



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 April 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	2025 On 02-May-19			Bond Future	133.67	134.1126	133.6698	134.1126	691.00
04/04/2019	2025 On 01-August-19			Bond Future	134.75	135.1765	134.7465	135.1765	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
04/04/2019	2025 On 07-November-19			Bond Future	137.59	138.0256	137.5862	138.0256	0.00
04/04/2019	2029 On 02-May-19			Bond Future	100.07	100.5850	100.0742	100.5850	3,020.00
04/04/2019	2029 On 01-August-19			Bond Future	101.96	102.4758	101.9552	102.4758	0.00
04/04/2019	2029 On 07-November-19			Bond Future	103.01	103.5279	103.0124	103.5279	0.00
04/04/2019	2030 On 02-May-19			Bond Future	9.10	94.6964	9.1040	94.6964	46,283.00
04/04/2019	2030 On 02-May-19	9.39	Call	Bond Future	2124	2	2124	2	0.00
04/04/2019	2030 On 02-May-19	10.20	Call	Bond Future	6698	7	6698	7	0.00
04/04/2019	2030 On 02-May-19	9.41	Call	Bond Future	2224	2	2224	2	0.00
04/04/2019	2030 On 02-May-19	8.90	Call	Bond Future	392	0	392	0	3,000.00
04/04/2019	2030 On 02-May-19	9.40	Call	Bond Future	2174	2	2174	2	3,000.00
04/04/2019	2030 On 02-May-19	9.40	Put	Bond Future	299	0	299	0	0.00
04/04/2019	2030 On 02-May-19	9.41	Put	Bond Future	287	0	287	0	0.00
04/04/2019	2030 On 02-May-19	8.90	Put	Bond Future	1715	2	1715	2	0.00
04/04/2019	2030 On 02-May-19	10.20	Put	Bond Future	4	0	4	0	3,000.00
04/04/2019	2030 On 02-May-19	9.39	Put	Bond Future	312	0	312	0	0.00
04/04/2019	2030 On 01-August-19			Bond Future	9.16	92.4482	9.1647	92.4482	0.00
04/04/2019	2030 On 01-August-19	9.22	Call	Bond Future	2063	2	2063	2	5,400.00
04/04/2019	2030 On 01-August-19	9.69	Call	Bond Future	4000	4	4000	4	0.00
04/04/2019	2030 On 01-August-19	8.35	Call	Bond Future	225	0	225	0	2,025.00
04/04/2019	2030 On 01-August-19	9.68	Call	Bond Future	3953	4	3953	4	0.00
04/04/2019	2030 On 01-August-19	8.67	Call	Bond Future	620	1	620	1	5,400.00
04/04/2019	2030 On 01-August-19	9.91	Call	Bond Future	5065	5	5065	5	0.00
04/04/2019	2030 On 01-August-19	9.15	Call	Bond Future	1829	2	1829	2	2,025.00
04/04/2019	2030 On 01-August-19	9.92	Call	Bond Future	5115	5	5115	5	0.00
04/04/2019	2030 On 01-August-19	9.27	Call	Bond Future	2240	2	2240	2	4,800.00
04/04/2019	2030 On 01-August-19	8.77	Call	Bond Future	812	1	812	1	4,800.00
04/04/2019	2030 On 01-August-19	9.90	Call	Bond Future	5015	5	5015	5	0.00
04/04/2019	2030 On 01-August-19	9.92	Put	Bond Future	515	1	515	1	0.00
04/04/2019	2030 On 01-August-19	8.77	Put	Bond Future	3344	3	3344	3	0.00
04/04/2019	2030 On 01-August-19	9.27	Put	Bond Future	1580	2	1580	2	0.00
04/04/2019	2030 On 01-August-19	9.90	Put	Bond Future	533	1	533	1	0.00
04/04/2019	2030 On 01-August-19	9.68	Put	Bond Future	781	1	781	1	4,800.00
04/04/2019	2030 On 01-August-19	9.15	Put	Bond Future	1921	2	1921	2	0.00
04/04/2019	2030 On 01-August-19	8.67	Put	Bond Future	3807	4	3807	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
04/04/2019	2030 On 01-August-19	9.91	Put	Bond Future	524	1	524	1	0.00
04/04/2019	2030 On 01-August-19	9.22	Put	Bond Future	1715	2	1715	2	0.00
04/04/2019	2030 On 01-August-19	9.69	Put	Bond Future	768	1	768	1	5,400.00
04/04/2019	2030 On 01-August-19	8.35	Put	Bond Future	5553	6	5553	6	0.00
04/04/2019	2030 On 07-November-19			Bond Future	9.21	94.3737	9.2142	94.3737	0.00
04/04/2019	2030 On 07-November-19	9.48	Call	Bond Future	3629	4	3629	4	0.00
04/04/2019	2030 On 07-November-19	9.49	Call	Bond Future	3667	4	3667	4	0.00
04/04/2019	2030 On 07-November-19	9.47	Call	Bond Future	3591	4	3591	4	0.00
04/04/2019	2030 On 07-November-19	9.47	Put	Bond Future	2027	2	2027	2	0.00
04/04/2019	2030 On 07-November-19	9.48	Put	Bond Future	2004	2	2004	2	0.00
04/04/2019	2030 On 07-November-19	9.49	Put	Bond Future	1982	2	1982	2	0.00
04/04/2019	2032 On 02-May-19			Bond Future	9.33	92.8561	9.3334	92.8561	42,003.00
04/04/2019	2032 On 02-May-19	9.61	Call	Bond Future	2276	2	2276	2	0.00
04/04/2019	2032 On 02-May-19	9.63	Call	Bond Future	2383	2	2383	2	0.00
04/04/2019	2032 On 02-May-19	9.62	Call	Bond Future	2329	2	2329	2	0.00
04/04/2019	2032 On 02-May-19	9.61	Put	Bond Future	369	0	369	0	0.00
04/04/2019	2032 On 02-May-19	9.63	Put	Bond Future	341	0	341	0	0.00
04/04/2019	2032 On 02-May-19	9.62	Put	Bond Future	355	0	355	0	0.00
04/04/2019	2032 On 01-August-19			Bond Future	9.39	94.5787	9.3923	94.5787	0.00
04/04/2019	2032 On 01-August-19	10.11	Call	Bond Future	5464	6	5464	6	0.00
04/04/2019	2032 On 01-August-19	10.10	Call	Bond Future	5411	5	5411	5	0.00
04/04/2019	2032 On 01-August-19	10.09	Call	Bond Future	5359	5	5359	5	0.00
04/04/2019	2032 On 01-August-19	10.09	Put	Bond Future	725	1	725	1	0.00
04/04/2019	2032 On 01-August-19	10.11	Put	Bond Future	702	1	702	1	0.00
04/04/2019	2032 On 01-August-19	10.10	Put	Bond Future	713	1	713	1	0.00
04/04/2019	2032 On 07-November-19			Bond Future	9.45	92.3854	9.4478	92.3854	0.00
04/04/2019	2032 On 07-November-19	9.72	Call	Bond Future	4031	4	4031	4	0.00
04/04/2019	2032 On 07-November-19	9.71	Call	Bond Future	3991	4	3991	4	0.00
04/04/2019	2032 On 07-November-19	9.70	Call	Bond Future	3950	4	3950	4	0.00
04/04/2019	2032 On 07-November-19	9.71	Put	Bond Future	2237	2	2237	2	0.00
04/04/2019	2032 On 07-November-19	9.70	Put	Bond Future	2263	2	2263	2	0.00
04/04/2019	2032 On 07-November-19	9.72	Put	Bond Future	2212	2	2212	2	0.00
04/04/2019	2033 On 02-May-19			Bond Future	101.83	102.2936	101.8349	102.2936	6,090.00
04/04/2019	2033 On 01-August-19			Bond Future	103.75	104.2164	103.7491	104.2164	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
04/04/2019	2033 On 07-November-19			Bond Future	104.77	105.2291	104.7690	105.2291	0.00
04/04/2019	2037 On 02-May-19			Bond Future	9.61	92.9406	9.6097	92.9406	51,935.00
04/04/2019	2037 On 02-May-19	9.80	Call	Bond Future	2072	2	2072	2	0.00
04/04/2019	2037 On 02-May-19	9.81	Call	Bond Future	2127	2	2127	2	0.00
04/04/2019	2037 On 02-May-19	9.79	Call	Bond Future	2018	2	2018	2	0.00
04/04/2019	2037 On 02-May-19	9.79	Put	Bond Future	623	1	623	1	0.00
04/04/2019	2037 On 02-May-19	9.80	Put	Bond Future	600	1	600	1	0.00
04/04/2019	2037 On 02-May-19	9.81	Put	Bond Future	578	1	578	1	0.00
04/04/2019	2037 On 01-August-19			Bond Future	9.67	90.4095	9.6729	90.4095	0.00
04/04/2019	2037 On 01-August-19	10.29	Call	Bond Future	5463	6	5463	6	0.00
04/04/2019	2037 On 01-August-19	10.31	Call	Bond Future	5577	6	5577	6	0.00
04/04/2019	2037 On 01-August-19	10.30	Call	Bond Future	5520	6	5520	6	0.00
04/04/2019	2037 On 01-August-19	10.30	Put	Bond Future	864	1	864	1	0.00
04/04/2019	2037 On 01-August-19	10.31	Put	Bond Future	850	1	850	1	0.00
04/04/2019	2037 On 01-August-19	10.29	Put	Bond Future	878	1	878	1	0.00
04/04/2019	2037 On 07-November-19			Bond Future	9.73	92.2926	9.7277	92.2926	0.00
04/04/2019	2037 On 07-November-19	9.95	Call	Bond Future	4371	4	4371	4	0.00
04/04/2019	2037 On 07-November-19	9.97	Call	Bond Future	4461	5	4461	5	0.00
04/04/2019	2037 On 07-November-19	9.96	Call	Bond Future	4416	4	4416	4	0.00
04/04/2019	2037 On 07-November-19	9.96	Put	Bond Future	2668	3	2668	3	0.00
04/04/2019	2037 On 07-November-19	9.97	Put	Bond Future	2639	3	2639	3	0.00
04/04/2019	2037 On 07-November-19	9.95	Put	Bond Future	2697	3	2697	3	0.00
04/04/2019	2038 On 02-May-19			Bond Future	120.82	121.2154	120.8157	121.2154	11,111.00
04/04/2019	2038 On 01-August-19			Bond Future	121.47	121.8548	121.4714	121.8548	0.00
04/04/2019	2038 On 07-November-19			Bond Future	124.03	124.4229	124.0314	124.4229	0.00
04/04/2019	2040 On 02-May-19			Bond Future	9.69	96.2800	9.6897	96.2800	25,028.00
04/04/2019	2040 On 02-May-19	9.90	Call	Bond Future	2316	2	2316	2	0.00
04/04/2019	2040 On 02-May-19	10.20	Call	Bond Future	4312	4	4312	4	1,150.00
04/04/2019	2040 On 02-May-19	9.89	Call	Bond Future	2257	2	2257	2	0.00
04/04/2019	2040 On 02-May-19	9.60	Call	Bond Future	872	1	872	1	1,150.00
04/04/2019	2040 On 02-May-19	9.88	Call	Bond Future	2199	2	2199	2	0.00
04/04/2019	2040 On 02-May-19	10.15	Call	Bond Future	3958	4	3958	4	0.00
04/04/2019	2040 On 02-May-19	9.65	Call	Bond Future	1061	1	1061	1	0.00
04/04/2019	2040 On 02-May-19	10.15	Put	Bond Future	198	0	198	0	880.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2019	2040 On 02-May-19	9.65	Put	Bond Future	1396	1	1396	1	880.00
04/04/2019	2040 On 02-May-19	9.89	Put	Bond Future	591	1	591	1	0.00
04/04/2019	2040 On 02-May-19	9.88	Put	Bond Future	614	1	614	1	0.00
04/04/2019	2040 On 02-May-19	10.20	Put	Bond Future	159	0	159	0	0.00
04/04/2019	2040 On 02-May-19	9.90	Put	Bond Future	568	1	568	1	0.00
04/04/2019	2040 On 02-May-19	9.60	Put	Bond Future	1633	2	1633	2	0.00
04/04/2019	2040 On 01-August-19			Bond Future	9.75	93.5606	9.7527	93.5606	0.00
04/04/2019	2040 On 01-August-19	10.36	Call	Bond Future	5840	6	5840	6	0.00
04/04/2019	2040 On 01-August-19	10.37	Call	Bond Future	5901	6	5901	6	0.00
04/04/2019	2040 On 01-August-19	10.38	Call	Bond Future	5962	6	5962	6	0.00
04/04/2019	2040 On 01-August-19	10.38	Put	Bond Future	960	1	960	1	0.00
04/04/2019	2040 On 01-August-19	10.36	Put	Bond Future	991	1	991	1	0.00
04/04/2019	2040 On 01-August-19	10.37	Put	Bond Future	975	1	975	1	0.00
04/04/2019	2040 On 07-November-19			Bond Future	9.81	95.5094	9.8076	95.5094	0.00
04/04/2019	2040 On 07-November-19	10.03	Call	Bond Future	4743	5	4743	5	0.00
04/04/2019	2040 On 07-November-19	10.04	Call	Bond Future	4792	5	4792	5	0.00
04/04/2019	2040 On 07-November-19	10.05	Call	Bond Future	4842	5	4842	5	0.00
04/04/2019	2040 On 07-November-19	10.05	Put	Bond Future	2879	3	2879	3	0.00
04/04/2019	2040 On 07-November-19	10.03	Put	Bond Future	2939	3	2939	3	0.00
04/04/2019	2040 On 07-November-19	10.04	Put	Bond Future	2908	3	2908	3	0.00
04/04/2019	2044 On 02-May-19			Bond Future	9.68	93.6649	9.6836	93.6649	37,709.00
04/04/2019	2044 On 02-May-19	9.90	Call	Bond Future	2404	2	2404	2	0.00
04/04/2019	2044 On 02-May-19	9.91	Call	Bond Future	2465	3	2465	3	0.00
04/04/2019	2044 On 02-May-19	9.92	Call	Bond Future	2527	3	2527	3	0.00
04/04/2019	2044 On 02-May-19	9.91	Put	Bond Future	540	1	540	1	0.00
04/04/2019	2044 On 02-May-19	9.92	Put	Bond Future	519	1	519	1	0.00
04/04/2019	2044 On 02-May-19	9.90	Put	Bond Future	563	1	563	1	0.00
04/04/2019	2044 On 01-August-19			Bond Future	9.74	91.0221	9.7431	91.0221	0.00
04/04/2019	2044 On 01-August-19	10.39	Call	Bond Future	6206	6	6206	6	0.00
04/04/2019	2044 On 01-August-19	10.53	Call	Bond Future	7091	7	7091	7	0.00
04/04/2019	2044 On 01-August-19	9.86	Call	Bond Future	3191	3	3191	3	100.00
04/04/2019	2044 On 01-August-19	10.40	Call	Bond Future	6269	6	6269	6	0.00
04/04/2019	2044 On 01-August-19	9.36	Call	Bond Future	1201	1	1201	1	100.00
04/04/2019	2044 On 01-August-19	10.38	Call	Bond Future	6144	6	6144	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
04/04/2019	2044 On 01-August-19	10.38	Put	Bond Future	959	1	959	1	0.00
04/04/2019	2044 On 01-August-19	9.36	Put	Bond Future	4579	5	4579	5	0.00
04/04/2019	2044 On 01-August-19	10.53	Put	Bond Future	757	1	757	1	100.00
04/04/2019	2044 On 01-August-19	10.40	Put	Bond Future	929	1	929	1	0.00
04/04/2019	2044 On 01-August-19	9.86	Put	Bond Future	2201	2	2201	2	0.00
04/04/2019	2044 On 01-August-19	10.39	Put	Bond Future	944	1	944	1	0.00
04/04/2019	2044 On 07-November-19			Bond Future	9.79	92.9180	9.7948	92.9180	0.00
04/04/2019	2044 On 07-November-19	10.06	Call	Bond Future	5069	5	5069	5	0.00
04/04/2019	2044 On 07-November-19	10.07	Call	Bond Future	5120	5	5120	5	0.00
04/04/2019	2044 On 07-November-19	10.05	Call	Bond Future	5017	5	5017	5	0.00
04/04/2019	2044 On 07-November-19	10.05	Put	Bond Future	2899	3	2899	3	0.00
04/04/2019	2044 On 07-November-19	10.06	Put	Bond Future	2869	3	2869	3	0.00
04/04/2019	2044 On 07-November-19	10.07	Put	Bond Future	2839	3	2839	3	0.00
04/04/2019	2046 On 02-May-19			Bond Future	112.28	113.2833	112.2783	113.2833	12,523.00
04/04/2019	2046 On 01-August-19			Bond Future	114.39	115.4127	114.3888	115.4127	0.00
04/04/2019	2046 On 07-November-19			Bond Future	115.08	116.1048	115.0845	116.1048	0.00
04/04/2019	2050 On 02-May-19			Bond Future	117.88	118.2736	117.8840	118.2736	10,717.00
04/04/2019	2050 On 01-August-19			Bond Future	118.31	118.6793	118.3084	118.6793	0.00
04/04/2019	2050 On 07-November-19			Bond Future	120.80	121.1806	120.8018	121.1806	0.00
04/04/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	AL37 On 02-May-19			Index Future	633.08	633.1030	633.0840	633.1030	0.00
04/04/2019	AL37 On 01-August-19			Index Future	644.83	644.8480	644.8280	644.8480	0.00
04/04/2019	AL37 On 07-November-19			Index Future	658.25	658.2720	658.2510	658.2720	0.00
04/04/2019	AL7T On 02-May-19			Index Future	734.14	734.4610	734.1430	734.4610	0.00
04/04/2019	AL7T On 01-August-19			Index Future	747.76	748.0860	747.7620	748.0860	0.00
04/04/2019	AL7T On 07-November-19			Index Future	763.33	763.6600	763.3280	763.6600	0.00
04/04/2019	ALBI On 02-May-19			Index Future	665.23	665.6790	665.2330	665.6790	898.00
04/04/2019	ALBI On 01-August-19			Index Future	677.57	678.0280	677.5730	678.0280	38.00
04/04/2019	ALBI On 07-November-19			Index Future	691.68	692.1430	691.6780	692.1430	0.00
04/04/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	C023 On 28-February-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
04/04/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/04/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2019	ES33 On 02-May-19			Bond Future	10.79	77.3902	10.7861	77.3902	350.00
04/04/2019	ES33 On 01-August-19			Bond Future	10.89	78.8259	10.8883	78.8259	0.00
04/04/2019	ES33 On 07-November-19			Bond Future	10.99	76.6712	10.9944	76.6712	0.00
04/04/2019	ES42 On 02-May-19			Bond Future	11.05	79.1948	11.0518	79.1948	4,919.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2019	ES42 On 01-August-19			Bond Future	11.15	80.6639	11.1523	80.6639	0.00
04/04/2019	ES42 On 07-November-19			Bond Future	11.26	78.0773	11.2566	78.0773	0.00
04/04/2019	GOVI On 02-May-19			GOVI	658.90	659.3670	658.9000	659.3670	448.00
04/04/2019	GOVI On 02-May-19	647.88	Call	GOVI	110200	11	110200	11	0.00
04/04/2019	GOVI On 02-May-19	647.87	Call	GOVI	110300	11	110300	11	0.00
04/04/2019	GOVI On 02-May-19	647.86	Call	GOVI	110400	12	110400	12	0.00
04/04/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
04/04/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
04/04/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
04/04/2019	GOVI On 01-August-19			GOVI	671.12	671.5980	671.1230	671.5980	2.00
04/04/2019	GOVI On 01-August-19	638.69	Call	GOVI	324330	33	324330	33	0.00
04/04/2019	GOVI On 01-August-19	638.68	Call	GOVI	324430	33	324430	33	0.00
04/04/2019	GOVI On 01-August-19	638.67	Call	GOVI	324530	33	324530	33	0.00
04/04/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
04/04/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
04/04/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
04/04/2019	GOVI On 07-November-19			GOVI	685.09	685.5800	685.0930	685.5800	0.00
04/04/2019	GOVI On 07-November-19	672.90	Call	GOVI	121930	13	121930	13	0.00
04/04/2019	GOVI On 07-November-19	672.91	Call	GOVI	121830	13	121830	13	0.00
04/04/2019	GOVI On 07-November-19	672.92	Call	GOVI	121730	13	121730	13	0.00
04/04/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
04/04/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
04/04/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
04/04/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/04/2019	IGOV On 02-May-19			Index Future	255.35	255.5260	255.3530	255.5260	723.00
04/04/2019	IGOV On 01-August-19			Index Future	260.15	260.3300	260.1530	260.3300	103.00
04/04/2019	IGOV On 07-November-19			Index Future	265.63	265.8160	265.6340	265.8160	0.00
04/04/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
04/04/2019	IS01 On 19-September-19			Interest Rate Swap	99.86	99.8600	99.8600	99.8600	0.00
04/04/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
04/04/2019	IS02 On 20-September-19			Interest Rate Swap	101.86	101.8600	101.8600	101.8600	0.00
04/04/2019	IS02 On 20-December-19			Interest Rate Swap	102.78	102.7800	102.7800	102.7800	0.00
04/04/2019	IS02 On 23-March-20			Interest Rate Swap	98.74	98.7300	98.7400	98.7300	0.00
04/04/2019	IS02 On 22-June-20			Interest Rate Swap	102.27	102.2600	102.2700	102.2600	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
04/04/2019	IS02 On 21-September-20			Interest Rate Swap	99.20	99.1900	99.2000	99.1900	0.00
04/04/2019	IS05 On 17-December-20			Interest Rate Swap	95.94	95.9300	95.9400	95.9300	0.00
04/04/2019	IS05 On 16-March-21			Interest Rate Swap	95.05	95.0300	95.0500	95.0300	0.00
04/04/2019	IS05 On 15-June-21			Interest Rate Swap	94.12	94.1000	94.1200	94.1000	0.00
04/04/2019	IS05 On 21-September-21			Interest Rate Swap	94.16	94.1300	94.1600	94.1300	0.00
04/04/2019	IS05 On 21-December-21			Interest Rate Swap	96.24	96.2200	96.2400	96.2200	51.00
04/04/2019	IS05 On 15-March-22			Interest Rate Swap	96.28	96.2500	96.2800	96.2500	0.00
04/04/2019	IS05 On 21-June-22			Interest Rate Swap	97.36	97.3300	97.3600	97.3300	0.00
04/04/2019	IS05 On 20-September-22			Interest Rate Swap	101.19	101.1700	101.1900	101.1700	0.00
04/04/2019	IS05 On 20-December-22			Interest Rate Swap	102.35	102.3300	102.3500	102.3300	0.00
04/04/2019	IS05 On 22-March-23			Interest Rate Swap	95.59	95.5800	95.5900	95.5800	0.00
04/04/2019	IS05 On 20-June-23			Interest Rate Swap	101.58	101.5700	101.5800	101.5700	0.00
04/04/2019	IS05 On 19-September-23			Interest Rate Swap	96.97	96.9600	96.9700	96.9600	0.00
04/04/2019	IS10 On 17-December-25			Interest Rate Swap	92.99	92.9900	92.9900	92.9900	0.00
04/04/2019	IS10 On 16-March-26			Interest Rate Swap	89.91	89.9100	89.9100	89.9100	0.00
04/04/2019	IS10 On 15-June-26			Interest Rate Swap	88.58	88.5800	88.5800	88.5800	0.00
04/04/2019	IS10 On 21-September-26			Interest Rate Swap	90.72	90.7200	90.7200	90.7200	0.00
04/04/2019	IS10 On 21-December-26			Interest Rate Swap	94.53	94.5200	94.5300	94.5200	0.00
04/04/2019	IS10 On 15-March-27			Interest Rate Swap	93.05	93.0500	93.0500	93.0500	0.00
04/04/2019	IS10 On 21-June-27			Interest Rate Swap	95.11	95.1200	95.1100	95.1200	0.00
04/04/2019	IS10 On 20-September-27			Interest Rate Swap	100.59	100.6100	100.5900	100.6100	0.00
04/04/2019	IS10 On 20-December-27			Interest Rate Swap	100.92	100.9500	100.9200	100.9500	0.00
04/04/2019	IS10 On 22-March-28			Interest Rate Swap	94.34	94.3700	94.3400	94.3700	0.00
04/04/2019	IS10 On 20-June-28			Interest Rate Swap	101.59	101.6300	101.5900	101.6300	0.00
04/04/2019	IS10 On 19-September-28			Interest Rate Swap	95.07	95.1000	95.0700	95.1000	0.00
04/04/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/04/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/04/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
04/04/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
04/04/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
04/04/2019	R023 On 02-May-19			Bond Future	7.67	101.6767	7.6695	101.6767	66,073.00
04/04/2019	R023 On 02-May-19	8.46	Call	Bond Future	2541	3	2541	3	0.00
04/04/2019	R023 On 02-May-19	8.45	Call	Bond Future	2510	3	2510	3	0.00
04/04/2019	R023 On 02-May-19	8.44	Call	Bond Future	2479	2	2479	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
04/04/2019	R023 On 02-May-19	8.45	Put	Bond Future	3	0	3	0	0.00
04/04/2019	R023 On 02-May-19	8.44	Put	Bond Future	3	0	3	0	0.00
04/04/2019	R023 On 02-May-19	8.46	Put	Bond Future	3	0	3	0	0.00
04/04/2019	R023 On 01-August-19			Bond Future	7.68	103.5628	7.6772	103.5628	0.00
04/04/2019	R023 On 01-August-19	8.93	Call	Bond Future	3808	4	3808	4	0.00
04/04/2019	R023 On 01-August-19	8.95	Call	Bond Future	3864	4	3864	4	0.00
04/04/2019	R023 On 01-August-19	8.94	Call	Bond Future	3836	4	3836	4	0.00
04/04/2019	R023 On 01-August-19	8.94	Put	Bond Future	43	0	43	0	0.00
04/04/2019	R023 On 01-August-19	8.95	Put	Bond Future	42	0	42	0	0.00
04/04/2019	R023 On 01-August-19	8.93	Put	Bond Future	45	0	45	0	0.00
04/04/2019	R023 On 07-November-19			Bond Future	7.67	101.7844	7.6664	101.7844	0.00
04/04/2019	R023 On 07-November-19	7.98	Call	Bond Future	1531	2	1531	2	0.00
04/04/2019	R023 On 07-November-19	7.99	Call	Bond Future	1551	2	1551	2	0.00
04/04/2019	R023 On 07-November-19	8.00	Call	Bond Future	1571	2	1571	2	0.00
04/04/2019	R023 On 07-November-19	8.00	Put	Bond Future	619	1	619	1	0.00
04/04/2019	R023 On 07-November-19	7.99	Put	Bond Future	627	1	627	1	0.00
04/04/2019	R023 On 07-November-19	7.98	Put	Bond Future	635	1	635	1	0.00
04/04/2019	R035 On 02-May-19			Bond Future	9.53	96.4442	9.5285	96.4442	80,653.00
04/04/2019	R035 On 02-May-19	9.74	Call	Bond Future	2150	2	2150	2	0.00
04/04/2019	R035 On 02-May-19	9.75	Call	Bond Future	2205	2	2205	2	0.00
04/04/2019	R035 On 02-May-19	9.73	Call	Bond Future	2095	2	2095	2	0.00
04/04/2019	R035 On 02-May-19	9.73	Put	Bond Future	548	1	548	1	0.00
04/04/2019	R035 On 02-May-19	9.75	Put	Bond Future	506	0	506	0	0.00
04/04/2019	R035 On 02-May-19	9.74	Put	Bond Future	527	1	527	1	0.00
04/04/2019	R035 On 01-August-19			Bond Future	9.59	98.2333	9.5877	98.2333	0.00
04/04/2019	R035 On 01-August-19	10.24	Call	Bond Future	5675	6	5675	6	0.00
04/04/2019	R035 On 01-August-19	10.23	Call	Bond Future	5618	6	5618	6	0.00
04/04/2019	R035 On 01-August-19	10.22	Call	Bond Future	5561	6	5561	6	0.00
04/04/2019	R035 On 01-August-19	10.23	Put	Bond Future	878	1	878	1	0.00
04/04/2019	R035 On 01-August-19	10.22	Put	Bond Future	892	1	892	1	0.00
04/04/2019	R035 On 01-August-19	10.24	Put	Bond Future	864	1	864	1	0.00
04/04/2019	R035 On 07-November-19			Bond Future	9.65	95.7728	9.6470	95.7728	0.00
04/04/2019	R035 On 07-November-19	9.87	Call	Bond Future	4378	4	4378	4	0.00
04/04/2019	R035 On 07-November-19	9.88	Call	Bond Future	4424	5	4424	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
04/04/2019	R035 On 07-November-19	9.89	Call	Bond Future	4470	5	4470	5	0.00
04/04/2019	R035 On 07-November-19	9.87	Put	Bond Future	2715	3	2715	3	0.00
04/04/2019	R035 On 07-November-19	9.89	Put	Bond Future	2659	3	2659	3	0.00
04/04/2019	R035 On 07-November-19	9.88	Put	Bond Future	2687	3	2687	3	0.00
04/04/2019	R186 On 02-May-19			Bond Future	8.54	114.7691	8.5414	114.7691	99,898.00
04/04/2019	R186 On 02-May-19	9.03	Call	Bond Future	2923	3	2923	3	0.00
04/04/2019	R186 On 02-May-19	8.65	Call	Bond Future	1158	1	1158	1	3,250.00
04/04/2019	R186 On 02-May-19	9.02	Call	Bond Future	2871	3	2871	3	0.00
04/04/2019	R186 On 02-May-19	9.75	Call	Bond Future	6845	7	6845	7	0.00
04/04/2019	R186 On 02-May-19	10.07	Call	Bond Future	8564	9	8564	9	0.00
04/04/2019	R186 On 02-May-19	9.96	Call	Bond Future	7977	8	7977	8	0.00
04/04/2019	R186 On 02-May-19	9.25	Call	Bond Future	4108	4	4108	4	3,250.00
04/04/2019	R186 On 02-May-19	8.90	Call	Bond Future	2260	2	2260	2	0.00
04/04/2019	R186 On 02-May-19	9.01	Call	Bond Future	2819	3	2819	3	0.00
04/04/2019	R186 On 02-May-19	9.30	Call	Bond Future	4382	4	4382	4	200.00
04/04/2019	R186 On 02-May-19	9.00	Call	Bond Future	2767	3	2767	3	7,000.00
04/04/2019	R186 On 02-May-19	10.02	Call	Bond Future	8298	8	8298	8	0.00
04/04/2019	R186 On 02-May-19	8.80	Call	Bond Future	1784	2	1784	2	7,500.00
04/04/2019	R186 On 02-May-19	9.05	Call	Bond Future	3029	3	3029	3	0.00
04/04/2019	R186 On 02-May-19	8.70	Call	Bond Future	1353	1	1353	1	200.00
04/04/2019	R186 On 02-May-19	9.20	Call	Bond Future	3835	4	3835	4	90.00
04/04/2019	R186 On 02-May-19	8.62	Call	Bond Future	1049	1	1049	1	90.00
04/04/2019	R186 On 02-May-19	8.50	Call	Bond Future	669	1	669	1	7,000.00
04/04/2019	R186 On 02-May-19	9.00	Put	Bond Future	102	0	102	0	7,500.00
04/04/2019	R186 On 02-May-19	8.50	Put	Bond Future	914	1	914	1	0.00
04/04/2019	R186 On 02-May-19	8.62	Put	Bond Future	586	1	586	1	0.00
04/04/2019	R186 On 02-May-19	9.30	Put	Bond Future	19	0	19	0	0.00
04/04/2019	R186 On 02-May-19	8.70	Put	Bond Future	422	0	422	0	4,150.00
04/04/2019	R186 On 02-May-19	9.05	Put	Bond Future	79	0	79	0	3,250.00
04/04/2019	R186 On 02-May-19	8.90	Put	Bond Future	169	0	169	0	4,000.00
04/04/2019	R186 On 02-May-19	8.80	Put	Bond Future	271	0	271	0	0.00
04/04/2019	R186 On 02-May-19	10.07	Put	Bond Future	0	0	0	0	200.00
04/04/2019	R186 On 02-May-19	9.20	Put	Bond Future	35	0	35	0	0.00
04/04/2019	R186 On 02-May-19	9.75	Put	Bond Future	1	0	1	0	7,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2019	R186 On 02-May-19	10.02	Put	Bond Future	0	0	0	0	3,250.00
04/04/2019	R186 On 02-May-19	9.02	Put	Bond Future	92	0	92	0	0.00
04/04/2019	R186 On 02-May-19	9.96	Put	Bond Future	0	0	0	0	90.00
04/04/2019	R186 On 02-May-19	9.25	Put	Bond Future	26	0	26	0	0.00
04/04/2019	R186 On 02-May-19	8.65	Put	Bond Future	519	1	519	1	4,100.00
04/04/2019	R186 On 02-May-19	9.01	Put	Bond Future	97	0	97	0	0.00
04/04/2019	R186 On 02-May-19	9.03	Put	Bond Future	88	0	88	0	0.00
04/04/2019	R186 On 01-August-19			Bond Future	8.59	111.5989	8.5906	111.5989	110.00
04/04/2019	R186 On 01-August-19	9.05	Call	Bond Future	3328	3	3328	3	6,000.00
04/04/2019	R186 On 01-August-19	8.30	Call	Bond Future	904	1	904	1	6,000.00
04/04/2019	R186 On 01-August-19	9.52	Call	Bond Future	5474	6	5474	6	0.00
04/04/2019	R186 On 01-August-19	8.38	Call	Bond Future	1080	1	1080	1	19,142.00
04/04/2019	R186 On 01-August-19	9.54	Call	Bond Future	5567	6	5567	6	0.00
04/04/2019	R186 On 01-August-19	10.08	Call	Bond Future	8196	8	8196	8	0.00
04/04/2019	R186 On 01-August-19	8.70	Call	Bond Future	1987	2	1987	2	19,142.00
04/04/2019	R186 On 01-August-19	9.22	Call	Bond Future	4073	4	4073	4	0.00
04/04/2019	R186 On 01-August-19	9.53	Call	Bond Future	5520	6	5520	6	0.00
04/04/2019	R186 On 01-August-19	9.53	Put	Bond Future	300	0	300	0	0.00
04/04/2019	R186 On 01-August-19	9.22	Put	Bond Future	540	1	540	1	19,142.00
04/04/2019	R186 On 01-August-19	8.38	Put	Bond Future	2296	2	2296	2	0.00
04/04/2019	R186 On 01-August-19	8.70	Put	Bond Future	1362	1	1362	1	0.00
04/04/2019	R186 On 01-August-19	9.54	Put	Bond Future	293	0	293	0	0.00
04/04/2019	R186 On 01-August-19	10.08	Put	Bond Future	68	0	68	0	6,000.00
04/04/2019	R186 On 01-August-19	9.52	Put	Bond Future	308	0	308	0	0.00
04/04/2019	R186 On 01-August-19	9.05	Put	Bond Future	734	1	734	1	0.00
04/04/2019	R186 On 01-August-19	8.30	Put	Bond Future	2587	3	2587	3	0.00
04/04/2019	R186 On 07-November-19			Bond Future	8.63	113.9230	8.6298	113.9230	0.00
04/04/2019	R186 On 07-November-19	8.94	Call	Bond Future	3369	3	3369	3	0.00
04/04/2019	R186 On 07-November-19	8.95	Call	Bond Future	3406	3	3406	3	0.00
04/04/2019	R186 On 07-November-19	8.96	Call	Bond Future	3442	3	3442	3	0.00
04/04/2019	R186 On 07-November-19	8.95	Put	Bond Future	1645	2	1645	2	0.00
04/04/2019	R186 On 07-November-19	8.96	Put	Bond Future	1627	2	1627	2	0.00
04/04/2019	R186 On 07-November-19	8.94	Put	Bond Future	1663	2	1663	2	0.00
04/04/2019	R197 On 02-May-19			Bond Future	301.38	302.3814	301.3811	302.3814	2,350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2019	R197 On 01-August-19			Bond Future	299.60	300.5105	299.5956	300.5105	40.00
04/04/2019	R197 On 07-November-19			Bond Future	305.91	306.8443	305.9096	306.8443	0.00
04/04/2019	R202 On 02-May-19			Bond Future	232.18	232.9494	232.1811	232.9494	8,706.00
04/04/2019	R202 On 01-August-19			Bond Future	232.59	233.3154	232.5880	233.3154	0.00
04/04/2019	R202 On 07-November-19			Bond Future	237.49	238.2326	237.4894	238.2326	0.00
04/04/2019	R207 On 02-May-19			Bond Future	6.65	102.6268	6.6537	102.6268	6,013.00
04/04/2019	R207 On 02-May-19	7.61	Call	Bond Future	636	1	636	1	0.00
04/04/2019	R207 On 02-May-19	7.63	Call	Bond Future	649	1	649	1	0.00
04/04/2019	R207 On 02-May-19	7.62	Call	Bond Future	642	1	642	1	0.00
04/04/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
04/04/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
04/04/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
04/04/2019	R207 On 01-August-19			Bond Future	6.11	100.8893	6.1133	100.8893	50.00
04/04/2019	R207 On 01-August-19	7.33	Call	Bond Future	528	1	528	1	0.00
04/04/2019	R207 On 01-August-19	7.34	Call	Bond Future	532	1	532	1	0.00
04/04/2019	R207 On 01-August-19	7.35	Call	Bond Future	536	1	536	1	0.00
04/04/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
04/04/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
04/04/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
04/04/2019	R207 On 07-November-19			Bond Future	3.52	102.9904	3.5249	102.9904	0.00
04/04/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
04/04/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
04/04/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
04/04/2019	R207 On 07-November-19	2.06	Put	Bond Future	264	0	264	0	0.00
04/04/2019	R207 On 07-November-19	2.07	Put	Bond Future	262	0	262	0	0.00
04/04/2019	R207 On 07-November-19	2.08	Put	Bond Future	260	0	260	0	0.00
04/04/2019	R208 On 02-May-19			Bond Future	6.86	100.4967	6.8567	100.4967	15,592.00
04/04/2019	R208 On 02-May-19	8.02	Call	Bond Future	2011	2	2011	2	0.00
04/04/2019	R208 On 02-May-19	8.04	Call	Bond Future	2045	2	2045	2	0.00
04/04/2019	R208 On 02-May-19	8.03	Call	Bond Future	2028	2	2028	2	0.00
04/04/2019	R208 On 02-May-19	8.02	Put	Bond Future	0	0	0	0	0.00
04/04/2019	R208 On 02-May-19	8.04	Put	Bond Future	0	0	0	0	0.00
04/04/2019	R208 On 02-May-19	8.03	Put	Bond Future	0	0	0	0	0.00
04/04/2019	R208 On 01-August-19			Bond Future	6.75	102.3610	6.7491	102.3610	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
04/04/2019	R208 On 01-August-19	8.17	Call	Bond Future	2157	2	2157	2	0.00
04/04/2019	R208 On 01-August-19	8.16	Call	Bond Future	2143	2	2143	2	0.00
04/04/2019	R208 On 01-August-19	8.15	Call	Bond Future	2128	2	2128	2	0.00
04/04/2019	R208 On 01-August-19	8.15	Put	Bond Future	2	0	2	0	0.00
04/04/2019	R208 On 01-August-19	8.17	Put	Bond Future	2	0	2	0	0.00
04/04/2019	R208 On 01-August-19	8.16	Put	Bond Future	2	0	2	0	0.00
04/04/2019	R208 On 07-November-19			Bond Future	6.53	101.0865	6.5257	101.0865	0.00
04/04/2019	R208 On 07-November-19	6.84	Call	Bond Future	578	1	578	1	0.00
04/04/2019	R208 On 07-November-19	6.83	Call	Bond Future	568	1	568	1	0.00
04/04/2019	R208 On 07-November-19	6.82	Call	Bond Future	557	1	557	1	0.00
04/04/2019	R208 On 07-November-19	6.83	Put	Bond Future	171	0	171	0	0.00
04/04/2019	R208 On 07-November-19	6.82	Put	Bond Future	174	0	174	0	0.00
04/04/2019	R208 On 07-November-19	6.84	Put	Bond Future	169	0	169	0	0.00
04/04/2019	R209 On 02-May-19			Bond Future	9.47	73.7911	9.4715	73.7911	101,914.00
04/04/2019	R209 On 02-May-19	9.69	Call	Bond Future	1875	2	1875	2	0.00
04/04/2019	R209 On 02-May-19	10.50	Call	Bond Future	6414	6	6414	6	0.00
04/04/2019	R209 On 02-May-19	10.71	Call	Bond Future	7612	8	7612	8	0.00
04/04/2019	R209 On 02-May-19	9.70	Call	Bond Future	1922	2	1922	2	0.00
04/04/2019	R209 On 02-May-19	9.95	Call	Bond Future	3235	3	3235	3	760.00
04/04/2019	R209 On 02-May-19	9.68	Call	Bond Future	1828	2	1828	2	0.00
04/04/2019	R209 On 02-May-19	9.35	Call	Bond Future	613	1	613	1	760.00
04/04/2019	R209 On 02-May-19	9.68	Put	Bond Future	458	0	458	0	0.00
04/04/2019	R209 On 02-May-19	9.35	Put	Bond Future	1428	1	1428	1	0.00
04/04/2019	R209 On 02-May-19	10.50	Put	Bond Future	10	0	10	0	11,560.00
04/04/2019	R209 On 02-May-19	10.71	Put	Bond Future	2	0	2	0	760.00
04/04/2019	R209 On 02-May-19	9.95	Put	Bond Future	148	0	148	0	0.00
04/04/2019	R209 On 02-May-19	9.69	Put	Bond Future	440	0	440	0	0.00
04/04/2019	R209 On 02-May-19	9.70	Put	Bond Future	423	0	423	0	0.00
04/04/2019	R209 On 01-August-19			Bond Future	9.52	75.1600	9.5241	75.1600	0.00
04/04/2019	R209 On 01-August-19	10.15	Call	Bond Future	4730	5	4730	5	0.00
04/04/2019	R209 On 01-August-19	9.30	Call	Bond Future	1365	1	1365	1	7,560.00
04/04/2019	R209 On 01-August-19	10.17	Call	Bond Future	4827	5	4827	5	0.00
04/04/2019	R209 On 01-August-19	10.46	Call	Bond Future	6279	6	6279	6	0.00
04/04/2019	R209 On 01-August-19	9.80	Call	Bond Future	3123	3	3123	3	7,560.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2019	R209 On 01-August-19	10.16	Call	Bond Future	4779	5	4779	5	0.00
04/04/2019	R209 On 01-August-19	10.46	Put	Bond Future	474	0	474	0	7,560.00
04/04/2019	R209 On 01-August-19	9.30	Put	Bond Future	2863	3	2863	3	0.00
04/04/2019	R209 On 01-August-19	9.80	Put	Bond Future	1338	1	1338	1	0.00
04/04/2019	R209 On 01-August-19	10.16	Put	Bond Future	759	1	759	1	0.00
04/04/2019	R209 On 01-August-19	10.15	Put	Bond Future	771	1	771	1	0.00
04/04/2019	R209 On 01-August-19	10.17	Put	Bond Future	747	1	747	1	0.00
04/04/2019	R209 On 07-November-19			Bond Future	9.57	73.5715	9.5738	73.5715	0.00
04/04/2019	R209 On 07-November-19	9.80	Call	Bond Future	3786	4	3786	4	0.00
04/04/2019	R209 On 07-November-19	9.82	Call	Bond Future	3865	4	3865	4	0.00
04/04/2019	R209 On 07-November-19	9.81	Call	Bond Future	3825	4	3825	4	0.00
04/04/2019	R209 On 07-November-19	9.81	Put	Bond Future	2309	2	2309	2	0.00
04/04/2019	R209 On 07-November-19	9.82	Put	Bond Future	2285	2	2285	2	0.00
04/04/2019	R209 On 07-November-19	9.80	Put	Bond Future	2333	2	2333	2	0.00
04/04/2019	R210 On 02-May-19			Bond Future	185.10	185.7177	185.1046	185.7177	1,628.00
04/04/2019	R210 On 01-August-19			Bond Future	188.58	189.2086	188.5841	189.2086	0.00
04/04/2019	R210 On 07-November-19			Bond Future	189.96	190.5583	189.9585	190.5583	0.00
04/04/2019	R212 On 02-May-19			Bond Future	157.28	157.7167	157.2789	157.7167	7,946.00
04/04/2019	R212 On 01-August-19			Bond Future	158.05	158.4613	158.0475	158.4613	0.00
04/04/2019	R212 On 07-November-19			Bond Future	161.38	161.8012	161.3783	161.8012	0.00
04/04/2019	R213 On 02-May-19			Bond Future	9.22	85.5443	9.2221	85.5443	28,756.00
04/04/2019	R213 On 02-May-19	9.50	Call	Bond Future	2045	2	2045	2	0.00
04/04/2019	R213 On 02-May-19	9.49	Call	Bond Future	1997	2	1997	2	0.00
04/04/2019	R213 On 02-May-19	9.48	Call	Bond Future	1949	2	1949	2	0.00
04/04/2019	R213 On 02-May-19	9.49	Put	Bond Future	322	0	322	0	0.00
04/04/2019	R213 On 02-May-19	9.48	Put	Bond Future	337	0	337	0	0.00
04/04/2019	R213 On 02-May-19	9.50	Put	Bond Future	309	0	309	0	0.00
04/04/2019	R213 On 01-August-19			Bond Future	9.28	87.1312	9.2767	87.1312	0.00
04/04/2019	R213 On 01-August-19	9.98	Call	Bond Future	4841	5	4841	5	0.00
04/04/2019	R213 On 01-August-19	9.99	Call	Bond Future	4890	5	4890	5	0.00
04/04/2019	R213 On 01-August-19	10.00	Call	Bond Future	4938	5	4938	5	0.00
04/04/2019	R213 On 01-August-19	10.00	Put	Bond Future	585	1	585	1	0.00
04/04/2019	R213 On 01-August-19	9.98	Put	Bond Future	605	1	605	1	0.00
04/04/2019	R213 On 01-August-19	9.99	Put	Bond Future	595	1	595	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
04/04/2019	R213 On 07-November-19			Bond Future	9.33	85.3915	9.3306	85.3915	0.00
04/04/2019	R213 On 07-November-19	9.58	Call	Bond Future	3613	4	3613	4	0.00
04/04/2019	R213 On 07-November-19	9.59	Call	Bond Future	3652	4	3652	4	0.00
04/04/2019	R213 On 07-November-19	9.60	Call	Bond Future	3690	4	3690	4	0.00
04/04/2019	R213 On 07-November-19	9.60	Put	Bond Future	2059	2	2059	2	0.00
04/04/2019	R213 On 07-November-19	9.58	Put	Bond Future	2102	2	2102	2	0.00
04/04/2019	R213 On 07-November-19	9.59	Put	Bond Future	2080	2	2080	2	0.00
04/04/2019	R214 On 02-May-19			Bond Future	9.67	72.6684	9.6666	72.6684	21,077.00
04/04/2019	R214 On 02-May-19	9.87	Call	Bond Future	1889	2	1889	2	0.00
04/04/2019	R214 On 02-May-19	9.85	Call	Bond Future	1794	2	1794	2	0.00
04/04/2019	R214 On 02-May-19	9.86	Call	Bond Future	1841	2	1841	2	0.00
04/04/2019	R214 On 02-May-19	9.86	Put	Bond Future	519	1	519	1	0.00
04/04/2019	R214 On 02-May-19	9.87	Put	Bond Future	500	0	500	0	0.00
04/04/2019	R214 On 02-May-19	9.85	Put	Bond Future	539	1	539	1	0.00
04/04/2019	R214 On 01-August-19			Bond Future	9.72	74.0165	9.7200	74.0165	0.00
04/04/2019	R214 On 01-August-19	10.33	Call	Bond Future	4849	5	4849	5	0.00
04/04/2019	R214 On 01-August-19	10.34	Call	Bond Future	4899	5	4899	5	0.00
04/04/2019	R214 On 01-August-19	10.32	Call	Bond Future	4800	5	4800	5	0.00
04/04/2019	R214 On 01-August-19	10.32	Put	Bond Future	859	1	859	1	0.00
04/04/2019	R214 On 01-August-19	10.33	Put	Bond Future	846	1	846	1	0.00
04/04/2019	R214 On 01-August-19	10.34	Put	Bond Future	833	1	833	1	0.00
04/04/2019	R214 On 07-November-19			Bond Future	9.77	72.2575	9.7733	72.2575	0.00
04/04/2019	R214 On 07-November-19	10.01	Call	Bond Future	4022	4	4022	4	0.00
04/04/2019	R214 On 07-November-19	10.00	Call	Bond Future	3981	4	3981	4	0.00
04/04/2019	R214 On 07-November-19	10.02	Call	Bond Future	4063	4	4063	4	0.00
04/04/2019	R214 On 07-November-19	10.00	Put	Bond Future	2464	2	2464	2	0.00
04/04/2019	R214 On 07-November-19	10.01	Put	Bond Future	2439	2	2439	2	0.00
04/04/2019	R214 On 07-November-19	10.02	Put	Bond Future	2414	2	2414	2	0.00
04/04/2019	R248 On 02-May-19			Bond Future	9.64	93.0918	9.6413	93.0918	103,341.00
04/04/2019	R248 On 02-May-19	9.90	Call	Bond Future	2791	3	2791	3	0.00
04/04/2019	R248 On 02-May-19	9.89	Call	Bond Future	2726	3	2726	3	0.00
04/04/2019	R248 On 02-May-19	9.91	Call	Bond Future	2857	3	2857	3	0.00
04/04/2019	R248 On 02-May-19	9.89	Put	Bond Future	544	1	544	1	0.00
04/04/2019	R248 On 02-May-19	9.91	Put	Bond Future	504	0	504	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
04/04/2019	R248 On 02-May-19	9.90	Put	Bond Future	524	1	524	1	0.00
04/04/2019	R248 On 01-August-19			Bond Future	9.69	94.8188	9.6936	94.8188	100.00
04/04/2019	R248 On 01-August-19	10.36	Call	Bond Future	6510	7	6510	7	0.00
04/04/2019	R248 On 01-August-19	10.35	Call	Bond Future	6445	7	6445	7	0.00
04/04/2019	R248 On 01-August-19	10.34	Call	Bond Future	6381	6	6381	6	0.00
04/04/2019	R248 On 01-August-19	10.35	Put	Bond Future	933	1	933	1	0.00
04/04/2019	R248 On 01-August-19	10.34	Put	Bond Future	948	1	948	1	0.00
04/04/2019	R248 On 01-August-19	10.36	Put	Bond Future	918	1	918	1	0.00
04/04/2019	R248 On 07-November-19			Bond Future	9.75	92.3507	9.7456	92.3507	0.00
04/04/2019	R248 On 07-November-19	10.03	Call	Bond Future	5301	5	5301	5	0.00
04/04/2019	R248 On 07-November-19	10.02	Call	Bond Future	5248	5	5248	5	0.00
04/04/2019	R248 On 07-November-19	10.01	Call	Bond Future	5195	5	5195	5	0.00
04/04/2019	R248 On 07-November-19	10.02	Put	Bond Future	2894	3	2894	3	0.00
04/04/2019	R248 On 07-November-19	10.01	Put	Bond Future	2925	3	2925	3	0.00
04/04/2019	R248 On 07-November-19	10.03	Put	Bond Future	2863	3	2863	3	0.00