



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 June 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	2025 On 01-August-19			Bond Future	135.47	135.6316	135.4749	135.6316	1,622.00
14/06/2019	2025 On 07-November-19			Bond Future	138.20	138.3628	138.2027	138.3628	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
14/06/2019	2025 On 06-February-20			Bond Future	139.40	139.5624	139.3991	139.5624	0.00
14/06/2019	2029 On 01-August-19			Bond Future	102.58	102.5597	102.5762	102.5597	4,132.00
14/06/2019	2029 On 07-November-19			Bond Future	103.55	103.5305	103.5471	103.5305	0.00
14/06/2019	2029 On 06-February-20			Bond Future	105.55	105.5312	105.5481	105.5312	0.00
14/06/2019	2030 On 01-August-19			Bond Future	9.14	92.4383	9.1352	92.4383	58,119.00
14/06/2019	2030 On 01-August-19	8.35	Call	Bond Future	44	0	44	0	2,025.00
14/06/2019	2030 On 01-August-19	9.22	Call	Bond Future	1542	1	1542	1	5,400.00
14/06/2019	2030 On 01-August-19	9.69	Call	Bond Future	3690	4	3690	4	0.00
14/06/2019	2030 On 01-August-19	9.68	Call	Bond Future	3638	4	3638	4	0.00
14/06/2019	2030 On 01-August-19	9.91	Call	Bond Future	4865	5	4865	5	0.00
14/06/2019	2030 On 01-August-19	9.92	Call	Bond Future	4919	5	4919	5	0.00
14/06/2019	2030 On 01-August-19	9.15	Call	Bond Future	1297	1	1297	1	2,025.00
14/06/2019	2030 On 01-August-19	8.67	Call	Bond Future	250	0	250	0	5,400.00
14/06/2019	2030 On 01-August-19	9.90	Call	Bond Future	4810	5	4810	5	0.00
14/06/2019	2030 On 01-August-19	8.77	Call	Bond Future	383	0	383	0	0.00
14/06/2019	2030 On 01-August-19	9.27	Call	Bond Future	1732	2	1732	2	0.00
14/06/2019	2030 On 01-August-19	9.24	Call	Bond Future	1616	2	1616	2	0.00
14/06/2019	2030 On 01-August-19	9.24	Put	Bond Future	958	1	958	1	3,100.00
14/06/2019	2030 On 01-August-19	9.27	Put	Bond Future	886	1	886	1	0.00
14/06/2019	2030 On 01-August-19	8.77	Put	Bond Future	2729	3	2729	3	0.00
14/06/2019	2030 On 01-August-19	9.92	Put	Bond Future	134	0	134	0	0.00
14/06/2019	2030 On 01-August-19	9.68	Put	Bond Future	281	0	281	0	4,800.00
14/06/2019	2030 On 01-August-19	9.90	Put	Bond Future	143	0	143	0	0.00
14/06/2019	2030 On 01-August-19	8.67	Put	Bond Future	3252	3	3252	3	0.00
14/06/2019	2030 On 01-August-19	9.91	Put	Bond Future	138	0	138	0	0.00
14/06/2019	2030 On 01-August-19	9.15	Put	Bond Future	1204	1	1204	1	0.00
14/06/2019	2030 On 01-August-19	9.69	Put	Bond Future	273	0	273	0	5,400.00
14/06/2019	2030 On 01-August-19	9.22	Put	Bond Future	1009	1	1009	1	0.00
14/06/2019	2030 On 01-August-19	8.35	Put	Bond Future	5186	5	5186	5	0.00
14/06/2019	2030 On 07-November-19			Bond Future	9.20	94.2755	9.1979	94.2755	200.00
14/06/2019	2030 On 07-November-19	9.48	Call	Bond Future	3169	3	3169	3	0.00
14/06/2019	2030 On 07-November-19	8.60	Call	Bond Future	666	1	666	1	5,500.00
14/06/2019	2030 On 07-November-19	9.10	Call	Bond Future	1842	2	1842	2	5,500.00
14/06/2019	2030 On 07-November-19	9.49	Call	Bond Future	3208	3	3208	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
14/06/2019	2030 On 07-November-19	9.76	Call	Bond Future	4365	4	4365	4	0.00
14/06/2019	2030 On 07-November-19	9.47	Call	Bond Future	3130	3	3130	3	0.00
14/06/2019	2030 On 07-November-19	8.57	Call	Bond Future	617	1	617	1	0.00
14/06/2019	2030 On 07-November-19	9.12	Call	Bond Future	1903	2	1903	2	0.00
14/06/2019	2030 On 07-November-19	9.70	Call	Bond Future	4097	4	4097	4	0.00
14/06/2019	2030 On 07-November-19	9.70	Put	Bond Future	1056	1	1056	1	0.00
14/06/2019	2030 On 07-November-19	9.12	Put	Bond Future	2387	2	2387	2	0.00
14/06/2019	2030 On 07-November-19	9.47	Put	Bond Future	1464	2	1464	2	0.00
14/06/2019	2030 On 07-November-19	8.57	Put	Bond Future	4617	5	4617	5	0.00
14/06/2019	2030 On 07-November-19	9.10	Put	Bond Future	2451	3	2451	3	0.00
14/06/2019	2030 On 07-November-19	9.48	Put	Bond Future	1443	2	1443	2	0.00
14/06/2019	2030 On 07-November-19	8.60	Put	Bond Future	4469	5	4469	5	0.00
14/06/2019	2030 On 07-November-19	9.49	Put	Bond Future	1422	1	1422	1	0.00
14/06/2019	2030 On 07-November-19	9.76	Put	Bond Future	969	1	969	1	5,500.00
14/06/2019	2030 On 06-February-20			Bond Future	9.25	92.0663	9.2507	92.0663	0.00
14/06/2019	2030 On 06-February-20	9.14	Call	Bond Future	2439	2	2439	2	0.00
14/06/2019	2030 On 06-February-20	9.15	Call	Bond Future	2469	2	2469	2	0.00
14/06/2019	2030 On 06-February-20	9.16	Call	Bond Future	2500	2	2500	2	0.00
14/06/2019	2030 On 06-February-20	9.16	Put	Bond Future	3053	3	3053	3	0.00
14/06/2019	2030 On 06-February-20	9.14	Put	Bond Future	3114	3	3114	3	0.00
14/06/2019	2030 On 06-February-20	9.15	Put	Bond Future	3084	3	3084	3	0.00
14/06/2019	2032 On 01-August-19			Bond Future	9.44	94.1399	9.4355	94.1399	42,655.00
14/06/2019	2032 On 01-August-19	10.11	Call	Bond Future	4676	5	4676	5	0.00
14/06/2019	2032 On 01-August-19	10.10	Call	Bond Future	4619	5	4619	5	0.00
14/06/2019	2032 On 01-August-19	10.09	Call	Bond Future	4561	5	4561	5	0.00
14/06/2019	2032 On 01-August-19	10.09	Put	Bond Future	224	0	224	0	0.00
14/06/2019	2032 On 01-August-19	10.11	Put	Bond Future	211	0	211	0	0.00
14/06/2019	2032 On 01-August-19	10.10	Put	Bond Future	217	0	217	0	0.00
14/06/2019	2032 On 07-November-19			Bond Future	9.51	91.8498	9.5055	91.8498	0.00
14/06/2019	2032 On 07-November-19	9.72	Call	Bond Future	3224	3	3224	3	0.00
14/06/2019	2032 On 07-November-19	9.71	Call	Bond Future	3183	3	3183	3	0.00
14/06/2019	2032 On 07-November-19	9.70	Call	Bond Future	3143	3	3143	3	0.00
14/06/2019	2032 On 07-November-19	9.71	Put	Bond Future	1820	2	1820	2	0.00
14/06/2019	2032 On 07-November-19	9.70	Put	Bond Future	1846	2	1846	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
14/06/2019	2032 On 07-November-19	9.72	Put	Bond Future	1795	2	1795	2	0.00
14/06/2019	2032 On 06-February-20			Bond Future	9.56	93.6038	9.5645	93.6038	0.00
14/06/2019	2032 On 06-February-20	9.39	Call	Bond Future	2611	3	2611	3	0.00
14/06/2019	2032 On 06-February-20	9.40	Call	Bond Future	2643	3	2643	3	0.00
14/06/2019	2032 On 06-February-20	9.38	Call	Bond Future	2580	3	2580	3	0.00
14/06/2019	2032 On 06-February-20	9.38	Put	Bond Future	3815	4	3815	4	0.00
14/06/2019	2032 On 06-February-20	9.39	Put	Bond Future	3778	4	3778	4	0.00
14/06/2019	2032 On 06-February-20	9.40	Put	Bond Future	3742	4	3742	4	0.00
14/06/2019	2033 On 01-August-19			Bond Future	103.75	103.9756	103.7497	103.9756	6,090.00
14/06/2019	2033 On 07-November-19			Bond Future	104.67	104.9000	104.6693	104.9000	0.00
14/06/2019	2033 On 06-February-20			Bond Future	106.69	106.9272	106.6921	106.9272	0.00
14/06/2019	2037 On 01-August-19			Bond Future	9.82	89.0580	9.8187	89.0580	46,825.00
14/06/2019	2037 On 01-August-19	10.29	Call	Bond Future	3953	4	3953	4	0.00
14/06/2019	2037 On 01-August-19	10.31	Call	Bond Future	4071	4	4071	4	0.00
14/06/2019	2037 On 01-August-19	10.30	Call	Bond Future	4012	4	4012	4	0.00
14/06/2019	2037 On 01-August-19	10.30	Put	Bond Future	472	1	472	1	0.00
14/06/2019	2037 On 01-August-19	10.31	Put	Bond Future	459	1	459	1	0.00
14/06/2019	2037 On 01-August-19	10.29	Put	Bond Future	484	1	484	1	0.00
14/06/2019	2037 On 07-November-19			Bond Future	9.89	90.8280	9.8897	90.8280	0.00
14/06/2019	2037 On 07-November-19	9.95	Call	Bond Future	3023	3	3023	3	0.00
14/06/2019	2037 On 07-November-19	9.97	Call	Bond Future	3105	3	3105	3	0.00
14/06/2019	2037 On 07-November-19	9.96	Call	Bond Future	3064	3	3064	3	0.00
14/06/2019	2037 On 07-November-19	9.96	Put	Bond Future	2541	3	2541	3	0.00
14/06/2019	2037 On 07-November-19	9.97	Put	Bond Future	2508	3	2508	3	0.00
14/06/2019	2037 On 07-November-19	9.95	Put	Bond Future	2574	3	2574	3	0.00
14/06/2019	2037 On 06-February-20			Bond Future	9.95	88.3024	9.9519	88.3024	0.00
14/06/2019	2037 On 06-February-20	9.68	Call	Bond Future	2637	3	2637	3	0.00
14/06/2019	2037 On 06-February-20	9.67	Call	Bond Future	2604	3	2604	3	0.00
14/06/2019	2037 On 06-February-20	9.66	Call	Bond Future	2571	3	2571	3	0.00
14/06/2019	2037 On 06-February-20	9.67	Put	Bond Future	4723	5	4723	5	0.00
14/06/2019	2037 On 06-February-20	9.66	Put	Bond Future	4767	5	4767	5	0.00
14/06/2019	2037 On 06-February-20	9.68	Put	Bond Future	4680	5	4680	5	0.00
14/06/2019	2038 On 01-August-19			Bond Future	121.02	121.3609	121.0237	121.3609	11,362.00
14/06/2019	2038 On 07-November-19			Bond Future	123.46	123.8047	123.4607	123.8047	0.00

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14/06/2019	2038 On 06-February-20			Bond Future	124.19	124.5388	124.1880	124.5388	0.00
14/06/2019	2040 On 01-August-19			Bond Future	9.95	91.7777	9.9543	91.7777	37,356.00
14/06/2019	2040 On 01-August-19	10.36	Call	Bond Future	3845	4	3845	4	0.00
14/06/2019	2040 On 01-August-19	10.37	Call	Bond Future	3905	4	3905	4	0.00
14/06/2019	2040 On 01-August-19	10.38	Call	Bond Future	3966	4	3966	4	0.00
14/06/2019	2040 On 01-August-19	10.38	Put	Bond Future	620	1	620	1	0.00
14/06/2019	2040 On 01-August-19	10.36	Put	Bond Future	652	1	652	1	0.00
14/06/2019	2040 On 01-August-19	10.37	Put	Bond Future	636	1	636	1	0.00
14/06/2019	2040 On 07-November-19			Bond Future	10.03	93.6018	10.0268	93.6018	0.00
14/06/2019	2040 On 07-November-19	10.03	Call	Bond Future	2955	3	2955	3	0.00
14/06/2019	2040 On 07-November-19	9.80	Call	Bond Future	2075	2	2075	2	1,260.00
14/06/2019	2040 On 07-November-19	9.30	Call	Bond Future	719	1	719	1	1,260.00
14/06/2019	2040 On 07-November-19	10.04	Call	Bond Future	2997	3	2997	3	0.00
14/06/2019	2040 On 07-November-19	10.05	Call	Bond Future	3039	3	3039	3	0.00
14/06/2019	2040 On 07-November-19	10.05	Put	Bond Future	2854	3	2854	3	0.00
14/06/2019	2040 On 07-November-19	10.03	Put	Bond Future	2929	3	2929	3	0.00
14/06/2019	2040 On 07-November-19	9.80	Put	Bond Future	3915	4	3915	4	0.00
14/06/2019	2040 On 07-November-19	9.30	Put	Bond Future	6833	7	6833	7	0.00
14/06/2019	2040 On 07-November-19	10.04	Put	Bond Future	2891	3	2891	3	0.00
14/06/2019	2040 On 06-February-20			Bond Future	10.09	90.8786	10.0906	90.8786	0.00
14/06/2019	2040 On 06-February-20	9.74	Call	Bond Future	2602	3	2602	3	0.00
14/06/2019	2040 On 06-February-20	9.76	Call	Bond Future	2670	3	2670	3	0.00
14/06/2019	2040 On 06-February-20	9.75	Call	Bond Future	2636	3	2636	3	0.00
14/06/2019	2040 On 06-February-20	9.75	Put	Bond Future	5388	5	5388	5	0.00
14/06/2019	2040 On 06-February-20	9.76	Put	Bond Future	5340	5	5340	5	0.00
14/06/2019	2040 On 06-February-20	9.74	Put	Bond Future	5437	6	5437	6	0.00
14/06/2019	2044 On 01-August-19			Bond Future	9.99	88.8364	9.9879	88.8364	43,862.00
14/06/2019	2044 On 01-August-19	10.39	Call	Bond Future	3826	4	3826	4	0.00
14/06/2019	2044 On 01-August-19	10.53	Call	Bond Future	4702	5	4702	5	0.00
14/06/2019	2044 On 01-August-19	9.39	Call	Bond Future	183	0	183	0	228.00
14/06/2019	2044 On 01-August-19	10.40	Call	Bond Future	3887	4	3887	4	0.00
14/06/2019	2044 On 01-August-19	9.86	Call	Bond Future	1214	1	1214	1	100.00
14/06/2019	2044 On 01-August-19	10.38	Call	Bond Future	3765	4	3765	4	0.00
14/06/2019	2044 On 01-August-19	9.36	Call	Bond Future	155	0	155	0	100.00

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14/06/2019	2044 On 01-August-19	9.74	Call	Bond Future	836	1	836	1	228.00
14/06/2019	2044 On 01-August-19	10.27	Call	Bond Future	3118	3	3118	3	0.00
14/06/2019	2044 On 01-August-19	10.27	Put	Bond Future	846	1	846	1	228.00
14/06/2019	2044 On 01-August-19	10.38	Put	Bond Future	634	1	634	1	0.00
14/06/2019	2044 On 01-August-19	9.36	Put	Bond Future	5587	6	5587	6	0.00
14/06/2019	2044 On 01-August-19	10.53	Put	Bond Future	422	0	422	0	100.00
14/06/2019	2044 On 01-August-19	9.39	Put	Bond Future	5343	5	5343	5	0.00
14/06/2019	2044 On 01-August-19	9.74	Put	Bond Future	2917	3	2917	3	0.00
14/06/2019	2044 On 01-August-19	10.40	Put	Bond Future	601	1	601	1	0.00
14/06/2019	2044 On 01-August-19	9.86	Put	Bond Future	2278	2	2278	2	0.00
14/06/2019	2044 On 01-August-19	10.39	Put	Bond Future	617	1	617	1	0.00
14/06/2019	2044 On 07-November-19			Bond Future	10.06	90.6020	10.0578	90.6020	0.00
14/06/2019	2044 On 07-November-19	10.06	Call	Bond Future	3014	3	3014	3	0.00
14/06/2019	2044 On 07-November-19	10.52	Call	Bond Future	5260	5	5260	5	0.00
14/06/2019	2044 On 07-November-19	10.07	Call	Bond Future	3056	3	3056	3	0.00
14/06/2019	2044 On 07-November-19	9.19	Call	Bond Future	497	0	497	0	328.00
14/06/2019	2044 On 07-November-19	9.74	Call	Bond Future	1813	2	1813	2	328.00
14/06/2019	2044 On 07-November-19	10.05	Call	Bond Future	2971	3	2971	3	0.00
14/06/2019	2044 On 07-November-19	10.05	Put	Bond Future	3035	3	3035	3	0.00
14/06/2019	2044 On 07-November-19	9.19	Put	Bond Future	8049	8	8049	8	0.00
14/06/2019	2044 On 07-November-19	9.74	Put	Bond Future	4460	5	4460	5	0.00
14/06/2019	2044 On 07-November-19	10.07	Put	Bond Future	2957	3	2957	3	0.00
14/06/2019	2044 On 07-November-19	10.06	Put	Bond Future	2996	3	2996	3	0.00
14/06/2019	2044 On 07-November-19	10.52	Put	Bond Future	1634	2	1634	2	328.00
14/06/2019	2044 On 06-February-20			Bond Future	10.12	87.9469	10.1192	87.9469	0.00
14/06/2019	2044 On 06-February-20	9.77	Call	Bond Future	2666	3	2666	3	0.00
14/06/2019	2044 On 06-February-20	9.09	Call	Bond Future	861	1	861	1	328.00
14/06/2019	2044 On 06-February-20	9.74	Call	Bond Future	2564	3	2564	3	328.00
14/06/2019	2044 On 06-February-20	9.76	Call	Bond Future	2632	3	2632	3	0.00
14/06/2019	2044 On 06-February-20	10.78	Call	Bond Future	7185	7	7185	7	0.00
14/06/2019	2044 On 06-February-20	9.78	Call	Bond Future	2700	3	2700	3	0.00
14/06/2019	2044 On 06-February-20	9.76	Put	Bond Future	5599	6	5599	6	0.00
14/06/2019	2044 On 06-February-20	9.78	Put	Bond Future	5498	6	5498	6	0.00
14/06/2019	2044 On 06-February-20	10.78	Put	Bond Future	2135	2	2135	2	328.00

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14/06/2019	2044 On 06-February-20	9.77	Put	Bond Future	5548	6	5548	6	0.00
14/06/2019	2044 On 06-February-20	9.74	Put	Bond Future	5701	6	5701	6	0.00
14/06/2019	2044 On 06-February-20	9.09	Put	Bond Future	9827	10	9827	10	0.00
14/06/2019	2046 On 01-August-19			Bond Future	114.18	114.3751	114.1832	114.3751	12,658.00
14/06/2019	2046 On 07-November-19			Bond Future	114.76	114.9586	114.7627	114.9586	0.00
14/06/2019	2046 On 06-February-20			Bond Future	116.98	117.1802	116.9803	117.1802	0.00
14/06/2019	2050 On 01-August-19			Bond Future	117.07	117.2843	117.0674	117.2843	10,989.00
14/06/2019	2050 On 07-November-19			Bond Future	119.42	119.6459	119.4242	119.6459	0.00
14/06/2019	2050 On 06-February-20			Bond Future	119.90	120.1215	119.8955	120.1215	0.00
14/06/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	AL37 On 01-August-19			Index Future	651.34	650.5290	651.3410	650.5290	0.00
14/06/2019	AL37 On 07-November-19			Index Future	664.29	663.4570	664.2850	663.4570	0.00
14/06/2019	AL37 On 06-February-20			Index Future	676.97	676.1230	676.9660	676.1230	0.00
14/06/2019	AL7T On 01-August-19			Index Future	752.18	751.2040	752.1750	751.2040	0.00
14/06/2019	AL7T On 07-November-19			Index Future	767.12	766.1330	767.1220	766.1330	0.00
14/06/2019	AL7T On 06-February-20			Index Future	781.77	780.7590	781.7660	780.7590	0.00
14/06/2019	ALBI On 01-August-19			Index Future	673.55	672.7560	673.5540	672.7560	973.00
14/06/2019	ALBI On 07-November-19			Index Future	686.94	686.1260	686.9400	686.1260	0.00
14/06/2019	ALBI On 06-February-20			Index Future	700.05	699.2250	700.0530	699.2250	0.00
14/06/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	C070 On 01-August-21			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
14/06/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/06/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2019	ES33 On 01-August-19			Bond Future	10.96	78.2073	10.9586	78.2073	350.00
14/06/2019	ES33 On 07-November-19			Bond Future	11.08	75.9676	11.0801	75.9676	0.00
14/06/2019	ES33 On 06-February-20			Bond Future	11.19	77.4182	11.1915	77.4182	0.00
14/06/2019	ES42 On 01-August-19			Bond Future	11.31	79.4916	11.3139	79.4916	4,919.00
14/06/2019	ES42 On 07-November-19			Bond Future	11.44	76.8058	11.4361	76.8058	0.00
14/06/2019	ES42 On 06-February-20			Bond Future	11.54	78.2727	11.5441	78.2727	0.00
14/06/2019	GOVI On 01-August-19			GOVI	666.56	665.7160	666.5570	665.7160	439.00
14/06/2019	GOVI On 01-August-19	638.69	Call	GOVI	278670	27	278670	27	0.00
14/06/2019	GOVI On 01-August-19	638.68	Call	GOVI	278770	27	278770	27	0.00
14/06/2019	GOVI On 01-August-19	638.67	Call	GOVI	278870	27	278870	27	0.00
14/06/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
14/06/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
14/06/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
14/06/2019	GOVI On 07-November-19			GOVI	679.80	678.9460	679.8030	678.9460	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
14/06/2019	GOVI On 07-November-19	672.90	Call	GOVI	69030	6	69030	6	0.00
14/06/2019	GOVI On 07-November-19	672.91	Call	GOVI	68930	6	68930	6	0.00
14/06/2019	GOVI On 07-November-19	672.92	Call	GOVI	68830	6	68830	6	0.00
14/06/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
14/06/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
14/06/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
14/06/2019	GOVI On 06-February-20			GOVI	692.78	691.9070	692.7800	691.9070	0.00
14/06/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
14/06/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
14/06/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
14/06/2019	GOVI On 06-February-20	703.13	Put	GOVI	103500	11	103500	11	0.00
14/06/2019	GOVI On 06-February-20	703.15	Put	GOVI	103700	11	103700	11	0.00
14/06/2019	GOVI On 06-February-20	703.14	Put	GOVI	103600	11	103600	11	0.00
14/06/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/06/2019	IGOV On 01-August-19			Index Future	260.30	260.8740	260.3020	260.8740	815.00
14/06/2019	IGOV On 07-November-19			Index Future	265.54	266.1280	265.5440	266.1280	218.00
14/06/2019	IGOV On 06-February-20			Index Future	270.68	271.2710	270.6750	271.2710	0.00
14/06/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
14/06/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
14/06/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
14/06/2019	IS02 On 20-September-19			Interest Rate Swap	101.85	101.8500	101.8500	101.8500	0.00
14/06/2019	IS02 On 20-December-19			Interest Rate Swap	102.72	102.7200	102.7200	102.7200	0.00
14/06/2019	IS02 On 23-March-20			Interest Rate Swap	98.60	98.5900	98.6000	98.5900	0.00
14/06/2019	IS02 On 22-June-20			Interest Rate Swap	102.03	102.0200	102.0300	102.0200	0.00
14/06/2019	IS02 On 21-September-20			Interest Rate Swap	98.86	98.8600	98.8600	98.8600	0.00
14/06/2019	IS05 On 17-December-20			Interest Rate Swap	95.50	95.5000	95.5000	95.5000	0.00
14/06/2019	IS05 On 16-March-21			Interest Rate Swap	94.53	94.5400	94.5300	94.5400	0.00
14/06/2019	IS05 On 15-June-21			Interest Rate Swap	93.52	93.5400	93.5200	93.5400	0.00
14/06/2019	IS05 On 21-September-21			Interest Rate Swap	93.49	93.5000	93.4900	93.5000	0.00
14/06/2019	IS05 On 21-December-21			Interest Rate Swap	95.50	95.5200	95.5000	95.5200	51.00
14/06/2019	IS05 On 15-March-22			Interest Rate Swap	95.47	95.4900	95.4700	95.4900	0.00
14/06/2019	IS05 On 21-June-22			Interest Rate Swap	96.49	96.5100	96.4900	96.5100	0.00
14/06/2019	IS05 On 20-September-22			Interest Rate Swap	100.28	100.3100	100.2800	100.3100	0.00
14/06/2019	IS05 On 20-December-22			Interest Rate Swap	101.41	101.4300	101.4100	101.4300	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
14/06/2019	IS05 On 22-March-23			Interest Rate Swap	94.60	94.6200	94.6000	94.6200	0.00
14/06/2019	IS05 On 20-June-23			Interest Rate Swap	100.58	100.6000	100.5800	100.6000	0.00
14/06/2019	IS05 On 19-September-23			Interest Rate Swap	95.93	95.9500	95.9300	95.9500	0.00
14/06/2019	IS10 On 17-December-25			Interest Rate Swap	92.06	92.0700	92.0600	92.0700	0.00
14/06/2019	IS10 On 16-March-26			Interest Rate Swap	88.99	89.0000	88.9900	89.0000	0.00
14/06/2019	IS10 On 15-June-26			Interest Rate Swap	87.68	87.6900	87.6800	87.6900	0.00
14/06/2019	IS10 On 21-September-26			Interest Rate Swap	89.85	89.8600	89.8500	89.8600	0.00
14/06/2019	IS10 On 21-December-26			Interest Rate Swap	93.69	93.7000	93.6900	93.7000	0.00
14/06/2019	IS10 On 15-March-27			Interest Rate Swap	92.20	92.2300	92.2000	92.2300	0.00
14/06/2019	IS10 On 21-June-27			Interest Rate Swap	94.29	94.3300	94.2900	94.3300	0.00
14/06/2019	IS10 On 20-September-27			Interest Rate Swap	99.81	99.8500	99.8100	99.8500	0.00
14/06/2019	IS10 On 20-December-27			Interest Rate Swap	100.16	100.2000	100.1600	100.2000	0.00
14/06/2019	IS10 On 22-March-28			Interest Rate Swap	93.56	93.5800	93.5600	93.5800	0.00
14/06/2019	IS10 On 20-June-28			Interest Rate Swap	100.86	100.8800	100.8600	100.8800	0.00
14/06/2019	IS10 On 19-September-28			Interest Rate Swap	94.31	94.3200	94.3100	94.3200	0.00
14/06/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/06/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/06/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
14/06/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
14/06/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
14/06/2019	R023 On 01-August-19			Bond Future	7.38	104.3482	7.3815	104.3482	55,899.00
14/06/2019	R023 On 01-August-19	8.93	Call	Bond Future	4678	5	4678	5	0.00
14/06/2019	R023 On 01-August-19	8.95	Call	Bond Future	4737	5	4737	5	0.00
14/06/2019	R023 On 01-August-19	8.94	Call	Bond Future	4708	5	4708	5	0.00
14/06/2019	R023 On 01-August-19	8.94	Put	Bond Future	0	0	0	0	0.00
14/06/2019	R023 On 01-August-19	8.95	Put	Bond Future	0	0	0	0	0.00
14/06/2019	R023 On 01-August-19	8.93	Put	Bond Future	0	0	0	0	0.00
14/06/2019	R023 On 07-November-19			Bond Future	7.38	102.4897	7.3766	102.4897	0.00
14/06/2019	R023 On 07-November-19	7.98	Call	Bond Future	2048	2	2048	2	0.00
14/06/2019	R023 On 07-November-19	7.99	Call	Bond Future	2071	2	2071	2	0.00
14/06/2019	R023 On 07-November-19	8.00	Call	Bond Future	2095	2	2095	2	0.00
14/06/2019	R023 On 07-November-19	8.00	Put	Bond Future	305	0	305	0	0.00
14/06/2019	R023 On 07-November-19	7.99	Put	Bond Future	310	0	310	0	0.00
14/06/2019	R023 On 07-November-19	7.98	Put	Bond Future	315	0	315	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
14/06/2019	R023 On 06-February-20			Bond Future	7.35	104.4466	7.3494	104.4466	0.00
14/06/2019	R023 On 06-February-20	7.52	Call	Bond Future	1232	1	1232	1	0.00
14/06/2019	R023 On 06-February-20	7.54	Call	Bond Future	1269	1	1269	1	0.00
14/06/2019	R023 On 06-February-20	7.53	Call	Bond Future	1251	1	1251	1	0.00
14/06/2019	R023 On 06-February-20	7.53	Put	Bond Future	764	1	764	1	0.00
14/06/2019	R023 On 06-February-20	7.54	Put	Bond Future	755	1	755	1	0.00
14/06/2019	R023 On 06-February-20	7.52	Put	Bond Future	772	1	772	1	0.00
14/06/2019	R035 On 01-August-19			Bond Future	9.71	96.9772	9.7117	96.9772	66,485.00
14/06/2019	R035 On 01-August-19	10.24	Call	Bond Future	4250	4	4250	4	0.00
14/06/2019	R035 On 01-August-19	10.23	Call	Bond Future	4190	4	4190	4	0.00
14/06/2019	R035 On 01-August-19	10.22	Call	Bond Future	4130	4	4130	4	0.00
14/06/2019	R035 On 01-August-19	10.23	Put	Bond Future	393	0	393	0	0.00
14/06/2019	R035 On 01-August-19	10.22	Put	Bond Future	405	0	405	0	0.00
14/06/2019	R035 On 01-August-19	10.24	Put	Bond Future	382	0	382	0	0.00
14/06/2019	R035 On 07-November-19			Bond Future	9.79	94.4014	9.7874	94.4014	0.00
14/06/2019	R035 On 07-November-19	9.87	Call	Bond Future	3042	3	3042	3	0.00
14/06/2019	R035 On 07-November-19	8.92	Call	Bond Future	443	0	443	0	3,500.00
14/06/2019	R035 On 07-November-19	9.52	Call	Bond Future	1779	2	1779	2	3,500.00
14/06/2019	R035 On 07-November-19	9.88	Call	Bond Future	3084	3	3084	3	0.00
14/06/2019	R035 On 07-November-19	9.89	Call	Bond Future	3125	3	3125	3	0.00
14/06/2019	R035 On 07-November-19	10.21	Call	Bond Future	4601	4	4601	4	0.00
14/06/2019	R035 On 07-November-19	9.88	Put	Bond Future	2399	2	2399	2	0.00
14/06/2019	R035 On 07-November-19	9.87	Put	Bond Future	2431	3	2431	3	0.00
14/06/2019	R035 On 07-November-19	10.21	Put	Bond Future	1536	2	1536	2	3,500.00
14/06/2019	R035 On 07-November-19	9.52	Put	Bond Future	3799	4	3799	4	0.00
14/06/2019	R035 On 07-November-19	8.92	Put	Bond Future	7235	7	7235	7	0.00
14/06/2019	R035 On 07-November-19	9.89	Put	Bond Future	2367	2	2367	2	0.00
14/06/2019	R035 On 06-February-20			Bond Future	9.85	96.2040	9.8545	96.2040	0.00
14/06/2019	R035 On 06-February-20	9.61	Call	Bond Future	2724	3	2724	3	0.00
14/06/2019	R035 On 06-February-20	9.60	Call	Bond Future	2691	3	2691	3	0.00
14/06/2019	R035 On 06-February-20	9.59	Call	Bond Future	2658	3	2658	3	0.00
14/06/2019	R035 On 06-February-20	9.59	Put	Bond Future	4626	5	4626	5	0.00
14/06/2019	R035 On 06-February-20	9.61	Put	Bond Future	4541	5	4541	5	0.00
14/06/2019	R035 On 06-February-20	9.60	Put	Bond Future	4583	5	4583	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
14/06/2019	R186 On 01-August-19			Bond Future	8.38	112.6347	8.3802	112.6347	121,436.00
14/06/2019	R186 On 01-August-19	9.52	Call	Bond Future	6396	6	6396	6	0.00
14/06/2019	R186 On 01-August-19	9.05	Call	Bond Future	3932	4	3932	4	6,000.00
14/06/2019	R186 On 01-August-19	8.30	Call	Bond Future	818	1	818	1	6,000.00
14/06/2019	R186 On 01-August-19	9.54	Call	Bond Future	6502	6	6502	6	0.00
14/06/2019	R186 On 01-August-19	8.38	Call	Bond Future	1042	1	1042	1	0.00
14/06/2019	R186 On 01-August-19	9.53	Call	Bond Future	6449	6	6449	6	0.00
14/06/2019	R186 On 01-August-19	9.22	Call	Bond Future	4815	5	4815	5	0.00
14/06/2019	R186 On 01-August-19	8.70	Call	Bond Future	2244	2	2244	2	0.00
14/06/2019	R186 On 01-August-19	10.08	Call	Bond Future	9343	9	9343	9	0.00
14/06/2019	R186 On 01-August-19	8.55	Call	Bond Future	1624	2	1624	2	0.00
14/06/2019	R186 On 01-August-19	8.38	Put	Bond Future	1043	1	1043	1	0.00
14/06/2019	R186 On 01-August-19	8.70	Put	Bond Future	404	0	404	0	3,100.00
14/06/2019	R186 On 01-August-19	9.54	Put	Bond Future	14	0	14	0	0.00
14/06/2019	R186 On 01-August-19	9.22	Put	Bond Future	66	0	66	0	0.00
14/06/2019	R186 On 01-August-19	9.53	Put	Bond Future	15	0	15	0	0.00
14/06/2019	R186 On 01-August-19	10.08	Put	Bond Future	0	0	0	0	6,000.00
14/06/2019	R186 On 01-August-19	8.55	Put	Bond Future	642	1	642	1	3,100.00
14/06/2019	R186 On 01-August-19	9.05	Put	Bond Future	123	0	123	0	0.00
14/06/2019	R186 On 01-August-19	8.30	Put	Bond Future	1285	1	1285	1	0.00
14/06/2019	R186 On 01-August-19	9.52	Put	Bond Future	15	0	15	0	0.00
14/06/2019	R186 On 07-November-19			Bond Future	8.43	114.8730	8.4273	114.8730	2,660.00
14/06/2019	R186 On 07-November-19	8.73	Call	Bond Future	2815	3	2815	3	0.00
14/06/2019	R186 On 07-November-19	8.94	Call	Bond Future	3655	4	3655	4	0.00
14/06/2019	R186 On 07-November-19	8.23	Call	Bond Future	1257	1	1257	1	5,000.00
14/06/2019	R186 On 07-November-19	8.96	Call	Bond Future	3739	4	3739	4	0.00
14/06/2019	R186 On 07-November-19	8.95	Call	Bond Future	3697	4	3697	4	0.00
14/06/2019	R186 On 07-November-19	8.96	Put	Bond Future	791	1	791	1	0.00
14/06/2019	R186 On 07-November-19	8.23	Put	Bond Future	2375	2	2375	2	0.00
14/06/2019	R186 On 07-November-19	8.95	Put	Bond Future	803	1	803	1	0.00
14/06/2019	R186 On 07-November-19	8.73	Put	Bond Future	1128	1	1128	1	5,000.00
14/06/2019	R186 On 07-November-19	8.94	Put	Bond Future	816	1	816	1	0.00
14/06/2019	R186 On 06-February-20			Bond Future	8.46	111.7592	8.4610	111.7592	0.00
14/06/2019	R186 On 06-February-20	8.55	Call	Bond Future	2526	2	2526	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
14/06/2019	R186 On 06-February-20	8.57	Call	Bond Future	2591	3	2591	3	0.00
14/06/2019	R186 On 06-February-20	8.56	Call	Bond Future	2559	2	2559	2	0.00
14/06/2019	R186 On 06-February-20	8.56	Put	Bond Future	2019	2	2019	2	0.00
14/06/2019	R186 On 06-February-20	8.57	Put	Bond Future	1997	2	1997	2	0.00
14/06/2019	R186 On 06-February-20	8.55	Put	Bond Future	2042	2	2042	2	0.00
14/06/2019	R197 On 01-August-19			Bond Future	302.51	302.8255	302.5086	302.8255	2,507.00
14/06/2019	R197 On 07-November-19			Bond Future	308.60	308.9231	308.5994	308.9231	0.00
14/06/2019	R197 On 06-February-20			Bond Future	306.90	307.2299	306.8994	307.2299	0.00
14/06/2019	R202 On 01-August-19			Bond Future	232.37	233.6565	232.3748	233.6565	9,479.00
14/06/2019	R202 On 07-November-19			Bond Future	237.05	238.3615	237.0534	238.3615	0.00
14/06/2019	R202 On 06-February-20			Bond Future	237.56	238.8973	237.5636	238.8973	0.00
14/06/2019	R207 On 01-August-19			Bond Future	6.03	100.9278	6.0265	100.9278	4,891.00
14/06/2019	R207 On 01-August-19	7.33	Call	Bond Future	565	1	565	1	0.00
14/06/2019	R207 On 01-August-19	7.34	Call	Bond Future	570	1	570	1	0.00
14/06/2019	R207 On 01-August-19	7.35	Call	Bond Future	574	1	574	1	0.00
14/06/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
14/06/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
14/06/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
14/06/2019	R207 On 07-November-19			Bond Future	3.84	102.9336	3.8448	102.9336	0.00
14/06/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
14/06/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
14/06/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
14/06/2019	R207 On 07-November-19	2.06	Put	Bond Future	321	0	321	0	0.00
14/06/2019	R207 On 07-November-19	2.07	Put	Bond Future	319	0	319	0	0.00
14/06/2019	R207 On 07-November-19	2.08	Put	Bond Future	317	0	317	0	0.00
14/06/2019	R208 On 01-August-19			Bond Future	6.43	102.8392	6.4338	102.8392	10,856.00
14/06/2019	R208 On 01-August-19	8.17	Call	Bond Future	2642	3	2642	3	0.00
14/06/2019	R208 On 01-August-19	8.16	Call	Bond Future	2627	3	2627	3	0.00
14/06/2019	R208 On 01-August-19	8.15	Call	Bond Future	2612	3	2612	3	0.00
14/06/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
14/06/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
14/06/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
14/06/2019	R208 On 07-November-19			Bond Future	6.22	101.4786	6.2195	101.4786	0.00
14/06/2019	R208 On 07-November-19	6.84	Call	Bond Future	866	1	866	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
14/06/2019	R208 On 07-November-19	6.83	Call	Bond Future	854	1	854	1	0.00
14/06/2019	R208 On 07-November-19	6.82	Call	Bond Future	842	1	842	1	0.00
14/06/2019	R208 On 07-November-19	6.83	Put	Bond Future	57	0	57	0	0.00
14/06/2019	R208 On 07-November-19	6.82	Put	Bond Future	58	0	58	0	0.00
14/06/2019	R208 On 07-November-19	6.84	Put	Bond Future	55	0	55	0	0.00
14/06/2019	R208 On 06-February-20			Bond Future	5.87	103.4162	5.8699	103.4162	0.00
14/06/2019	R208 On 06-February-20	6.12	Call	Bond Future	438	0	438	0	0.00
14/06/2019	R208 On 06-February-20	6.13	Call	Bond Future	447	0	447	0	0.00
14/06/2019	R208 On 06-February-20	6.14	Call	Bond Future	455	0	455	0	0.00
14/06/2019	R208 On 06-February-20	6.14	Put	Bond Future	161	0	161	0	0.00
14/06/2019	R208 On 06-February-20	6.12	Put	Bond Future	166	0	166	0	0.00
14/06/2019	R208 On 06-February-20	6.13	Put	Bond Future	164	0	164	0	0.00
14/06/2019	R209 On 01-August-19			Bond Future	9.67	73.9559	9.6730	73.9559	88,975.00
14/06/2019	R209 On 01-August-19	10.15	Call	Bond Future	3360	3	3360	3	0.00
14/06/2019	R209 On 01-August-19	10.17	Call	Bond Future	3461	3	3461	3	0.00
14/06/2019	R209 On 01-August-19	9.30	Call	Bond Future	400	0	400	0	7,560.00
14/06/2019	R209 On 01-August-19	10.16	Call	Bond Future	3411	3	3411	3	0.00
14/06/2019	R209 On 01-August-19	9.80	Call	Bond Future	1779	2	1779	2	7,560.00
14/06/2019	R209 On 01-August-19	10.46	Call	Bond Future	4985	5	4985	5	0.00
14/06/2019	R209 On 01-August-19	10.46	Put	Bond Future	151	0	151	0	7,560.00
14/06/2019	R209 On 01-August-19	10.16	Put	Bond Future	362	0	362	0	0.00
14/06/2019	R209 On 01-August-19	9.30	Put	Bond Future	2870	3	2870	3	0.00
14/06/2019	R209 On 01-August-19	9.80	Put	Bond Future	965	1	965	1	0.00
14/06/2019	R209 On 01-August-19	10.15	Put	Bond Future	372	0	372	0	0.00
14/06/2019	R209 On 01-August-19	10.17	Put	Bond Future	352	0	352	0	0.00
14/06/2019	R209 On 07-November-19			Bond Future	9.74	72.2734	9.7382	72.2734	0.00
14/06/2019	R209 On 07-November-19	9.80	Call	Bond Future	2556	2	2556	2	0.00
14/06/2019	R209 On 07-November-19	9.82	Call	Bond Future	2627	3	2627	3	0.00
14/06/2019	R209 On 07-November-19	9.81	Call	Bond Future	2592	3	2592	3	0.00
14/06/2019	R209 On 07-November-19	9.81	Put	Bond Future	2136	2	2136	2	0.00
14/06/2019	R209 On 07-November-19	9.82	Put	Bond Future	2108	2	2108	2	0.00
14/06/2019	R209 On 07-November-19	9.80	Put	Bond Future	2164	2	2164	2	0.00
14/06/2019	R209 On 06-February-20			Bond Future	9.79	73.6535	9.7934	73.6535	0.00
14/06/2019	R209 On 06-February-20	9.51	Call	Bond Future	2216	2	2216	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
14/06/2019	R209 On 06-February-20	9.52	Call	Bond Future	2244	2	2244	2	0.00
14/06/2019	R209 On 06-February-20	9.50	Call	Bond Future	2188	2	2188	2	0.00
14/06/2019	R209 On 06-February-20	9.50	Put	Bond Future	4076	4	4076	4	0.00
14/06/2019	R209 On 06-February-20	9.51	Put	Bond Future	4039	4	4039	4	0.00
14/06/2019	R209 On 06-February-20	9.52	Put	Bond Future	4002	4	4002	4	0.00
14/06/2019	R210 On 01-August-19			Bond Future	189.96	190.5162	189.9595	190.5162	2,142.00
14/06/2019	R210 On 07-November-19			Bond Future	191.18	191.7457	191.1775	191.7457	0.00
14/06/2019	R210 On 06-February-20			Bond Future	194.87	195.4513	194.8719	195.4513	0.00
14/06/2019	R212 On 01-August-19			Bond Future	159.84	159.9011	159.8436	159.9011	6,690.00
14/06/2019	R212 On 07-November-19			Bond Future	163.06	163.1209	163.0621	163.1209	0.00
14/06/2019	R212 On 06-February-20			Bond Future	163.97	164.0270	163.9669	164.0270	0.00
14/06/2019	R213 On 01-August-19			Bond Future	9.29	86.9019	9.2877	86.9019	17,378.00
14/06/2019	R213 On 01-August-19	9.98	Call	Bond Future	4343	4	4343	4	0.00
14/06/2019	R213 On 01-August-19	10.00	Call	Bond Future	4449	4	4449	4	0.00
14/06/2019	R213 On 01-August-19	9.99	Call	Bond Future	4396	4	4396	4	0.00
14/06/2019	R213 On 01-August-19	9.98	Put	Bond Future	175	0	175	0	0.00
14/06/2019	R213 On 01-August-19	10.00	Put	Bond Future	164	0	164	0	0.00
14/06/2019	R213 On 01-August-19	9.99	Put	Bond Future	170	0	170	0	0.00
14/06/2019	R213 On 07-November-19			Bond Future	9.36	85.0771	9.3551	85.0771	3,080.00
14/06/2019	R213 On 07-November-19	9.58	Call	Bond Future	2992	3	2992	3	0.00
14/06/2019	R213 On 07-November-19	9.60	Call	Bond Future	3069	3	3069	3	0.00
14/06/2019	R213 On 07-November-19	9.59	Call	Bond Future	3030	3	3030	3	0.00
14/06/2019	R213 On 07-November-19	9.58	Put	Bond Future	1630	2	1630	2	0.00
14/06/2019	R213 On 07-November-19	9.60	Put	Bond Future	1588	2	1588	2	0.00
14/06/2019	R213 On 07-November-19	9.59	Put	Bond Future	1609	2	1609	2	0.00
14/06/2019	R213 On 06-February-20			Bond Future	9.41	86.7016	9.4138	86.7016	0.00
14/06/2019	R213 On 06-February-20	9.28	Call	Bond Future	2440	2	2440	2	0.00
14/06/2019	R213 On 06-February-20	9.27	Call	Bond Future	2410	2	2410	2	0.00
14/06/2019	R213 On 06-February-20	9.26	Call	Bond Future	2380	2	2380	2	0.00
14/06/2019	R213 On 06-February-20	9.27	Put	Bond Future	3282	3	3282	3	0.00
14/06/2019	R213 On 06-February-20	9.26	Put	Bond Future	3313	3	3313	3	0.00
14/06/2019	R213 On 06-February-20	9.28	Put	Bond Future	3251	3	3251	3	0.00
14/06/2019	R214 On 01-August-19			Bond Future	9.95	72.3619	9.9493	72.3619	10,625.00
14/06/2019	R214 On 01-August-19	10.33	Call	Bond Future	3050	3	3050	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
14/06/2019	R214 On 01-August-19	10.34	Call	Bond Future	3098	3	3098	3	0.00
14/06/2019	R214 On 01-August-19	10.32	Call	Bond Future	3002	3	3002	3	0.00
14/06/2019	R214 On 01-August-19	10.32	Put	Bond Future	610	1	610	1	0.00
14/06/2019	R214 On 01-August-19	10.33	Put	Bond Future	595	1	595	1	0.00
14/06/2019	R214 On 01-August-19	10.34	Put	Bond Future	580	1	580	1	0.00
14/06/2019	R214 On 07-November-19			Bond Future	10.02	70.5019	10.0199	70.5019	0.00
14/06/2019	R214 On 07-November-19	10.01	Call	Bond Future	2443	2	2443	2	0.00
14/06/2019	R214 On 07-November-19	10.00	Call	Bond Future	2409	2	2409	2	0.00
14/06/2019	R214 On 07-November-19	10.02	Call	Bond Future	2477	2	2477	2	0.00
14/06/2019	R214 On 07-November-19	10.00	Put	Bond Future	2540	3	2540	3	0.00
14/06/2019	R214 On 07-November-19	10.01	Put	Bond Future	2508	3	2508	3	0.00
14/06/2019	R214 On 07-November-19	10.02	Put	Bond Future	2476	3	2476	3	0.00
14/06/2019	R214 On 06-February-20			Bond Future	10.08	71.8481	10.0825	71.8481	0.00
14/06/2019	R214 On 06-February-20	9.71	Call	Bond Future	2142	2	2142	2	0.00
14/06/2019	R214 On 06-February-20	9.73	Call	Bond Future	2198	2	2198	2	0.00
14/06/2019	R214 On 06-February-20	9.72	Call	Bond Future	2170	2	2170	2	0.00
14/06/2019	R214 On 06-February-20	9.72	Put	Bond Future	4586	5	4586	5	0.00
14/06/2019	R214 On 06-February-20	9.73	Put	Bond Future	4546	5	4546	5	0.00
14/06/2019	R214 On 06-February-20	9.71	Put	Bond Future	4627	5	4627	5	0.00
14/06/2019	R248 On 01-August-19			Bond Future	9.94	92.4176	9.9441	92.4176	102,804.00
14/06/2019	R248 On 01-August-19	10.36	Call	Bond Future	4071	4	4071	4	0.00
14/06/2019	R248 On 01-August-19	10.35	Call	Bond Future	4009	4	4009	4	0.00
14/06/2019	R248 On 01-August-19	10.34	Call	Bond Future	3947	4	3947	4	0.00
14/06/2019	R248 On 01-August-19	10.35	Put	Bond Future	673	1	673	1	0.00
14/06/2019	R248 On 01-August-19	10.34	Put	Bond Future	690	1	690	1	0.00
14/06/2019	R248 On 01-August-19	10.36	Put	Bond Future	656	1	656	1	0.00
14/06/2019	R248 On 07-November-19			Bond Future	10.01	89.8146	10.0143	89.8146	2,048.00
14/06/2019	R248 On 07-November-19	10.03	Call	Bond Future	3133	3	3133	3	0.00
14/06/2019	R248 On 07-November-19	10.02	Call	Bond Future	3089	3	3089	3	0.00
14/06/2019	R248 On 07-November-19	10.01	Call	Bond Future	3045	3	3045	3	0.00
14/06/2019	R248 On 07-November-19	10.02	Put	Bond Future	3041	3	3041	3	0.00
14/06/2019	R248 On 07-November-19	10.01	Put	Bond Future	3081	3	3081	3	0.00
14/06/2019	R248 On 07-November-19	10.03	Put	Bond Future	3001	3	3001	3	0.00
14/06/2019	R248 On 06-February-20			Bond Future	10.08	91.5296	10.0766	91.5296	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
14/06/2019	R248 On 06-February-20	9.71	Call	Bond Future	2651	3	2651	3	0.00
14/06/2019	R248 On 06-February-20	9.72	Call	Bond Future	2686	3	2686	3	0.00
14/06/2019	R248 On 06-February-20	9.70	Call	Bond Future	2615	3	2615	3	0.00
14/06/2019	R248 On 06-February-20	9.72	Put	Bond Future	5733	6	5733	6	0.00
14/06/2019	R248 On 06-February-20	9.70	Put	Bond Future	5838	6	5838	6	0.00
14/06/2019	R248 On 06-February-20	9.71	Put	Bond Future	5786	6	5786	6	0.00