



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
03/06/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	2025 On 01-August-19			Bond Future	135.96	135.8675	135.9648	135.8675	1,622.00
03/06/2019	2025 On 07-November-19			Bond Future	138.73	138.6309	138.7299	138.6309	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2019	2025 On 06-February-20			Bond Future	139.98	139.8825	139.9787	139.8825	0.00
03/06/2019	2029 On 01-August-19			Bond Future	103.25	102.9917	103.2497	102.9917	4,132.00
03/06/2019	2029 On 07-November-19			Bond Future	104.25	103.9954	104.2549	103.9954	0.00
03/06/2019	2029 On 06-February-20			Bond Future	106.30	106.0370	106.3014	106.0370	0.00
03/06/2019	2030 On 01-August-19			Bond Future	9.12	92.3393	9.1201	92.3393	49,421.00
03/06/2019	2030 On 01-August-19	8.35	Call	Bond Future	62	0	62	0	2,025.00
03/06/2019	2030 On 01-August-19	9.22	Call	Bond Future	1647	1	1647	1	5,400.00
03/06/2019	2030 On 01-August-19	9.69	Call	Bond Future	3793	4	3793	4	0.00
03/06/2019	2030 On 01-August-19	9.68	Call	Bond Future	3741	3	3741	3	0.00
03/06/2019	2030 On 01-August-19	9.91	Call	Bond Future	4968	5	4968	5	0.00
03/06/2019	2030 On 01-August-19	9.92	Call	Bond Future	5023	5	5023	5	0.00
03/06/2019	2030 On 01-August-19	8.67	Call	Bond Future	289	0	289	0	5,400.00
03/06/2019	2030 On 01-August-19	9.15	Call	Bond Future	1397	1	1397	1	2,025.00
03/06/2019	2030 On 01-August-19	9.90	Call	Bond Future	4914	5	4914	5	0.00
03/06/2019	2030 On 01-August-19	8.77	Call	Bond Future	433	0	433	0	0.00
03/06/2019	2030 On 01-August-19	9.27	Call	Bond Future	1838	2	1838	2	0.00
03/06/2019	2030 On 01-August-19	9.27	Put	Bond Future	896	1	896	1	0.00
03/06/2019	2030 On 01-August-19	8.77	Put	Bond Future	2683	3	2683	3	0.00
03/06/2019	2030 On 01-August-19	9.92	Put	Bond Future	142	0	142	0	0.00
03/06/2019	2030 On 01-August-19	9.90	Put	Bond Future	151	0	151	0	0.00
03/06/2019	2030 On 01-August-19	9.68	Put	Bond Future	288	0	288	0	4,800.00
03/06/2019	2030 On 01-August-19	8.67	Put	Bond Future	3195	3	3195	3	0.00
03/06/2019	2030 On 01-August-19	9.15	Put	Bond Future	1208	1	1208	1	0.00
03/06/2019	2030 On 01-August-19	9.91	Put	Bond Future	146	0	146	0	0.00
03/06/2019	2030 On 01-August-19	9.69	Put	Bond Future	279	0	279	0	5,400.00
03/06/2019	2030 On 01-August-19	9.22	Put	Bond Future	1017	1	1017	1	0.00
03/06/2019	2030 On 01-August-19	8.35	Put	Bond Future	5109	5	5109	5	0.00
03/06/2019	2030 On 07-November-19			Bond Future	9.18	94.1936	9.1790	94.1936	0.00
03/06/2019	2030 On 07-November-19	9.10	Call	Bond Future	1944	2	1944	2	5,500.00
03/06/2019	2030 On 07-November-19	9.48	Call	Bond Future	3290	3	3290	3	0.00
03/06/2019	2030 On 07-November-19	8.60	Call	Bond Future	729	1	729	1	5,500.00
03/06/2019	2030 On 07-November-19	9.49	Call	Bond Future	3330	3	3330	3	0.00
03/06/2019	2030 On 07-November-19	9.76	Call	Bond Future	4493	4	4493	4	0.00
03/06/2019	2030 On 07-November-19	9.47	Call	Bond Future	3251	3	3251	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2019	2030 On 07-November-19	9.12	Call	Bond Future	2006	2	2006	2	0.00
03/06/2019	2030 On 07-November-19	9.70	Call	Bond Future	4224	4	4224	4	0.00
03/06/2019	2030 On 07-November-19	8.57	Call	Bond Future	677	1	677	1	0.00
03/06/2019	2030 On 07-November-19	9.70	Put	Bond Future	1066	1	1066	1	0.00
03/06/2019	2030 On 07-November-19	9.47	Put	Bond Future	1469	2	1469	2	0.00
03/06/2019	2030 On 07-November-19	9.12	Put	Bond Future	2373	3	2373	3	0.00
03/06/2019	2030 On 07-November-19	8.57	Put	Bond Future	4559	5	4559	5	0.00
03/06/2019	2030 On 07-November-19	9.48	Put	Bond Future	1448	2	1448	2	0.00
03/06/2019	2030 On 07-November-19	8.60	Put	Bond Future	4415	5	4415	5	0.00
03/06/2019	2030 On 07-November-19	9.10	Put	Bond Future	2436	3	2436	3	0.00
03/06/2019	2030 On 07-November-19	9.49	Put	Bond Future	1427	2	1427	2	0.00
03/06/2019	2030 On 07-November-19	9.76	Put	Bond Future	980	1	980	1	5,500.00
03/06/2019	2030 On 06-February-20			Bond Future	9.23	92.0118	9.2263	92.0118	0.00
03/06/2019	2030 On 06-February-20	9.14	Call	Bond Future	2480	2	2480	2	0.00
03/06/2019	2030 On 06-February-20	9.15	Call	Bond Future	2511	2	2511	2	0.00
03/06/2019	2030 On 06-February-20	9.16	Call	Bond Future	2543	2	2543	2	0.00
03/06/2019	2030 On 06-February-20	9.16	Put	Bond Future	2948	3	2948	3	0.00
03/06/2019	2030 On 06-February-20	9.14	Put	Bond Future	3008	3	3008	3	0.00
03/06/2019	2030 On 06-February-20	9.15	Put	Bond Future	2978	3	2978	3	0.00
03/06/2019	2032 On 01-August-19			Bond Future	9.37	94.2436	9.3691	94.2436	41,446.00
03/06/2019	2032 On 01-August-19	10.11	Call	Bond Future	5126	5	5126	5	0.00
03/06/2019	2032 On 01-August-19	10.10	Call	Bond Future	5068	5	5068	5	0.00
03/06/2019	2032 On 01-August-19	10.09	Call	Bond Future	5010	5	5010	5	0.00
03/06/2019	2032 On 01-August-19	10.09	Put	Bond Future	216	0	216	0	0.00
03/06/2019	2032 On 01-August-19	10.11	Put	Bond Future	204	0	204	0	0.00
03/06/2019	2032 On 01-August-19	10.10	Put	Bond Future	210	0	210	0	0.00
03/06/2019	2032 On 07-November-19			Bond Future	9.43	91.9745	9.4339	91.9745	0.00
03/06/2019	2032 On 07-November-19	9.72	Call	Bond Future	3574	3	3574	3	0.00
03/06/2019	2032 On 07-November-19	9.71	Call	Bond Future	3532	3	3532	3	0.00
03/06/2019	2032 On 07-November-19	9.70	Call	Bond Future	3489	3	3489	3	0.00
03/06/2019	2032 On 07-November-19	9.71	Put	Bond Future	1684	2	1684	2	0.00
03/06/2019	2032 On 07-November-19	9.70	Put	Bond Future	1708	2	1708	2	0.00
03/06/2019	2032 On 07-November-19	9.72	Put	Bond Future	1661	2	1661	2	0.00
03/06/2019	2032 On 06-February-20			Bond Future	9.49	93.7594	9.4860	93.7594	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2019	2032 On 06-February-20	9.39	Call	Bond Future	2780	3	2780	3	0.00
03/06/2019	2032 On 06-February-20	9.40	Call	Bond Future	2813	3	2813	3	0.00
03/06/2019	2032 On 06-February-20	9.38	Call	Bond Future	2747	3	2747	3	0.00
03/06/2019	2032 On 06-February-20	9.38	Put	Bond Future	3459	4	3459	4	0.00
03/06/2019	2032 On 06-February-20	9.39	Put	Bond Future	3425	4	3425	4	0.00
03/06/2019	2032 On 06-February-20	9.40	Put	Bond Future	3391	4	3391	4	0.00
03/06/2019	2033 On 01-August-19			Bond Future	104.98	104.9046	104.9829	104.9046	6,090.00
03/06/2019	2033 On 07-November-19			Bond Future	105.95	105.8723	105.9483	105.8723	0.00
03/06/2019	2033 On 06-February-20			Bond Future	108.03	107.9507	108.0279	107.9507	0.00
03/06/2019	2037 On 01-August-19			Bond Future	9.71	89.5132	9.7127	89.5132	46,825.00
03/06/2019	2037 On 01-August-19	10.29	Call	Bond Future	4682	4	4682	4	0.00
03/06/2019	2037 On 01-August-19	10.31	Call	Bond Future	4804	4	4804	4	0.00
03/06/2019	2037 On 01-August-19	10.30	Call	Bond Future	4743	4	4743	4	0.00
03/06/2019	2037 On 01-August-19	10.30	Put	Bond Future	393	1	393	1	0.00
03/06/2019	2037 On 01-August-19	10.31	Put	Bond Future	383	1	383	1	0.00
03/06/2019	2037 On 01-August-19	10.29	Put	Bond Future	403	1	403	1	0.00
03/06/2019	2037 On 07-November-19			Bond Future	9.78	91.3107	9.7776	91.3107	0.00
03/06/2019	2037 On 07-November-19	9.95	Call	Bond Future	3485	3	3485	3	0.00
03/06/2019	2037 On 07-November-19	9.97	Call	Bond Future	3574	3	3574	3	0.00
03/06/2019	2037 On 07-November-19	9.96	Call	Bond Future	3530	3	3530	3	0.00
03/06/2019	2037 On 07-November-19	9.96	Put	Bond Future	2162	2	2162	2	0.00
03/06/2019	2037 On 07-November-19	9.97	Put	Bond Future	2132	2	2132	2	0.00
03/06/2019	2037 On 07-November-19	9.95	Put	Bond Future	2192	2	2192	2	0.00
03/06/2019	2037 On 06-February-20			Bond Future	9.83	88.8224	9.8325	88.8224	0.00
03/06/2019	2037 On 06-February-20	9.68	Call	Bond Future	2942	3	2942	3	0.00
03/06/2019	2037 On 06-February-20	9.67	Call	Bond Future	2906	3	2906	3	0.00
03/06/2019	2037 On 06-February-20	9.66	Call	Bond Future	2870	3	2870	3	0.00
03/06/2019	2037 On 06-February-20	9.67	Put	Bond Future	4137	4	4137	4	0.00
03/06/2019	2037 On 06-February-20	9.66	Put	Bond Future	4178	4	4178	4	0.00
03/06/2019	2037 On 06-February-20	9.68	Put	Bond Future	4097	4	4097	4	0.00
03/06/2019	2038 On 01-August-19			Bond Future	122.00	121.5500	121.9981	121.5500	11,677.00
03/06/2019	2038 On 07-November-19			Bond Future	124.48	124.0223	124.4792	124.0223	0.00
03/06/2019	2038 On 06-February-20			Bond Future	125.26	124.8033	125.2642	124.8033	0.00
03/06/2019	2040 On 01-August-19			Bond Future	9.78	92.5972	9.7770	92.5972	30,318.00

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03/06/2019	2040 On 01-August-19	10.36	Call	Bond Future	5033	4	5033	4	0.00
03/06/2019	2040 On 01-August-19	10.37	Call	Bond Future	5099	5	5099	5	0.00
03/06/2019	2040 On 01-August-19	10.38	Call	Bond Future	5165	5	5165	5	0.00
03/06/2019	2040 On 01-August-19	10.38	Put	Bond Future	366	1	366	1	0.00
03/06/2019	2040 On 01-August-19	10.36	Put	Bond Future	387	1	387	1	0.00
03/06/2019	2040 On 01-August-19	10.37	Put	Bond Future	376	1	376	1	0.00
03/06/2019	2040 On 07-November-19			Bond Future	9.84	94.4568	9.8413	94.4568	0.00
03/06/2019	2040 On 07-November-19	10.03	Call	Bond Future	3852	3	3852	3	0.00
03/06/2019	2040 On 07-November-19	9.80	Call	Bond Future	2820	2	2820	2	1,260.00
03/06/2019	2040 On 07-November-19	9.30	Call	Bond Future	1113	1	1113	1	1,260.00
03/06/2019	2040 On 07-November-19	10.04	Call	Bond Future	3901	4	3901	4	0.00
03/06/2019	2040 On 07-November-19	10.05	Call	Bond Future	3949	4	3949	4	0.00
03/06/2019	2040 On 07-November-19	10.05	Put	Bond Future	2262	3	2262	3	0.00
03/06/2019	2040 On 07-November-19	10.03	Put	Bond Future	2325	3	2325	3	0.00
03/06/2019	2040 On 07-November-19	9.80	Put	Bond Future	3159	4	3159	4	0.00
03/06/2019	2040 On 07-November-19	9.30	Put	Bond Future	5725	6	5725	6	0.00
03/06/2019	2040 On 07-November-19	10.04	Put	Bond Future	2293	3	2293	3	0.00
03/06/2019	2040 On 06-February-20			Bond Future	9.90	91.7790	9.8956	91.7790	0.00
03/06/2019	2040 On 06-February-20	9.74	Call	Bond Future	3184	3	3184	3	0.00
03/06/2019	2040 On 06-February-20	9.76	Call	Bond Future	3262	3	3262	3	0.00
03/06/2019	2040 On 06-February-20	9.75	Call	Bond Future	3223	3	3223	3	0.00
03/06/2019	2040 On 06-February-20	9.75	Put	Bond Future	4415	5	4415	5	0.00
03/06/2019	2040 On 06-February-20	9.76	Put	Bond Future	4372	5	4372	5	0.00
03/06/2019	2040 On 06-February-20	9.74	Put	Bond Future	4459	5	4459	5	0.00
03/06/2019	2044 On 01-August-19			Bond Future	9.80	89.8020	9.8001	89.8020	42,542.00
03/06/2019	2044 On 01-August-19	10.39	Call	Bond Future	5168	5	5168	5	0.00
03/06/2019	2044 On 01-August-19	10.53	Call	Bond Future	6115	6	6115	6	0.00
03/06/2019	2044 On 01-August-19	9.39	Call	Bond Future	461	0	461	0	228.00
03/06/2019	2044 On 01-August-19	10.40	Call	Bond Future	5235	5	5235	5	0.00
03/06/2019	2044 On 01-August-19	9.86	Call	Bond Future	2060	2	2060	2	100.00
03/06/2019	2044 On 01-August-19	10.38	Call	Bond Future	5102	5	5102	5	0.00
03/06/2019	2044 On 01-August-19	9.36	Call	Bond Future	405	0	405	0	100.00
03/06/2019	2044 On 01-August-19	9.74	Call	Bond Future	1531	1	1531	1	228.00
03/06/2019	2044 On 01-August-19	10.27	Call	Bond Future	4380	4	4380	4	0.00

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03/06/2019	2044 On 01-August-19	10.27	Put	Bond Future	540	1	540	1	228.00
03/06/2019	2044 On 01-August-19	10.38	Put	Bond Future	402	1	402	1	0.00
03/06/2019	2044 On 01-August-19	9.36	Put	Bond Future	4268	5	4268	5	0.00
03/06/2019	2044 On 01-August-19	10.53	Put	Bond Future	267	0	267	0	100.00
03/06/2019	2044 On 01-August-19	9.39	Put	Bond Future	4052	5	4052	5	0.00
03/06/2019	2044 On 01-August-19	9.74	Put	Bond Future	2043	2	2043	2	0.00
03/06/2019	2044 On 01-August-19	10.40	Put	Bond Future	381	1	381	1	0.00
03/06/2019	2044 On 01-August-19	9.86	Put	Bond Future	1555	2	1555	2	0.00
03/06/2019	2044 On 01-August-19	10.39	Put	Bond Future	391	1	391	1	0.00
03/06/2019	2044 On 07-November-19			Bond Future	9.86	91.6053	9.8616	91.6053	0.00
03/06/2019	2044 On 07-November-19	10.06	Call	Bond Future	3978	4	3978	4	0.00
03/06/2019	2044 On 07-November-19	10.52	Call	Bond Future	6489	6	6489	6	0.00
03/06/2019	2044 On 07-November-19	10.07	Call	Bond Future	4027	4	4027	4	0.00
03/06/2019	2044 On 07-November-19	9.19	Call	Bond Future	824	1	824	1	328.00
03/06/2019	2044 On 07-November-19	9.74	Call	Bond Future	2548	2	2548	2	328.00
03/06/2019	2044 On 07-November-19	10.05	Call	Bond Future	3929	4	3929	4	0.00
03/06/2019	2044 On 07-November-19	10.05	Put	Bond Future	2373	3	2373	3	0.00
03/06/2019	2044 On 07-November-19	9.19	Put	Bond Future	6758	7	6758	7	0.00
03/06/2019	2044 On 07-November-19	9.74	Put	Bond Future	3577	4	3577	4	0.00
03/06/2019	2044 On 07-November-19	10.07	Put	Bond Future	2309	3	2309	3	0.00
03/06/2019	2044 On 07-November-19	10.06	Put	Bond Future	2341	3	2341	3	0.00
03/06/2019	2044 On 07-November-19	10.52	Put	Bond Future	1244	1	1244	1	328.00
03/06/2019	2044 On 06-February-20			Bond Future	9.91	88.9975	9.9137	88.9975	0.00
03/06/2019	2044 On 06-February-20	9.09	Call	Bond Future	1131	1	1131	1	328.00
03/06/2019	2044 On 06-February-20	9.77	Call	Bond Future	3298	3	3298	3	0.00
03/06/2019	2044 On 06-February-20	9.74	Call	Bond Future	3179	3	3179	3	328.00
03/06/2019	2044 On 06-February-20	9.76	Call	Bond Future	3258	3	3258	3	0.00
03/06/2019	2044 On 06-February-20	10.78	Call	Bond Future	8333	8	8333	8	0.00
03/06/2019	2044 On 06-February-20	9.78	Call	Bond Future	3338	3	3338	3	0.00
03/06/2019	2044 On 06-February-20	9.76	Put	Bond Future	4548	5	4548	5	0.00
03/06/2019	2044 On 06-February-20	9.78	Put	Bond Future	4458	5	4458	5	0.00
03/06/2019	2044 On 06-February-20	10.78	Put	Bond Future	1605	2	1605	2	328.00
03/06/2019	2044 On 06-February-20	9.77	Put	Bond Future	4503	5	4503	5	0.00
03/06/2019	2044 On 06-February-20	9.74	Put	Bond Future	4638	5	4638	5	0.00

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03/06/2019	2044 On 06-February-20	9.09	Put	Bond Future	8419	9	8419	9	0.00
03/06/2019	2046 On 01-August-19			Bond Future	115.62	115.5341	115.6209	115.5341	12,658.00
03/06/2019	2046 On 07-November-19			Bond Future	116.25	116.1696	116.2525	116.1696	0.00
03/06/2019	2046 On 06-February-20			Bond Future	118.53	118.4502	118.5345	118.4502	0.00
03/06/2019	2050 On 01-August-19			Bond Future	119.96	119.3780	119.9568	119.3780	10,989.00
03/06/2019	2050 On 07-November-19			Bond Future	122.40	121.8061	122.3961	121.8061	0.00
03/06/2019	2050 On 06-February-20			Bond Future	122.96	122.3608	122.9619	122.3608	0.00
03/06/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	AL37 On 01-August-19			Index Future	648.98	647.1100	648.9750	647.1100	0.00
03/06/2019	AL37 On 07-November-19			Index Future	662.00	660.1010	662.0000	660.1010	0.00
03/06/2019	AL37 On 06-February-20			Index Future	674.84	672.9040	674.8360	672.9040	0.00
03/06/2019	AL7T On 01-August-19			Index Future	751.77	748.9200	751.7670	748.9200	0.00
03/06/2019	AL7T On 07-November-19			Index Future	766.86	763.9550	766.8550	763.9550	0.00
03/06/2019	AL7T On 06-February-20			Index Future	781.72	778.7720	781.7240	778.7720	0.00
03/06/2019	ALBI On 01-August-19			Index Future	678.04	674.6030	678.0350	674.6030	973.00
03/06/2019	ALBI On 07-November-19			Index Future	691.64	688.1470	691.6430	688.1470	0.00
03/06/2019	ALBI On 06-February-20			Index Future	705.05	701.4930	705.0530	701.4930	0.00
03/06/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	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
03/06/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/06/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2019	ES33 On 01-August-19			Bond Future	10.87	78.4624	10.8736	78.4624	350.00
03/06/2019	ES33 On 07-November-19			Bond Future	10.99	76.2434	10.9890	76.2434	0.00
03/06/2019	ES33 On 06-February-20			Bond Future	11.09	77.7229	11.0928	77.7229	0.00
03/06/2019	ES42 On 01-August-19			Bond Future	11.13	80.1854	11.1317	80.1854	4,919.00
03/06/2019	ES42 On 07-November-19			Bond Future	11.24	77.5297	11.2443	77.5297	0.00
03/06/2019	ES42 On 06-February-20			Bond Future	11.34	79.0347	11.3418	79.0347	0.00
03/06/2019	GOVI On 01-August-19			GOVI	671.26	667.7420	671.2590	667.7420	442.00
03/06/2019	GOVI On 01-August-19	638.69	Call	GOVI	325690	29	325690	29	0.00
03/06/2019	GOVI On 01-August-19	638.68	Call	GOVI	325790	29	325790	29	0.00
03/06/2019	GOVI On 01-August-19	638.67	Call	GOVI	325890	29	325890	29	0.00
03/06/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
03/06/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
03/06/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
03/06/2019	GOVI On 07-November-19			GOVI	684.73	681.1480	684.7310	681.1480	0.00
03/06/2019	GOVI On 07-November-19	672.90	Call	GOVI	118310	8	118310	8	0.00
03/06/2019	GOVI On 07-November-19	672.91	Call	GOVI	118210	8	118210	8	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2019	GOVI On 07-November-19	672.92	Call	GOVI	118110	8	118110	8	0.00
03/06/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
03/06/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
03/06/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
03/06/2019	GOVI On 06-February-20			GOVI	698.01	694.3590	698.0070	694.3590	0.00
03/06/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
03/06/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
03/06/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
03/06/2019	GOVI On 06-February-20	703.13	Put	GOVI	51230	9	51230	9	0.00
03/06/2019	GOVI On 06-February-20	703.15	Put	GOVI	51430	9	51430	9	0.00
03/06/2019	GOVI On 06-February-20	703.14	Put	GOVI	51330	9	51330	9	0.00
03/06/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/06/2019	IGOV On 01-August-19			Index Future	262.60	262.2990	262.6030	262.2990	815.00
03/06/2019	IGOV On 07-November-19			Index Future	267.94	267.6340	267.9420	267.6340	218.00
03/06/2019	IGOV On 06-February-20			Index Future	273.20	272.8870	273.2000	272.8870	0.00
03/06/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
03/06/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
03/06/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
03/06/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8600	101.8700	101.8600	0.00
03/06/2019	IS02 On 20-December-19			Interest Rate Swap	102.75	102.7600	102.7500	102.7600	0.00
03/06/2019	IS02 On 23-March-20			Interest Rate Swap	98.64	98.6700	98.6400	98.6700	0.00
03/06/2019	IS02 On 22-June-20			Interest Rate Swap	102.12	102.1700	102.1200	102.1700	0.00
03/06/2019	IS02 On 21-September-20			Interest Rate Swap	98.98	99.0600	98.9800	99.0600	0.00
03/06/2019	IS05 On 17-December-20			Interest Rate Swap	95.66	95.7500	95.6600	95.7500	0.00
03/06/2019	IS05 On 16-March-21			Interest Rate Swap	94.71	94.8300	94.7100	94.8300	0.00
03/06/2019	IS05 On 15-June-21			Interest Rate Swap	93.73	93.8700	93.7300	93.8700	0.00
03/06/2019	IS05 On 21-September-21			Interest Rate Swap	93.71	93.8800	93.7100	93.8800	0.00
03/06/2019	IS05 On 21-December-21			Interest Rate Swap	95.74	95.9300	95.7400	95.9300	51.00
03/06/2019	IS05 On 15-March-22			Interest Rate Swap	95.73	95.9400	95.7300	95.9400	0.00
03/06/2019	IS05 On 21-June-22			Interest Rate Swap	96.76	96.9800	96.7600	96.9800	0.00
03/06/2019	IS05 On 20-September-22			Interest Rate Swap	100.55	100.7900	100.5500	100.7900	0.00
03/06/2019	IS05 On 20-December-22			Interest Rate Swap	101.68	101.9200	101.6800	101.9200	0.00
03/06/2019	IS05 On 22-March-23			Interest Rate Swap	94.87	95.1200	94.8700	95.1200	0.00
03/06/2019	IS05 On 20-June-23			Interest Rate Swap	100.84	101.1000	100.8400	101.1000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2019	IS05 On 19-September-23			Interest Rate Swap	96.18	96.4600	96.1800	96.4600	0.00
03/06/2019	IS10 On 17-December-25			Interest Rate Swap	92.02	92.4300	92.0200	92.4300	0.00
03/06/2019	IS10 On 16-March-26			Interest Rate Swap	88.92	89.3400	88.9200	89.3400	0.00
03/06/2019	IS10 On 15-June-26			Interest Rate Swap	87.58	88.0300	87.5800	88.0300	0.00
03/06/2019	IS10 On 21-September-26			Interest Rate Swap	89.73	90.1800	89.7300	90.1800	0.00
03/06/2019	IS10 On 21-December-26			Interest Rate Swap	93.55	94.0100	93.5500	94.0100	0.00
03/06/2019	IS10 On 15-March-27			Interest Rate Swap	92.06	92.5400	92.0600	92.5400	0.00
03/06/2019	IS10 On 21-June-27			Interest Rate Swap	94.14	94.6300	94.1400	94.6300	0.00
03/06/2019	IS10 On 20-September-27			Interest Rate Swap	99.64	100.1400	99.6400	100.1400	0.00
03/06/2019	IS10 On 20-December-27			Interest Rate Swap	99.99	100.5000	99.9900	100.5000	0.00
03/06/2019	IS10 On 22-March-28			Interest Rate Swap	93.36	93.9100	93.3600	93.9100	0.00
03/06/2019	IS10 On 20-June-28			Interest Rate Swap	100.65	101.1900	100.6500	101.1900	0.00
03/06/2019	IS10 On 19-September-28			Interest Rate Swap	94.08	94.6400	94.0800	94.6400	0.00
03/06/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/06/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/06/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
03/06/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
03/06/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
03/06/2019	R023 On 01-August-19			Bond Future	7.51	103.8081	7.5079	103.8081	56,982.00
03/06/2019	R023 On 01-August-19	8.93	Call	Bond Future	4288	4	4288	4	0.00
03/06/2019	R023 On 01-August-19	8.95	Call	Bond Future	4346	4	4346	4	0.00
03/06/2019	R023 On 01-August-19	8.94	Call	Bond Future	4317	4	4317	4	0.00
03/06/2019	R023 On 01-August-19	8.94	Put	Bond Future	2	0	2	0	0.00
03/06/2019	R023 On 01-August-19	8.95	Put	Bond Future	2	0	2	0	0.00
03/06/2019	R023 On 01-August-19	8.93	Put	Bond Future	2	0	2	0	0.00
03/06/2019	R023 On 07-November-19			Bond Future	7.51	101.9596	7.5076	101.9596	0.00
03/06/2019	R023 On 07-November-19	7.98	Call	Bond Future	1733	2	1733	2	0.00
03/06/2019	R023 On 07-November-19	7.99	Call	Bond Future	1755	2	1755	2	0.00
03/06/2019	R023 On 07-November-19	8.00	Call	Bond Future	1778	2	1778	2	0.00
03/06/2019	R023 On 07-November-19	8.00	Put	Bond Future	368	0	368	0	0.00
03/06/2019	R023 On 07-November-19	7.99	Put	Bond Future	373	0	373	0	0.00
03/06/2019	R023 On 07-November-19	7.98	Put	Bond Future	379	0	379	0	0.00
03/06/2019	R023 On 06-February-20			Bond Future	7.48	103.9379	7.4810	103.9379	0.00
03/06/2019	R023 On 06-February-20	7.52	Call	Bond Future	1024	1	1024	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2019	R023 On 06-February-20	7.54	Call	Bond Future	1057	1	1057	1	0.00
03/06/2019	R023 On 06-February-20	7.53	Call	Bond Future	1041	1	1041	1	0.00
03/06/2019	R023 On 06-February-20	7.53	Put	Bond Future	909	1	909	1	0.00
03/06/2019	R023 On 06-February-20	7.54	Put	Bond Future	898	1	898	1	0.00
03/06/2019	R023 On 06-February-20	7.52	Put	Bond Future	919	1	919	1	0.00
03/06/2019	R035 On 01-August-19			Bond Future	9.61	97.4359	9.6100	97.4359	65,637.00
03/06/2019	R035 On 01-August-19	10.24	Call	Bond Future	4961	5	4961	5	0.00
03/06/2019	R035 On 01-August-19	10.23	Call	Bond Future	4899	4	4899	4	0.00
03/06/2019	R035 On 01-August-19	10.22	Call	Bond Future	4837	4	4837	4	0.00
03/06/2019	R035 On 01-August-19	10.23	Put	Bond Future	329	0	329	0	0.00
03/06/2019	R035 On 01-August-19	10.22	Put	Bond Future	339	0	339	0	0.00
03/06/2019	R035 On 01-August-19	10.24	Put	Bond Future	321	0	321	0	0.00
03/06/2019	R035 On 07-November-19			Bond Future	9.68	94.8885	9.6795	94.8885	0.00
03/06/2019	R035 On 07-November-19	9.87	Call	Bond Future	3558	3	3558	3	0.00
03/06/2019	R035 On 07-November-19	8.92	Call	Bond Future	606	1	606	1	3,500.00
03/06/2019	R035 On 07-November-19	9.52	Call	Bond Future	2167	2	2167	2	3,500.00
03/06/2019	R035 On 07-November-19	9.88	Call	Bond Future	3603	3	3603	3	0.00
03/06/2019	R035 On 07-November-19	9.89	Call	Bond Future	3648	3	3648	3	0.00
03/06/2019	R035 On 07-November-19	10.21	Call	Bond Future	5216	5	5216	5	0.00
03/06/2019	R035 On 07-November-19	9.88	Put	Bond Future	2111	2	2111	2	0.00
03/06/2019	R035 On 07-November-19	9.87	Put	Bond Future	2139	2	2139	2	0.00
03/06/2019	R035 On 07-November-19	10.21	Put	Bond Future	1343	2	1343	2	3,500.00
03/06/2019	R035 On 07-November-19	9.52	Put	Bond Future	3380	4	3380	4	0.00
03/06/2019	R035 On 07-November-19	8.92	Put	Bond Future	6590	7	6590	7	0.00
03/06/2019	R035 On 07-November-19	9.89	Put	Bond Future	2082	2	2082	2	0.00
03/06/2019	R035 On 06-February-20			Bond Future	9.74	96.7298	9.7390	96.7298	0.00
03/06/2019	R035 On 06-February-20	9.61	Call	Bond Future	3020	3	3020	3	0.00
03/06/2019	R035 On 06-February-20	9.60	Call	Bond Future	2985	3	2985	3	0.00
03/06/2019	R035 On 06-February-20	9.59	Call	Bond Future	2949	3	2949	3	0.00
03/06/2019	R035 On 06-February-20	9.59	Put	Bond Future	4064	4	4064	4	0.00
03/06/2019	R035 On 06-February-20	9.61	Put	Bond Future	3985	4	3985	4	0.00
03/06/2019	R035 On 06-February-20	9.60	Put	Bond Future	4025	4	4025	4	0.00
03/06/2019	R186 On 01-August-19			Bond Future	8.44	112.0198	8.4398	112.0198	130,381.00
03/06/2019	R186 On 01-August-19	9.52	Call	Bond Future	6073	6	6073	6	0.00

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03/06/2019	R186 On 01-August-19	8.30	Call	Bond Future	745	1	745	1	6,000.00
03/06/2019	R186 On 01-August-19	9.05	Call	Bond Future	3649	3	3649	3	6,000.00
03/06/2019	R186 On 01-August-19	9.54	Call	Bond Future	6178	6	6178	6	0.00
03/06/2019	R186 On 01-August-19	8.38	Call	Bond Future	946	1	946	1	0.00
03/06/2019	R186 On 01-August-19	9.53	Call	Bond Future	6126	6	6126	6	0.00
03/06/2019	R186 On 01-August-19	9.22	Call	Bond Future	4510	4	4510	4	0.00
03/06/2019	R186 On 01-August-19	8.70	Call	Bond Future	2042	2	2042	2	0.00
03/06/2019	R186 On 01-August-19	10.08	Call	Bond Future	8999	9	8999	9	0.00
03/06/2019	R186 On 01-August-19	8.55	Call	Bond Future	1474	1	1474	1	0.00
03/06/2019	R186 On 01-August-19	8.38	Put	Bond Future	1294	2	1294	2	0.00
03/06/2019	R186 On 01-August-19	8.70	Put	Bond Future	548	1	548	1	3,100.00
03/06/2019	R186 On 01-August-19	9.54	Put	Bond Future	35	0	35	0	0.00
03/06/2019	R186 On 01-August-19	9.22	Put	Bond Future	107	0	107	0	0.00
03/06/2019	R186 On 01-August-19	9.53	Put	Bond Future	37	0	37	0	0.00
03/06/2019	R186 On 01-August-19	10.08	Put	Bond Future	2	0	2	0	6,000.00
03/06/2019	R186 On 01-August-19	8.55	Put	Bond Future	838	1	838	1	3,100.00
03/06/2019	R186 On 01-August-19	9.05	Put	Bond Future	187	0	187	0	0.00
03/06/2019	R186 On 01-August-19	8.30	Put	Bond Future	1559	2	1559	2	0.00
03/06/2019	R186 On 01-August-19	9.52	Put	Bond Future	38	0	38	0	0.00
03/06/2019	R186 On 07-November-19			Bond Future	8.49	114.2689	8.4860	114.2689	0.00
03/06/2019	R186 On 07-November-19	8.73	Call	Bond Future	2668	2	2668	2	0.00
03/06/2019	R186 On 07-November-19	8.94	Call	Bond Future	3475	3	3475	3	0.00
03/06/2019	R186 On 07-November-19	8.23	Call	Bond Future	1186	1	1186	1	5,000.00
03/06/2019	R186 On 07-November-19	8.96	Call	Bond Future	3556	3	3556	3	0.00
03/06/2019	R186 On 07-November-19	8.95	Call	Bond Future	3515	3	3515	3	0.00
03/06/2019	R186 On 07-November-19	8.96	Put	Bond Future	938	1	938	1	0.00
03/06/2019	R186 On 07-November-19	8.23	Put	Bond Future	2634	3	2634	3	0.00
03/06/2019	R186 On 07-November-19	8.95	Put	Bond Future	952	1	952	1	0.00
03/06/2019	R186 On 07-November-19	8.73	Put	Bond Future	1310	1	1310	1	5,000.00
03/06/2019	R186 On 07-November-19	8.94	Put	Bond Future	966	1	966	1	0.00
03/06/2019	R186 On 06-February-20			Bond Future	8.52	111.1782	8.5163	111.1782	0.00
03/06/2019	R186 On 06-February-20	8.55	Call	Bond Future	2402	2	2402	2	0.00
03/06/2019	R186 On 06-February-20	8.57	Call	Bond Future	2464	2	2464	2	0.00
03/06/2019	R186 On 06-February-20	8.56	Call	Bond Future	2433	2	2433	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
03/06/2019	R186 On 06-February-20	8.56	Put	Bond Future	2196	2	2196	2	0.00
03/06/2019	R186 On 06-February-20	8.57	Put	Bond Future	2172	2	2172	2	0.00
03/06/2019	R186 On 06-February-20	8.55	Put	Bond Future	2219	2	2219	2	0.00
03/06/2019	R197 On 01-August-19			Bond Future	303.16	302.9396	303.1618	302.9396	2,507.00
03/06/2019	R197 On 07-November-19			Bond Future	309.33	309.1008	309.3268	309.1008	0.00
03/06/2019	R197 On 06-February-20			Bond Future	307.73	307.5235	307.7339	307.5235	0.00
03/06/2019	R202 On 01-August-19			Bond Future	235.30	235.2571	235.2990	235.2571	9,459.00
03/06/2019	R202 On 07-November-19			Bond Future	240.08	240.0418	240.0840	240.0418	0.00
03/06/2019	R202 On 06-February-20			Bond Future	240.73	240.6929	240.7254	240.6929	0.00
03/06/2019	R207 On 01-August-19			Bond Future	5.95	100.9628	5.9462	100.9628	4,891.00
03/06/2019	R207 On 01-August-19	7.33	Call	Bond Future	601	1	601	1	0.00
03/06/2019	R207 On 01-August-19	7.34	Call	Bond Future	605	1	605	1	0.00
03/06/2019	R207 On 01-August-19	7.35	Call	Bond Future	609	1	609	1	0.00
03/06/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
03/06/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
03/06/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
03/06/2019	R207 On 07-November-19			Bond Future	3.53	102.9901	3.5302	102.9901	0.00
03/06/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
03/06/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
03/06/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
03/06/2019	R207 On 07-November-19	2.06	Put	Bond Future	265	0	265	0	0.00
03/06/2019	R207 On 07-November-19	2.07	Put	Bond Future	263	0	263	0	0.00
03/06/2019	R207 On 07-November-19	2.08	Put	Bond Future	261	0	261	0	0.00
03/06/2019	R208 On 01-August-19			Bond Future	6.46	102.7510	6.4574	102.7510	10,880.00
03/06/2019	R208 On 01-August-19	8.17	Call	Bond Future	2606	3	2606	3	0.00
03/06/2019	R208 On 01-August-19	8.16	Call	Bond Future	2591	3	2591	3	0.00
03/06/2019	R208 On 01-August-19	8.15	Call	Bond Future	2576	3	2576	3	0.00
03/06/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
03/06/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
03/06/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
03/06/2019	R208 On 07-November-19			Bond Future	6.23	101.4093	6.2322	101.4093	0.00
03/06/2019	R208 On 07-November-19	6.84	Call	Bond Future	853	1	853	1	0.00
03/06/2019	R208 On 07-November-19	6.83	Call	Bond Future	841	1	841	1	0.00
03/06/2019	R208 On 07-November-19	6.82	Call	Bond Future	829	1	829	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2019	R208 On 07-November-19	6.83	Put	Bond Future	60	0	60	0	0.00
03/06/2019	R208 On 07-November-19	6.82	Put	Bond Future	62	0	62	0	0.00
03/06/2019	R208 On 07-November-19	6.84	Put	Bond Future	59	0	59	0	0.00
03/06/2019	R208 On 06-February-20			Bond Future	5.86	103.3770	5.8568	103.3770	0.00
03/06/2019	R208 On 06-February-20	6.12	Call	Bond Future	426	0	426	0	0.00
03/06/2019	R208 On 06-February-20	6.13	Call	Bond Future	434	0	434	0	0.00
03/06/2019	R208 On 06-February-20	6.14	Call	Bond Future	442	0	442	0	0.00
03/06/2019	R208 On 06-February-20	6.14	Put	Bond Future	134	0	134	0	0.00
03/06/2019	R208 On 06-February-20	6.12	Put	Bond Future	139	0	139	0	0.00
03/06/2019	R208 On 06-February-20	6.13	Put	Bond Future	137	0	137	0	0.00
03/06/2019	R209 On 01-August-19			Bond Future	9.57	74.3875	9.5654	74.3875	88,159.00
03/06/2019	R209 On 01-August-19	10.15	Call	Bond Future	4001	4	4001	4	0.00
03/06/2019	R209 On 01-August-19	10.17	Call	Bond Future	4106	4	4106	4	0.00
03/06/2019	R209 On 01-August-19	9.30	Call	Bond Future	651	1	651	1	7,560.00
03/06/2019	R209 On 01-August-19	10.16	Call	Bond Future	4053	4	4053	4	0.00
03/06/2019	R209 On 01-August-19	9.80	Call	Bond Future	2308	2	2308	2	7,560.00
03/06/2019	R209 On 01-August-19	10.46	Call	Bond Future	5667	5	5667	5	0.00
03/06/2019	R209 On 01-August-19	10.46	Put	Bond Future	134	0	134	0	7,560.00
03/06/2019	R209 On 01-August-19	10.16	Put	Bond Future	304	0	304	0	0.00
03/06/2019	R209 On 01-August-19	9.30	Put	Bond Future	2421	3	2421	3	0.00
03/06/2019	R209 On 01-August-19	9.80	Put	Bond Future	794	1	794	1	0.00
03/06/2019	R209 On 01-August-19	10.15	Put	Bond Future	312	0	312	0	0.00
03/06/2019	R209 On 01-August-19	10.17	Put	Bond Future	296	0	296	0	0.00
03/06/2019	R209 On 07-November-19			Bond Future	9.62	72.7285	9.6248	72.7285	0.00
03/06/2019	R209 On 07-November-19	9.80	Call	Bond Future	3015	3	3015	3	0.00
03/06/2019	R209 On 07-November-19	9.82	Call	Bond Future	3091	3	3091	3	0.00
03/06/2019	R209 On 07-November-19	9.81	Call	Bond Future	3053	3	3053	3	0.00
03/06/2019	R209 On 07-November-19	9.81	Put	Bond Future	1868	2	1868	2	0.00
03/06/2019	R209 On 07-November-19	9.82	Put	Bond Future	1843	2	1843	2	0.00
03/06/2019	R209 On 07-November-19	9.80	Put	Bond Future	1893	2	1893	2	0.00
03/06/2019	R209 On 06-February-20			Bond Future	9.67	74.1399	9.6731	74.1399	0.00
03/06/2019	R209 On 06-February-20	9.51	Call	Bond Future	2497	2	2497	2	0.00
03/06/2019	R209 On 06-February-20	9.52	Call	Bond Future	2528	2	2528	2	0.00
03/06/2019	R209 On 06-February-20	9.50	Call	Bond Future	2466	2	2466	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
03/06/2019	R209 On 06-February-20	9.50	Put	Bond Future	3588	4	3588	4	0.00
03/06/2019	R209 On 06-February-20	9.51	Put	Bond Future	3554	4	3554	4	0.00
03/06/2019	R209 On 06-February-20	9.52	Put	Bond Future	3519	4	3519	4	0.00
03/06/2019	R210 On 01-August-19			Bond Future	190.42	190.2803	190.4222	190.2803	2,142.00
03/06/2019	R210 On 07-November-19			Bond Future	191.69	191.5517	191.6877	191.5517	0.00
03/06/2019	R210 On 06-February-20			Bond Future	195.45	195.3121	195.4505	195.3121	0.00
03/06/2019	R212 On 01-August-19			Bond Future	159.97	159.8615	159.9723	159.8615	6,690.00
03/06/2019	R212 On 07-November-19			Bond Future	163.23	163.1130	163.2257	163.1130	0.00
03/06/2019	R212 On 06-February-20			Bond Future	164.18	164.0756	164.1833	164.0756	0.00
03/06/2019	R213 On 01-August-19			Bond Future	9.24	86.9055	9.2410	86.9055	17,140.00
03/06/2019	R213 On 01-August-19	9.98	Call	Bond Future	4652	4	4652	4	0.00
03/06/2019	R213 On 01-August-19	10.00	Call	Bond Future	4758	4	4758	4	0.00
03/06/2019	R213 On 01-August-19	9.99	Call	Bond Future	4705	4	4705	4	0.00
03/06/2019	R213 On 01-August-19	9.98	Put	Bond Future	192	0	192	0	0.00
03/06/2019	R213 On 01-August-19	10.00	Put	Bond Future	182	0	182	0	0.00
03/06/2019	R213 On 01-August-19	9.99	Put	Bond Future	187	0	187	0	0.00
03/06/2019	R213 On 07-November-19			Bond Future	9.30	85.0983	9.3038	85.0983	0.00
03/06/2019	R213 On 07-November-19	9.58	Call	Bond Future	3234	3	3234	3	0.00
03/06/2019	R213 On 07-November-19	9.60	Call	Bond Future	3313	3	3313	3	0.00
03/06/2019	R213 On 07-November-19	9.59	Call	Bond Future	3273	3	3273	3	0.00
03/06/2019	R213 On 07-November-19	9.58	Put	Bond Future	1557	2	1557	2	0.00
03/06/2019	R213 On 07-November-19	9.60	Put	Bond Future	1517	2	1517	2	0.00
03/06/2019	R213 On 07-November-19	9.59	Put	Bond Future	1537	2	1537	2	0.00
03/06/2019	R213 On 06-February-20			Bond Future	9.36	86.7494	9.3562	86.7494	0.00
03/06/2019	R213 On 06-February-20	9.28	Call	Bond Future	2497	2	2497	2	0.00
03/06/2019	R213 On 06-February-20	9.27	Call	Bond Future	2465	2	2465	2	0.00
03/06/2019	R213 On 06-February-20	9.26	Call	Bond Future	2434	2	2434	2	0.00
03/06/2019	R213 On 06-February-20	9.27	Put	Bond Future	2990	3	2990	3	0.00
03/06/2019	R213 On 06-February-20	9.26	Put	Bond Future	3020	3	3020	3	0.00
03/06/2019	R213 On 06-February-20	9.28	Put	Bond Future	2960	3	2960	3	0.00
03/06/2019	R214 On 01-August-19			Bond Future	9.76	73.1128	9.7605	73.1128	10,672.00
03/06/2019	R214 On 01-August-19	10.33	Call	Bond Future	4076	4	4076	4	0.00
03/06/2019	R214 On 01-August-19	10.34	Call	Bond Future	4129	4	4129	4	0.00
03/06/2019	R214 On 01-August-19	10.32	Call	Bond Future	4022	4	4022	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2019	R214 On 01-August-19	10.32	Put	Bond Future	359	0	359	0	0.00
03/06/2019	R214 On 01-August-19	10.33	Put	Bond Future	350	0	350	0	0.00
03/06/2019	R214 On 01-August-19	10.34	Put	Bond Future	341	0	341	0	0.00
03/06/2019	R214 On 07-November-19			Bond Future	9.82	71.2823	9.8230	71.2823	0.00
03/06/2019	R214 On 07-November-19	10.01	Call	Bond Future	3215	3	3215	3	0.00
03/06/2019	R214 On 07-November-19	10.00	Call	Bond Future	3176	3	3176	3	0.00
03/06/2019	R214 On 07-November-19	10.02	Call	Bond Future	3255	3	3255	3	0.00
03/06/2019	R214 On 07-November-19	10.00	Put	Bond Future	1996	2	1996	2	0.00
03/06/2019	R214 On 07-November-19	10.01	Put	Bond Future	1969	2	1969	2	0.00
03/06/2019	R214 On 07-November-19	10.02	Put	Bond Future	1943	2	1943	2	0.00
03/06/2019	R214 On 06-February-20			Bond Future	9.88	72.6655	9.8764	72.6655	0.00
03/06/2019	R214 On 06-February-20	9.71	Call	Bond Future	2649	2	2649	2	0.00
03/06/2019	R214 On 06-February-20	9.73	Call	Bond Future	2715	2	2715	2	0.00
03/06/2019	R214 On 06-February-20	9.72	Call	Bond Future	2682	2	2682	2	0.00
03/06/2019	R214 On 06-February-20	9.72	Put	Bond Future	3741	4	3741	4	0.00
03/06/2019	R214 On 06-February-20	9.73	Put	Bond Future	3705	4	3705	4	0.00
03/06/2019	R214 On 06-February-20	9.71	Put	Bond Future	3777	4	3777	4	0.00
03/06/2019	R248 On 01-August-19			Bond Future	9.76	93.4687	9.7552	93.4687	102,423.00
03/06/2019	R248 On 01-August-19	10.36	Call	Bond Future	5417	5	5417	5	0.00
03/06/2019	R248 On 01-August-19	10.35	Call	Bond Future	5348	5	5348	5	0.00
03/06/2019	R248 On 01-August-19	10.34	Call	Bond Future	5279	5	5279	5	0.00
03/06/2019	R248 On 01-August-19	10.35	Put	Bond Future	380	1	380	1	0.00
03/06/2019	R248 On 01-August-19	10.34	Put	Bond Future	391	1	391	1	0.00
03/06/2019	R248 On 01-August-19	10.36	Put	Bond Future	370	1	370	1	0.00
03/06/2019	R248 On 07-November-19			Bond Future	9.82	90.9052	9.8171	90.9052	48.00
03/06/2019	R248 On 07-November-19	10.03	Call	Bond Future	4147	4	4147	4	0.00
03/06/2019	R248 On 07-November-19	10.02	Call	Bond Future	4096	4	4096	4	0.00
03/06/2019	R248 On 07-November-19	10.01	Call	Bond Future	4045	4	4045	4	0.00
03/06/2019	R248 On 07-November-19	10.02	Put	Bond Future	2365	3	2365	3	0.00
03/06/2019	R248 On 07-November-19	10.01	Put	Bond Future	2399	3	2399	3	0.00
03/06/2019	R248 On 07-November-19	10.03	Put	Bond Future	2333	3	2333	3	0.00
03/06/2019	R248 On 06-February-20			Bond Future	9.87	92.6691	9.8700	92.6691	0.00
03/06/2019	R248 On 06-February-20	9.71	Call	Bond Future	3296	3	3296	3	0.00
03/06/2019	R248 On 06-February-20	9.72	Call	Bond Future	3338	3	3338	3	0.00



<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
03/06/2019	R248 On 06-February-20	9.70	Call	Bond Future	3255	3	3255	3	0.00
03/06/2019	R248 On 06-February-20	9.72	Put	Bond Future	4641	5	4641	5	0.00
03/06/2019	R248 On 06-February-20	9.70	Put	Bond Future	4735	5	4735	5	0.00
03/06/2019	R248 On 06-February-20	9.71	Put	Bond Future	4688	5	4688	5	0.00