20			Interest Rate Swap	95.86	95.9300	95.8600	95.9300	0.00
22/05/2019	IS05 On 16-March-21			Interest Rate Swap	94.95	95.0300	94.9500	95.0300	0.00
22/05/2019	IS05 On 15-June-21			Interest Rate Swap	94.00	94.1000	94.0000	94.1000	0.00
22/05/2019	IS05 On 21-September-21			Interest Rate Swap	94.02	94.1300	94.0200	94.1300	0.00
22/05/2019	IS05 On 21-December-21			Interest Rate Swap	96.07	96.2000	96.0700	96.2000	51.00
22/05/2019	IS05 On 15-March-22			Interest Rate Swap	96.07	96.2100	96.0700	96.2100	0.00
22/05/2019	IS05 On 21-June-22			Interest Rate Swap	97.12	97.2800	97.1200	97.2800	0.00
22/05/2019	IS05 On 20-September-22			Interest Rate Swap	100.93	101.1100	100.9300	101.1100	0.00
22/05/2019	IS05 On 20-December-22			Interest Rate Swap	102.07	102.2700	102.0700	102.2700	0.00
22/05/2019	IS05 On 22-March-23			Interest Rate Swap	95.29	95.5000	95.2900	95.5000	0.00
22/05/2019	IS05 On 20-June-23			Interest Rate Swap	101.26	101.4900	101.2600	101.4900	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
22/05/2019	IS05 On 19-September-23			Interest Rate Swap	96.62	96.8800	96.6200	96.8800	0.00
22/05/2019	IS10 On 17-December-25			Interest Rate Swap	92.61	93.0100	92.6100	93.0100	0.00
22/05/2019	IS10 On 16-March-26			Interest Rate Swap	89.52	89.9400	89.5200	89.9400	0.00
22/05/2019	IS10 On 15-June-26			Interest Rate Swap	88.19	88.6200	88.1900	88.6200	0.00
22/05/2019	IS10 On 21-September-26			Interest Rate Swap	90.32	90.7700	90.3200	90.7700	0.00
22/05/2019	IS10 On 21-December-26			Interest Rate Swap	94.11	94.5800	94.1100	94.5800	0.00
22/05/2019	IS10 On 15-March-27			Interest Rate Swap	92.61	93.1000	92.6100	93.1000	0.00
22/05/2019	IS10 On 21-June-27			Interest Rate Swap	94.69	95.1800	94.6900	95.1800	0.00
22/05/2019	IS10 On 20-September-27			Interest Rate Swap	100.19	100.6900	100.1900	100.6900	0.00
22/05/2019	IS10 On 20-December-27			Interest Rate Swap	100.56	101.0500	100.5600	101.0500	0.00
22/05/2019	IS10 On 22-March-28			Interest Rate Swap	93.98	94.4800	93.9800	94.4800	0.00
22/05/2019	IS10 On 20-June-28			Interest Rate Swap	101.26	101.7400	101.2600	101.7400	0.00
22/05/2019	IS10 On 19-September-28			Interest Rate Swap	94.71	95.2100	94.7100	95.2100	0.00
22/05/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/05/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/05/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
22/05/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
22/05/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
22/05/2019	R023 On 01-August-19			Bond Future	7.52	103.7588	7.5227	103.7588	56,858.00
22/05/2019	R023 On 01-August-19	8.93	Call	Bond Future	4244	4	4244	4	0.00
22/05/2019	R023 On 01-August-19	8.95	Call	Bond Future	4302	4	4302	4	0.00
22/05/2019	R023 On 01-August-19	8.94	Call	Bond Future	4273	4	4273	4	0.00
22/05/2019	R023 On 01-August-19	8.94	Put	Bond Future	4	0	4	0	0.00
22/05/2019	R023 On 01-August-19	8.95	Put	Bond Future	4	0	4	0	0.00
22/05/2019	R023 On 01-August-19	8.93	Put	Bond Future	4	0	4	0	0.00
22/05/2019	R023 On 07-November-19			Bond Future	7.52	101.9312	7.5163	101.9312	0.00
22/05/2019	R023 On 07-November-19	7.98	Call	Bond Future	1736	1	1736	1	0.00
22/05/2019	R023 On 07-November-19	7.99	Call	Bond Future	1758	2	1758	2	0.00
22/05/2019	R023 On 07-November-19	8.00	Call	Bond Future	1781	2	1781	2	0.00
22/05/2019	R023 On 07-November-19	8.00	Put	Bond Future	396	0	396	0	0.00
22/05/2019	R023 On 07-November-19	7.99	Put	Bond Future	402	0	402	0	0.00
22/05/2019	R023 On 07-November-19	7.98	Put	Bond Future	408	0	408	0	0.00
22/05/2019	R023 On 06-February-20			Bond Future	7.49	103.9219	7.4859	103.9219	0.00
22/05/2019	R023 On 06-February-20	7.52	Call	Bond Future	1034	1	1034	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
22/05/2019	R023 On 06-February-20	7.54	Call	Bond Future	1066	1	1066	1	0.00
22/05/2019	R023 On 06-February-20	7.53	Call	Bond Future	1050	1	1050	1	0.00
22/05/2019	R023 On 06-February-20	7.53	Put	Bond Future	931	1	931	1	0.00
22/05/2019	R023 On 06-February-20	7.54	Put	Bond Future	921	1	921	1	0.00
22/05/2019	R023 On 06-February-20	7.52	Put	Bond Future	942	1	942	1	0.00
22/05/2019	R035 On 01-August-19			Bond Future	9.57	97.6464	9.5703	97.6464	64,772.00
22/05/2019	R035 On 01-August-19	10.24	Call	Bond Future	5339	5	5339	5	0.00
22/05/2019	R035 On 01-August-19	10.23	Call	Bond Future	5278	5	5278	5	0.00
22/05/2019	R035 On 01-August-19	10.22	Call	Bond Future	5217	5	5217	5	0.00
22/05/2019	R035 On 01-August-19	10.23	Put	Bond Future	404	0	404	0	0.00
22/05/2019	R035 On 01-August-19	10.22	Put	Bond Future	414	0	414	0	0.00
22/05/2019	R035 On 01-August-19	10.24	Put	Bond Future	395	0	395	0	0.00
22/05/2019	R035 On 07-November-19			Bond Future	9.64	95.1239	9.6357	95.1239	0.00
22/05/2019	R035 On 07-November-19	9.87	Call	Bond Future	3913	3	3913	3	0.00
22/05/2019	R035 On 07-November-19	8.92	Call	Bond Future	779	1	779	1	3,500.00
22/05/2019	R035 On 07-November-19	9.52	Call	Bond Future	2476	2	2476	2	3,500.00
22/05/2019	R035 On 07-November-19	9.88	Call	Bond Future	3959	4	3959	4	0.00
22/05/2019	R035 On 07-November-19	9.89	Call	Bond Future	4004	4	4004	4	0.00
22/05/2019	R035 On 07-November-19	10.21	Call	Bond Future	5593	5	5593	5	0.00
22/05/2019	R035 On 07-November-19	9.88	Put	Bond Future	2136	2	2136	2	0.00
22/05/2019	R035 On 07-November-19	9.87	Put	Bond Future	2164	2	2164	2	0.00
22/05/2019	R035 On 07-November-19	10.21	Put	Bond Future	1390	1	1390	1	3,500.00
22/05/2019	R035 On 07-November-19	9.52	Put	Bond Future	3358	4	3358	4	0.00
22/05/2019	R035 On 07-November-19	8.92	Put	Bond Future	6433	7	6433	7	0.00
22/05/2019	R035 On 07-November-19	9.89	Put	Bond Future	2108	2	2108	2	0.00
22/05/2019	R035 On 06-February-20			Bond Future	9.69	96.9818	9.6921	96.9818	0.00
22/05/2019	R035 On 06-February-20	9.61	Call	Bond Future	3337	3	3337	3	0.00
22/05/2019	R035 On 06-February-20	9.60	Call	Bond Future	3300	3	3300	3	0.00
22/05/2019	R035 On 06-February-20	9.59	Call	Bond Future	3263	3	3263	3	0.00
22/05/2019	R035 On 06-February-20	9.59	Put	Bond Future	4030	4	4030	4	0.00
22/05/2019	R035 On 06-February-20	9.61	Put	Bond Future	3953	4	3953	4	0.00
22/05/2019	R035 On 06-February-20	9.60	Put	Bond Future	3992	4	3992	4	0.00
22/05/2019	R186 On 01-August-19			Bond Future	8.43	112.0431	8.4289	112.0431	123,155.00
22/05/2019	R186 On 01-August-19	9.52	Call	Bond Future	6159	6	6159	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
22/05/2019	R186 On 01-August-19	8.30	Call	Bond Future	877	1	877	1	6,000.00
22/05/2019	R186 On 01-August-19	9.05	Call	Bond Future	3768	3	3768	3	6,000.00
22/05/2019	R186 On 01-August-19	9.54	Call	Bond Future	6262	6	6262	6	0.00
22/05/2019	R186 On 01-August-19	8.38	Call	Bond Future	1086	1	1086	1	0.00
22/05/2019	R186 On 01-August-19	9.53	Call	Bond Future	6211	6	6211	6	0.00
22/05/2019	R186 On 01-August-19	8.70	Call	Bond Future	2185	2	2185	2	0.00
22/05/2019	R186 On 01-August-19	9.22	Call	Bond Future	4615	4	4615	4	0.00
22/05/2019	R186 On 01-August-19	10.08	Call	Bond Future	9065	9	9065	9	0.00
22/05/2019	R186 On 01-August-19	8.38	Put	Bond Future	1370	2	1370	2	0.00
22/05/2019	R186 On 01-August-19	8.70	Put	Bond Future	629	1	629	1	6,200.00
22/05/2019	R186 On 01-August-19	9.54	Put	Bond Future	56	0	56	0	0.00
22/05/2019	R186 On 01-August-19	9.22	Put	Bond Future	150	0	150	0	0.00
22/05/2019	R186 On 01-August-19	9.53	Put	Bond Future	59	0	59	0	0.00
22/05/2019	R186 On 01-August-19	10.08	Put	Bond Future	5	0	5	0	6,000.00
22/05/2019	R186 On 01-August-19	9.05	Put	Bond Future	243	0	243	0	0.00
22/05/2019	R186 On 01-August-19	9.52	Put	Bond Future	61	0	61	0	0.00
22/05/2019	R186 On 01-August-19	8.30	Put	Bond Future	1627	2	1627	2	0.00
22/05/2019	R186 On 07-November-19			Bond Future	8.47	114.3170	8.4702	114.3170	0.00
22/05/2019	R186 On 07-November-19	8.73	Call	Bond Future	2789	2	2789	2	0.00
22/05/2019	R186 On 07-November-19	8.94	Call	Bond Future	3602	3	3602	3	0.00
22/05/2019	R186 On 07-November-19	8.23	Call	Bond Future	1286	1	1286	1	5,000.00
22/05/2019	R186 On 07-November-19	8.96	Call	Bond Future	3683	3	3683	3	0.00
22/05/2019	R186 On 07-November-19	8.95	Call	Bond Future	3642	3	3642	3	0.00
22/05/2019	R186 On 07-November-19	8.96	Put	Bond Future	976	1	976	1	0.00
22/05/2019	R186 On 07-November-19	8.23	Put	Bond Future	2645	3	2645	3	0.00
22/05/2019	R186 On 07-November-19	8.95	Put	Bond Future	990	1	990	1	0.00
22/05/2019	R186 On 07-November-19	8.73	Put	Bond Future	1343	2	1343	2	5,000.00
22/05/2019	R186 On 07-November-19	8.94	Put	Bond Future	1004	1	1004	1	0.00
22/05/2019	R186 On 06-February-20			Bond Future	8.50	111.2415	8.4972	111.2415	0.00
22/05/2019	R186 On 06-February-20	8.55	Call	Bond Future	2509	2	2509	2	0.00
22/05/2019	R186 On 06-February-20	8.57	Call	Bond Future	2572	2	2572	2	0.00
22/05/2019	R186 On 06-February-20	8.56	Call	Bond Future	2541	2	2541	2	0.00
22/05/2019	R186 On 06-February-20	8.56	Put	Bond Future	2199	2	2199	2	0.00
22/05/2019	R186 On 06-February-20	8.57	Put	Bond Future	2176	2	2176	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
22/05/2019	R186 On 06-February-20	8.55	Put	Bond Future	2222	3	2222	3	0.00
22/05/2019	R197 On 01-August-19			Bond Future	303.12	302.9866	303.1153	302.9866	2,507.00
22/05/2019	R197 On 07-November-19			Bond Future	309.34	309.2140	309.3432	309.2140	0.00
22/05/2019	R197 On 06-February-20			Bond Future	307.81	307.6773	307.8073	307.6773	0.00
22/05/2019	R202 On 01-August-19			Bond Future	237.64	238.3529	237.6444	238.3529	9,390.00
22/05/2019	R202 On 07-November-19			Bond Future	242.53	243.2519	242.5271	243.2519	0.00
22/05/2019	R202 On 06-February-20			Bond Future	243.26	243.9965	243.2562	243.9965	0.00
22/05/2019	R207 On 01-August-19			Bond Future	5.72	101.0694	5.7156	101.0694	4,891.00
22/05/2019	R207 On 01-August-19	7.33	Call	Bond Future	701	1	701	1	0.00
22/05/2019	R207 On 01-August-19	7.34	Call	Bond Future	706	1	706	1	0.00
22/05/2019	R207 On 01-August-19	7.35	Call	Bond Future	710	1	710	1	0.00
22/05/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
22/05/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
22/05/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
22/05/2019	R207 On 07-November-19			Bond Future	2.84	103.1208	2.8388	103.1208	0.00
22/05/2019	R207 On 07-November-19	2.07	Call	Bond Future	1	0	1	0	0.00
22/05/2019	R207 On 07-November-19	2.08	Call	Bond Future	1	0	1	0	0.00
22/05/2019	R207 On 07-November-19	2.06	Call	Bond Future	1	0	1	0	0.00
22/05/2019	R207 On 07-November-19	2.06	Put	Bond Future	141	0	141	0	0.00
22/05/2019	R207 On 07-November-19	2.07	Put	Bond Future	139	0	139	0	0.00
22/05/2019	R207 On 07-November-19	2.08	Put	Bond Future	137	0	137	0	0.00
22/05/2019	R208 On 01-August-19			Bond Future	6.52	102.6516	6.5178	102.6516	10,880.00
22/05/2019	R208 On 01-August-19	8.17	Call	Bond Future	2512	2	2512	2	0.00
22/05/2019	R208 On 01-August-19	8.16	Call	Bond Future	2497	2	2497	2	0.00
22/05/2019	R208 On 01-August-19	8.15	Call	Bond Future	2482	2	2482	2	0.00
22/05/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
22/05/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
22/05/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
22/05/2019	R208 On 07-November-19			Bond Future	6.29	101.3298	6.2885	101.3298	0.00
22/05/2019	R208 On 07-November-19	6.84	Call	Bond Future	796	1	796	1	0.00
22/05/2019	R208 On 07-November-19	6.83	Call	Bond Future	785	1	785	1	0.00
22/05/2019	R208 On 07-November-19	6.82	Call	Bond Future	774	1	774	1	0.00
22/05/2019	R208 On 07-November-19	6.83	Put	Bond Future	78	0	78	0	0.00
22/05/2019	R208 On 07-November-19	6.82	Put	Bond Future	80	0	80	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
22/05/2019	R208 On 07-November-19	6.84	Put	Bond Future	77	0	77	0	0.00
22/05/2019	R208 On 06-February-20			Bond Future	5.91	103.3089	5.9143	103.3089	0.00
22/05/2019	R208 On 06-February-20	6.12	Call	Bond Future	391	0	391	0	0.00
22/05/2019	R208 On 06-February-20	6.13	Call	Bond Future	398	0	398	0	0.00
22/05/2019	R208 On 06-February-20	6.14	Call	Bond Future	406	0	406	0	0.00
22/05/2019	R208 On 06-February-20	6.14	Put	Bond Future	161	0	161	0	0.00
22/05/2019	R208 On 06-February-20	6.12	Put	Bond Future	167	0	167	0	0.00
22/05/2019	R208 On 06-February-20	6.13	Put	Bond Future	164	0	164	0	0.00
22/05/2019	R209 On 01-August-19			Bond Future	9.52	74.6061	9.5200	74.6061	87,892.00
22/05/2019	R209 On 01-August-19	10.15	Call	Bond Future	4402	4	4402	4	0.00
22/05/2019	R209 On 01-August-19	10.17	Call	Bond Future	4505	4	4505	4	0.00
22/05/2019	R209 On 01-August-19	9.30	Call	Bond Future	947	1	947	1	7,560.00
22/05/2019	R209 On 01-August-19	10.16	Call	Bond Future	4454	4	4454	4	0.00
22/05/2019	R209 On 01-August-19	9.80	Call	Bond Future	2706	2	2706	2	7,560.00
22/05/2019	R209 On 01-August-19	10.46	Call	Bond Future	6038	6	6038	6	0.00
22/05/2019	R209 On 01-August-19	10.46	Put	Bond Future	206	0	206	0	7,560.00
22/05/2019	R209 On 01-August-19	10.16	Put	Bond Future	406	0	406	0	0.00
22/05/2019	R209 On 01-August-19	9.30	Put	Bond Future	2419	3	2419	3	0.00
22/05/2019	R209 On 01-August-19	9.80	Put	Bond Future	894	1	894	1	0.00
22/05/2019	R209 On 01-August-19	10.15	Put	Bond Future	415	0	415	0	0.00
22/05/2019	R209 On 01-August-19	10.17	Put	Bond Future	397	0	397	0	0.00
22/05/2019	R209 On 07-November-19			Bond Future	9.58	72.9675	9.5756	72.9675	0.00
22/05/2019	R209 On 07-November-19	9.80	Call	Bond Future	3327	3	3327	3	0.00
22/05/2019	R209 On 07-November-19	9.82	Call	Bond Future	3405	3	3405	3	0.00
22/05/2019	R209 On 07-November-19	9.81	Call	Bond Future	3366	3	3366	3	0.00
22/05/2019	R209 On 07-November-19	9.81	Put	Bond Future	1861	2	1861	2	0.00
22/05/2019	R209 On 07-November-19	9.82	Put	Bond Future	1837	2	1837	2	0.00
22/05/2019	R209 On 07-November-19	9.80	Put	Bond Future	1886	2	1886	2	0.00
22/05/2019	R209 On 06-February-20			Bond Future	9.62	74.3928	9.6210	74.3928	0.00
22/05/2019	R209 On 06-February-20	9.51	Call	Bond Future	2780	3	2780	3	0.00
22/05/2019	R209 On 06-February-20	9.52	Call	Bond Future	2812	3	2812	3	0.00
22/05/2019	R209 On 06-February-20	9.50	Call	Bond Future	2747	3	2747	3	0.00
22/05/2019	R209 On 06-February-20	9.50	Put	Bond Future	3535	4	3535	4	0.00
22/05/2019	R209 On 06-February-20	9.51	Put	Bond Future	3502	4	3502	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
22/05/2019	R209 On 06-February-20	9.52	Put	Bond Future	3468	4	3468	4	0.00
22/05/2019	R210 On 01-August-19			Bond Future	191.18	191.4691	191.1815	191.4691	3,142.00
22/05/2019	R210 On 07-November-19			Bond Future	192.51	192.8054	192.5106	192.8054	0.00
22/05/2019	R210 On 06-February-20			Bond Future	196.31	196.6148	196.3132	196.6148	0.00
22/05/2019	R212 On 01-August-19			Bond Future	159.73	159.9141	159.7298	159.9141	6,690.00
22/05/2019	R212 On 07-November-19			Bond Future	163.01	163.2011	163.0119	163.2011	0.00
22/05/2019	R212 On 06-February-20			Bond Future	163.99	164.1859	163.9921	164.1859	0.00
22/05/2019	R213 On 01-August-19			Bond Future	9.21	86.9239	9.2056	86.9239	17,140.00
22/05/2019	R213 On 01-August-19	9.98	Call	Bond Future	4924	4	4924	4	0.00
22/05/2019	R213 On 01-August-19	10.00	Call	Bond Future	5029	5	5029	5	0.00
22/05/2019	R213 On 01-August-19	9.99	Call	Bond Future	4977	4	4977	4	0.00
22/05/2019	R213 On 01-August-19	9.98	Put	Bond Future	243	0	243	0	0.00
22/05/2019	R213 On 01-August-19	10.00	Put	Bond Future	231	0	231	0	0.00
22/05/2019	R213 On 01-August-19	9.99	Put	Bond Future	237	0	237	0	0.00
22/05/2019	R213 On 07-November-19			Bond Future	9.26	85.1353	9.2642	85.1353	0.00
22/05/2019	R213 On 07-November-19	9.58	Call	Bond Future	3492	3	3492	3	0.00
22/05/2019	R213 On 07-November-19	9.60	Call	Bond Future	3573	3	3573	3	0.00
22/05/2019	R213 On 07-November-19	9.59	Call	Bond Future	3533	3	3533	3	0.00
22/05/2019	R213 On 07-November-19	9.58	Put	Bond Future	1572	2	1572	2	0.00
22/05/2019	R213 On 07-November-19	9.60	Put	Bond Future	1533	2	1533	2	0.00
22/05/2019	R213 On 07-November-19	9.59	Put	Bond Future	1552	2	1552	2	0.00
22/05/2019	R213 On 06-February-20			Bond Future	9.31	86.7980	9.3134	86.7980	0.00
22/05/2019	R213 On 06-February-20	9.28	Call	Bond Future	2725	2	2725	2	0.00
22/05/2019	R213 On 06-February-20	9.27	Call	Bond Future	2693	2	2693	2	0.00
22/05/2019	R213 On 06-February-20	9.26	Call	Bond Future	2662	2	2662	2	0.00
22/05/2019	R213 On 06-February-20	9.27	Put	Bond Future	2958	3	2958	3	0.00
22/05/2019	R213 On 06-February-20	9.26	Put	Bond Future	2987	3	2987	3	0.00
22/05/2019	R213 On 06-February-20	9.28	Put	Bond Future	2929	3	2929	3	0.00
22/05/2019	R214 On 01-August-19			Bond Future	9.72	73.4084	9.7204	73.4084	10,672.00
22/05/2019	R214 On 01-August-19	10.33	Call	Bond Future	4474	4	4474	4	0.00
22/05/2019	R214 On 01-August-19	10.34	Call	Bond Future	4527	4	4527	4	0.00
22/05/2019	R214 On 01-August-19	10.32	Call	Bond Future	4422	4	4422	4	0.00
22/05/2019	R214 On 01-August-19	10.32	Put	Bond Future	484	1	484	1	0.00
22/05/2019	R214 On 01-August-19	10.33	Put	Bond Future	474	1	474	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
22/05/2019	R214 On 01-August-19	10.34	Put	Bond Future	464	1	464	1	0.00
22/05/2019	R214 On 07-November-19			Bond Future	9.78	71.5993	9.7793	71.5993	0.00
22/05/2019	R214 On 07-November-19	10.01	Call	Bond Future	3603	3	3603	3	0.00
22/05/2019	R214 On 07-November-19	10.00	Call	Bond Future	3562	3	3562	3	0.00
22/05/2019	R214 On 07-November-19	10.02	Call	Bond Future	3644	3	3644	3	0.00
22/05/2019	R214 On 07-November-19	10.00	Put	Bond Future	2086	2	2086	2	0.00
22/05/2019	R214 On 07-November-19	10.01	Put	Bond Future	2061	2	2061	2	0.00
22/05/2019	R214 On 07-November-19	10.02	Put	Bond Future	2037	2	2037	2	0.00
22/05/2019	R214 On 06-February-20			Bond Future	9.83	72.9977	9.8302	72.9977	0.00
22/05/2019	R214 On 06-February-20	9.71	Call	Bond Future	2934	3	2934	3	0.00
22/05/2019	R214 On 06-February-20	9.73	Call	Bond Future	3002	3	3002	3	0.00
22/05/2019	R214 On 06-February-20	9.72	Call	Bond Future	2968	3	2968	3	0.00
22/05/2019	R214 On 06-February-20	9.72	Put	Bond Future	3716	4	3716	4	0.00
22/05/2019	R214 On 06-February-20	9.73	Put	Bond Future	3682	4	3682	4	0.00
22/05/2019	R214 On 06-February-20	9.71	Put	Bond Future	3751	4	3751	4	0.00
22/05/2019	R248 On 01-August-19			Bond Future	9.71	93.8940	9.7099	93.8940	105,195.00
22/05/2019	R248 On 01-August-19	10.36	Call	Bond Future	5956	5	5956	5	0.00
22/05/2019	R248 On 01-August-19	10.35	Call	Bond Future	5889	5	5889	5	0.00
22/05/2019	R248 On 01-August-19	10.34	Call	Bond Future	5821	5	5821	5	0.00
22/05/2019	R248 On 01-August-19	10.35	Put	Bond Future	521	1	521	1	0.00
22/05/2019	R248 On 01-August-19	10.34	Put	Bond Future	533	1	533	1	0.00
22/05/2019	R248 On 01-August-19	10.36	Put	Bond Future	510	1	510	1	0.00
22/05/2019	R248 On 07-November-19			Bond Future	9.77	91.3588	9.7681	91.3588	48.00
22/05/2019	R248 On 07-November-19	10.03	Call	Bond Future	4681	4	4681	4	0.00
22/05/2019	R248 On 07-November-19	10.02	Call	Bond Future	4628	4	4628	4	0.00
22/05/2019	R248 On 07-November-19	10.01	Call	Bond Future	4575	4	4575	4	0.00
22/05/2019	R248 On 07-November-19	10.02	Put	Bond Future	2470	3	2470	3	0.00
22/05/2019	R248 On 07-November-19	10.01	Put	Bond Future	2501	3	2501	3	0.00
22/05/2019	R248 On 07-November-19	10.03	Put	Bond Future	2440	3	2440	3	0.00
22/05/2019	R248 On 06-February-20			Bond Future	9.82	93.1431	9.8182	93.1431	0.00
22/05/2019	R248 On 06-February-20	9.71	Call	Bond Future	3694	3	3694	3	0.00
22/05/2019	R248 On 06-February-20	9.72	Call	Bond Future	3737	4	3737	4	0.00
22/05/2019	R248 On 06-February-20	9.70	Call	Bond Future	3650	3	3650	3	0.00
22/05/2019	R248 On 06-February-20	9.72	Put	Bond Future	4594	5	4594	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
22/05/2019	R248 On 06-February-20	9.70	Put	Bond Future	4684	5	4684	5	0.00
22/05/2019	R248 On 06-February-20	9.71	Put	Bond Future	4639	5	4639	5	0.00