



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
12/06/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	2025 On 01-August-19			Bond Future	135.79	135.8456	135.7886	135.8456	1,622.00
12/06/2019	2025 On 07-November-19			Bond Future	138.52	138.5819	138.5231	138.5819	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
12/06/2019	2025 On 06-February-20			Bond Future	139.73	139.7866	139.7260	139.7866	0.00
12/06/2019	2029 On 01-August-19			Bond Future	102.99	103.0167	102.9924	103.0167	4,132.00
12/06/2019	2029 On 07-November-19			Bond Future	103.97	103.9973	103.9720	103.9973	0.00
12/06/2019	2029 On 06-February-20			Bond Future	105.98	106.0078	105.9815	106.0078	0.00
12/06/2019	2030 On 01-August-19			Bond Future	9.13	92.6717	9.1317	92.6717	53,419.00
12/06/2019	2030 On 01-August-19	8.35	Call	Bond Future	50	0	50	0	2,025.00
12/06/2019	2030 On 01-August-19	9.22	Call	Bond Future	1580	2	1580	2	5,400.00
12/06/2019	2030 On 01-August-19	9.69	Call	Bond Future	3726	4	3726	4	0.00
12/06/2019	2030 On 01-August-19	9.68	Call	Bond Future	3674	4	3674	4	0.00
12/06/2019	2030 On 01-August-19	9.91	Call	Bond Future	4897	5	4897	5	0.00
12/06/2019	2030 On 01-August-19	9.92	Call	Bond Future	4951	5	4951	5	0.00
12/06/2019	2030 On 01-August-19	9.15	Call	Bond Future	1334	1	1334	1	2,025.00
12/06/2019	2030 On 01-August-19	8.67	Call	Bond Future	269	0	269	0	5,400.00
12/06/2019	2030 On 01-August-19	9.90	Call	Bond Future	4842	5	4842	5	0.00
12/06/2019	2030 On 01-August-19	8.77	Call	Bond Future	407	0	407	0	0.00
12/06/2019	2030 On 01-August-19	9.27	Call	Bond Future	1771	2	1771	2	0.00
12/06/2019	2030 On 01-August-19	9.24	Call	Bond Future	1655	0	1655	0	0.00
12/06/2019	2030 On 01-August-19	9.24	Put	Bond Future	974	0	974	0	3,100.00
12/06/2019	2030 On 01-August-19	9.27	Put	Bond Future	902	1	902	1	0.00
12/06/2019	2030 On 01-August-19	8.77	Put	Bond Future	2730	3	2730	3	0.00
12/06/2019	2030 On 01-August-19	9.92	Put	Bond Future	143	0	143	0	0.00
12/06/2019	2030 On 01-August-19	9.68	Put	Bond Future	294	0	294	0	4,800.00
12/06/2019	2030 On 01-August-19	9.90	Put	Bond Future	152	0	152	0	0.00
12/06/2019	2030 On 01-August-19	8.67	Put	Bond Future	3249	3	3249	3	0.00
12/06/2019	2030 On 01-August-19	9.91	Put	Bond Future	148	0	148	0	0.00
12/06/2019	2030 On 01-August-19	9.15	Put	Bond Future	1219	1	1219	1	0.00
12/06/2019	2030 On 01-August-19	9.69	Put	Bond Future	286	0	286	0	5,400.00
12/06/2019	2030 On 01-August-19	9.22	Put	Bond Future	1025	1	1025	1	0.00
12/06/2019	2030 On 01-August-19	8.35	Put	Bond Future	5170	5	5170	5	0.00
12/06/2019	2030 On 07-November-19			Bond Future	9.19	94.5142	9.1941	94.5142	0.00
12/06/2019	2030 On 07-November-19	9.48	Call	Bond Future	3198	3	3198	3	0.00
12/06/2019	2030 On 07-November-19	9.10	Call	Bond Future	1868	2	1868	2	5,500.00
12/06/2019	2030 On 07-November-19	8.60	Call	Bond Future	682	1	682	1	5,500.00
12/06/2019	2030 On 07-November-19	9.49	Call	Bond Future	3237	3	3237	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
12/06/2019	2030 On 07-November-19	9.76	Call	Bond Future	4395	4	4395	4	0.00
12/06/2019	2030 On 07-November-19	9.47	Call	Bond Future	3159	3	3159	3	0.00
12/06/2019	2030 On 07-November-19	8.57	Call	Bond Future	633	1	633	1	0.00
12/06/2019	2030 On 07-November-19	9.12	Call	Bond Future	1928	2	1928	2	0.00
12/06/2019	2030 On 07-November-19	9.70	Call	Bond Future	4127	4	4127	4	0.00
12/06/2019	2030 On 07-November-19	9.70	Put	Bond Future	1062	1	1062	1	0.00
12/06/2019	2030 On 07-November-19	9.12	Put	Bond Future	2389	2	2389	2	0.00
12/06/2019	2030 On 07-November-19	9.47	Put	Bond Future	1470	1	1470	1	0.00
12/06/2019	2030 On 07-November-19	8.57	Put	Bond Future	4609	5	4609	5	0.00
12/06/2019	2030 On 07-November-19	9.10	Put	Bond Future	2453	2	2453	2	0.00
12/06/2019	2030 On 07-November-19	9.48	Put	Bond Future	1449	1	1449	1	0.00
12/06/2019	2030 On 07-November-19	8.60	Put	Bond Future	4462	4	4462	4	0.00
12/06/2019	2030 On 07-November-19	9.49	Put	Bond Future	1428	1	1428	1	0.00
12/06/2019	2030 On 07-November-19	9.76	Put	Bond Future	975	1	975	1	5,500.00
12/06/2019	2030 On 06-February-20			Bond Future	9.25	92.3102	9.2467	92.3102	0.00
12/06/2019	2030 On 06-February-20	9.14	Call	Bond Future	2462	2	2462	2	0.00
12/06/2019	2030 On 06-February-20	9.15	Call	Bond Future	2492	2	2492	2	0.00
12/06/2019	2030 On 06-February-20	9.16	Call	Bond Future	2523	3	2523	3	0.00
12/06/2019	2030 On 06-February-20	9.16	Put	Bond Future	3053	3	3053	3	0.00
12/06/2019	2030 On 06-February-20	9.14	Put	Bond Future	3114	3	3114	3	0.00
12/06/2019	2030 On 06-February-20	9.15	Put	Bond Future	3083	3	3083	3	0.00
12/06/2019	2032 On 01-August-19			Bond Future	9.42	94.5337	9.4167	94.5337	41,446.00
12/06/2019	2032 On 01-August-19	10.11	Call	Bond Future	4806	5	4806	5	0.00
12/06/2019	2032 On 01-August-19	10.10	Call	Bond Future	4748	5	4748	5	0.00
12/06/2019	2032 On 01-August-19	10.09	Call	Bond Future	4691	5	4691	5	0.00
12/06/2019	2032 On 01-August-19	10.09	Put	Bond Future	224	0	224	0	0.00
12/06/2019	2032 On 01-August-19	10.11	Put	Bond Future	211	0	211	0	0.00
12/06/2019	2032 On 01-August-19	10.10	Put	Bond Future	218	0	218	0	0.00
12/06/2019	2032 On 07-November-19			Bond Future	9.49	92.2521	9.4860	92.2521	0.00
12/06/2019	2032 On 07-November-19	9.72	Call	Bond Future	3320	3	3320	3	0.00
12/06/2019	2032 On 07-November-19	9.71	Call	Bond Future	3279	3	3279	3	0.00
12/06/2019	2032 On 07-November-19	9.70	Call	Bond Future	3238	3	3238	3	0.00
12/06/2019	2032 On 07-November-19	9.71	Put	Bond Future	1784	2	1784	2	0.00
12/06/2019	2032 On 07-November-19	9.70	Put	Bond Future	1810	2	1810	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
12/06/2019	2032 On 07-November-19	9.72	Put	Bond Future	1760	2	1760	2	0.00
12/06/2019	2032 On 06-February-20			Bond Future	9.54	94.0144	9.5442	94.0144	0.00
12/06/2019	2032 On 06-February-20	9.39	Call	Bond Future	2687	3	2687	3	0.00
12/06/2019	2032 On 06-February-20	9.40	Call	Bond Future	2719	3	2719	3	0.00
12/06/2019	2032 On 06-February-20	9.38	Call	Bond Future	2655	3	2655	3	0.00
12/06/2019	2032 On 06-February-20	9.38	Put	Bond Future	3755	4	3755	4	0.00
12/06/2019	2032 On 06-February-20	9.39	Put	Bond Future	3719	4	3719	4	0.00
12/06/2019	2032 On 06-February-20	9.40	Put	Bond Future	3683	3	3683	3	0.00
12/06/2019	2033 On 01-August-19			Bond Future	104.14	104.3175	104.1412	104.3175	6,090.00
12/06/2019	2033 On 07-November-19			Bond Future	105.07	105.2494	105.0691	105.2494	0.00
12/06/2019	2033 On 06-February-20			Bond Future	107.10	107.2840	107.0997	107.2840	0.00
12/06/2019	2037 On 01-August-19			Bond Future	9.81	89.5675	9.8102	89.5675	46,825.00
12/06/2019	2037 On 01-August-19	10.29	Call	Bond Future	4030	4	4030	4	0.00
12/06/2019	2037 On 01-August-19	10.31	Call	Bond Future	4147	4	4147	4	0.00
12/06/2019	2037 On 01-August-19	10.30	Call	Bond Future	4088	4	4088	4	0.00
12/06/2019	2037 On 01-August-19	10.30	Put	Bond Future	483	0	483	0	0.00
12/06/2019	2037 On 01-August-19	10.31	Put	Bond Future	471	0	471	0	0.00
12/06/2019	2037 On 01-August-19	10.29	Put	Bond Future	496	0	496	0	0.00
12/06/2019	2037 On 07-November-19			Bond Future	9.88	91.3483	9.8809	91.3483	0.00
12/06/2019	2037 On 07-November-19	9.95	Call	Bond Future	3078	3	3078	3	0.00
12/06/2019	2037 On 07-November-19	9.97	Call	Bond Future	3161	3	3161	3	0.00
12/06/2019	2037 On 07-November-19	9.96	Call	Bond Future	3119	3	3119	3	0.00
12/06/2019	2037 On 07-November-19	9.96	Put	Bond Future	2530	2	2530	2	0.00
12/06/2019	2037 On 07-November-19	9.97	Put	Bond Future	2497	2	2497	2	0.00
12/06/2019	2037 On 07-November-19	9.95	Put	Bond Future	2563	2	2563	2	0.00
12/06/2019	2037 On 06-February-20			Bond Future	9.94	88.8333	9.9428	88.8333	0.00
12/06/2019	2037 On 06-February-20	9.68	Call	Bond Future	2681	3	2681	3	0.00
12/06/2019	2037 On 06-February-20	9.67	Call	Bond Future	2647	3	2647	3	0.00
12/06/2019	2037 On 06-February-20	9.66	Call	Bond Future	2614	3	2614	3	0.00
12/06/2019	2037 On 06-February-20	9.67	Put	Bond Future	4699	4	4699	4	0.00
12/06/2019	2037 On 06-February-20	9.66	Put	Bond Future	4742	4	4742	4	0.00
12/06/2019	2037 On 06-February-20	9.68	Put	Bond Future	4656	4	4656	4	0.00
12/06/2019	2038 On 01-August-19			Bond Future	121.34	121.6176	121.3405	121.6176	11,677.00
12/06/2019	2038 On 07-November-19			Bond Future	123.78	124.0673	123.7841	124.0673	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
12/06/2019	2038 On 06-February-20			Bond Future	124.52	124.8073	124.5178	124.8073	0.00
12/06/2019	2040 On 01-August-19			Bond Future	9.93	92.5302	9.9255	92.5302	36,811.00
12/06/2019	2040 On 01-August-19	10.36	Call	Bond Future	4055	4	4055	4	0.00
12/06/2019	2040 On 01-August-19	10.37	Call	Bond Future	4115	4	4115	4	0.00
12/06/2019	2040 On 01-August-19	10.38	Call	Bond Future	4176	4	4176	4	0.00
12/06/2019	2040 On 01-August-19	10.38	Put	Bond Future	597	0	597	0	0.00
12/06/2019	2040 On 01-August-19	10.36	Put	Bond Future	628	0	628	0	0.00
12/06/2019	2040 On 01-August-19	10.37	Put	Bond Future	612	0	612	0	0.00
12/06/2019	2040 On 07-November-19			Bond Future	10.00	94.3699	9.9970	94.3699	0.00
12/06/2019	2040 On 07-November-19	10.03	Call	Bond Future	3100	3	3100	3	0.00
12/06/2019	2040 On 07-November-19	9.80	Call	Bond Future	2194	2	2194	2	1,260.00
12/06/2019	2040 On 07-November-19	9.30	Call	Bond Future	781	1	781	1	1,260.00
12/06/2019	2040 On 07-November-19	10.04	Call	Bond Future	3143	3	3143	3	0.00
12/06/2019	2040 On 07-November-19	10.05	Call	Bond Future	3186	3	3186	3	0.00
12/06/2019	2040 On 07-November-19	10.05	Put	Bond Future	2762	3	2762	3	0.00
12/06/2019	2040 On 07-November-19	10.03	Put	Bond Future	2836	3	2836	3	0.00
12/06/2019	2040 On 07-November-19	9.80	Put	Bond Future	3797	4	3797	4	0.00
12/06/2019	2040 On 07-November-19	9.30	Put	Bond Future	6656	6	6656	6	0.00
12/06/2019	2040 On 07-November-19	10.04	Put	Bond Future	2799	3	2799	3	0.00
12/06/2019	2040 On 06-February-20			Bond Future	10.06	91.6620	10.0598	91.6620	0.00
12/06/2019	2040 On 06-February-20	9.74	Call	Bond Future	2718	3	2718	3	0.00
12/06/2019	2040 On 06-February-20	9.76	Call	Bond Future	2788	3	2788	3	0.00
12/06/2019	2040 On 06-February-20	9.75	Call	Bond Future	2753	3	2753	3	0.00
12/06/2019	2040 On 06-February-20	9.75	Put	Bond Future	5261	5	5261	5	0.00
12/06/2019	2040 On 06-February-20	9.76	Put	Bond Future	5213	5	5213	5	0.00
12/06/2019	2040 On 06-February-20	9.74	Put	Bond Future	5309	5	5309	5	0.00
12/06/2019	2044 On 01-August-19			Bond Future	9.95	89.6033	9.9540	89.6033	43,862.00
12/06/2019	2044 On 01-August-19	10.39	Call	Bond Future	4072	4	4072	4	0.00
12/06/2019	2044 On 01-August-19	10.53	Call	Bond Future	4960	5	4960	5	0.00
12/06/2019	2044 On 01-August-19	9.39	Call	Bond Future	229	0	229	0	228.00
12/06/2019	2044 On 01-August-19	10.40	Call	Bond Future	4134	4	4134	4	0.00
12/06/2019	2044 On 01-August-19	9.86	Call	Bond Future	1367	2	1367	2	100.00
12/06/2019	2044 On 01-August-19	10.38	Call	Bond Future	4010	4	4010	4	0.00
12/06/2019	2044 On 01-August-19	9.36	Call	Bond Future	196	0	196	0	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2019	2044 On 01-August-19	9.74	Call	Bond Future	960	1	960	1	228.00
12/06/2019	2044 On 01-August-19	10.27	Call	Bond Future	3349	4	3349	4	0.00
12/06/2019	2044 On 01-August-19	10.27	Put	Bond Future	798	1	798	1	228.00
12/06/2019	2044 On 01-August-19	10.38	Put	Bond Future	599	0	599	0	0.00
12/06/2019	2044 On 01-August-19	9.36	Put	Bond Future	5348	5	5348	5	0.00
12/06/2019	2044 On 01-August-19	10.53	Put	Bond Future	401	0	401	0	100.00
12/06/2019	2044 On 01-August-19	9.39	Put	Bond Future	5109	5	5109	5	0.00
12/06/2019	2044 On 01-August-19	9.74	Put	Bond Future	2761	2	2761	2	0.00
12/06/2019	2044 On 01-August-19	10.40	Put	Bond Future	568	0	568	0	0.00
12/06/2019	2044 On 01-August-19	9.86	Put	Bond Future	2150	2	2150	2	0.00
12/06/2019	2044 On 01-August-19	10.39	Put	Bond Future	583	0	583	0	0.00
12/06/2019	2044 On 07-November-19			Bond Future	10.02	91.3848	10.0227	91.3848	0.00
12/06/2019	2044 On 07-November-19	10.06	Call	Bond Future	3184	3	3184	3	0.00
12/06/2019	2044 On 07-November-19	10.52	Call	Bond Future	5479	6	5479	6	0.00
12/06/2019	2044 On 07-November-19	10.07	Call	Bond Future	3228	3	3228	3	0.00
12/06/2019	2044 On 07-November-19	9.19	Call	Bond Future	552	1	552	1	328.00
12/06/2019	2044 On 07-November-19	9.74	Call	Bond Future	1942	2	1942	2	328.00
12/06/2019	2044 On 07-November-19	10.05	Call	Bond Future	3141	3	3141	3	0.00
12/06/2019	2044 On 07-November-19	10.05	Put	Bond Future	2918	3	2918	3	0.00
12/06/2019	2044 On 07-November-19	9.19	Put	Bond Future	7818	7	7818	7	0.00
12/06/2019	2044 On 07-November-19	9.74	Put	Bond Future	4303	4	4303	4	0.00
12/06/2019	2044 On 07-November-19	10.07	Put	Bond Future	2843	3	2843	3	0.00
12/06/2019	2044 On 07-November-19	10.06	Put	Bond Future	2880	3	2880	3	0.00
12/06/2019	2044 On 07-November-19	10.52	Put	Bond Future	1567	1	1567	1	328.00
12/06/2019	2044 On 06-February-20			Bond Future	10.08	88.7452	10.0830	88.7452	0.00
12/06/2019	2044 On 06-February-20	9.09	Call	Bond Future	927	1	927	1	328.00
12/06/2019	2044 On 06-February-20	9.77	Call	Bond Future	2802	3	2802	3	0.00
12/06/2019	2044 On 06-February-20	9.74	Call	Bond Future	2697	3	2697	3	328.00
12/06/2019	2044 On 06-February-20	9.76	Call	Bond Future	2767	3	2767	3	0.00
12/06/2019	2044 On 06-February-20	10.78	Call	Bond Future	7408	8	7408	8	0.00
12/06/2019	2044 On 06-February-20	9.78	Call	Bond Future	2838	3	2838	3	0.00
12/06/2019	2044 On 06-February-20	9.76	Put	Bond Future	5443	5	5443	5	0.00
12/06/2019	2044 On 06-February-20	9.78	Put	Bond Future	5344	5	5344	5	0.00
12/06/2019	2044 On 06-February-20	10.78	Put	Bond Future	2066	2	2066	2	328.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2019	2044 On 06-February-20	9.77	Put	Bond Future	5393	5	5393	5	0.00
12/06/2019	2044 On 06-February-20	9.74	Put	Bond Future	5543	5	5543	5	0.00
12/06/2019	2044 On 06-February-20	9.09	Put	Bond Future	9601	9	9601	9	0.00
12/06/2019	2046 On 01-August-19			Bond Future	114.36	114.7033	114.3560	114.7033	12,658.00
12/06/2019	2046 On 07-November-19			Bond Future	114.94	115.2940	114.9393	115.2940	0.00
12/06/2019	2046 On 06-February-20			Bond Future	117.16	117.5231	117.1607	117.5231	0.00
12/06/2019	2050 On 01-August-19			Bond Future	117.50	117.9079	117.5049	117.9079	10,989.00
12/06/2019	2050 On 07-November-19			Bond Future	119.87	120.2827	119.8710	120.2827	0.00
12/06/2019	2050 On 06-February-20			Bond Future	120.35	120.7714	120.3512	120.7714	0.00
12/06/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	AL37 On 01-August-19			Index Future	651.43	652.3290	651.4270	652.3290	0.00
12/06/2019	AL37 On 07-November-19			Index Future	664.37	665.2940	664.3740	665.2940	0.00
12/06/2019	AL37 On 06-February-20			Index Future	677.06	677.9970	677.0580	677.9970	0.00
12/06/2019	AL7T On 01-August-19			Index Future	752.45	753.5020	752.4450	753.5020	0.00
12/06/2019	AL7T On 07-November-19			Index Future	767.40	768.4780	767.4000	768.4780	0.00
12/06/2019	AL7T On 06-February-20			Index Future	782.05	783.1510	782.0510	783.1510	0.00
12/06/2019	ALBI On 01-August-19			Index Future	674.47	676.3300	674.4650	676.3300	973.00
12/06/2019	ALBI On 07-November-19			Index Future	687.87	689.7730	687.8690	689.7730	0.00
12/06/2019	ALBI On 06-February-20			Index Future	701.00	702.9430	701.0020	702.9430	0.00
12/06/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	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
12/06/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/06/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2019	ES33 On 01-August-19			Bond Future	10.95	78.5256	10.9510	78.5256	350.00
12/06/2019	ES33 On 07-November-19			Bond Future	11.07	76.2927	11.0721	76.2927	0.00
12/06/2019	ES33 On 06-February-20			Bond Future	11.18	77.7501	11.1832	77.7501	0.00
12/06/2019	ES42 On 01-August-19			Bond Future	11.28	80.1210	11.2757	80.1210	4,919.00
12/06/2019	ES42 On 07-November-19			Bond Future	11.40	77.4483	11.3963	77.4483	0.00
12/06/2019	ES42 On 06-February-20			Bond Future	11.50	78.9281	11.5029	78.9281	0.00
12/06/2019	GOVI On 01-August-19			GOVI	667.48	669.4200	667.4760	669.4200	439.00
12/06/2019	GOVI On 01-August-19	638.69	Call	GOVI	287860	31	287860	31	0.00
12/06/2019	GOVI On 01-August-19	638.68	Call	GOVI	287960	31	287960	31	0.00
12/06/2019	GOVI On 01-August-19	638.67	Call	GOVI	288060	31	288060	31	0.00
12/06/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
12/06/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
12/06/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
12/06/2019	GOVI On 07-November-19			GOVI	680.74	682.7250	680.7420	682.7250	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
12/06/2019	GOVI On 07-November-19	672.90	Call	GOVI	78420	10	78420	10	0.00
12/06/2019	GOVI On 07-November-19	672.91	Call	GOVI	78320	10	78320	10	0.00
12/06/2019	GOVI On 07-November-19	672.92	Call	GOVI	78220	10	78220	10	0.00
12/06/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
12/06/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
12/06/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
12/06/2019	GOVI On 06-February-20			GOVI	693.74	695.7610	693.7390	695.7610	0.00
12/06/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
12/06/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
12/06/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
12/06/2019	GOVI On 06-February-20	703.13	Put	GOVI	93910	7	93910	7	0.00
12/06/2019	GOVI On 06-February-20	703.15	Put	GOVI	94110	7	94110	7	0.00
12/06/2019	GOVI On 06-February-20	703.14	Put	GOVI	94010	7	94010	7	0.00
12/06/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/06/2019	IGOV On 01-August-19			Index Future	261.39	261.6810	261.3930	261.6810	815.00
12/06/2019	IGOV On 07-November-19			Index Future	266.66	266.9510	266.6570	266.9510	218.00
12/06/2019	IGOV On 06-February-20			Index Future	271.81	272.1100	271.8100	272.1100	0.00
12/06/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
12/06/2019	IS01 On 19-September-19			Interest Rate Swap	99.86	99.8500	99.8600	99.8500	0.00
12/06/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
12/06/2019	IS02 On 20-September-19			Interest Rate Swap	101.85	101.8500	101.8500	101.8500	0.00
12/06/2019	IS02 On 20-December-19			Interest Rate Swap	102.72	102.7100	102.7200	102.7100	0.00
12/06/2019	IS02 On 23-March-20			Interest Rate Swap	98.59	98.5700	98.5900	98.5700	0.00
12/06/2019	IS02 On 22-June-20			Interest Rate Swap	102.01	102.0000	102.0100	102.0000	0.00
12/06/2019	IS02 On 21-September-20			Interest Rate Swap	98.84	98.8100	98.8400	98.8100	0.00
12/06/2019	IS05 On 17-December-20			Interest Rate Swap	95.48	95.4400	95.4800	95.4400	0.00
12/06/2019	IS05 On 16-March-21			Interest Rate Swap	94.50	94.4500	94.5000	94.4500	0.00
12/06/2019	IS05 On 15-June-21			Interest Rate Swap	93.49	93.4200	93.4900	93.4200	0.00
12/06/2019	IS05 On 21-September-21			Interest Rate Swap	93.45	93.3600	93.4500	93.3600	0.00
12/06/2019	IS05 On 21-December-21			Interest Rate Swap	95.47	95.3500	95.4700	95.3500	51.00
12/06/2019	IS05 On 15-March-22			Interest Rate Swap	95.43	95.3000	95.4300	95.3000	0.00
12/06/2019	IS05 On 21-June-22			Interest Rate Swap	96.45	96.2900	96.4500	96.2900	0.00
12/06/2019	IS05 On 20-September-22			Interest Rate Swap	100.24	100.0700	100.2400	100.0700	0.00
12/06/2019	IS05 On 20-December-22			Interest Rate Swap	101.35	101.1800	101.3500	101.1800	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
12/06/2019	IS05 On 22-March-23			Interest Rate Swap	94.53	94.3400	94.5300	94.3400	0.00
12/06/2019	IS05 On 20-June-23			Interest Rate Swap	100.51	100.3100	100.5100	100.3100	0.00
12/06/2019	IS05 On 19-September-23			Interest Rate Swap	95.85	95.6400	95.8500	95.6400	0.00
12/06/2019	IS10 On 17-December-25			Interest Rate Swap	91.79	91.4700	91.7900	91.4700	0.00
12/06/2019	IS10 On 16-March-26			Interest Rate Swap	88.70	88.3600	88.7000	88.3600	0.00
12/06/2019	IS10 On 15-June-26			Interest Rate Swap	87.37	87.0300	87.3700	87.0300	0.00
12/06/2019	IS10 On 21-September-26			Interest Rate Swap	89.52	89.1800	89.5200	89.1800	0.00
12/06/2019	IS10 On 21-December-26			Interest Rate Swap	93.35	93.0000	93.3500	93.0000	0.00
12/06/2019	IS10 On 15-March-27			Interest Rate Swap	91.86	91.5000	91.8600	91.5000	0.00
12/06/2019	IS10 On 21-June-27			Interest Rate Swap	93.94	93.5800	93.9400	93.5800	0.00
12/06/2019	IS10 On 20-September-27			Interest Rate Swap	99.46	99.0900	99.4600	99.0900	0.00
12/06/2019	IS10 On 20-December-27			Interest Rate Swap	99.81	99.4200	99.8100	99.4200	0.00
12/06/2019	IS10 On 22-March-28			Interest Rate Swap	93.19	92.7800	93.1900	92.7800	0.00
12/06/2019	IS10 On 20-June-28			Interest Rate Swap	100.50	100.0900	100.5000	100.0900	0.00
12/06/2019	IS10 On 19-September-28			Interest Rate Swap	93.92	93.4900	93.9200	93.4900	0.00
12/06/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/06/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/06/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
12/06/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
12/06/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
12/06/2019	R023 On 01-August-19			Bond Future	7.38	104.6397	7.3764	104.6397	55,899.00
12/06/2019	R023 On 01-August-19	8.93	Call	Bond Future	4694	5	4694	5	0.00
12/06/2019	R023 On 01-August-19	8.95	Call	Bond Future	4753	5	4753	5	0.00
12/06/2019	R023 On 01-August-19	8.94	Call	Bond Future	4724	5	4724	5	0.00
12/06/2019	R023 On 01-August-19	8.94	Put	Bond Future	0	0	0	0	0.00
12/06/2019	R023 On 01-August-19	8.95	Put	Bond Future	0	0	0	0	0.00
12/06/2019	R023 On 01-August-19	8.93	Put	Bond Future	0	0	0	0	0.00
12/06/2019	R023 On 07-November-19			Bond Future	7.37	102.7876	7.3709	102.7876	0.00
12/06/2019	R023 On 07-November-19	7.98	Call	Bond Future	2065	2	2065	2	0.00
12/06/2019	R023 On 07-November-19	7.99	Call	Bond Future	2089	2	2089	2	0.00
12/06/2019	R023 On 07-November-19	8.00	Call	Bond Future	2113	2	2113	2	0.00
12/06/2019	R023 On 07-November-19	8.00	Put	Bond Future	307	0	307	0	0.00
12/06/2019	R023 On 07-November-19	7.99	Put	Bond Future	311	0	311	0	0.00
12/06/2019	R023 On 07-November-19	7.98	Put	Bond Future	316	0	316	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
12/06/2019	R023 On 06-February-20			Bond Future	7.34	104.7509	7.3431	104.7509	0.00
12/06/2019	R023 On 06-February-20	7.52	Call	Bond Future	1246	1	1246	1	0.00
12/06/2019	R023 On 06-February-20	7.54	Call	Bond Future	1283	1	1283	1	0.00
12/06/2019	R023 On 06-February-20	7.53	Call	Bond Future	1265	1	1265	1	0.00
12/06/2019	R023 On 06-February-20	7.53	Put	Bond Future	761	1	761	1	0.00
12/06/2019	R023 On 06-February-20	7.54	Put	Bond Future	752	1	752	1	0.00
12/06/2019	R023 On 06-February-20	7.52	Put	Bond Future	769	1	769	1	0.00
12/06/2019	R035 On 01-August-19			Bond Future	9.71	97.4476	9.7133	97.4476	65,619.00
12/06/2019	R035 On 01-August-19	10.24	Call	Bond Future	4262	4	4262	4	0.00
12/06/2019	R035 On 01-August-19	10.23	Call	Bond Future	4202	4	4202	4	0.00
12/06/2019	R035 On 01-August-19	10.22	Call	Bond Future	4143	4	4143	4	0.00
12/06/2019	R035 On 01-August-19	10.23	Put	Bond Future	418	0	418	0	0.00
12/06/2019	R035 On 01-August-19	10.22	Put	Bond Future	429	0	429	0	0.00
12/06/2019	R035 On 01-August-19	10.24	Put	Bond Future	406	0	406	0	0.00
12/06/2019	R035 On 07-November-19			Bond Future	9.79	94.8818	9.7890	94.8818	0.00
12/06/2019	R035 On 07-November-19	9.87	Call	Bond Future	3054	3	3054	3	0.00
12/06/2019	R035 On 07-November-19	8.92	Call	Bond Future	451	0	451	0	3,500.00
12/06/2019	R035 On 07-November-19	9.52	Call	Bond Future	1792	2	1792	2	3,500.00
12/06/2019	R035 On 07-November-19	9.88	Call	Bond Future	3096	3	3096	3	0.00
12/06/2019	R035 On 07-November-19	9.89	Call	Bond Future	3137	3	3137	3	0.00
12/06/2019	R035 On 07-November-19	10.21	Call	Bond Future	4610	5	4610	5	0.00
12/06/2019	R035 On 07-November-19	9.88	Put	Bond Future	2423	2	2423	2	0.00
12/06/2019	R035 On 07-November-19	9.87	Put	Bond Future	2455	2	2455	2	0.00
12/06/2019	R035 On 07-November-19	10.21	Put	Bond Future	1557	1	1557	1	3,500.00
12/06/2019	R035 On 07-November-19	9.52	Put	Bond Future	3823	4	3823	4	0.00
12/06/2019	R035 On 07-November-19	8.92	Put	Bond Future	7255	7	7255	7	0.00
12/06/2019	R035 On 07-November-19	9.89	Put	Bond Future	2391	2	2391	2	0.00
12/06/2019	R035 On 06-February-20			Bond Future	9.86	96.6942	9.8562	96.6942	0.00
12/06/2019	R035 On 06-February-20	9.61	Call	Bond Future	2733	3	2733	3	0.00
12/06/2019	R035 On 06-February-20	9.60	Call	Bond Future	2700	3	2700	3	0.00
12/06/2019	R035 On 06-February-20	9.59	Call	Bond Future	2667	3	2667	3	0.00
12/06/2019	R035 On 06-February-20	9.59	Put	Bond Future	4647	4	4647	4	0.00
12/06/2019	R035 On 06-February-20	9.61	Put	Bond Future	4562	4	4562	4	0.00
12/06/2019	R035 On 06-February-20	9.60	Put	Bond Future	4605	4	4605	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
12/06/2019	R186 On 01-August-19			Bond Future	8.38	112.9760	8.3762	112.9760	123,009.00
12/06/2019	R186 On 01-August-19	9.52	Call	Bond Future	6421	7	6421	7	0.00
12/06/2019	R186 On 01-August-19	8.30	Call	Bond Future	849	1	849	1	6,000.00
12/06/2019	R186 On 01-August-19	9.05	Call	Bond Future	3962	4	3962	4	6,000.00
12/06/2019	R186 On 01-August-19	9.54	Call	Bond Future	6527	7	6527	7	0.00
12/06/2019	R186 On 01-August-19	8.38	Call	Bond Future	1075	1	1075	1	0.00
12/06/2019	R186 On 01-August-19	9.53	Call	Bond Future	6474	7	6474	7	0.00
12/06/2019	R186 On 01-August-19	9.22	Call	Bond Future	4843	5	4843	5	0.00
12/06/2019	R186 On 01-August-19	8.70	Call	Bond Future	2279	2	2279	2	0.00
12/06/2019	R186 On 01-August-19	10.08	Call	Bond Future	9366	10	9366	10	0.00
12/06/2019	R186 On 01-August-19	8.55	Call	Bond Future	1660	2	1660	2	0.00
12/06/2019	R186 On 01-August-19	8.38	Put	Bond Future	1053	1	1053	1	0.00
12/06/2019	R186 On 01-August-19	8.70	Put	Bond Future	416	0	416	0	3,100.00
12/06/2019	R186 On 01-August-19	9.54	Put	Bond Future	16	0	16	0	0.00
12/06/2019	R186 On 01-August-19	9.22	Put	Bond Future	72	0	72	0	0.00
12/06/2019	R186 On 01-August-19	9.53	Put	Bond Future	17	0	17	0	0.00
12/06/2019	R186 On 01-August-19	10.08	Put	Bond Future	1	0	1	0	6,000.00
12/06/2019	R186 On 01-August-19	8.55	Put	Bond Future	655	1	655	1	3,100.00
12/06/2019	R186 On 01-August-19	8.30	Put	Bond Future	1293	1	1293	1	0.00
12/06/2019	R186 On 01-August-19	9.05	Put	Bond Future	131	0	131	0	0.00
12/06/2019	R186 On 01-August-19	9.52	Put	Bond Future	18	0	18	0	0.00
12/06/2019	R186 On 07-November-19			Bond Future	8.42	115.2219	8.4231	115.2219	0.00
12/06/2019	R186 On 07-November-19	8.73	Call	Bond Future	2843	3	2843	3	0.00
12/06/2019	R186 On 07-November-19	8.94	Call	Bond Future	3684	4	3684	4	0.00
12/06/2019	R186 On 07-November-19	8.23	Call	Bond Future	1278	1	1278	1	5,000.00
12/06/2019	R186 On 07-November-19	8.96	Call	Bond Future	3767	4	3767	4	0.00
12/06/2019	R186 On 07-November-19	8.95	Call	Bond Future	3725	4	3725	4	0.00
12/06/2019	R186 On 07-November-19	8.96	Put	Bond Future	796	1	796	1	0.00
12/06/2019	R186 On 07-November-19	8.23	Put	Bond Future	2372	2	2372	2	0.00
12/06/2019	R186 On 07-November-19	8.95	Put	Bond Future	808	1	808	1	0.00
12/06/2019	R186 On 07-November-19	8.73	Put	Bond Future	1131	1	1131	1	5,000.00
12/06/2019	R186 On 07-November-19	8.94	Put	Bond Future	821	1	821	1	0.00
12/06/2019	R186 On 06-February-20			Bond Future	8.46	112.1155	8.4565	112.1155	0.00
12/06/2019	R186 On 06-February-20	8.55	Call	Bond Future	2549	3	2549	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
12/06/2019	R186 On 06-February-20	8.57	Call	Bond Future	2614	3	2614	3	0.00
12/06/2019	R186 On 06-February-20	8.56	Call	Bond Future	2582	3	2582	3	0.00
12/06/2019	R186 On 06-February-20	8.56	Put	Bond Future	2018	2	2018	2	0.00
12/06/2019	R186 On 06-February-20	8.57	Put	Bond Future	1996	2	1996	2	0.00
12/06/2019	R186 On 06-February-20	8.55	Put	Bond Future	2040	2	2040	2	0.00
12/06/2019	R197 On 01-August-19			Bond Future	302.78	302.6006	302.7807	302.6006	2,507.00
12/06/2019	R197 On 07-November-19			Bond Future	308.88	308.6955	308.8776	308.6955	0.00
12/06/2019	R197 On 06-February-20			Bond Future	307.18	306.9998	307.1839	306.9998	0.00
12/06/2019	R202 On 01-August-19			Bond Future	235.88	235.7314	235.8833	235.7314	9,479.00
12/06/2019	R202 On 07-November-19			Bond Future	240.63	240.4793	240.6332	240.4793	0.00
12/06/2019	R202 On 06-February-20			Bond Future	241.21	241.0579	241.2134	241.0579	0.00
12/06/2019	R207 On 01-August-19			Bond Future	6.02	100.9393	6.0160	100.9393	4,891.00
12/06/2019	R207 On 01-August-19	7.33	Call	Bond Future	570	1	570	1	0.00
12/06/2019	R207 On 01-August-19	7.34	Call	Bond Future	574	1	574	1	0.00
12/06/2019	R207 On 01-August-19	7.35	Call	Bond Future	579	1	579	1	0.00
12/06/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
12/06/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
12/06/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
12/06/2019	R207 On 07-November-19			Bond Future	3.82	102.9460	3.8171	102.9460	0.00
12/06/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
12/06/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
12/06/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
12/06/2019	R207 On 07-November-19	2.06	Put	Bond Future	316	0	316	0	0.00
12/06/2019	R207 On 07-November-19	2.07	Put	Bond Future	314	0	314	0	0.00
12/06/2019	R207 On 07-November-19	2.08	Put	Bond Future	312	0	312	0	0.00
12/06/2019	R208 On 01-August-19			Bond Future	6.43	102.8496	6.4311	102.8496	10,856.00
12/06/2019	R208 On 01-August-19	8.17	Call	Bond Future	2646	3	2646	3	0.00
12/06/2019	R208 On 01-August-19	8.16	Call	Bond Future	2631	3	2631	3	0.00
12/06/2019	R208 On 01-August-19	8.15	Call	Bond Future	2617	3	2617	3	0.00
12/06/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
12/06/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
12/06/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
12/06/2019	R208 On 07-November-19			Bond Future	6.22	101.4898	6.2161	101.4898	0.00
12/06/2019	R208 On 07-November-19	6.84	Call	Bond Future	871	1	871	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
12/06/2019	R208 On 07-November-19	6.83	Call	Bond Future	859	1	859	1	0.00
12/06/2019	R208 On 07-November-19	6.82	Call	Bond Future	847	1	847	1	0.00
12/06/2019	R208 On 07-November-19	6.83	Put	Bond Future	57	0	57	0	0.00
12/06/2019	R208 On 07-November-19	6.82	Put	Bond Future	58	0	58	0	0.00
12/06/2019	R208 On 07-November-19	6.84	Put	Bond Future	56	0	56	0	0.00
12/06/2019	R208 On 06-February-20			Bond Future	5.87	103.4284	5.8653	103.4284	0.00
12/06/2019	R208 On 06-February-20	6.12	Call	Bond Future	443	0	443	0	0.00
12/06/2019	R208 On 06-February-20	6.13	Call	Bond Future	451	0	451	0	0.00
12/06/2019	R208 On 06-February-20	6.14	Call	Bond Future	459	0	459	0	0.00
12/06/2019	R208 On 06-February-20	6.14	Put	Bond Future	160	0	160	0	0.00
12/06/2019	R208 On 06-February-20	6.12	Put	Bond Future	165	0	165	0	0.00
12/06/2019	R208 On 06-February-20	6.13	Put	Bond Future	163	0	163	0	0.00
12/06/2019	R209 On 01-August-19			Bond Future	9.66	74.4262	9.6643	74.4262	88,975.00
12/06/2019	R209 On 01-August-19	10.15	Call	Bond Future	3426	4	3426	4	0.00
12/06/2019	R209 On 01-August-19	10.17	Call	Bond Future	3527	4	3527	4	0.00
12/06/2019	R209 On 01-August-19	9.30	Call	Bond Future	433	0	433	0	7,560.00
12/06/2019	R209 On 01-August-19	10.16	Call	Bond Future	3476	4	3476	4	0.00
12/06/2019	R209 On 01-August-19	9.80	Call	Bond Future	1840	2	1840	2	7,560.00
12/06/2019	R209 On 01-August-19	10.46	Call	Bond Future	5049	5	5049	5	0.00
12/06/2019	R209 On 01-August-19	10.46	Put	Bond Future	159	0	159	0	7,560.00
12/06/2019	R209 On 01-August-19	10.16	Put	Bond Future	371	0	371	0	0.00
12/06/2019	R209 On 01-August-19	9.30	Put	Bond Future	2846	3	2846	3	0.00
12/06/2019	R209 On 01-August-19	9.80	Put	Bond Future	970	1	970	1	0.00
12/06/2019	R209 On 01-August-19	10.15	Put	Bond Future	381	0	381	0	0.00
12/06/2019	R209 On 01-August-19	10.17	Put	Bond Future	361	0	361	0	0.00
12/06/2019	R209 On 07-November-19			Bond Future	9.73	72.7536	9.7292	72.7536	0.00
12/06/2019	R209 On 07-November-19	9.80	Call	Bond Future	2604	3	2604	3	0.00
12/06/2019	R209 On 07-November-19	9.82	Call	Bond Future	2675	3	2675	3	0.00
12/06/2019	R209 On 07-November-19	9.81	Call	Bond Future	2639	3	2639	3	0.00
12/06/2019	R209 On 07-November-19	9.81	Put	Bond Future	2126	2	2126	2	0.00
12/06/2019	R209 On 07-November-19	9.82	Put	Bond Future	2098	2	2098	2	0.00
12/06/2019	R209 On 07-November-19	9.80	Put	Bond Future	2154	2	2154	2	0.00
12/06/2019	R209 On 06-February-20			Bond Future	9.78	74.1435	9.7841	74.1435	0.00
12/06/2019	R209 On 06-February-20	9.51	Call	Bond Future	2254	2	2254	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
12/06/2019	R209 On 06-February-20	9.52	Call	Bond Future	2282	2	2282	2	0.00
12/06/2019	R209 On 06-February-20	9.50	Call	Bond Future	2225	2	2225	2	0.00
12/06/2019	R209 On 06-February-20	9.50	Put	Bond Future	4054	4	4054	4	0.00
12/06/2019	R209 On 06-February-20	9.51	Put	Bond Future	4017	4	4017	4	0.00
12/06/2019	R209 On 06-February-20	9.52	Put	Bond Future	3980	4	3980	4	0.00
12/06/2019	R210 On 01-August-19			Bond Future	190.49	190.3648	190.4859	190.3648	2,142.00
12/06/2019	R210 On 07-November-19			Bond Future	191.71	191.5923	191.7150	191.5923	0.00
12/06/2019	R210 On 06-February-20			Bond Future	195.42	195.2963	195.4203	195.2963	0.00
12/06/2019	R212 On 01-August-19			Bond Future	159.88	159.7855	159.8780	159.7855	6,690.00
12/06/2019	R212 On 07-November-19			Bond Future	163.10	163.0040	163.0975	163.0040	0.00
12/06/2019	R212 On 06-February-20			Bond Future	164.00	163.9090	164.0035	163.9090	0.00
12/06/2019	R213 On 01-August-19			Bond Future	9.27	87.2294	9.2738	87.2294	17,378.00
12/06/2019	R213 On 01-August-19	9.98	Call	Bond Future	4433	5	4433	5	0.00
12/06/2019	R213 On 01-August-19	10.00	Call	Bond Future	4539	5	4539	5	0.00
12/06/2019	R213 On 01-August-19	9.99	Call	Bond Future	4486	5	4486	5	0.00
12/06/2019	R213 On 01-August-19	9.98	Put	Bond Future	179	0	179	0	0.00
12/06/2019	R213 On 01-August-19	10.00	Put	Bond Future	168	0	168	0	0.00
12/06/2019	R213 On 01-August-19	9.99	Put	Bond Future	173	0	173	0	0.00
12/06/2019	R213 On 07-November-19			Bond Future	9.34	85.4118	9.3407	85.4118	0.00
12/06/2019	R213 On 07-November-19	9.58	Call	Bond Future	3060	3	3060	3	0.00
12/06/2019	R213 On 07-November-19	9.60	Call	Bond Future	3138	3	3138	3	0.00
12/06/2019	R213 On 07-November-19	9.59	Call	Bond Future	3099	3	3099	3	0.00
12/06/2019	R213 On 07-November-19	9.58	Put	Bond Future	1610	1	1610	1	0.00
12/06/2019	R213 On 07-November-19	9.60	Put	Bond Future	1569	1	1569	1	0.00
12/06/2019	R213 On 07-November-19	9.59	Put	Bond Future	1589	1	1589	1	0.00
12/06/2019	R213 On 06-February-20			Bond Future	9.40	87.0433	9.3988	87.0433	0.00
12/06/2019	R213 On 06-February-20	9.28	Call	Bond Future	2495	2	2495	2	0.00
12/06/2019	R213 On 06-February-20	9.27	Call	Bond Future	2465	2	2465	2	0.00
12/06/2019	R213 On 06-February-20	9.26	Call	Bond Future	2434	2	2434	2	0.00
12/06/2019	R213 On 06-February-20	9.27	Put	Bond Future	3246	3	3246	3	0.00
12/06/2019	R213 On 06-February-20	9.26	Put	Bond Future	3276	3	3276	3	0.00
12/06/2019	R213 On 06-February-20	9.28	Put	Bond Future	3215	3	3215	3	0.00
12/06/2019	R214 On 01-August-19			Bond Future	9.91	73.0165	9.9101	73.0165	10,625.00
12/06/2019	R214 On 01-August-19	10.33	Call	Bond Future	3272	4	3272	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
12/06/2019	R214 On 01-August-19	10.34	Call	Bond Future	3321	4	3321	4	0.00
12/06/2019	R214 On 01-August-19	10.32	Call	Bond Future	3223	3	3223	3	0.00
12/06/2019	R214 On 01-August-19	10.32	Put	Bond Future	570	0	570	0	0.00
12/06/2019	R214 On 01-August-19	10.33	Put	Bond Future	557	0	557	0	0.00
12/06/2019	R214 On 01-August-19	10.34	Put	Bond Future	543	0	543	0	0.00
12/06/2019	R214 On 07-November-19			Bond Future	9.98	71.1701	9.9794	71.1701	0.00
12/06/2019	R214 On 07-November-19	10.01	Call	Bond Future	2599	3	2599	3	0.00
12/06/2019	R214 On 07-November-19	10.00	Call	Bond Future	2564	3	2564	3	0.00
12/06/2019	R214 On 07-November-19	10.02	Call	Bond Future	2634	3	2634	3	0.00
12/06/2019	R214 On 07-November-19	10.00	Put	Bond Future	2428	2	2428	2	0.00
12/06/2019	R214 On 07-November-19	10.01	Put	Bond Future	2398	2	2398	2	0.00
12/06/2019	R214 On 07-November-19	10.02	Put	Bond Future	2367	2	2367	2	0.00
12/06/2019	R214 On 06-February-20			Bond Future	10.04	72.5295	10.0409	72.5295	0.00
12/06/2019	R214 On 06-February-20	9.71	Call	Bond Future	2265	2	2265	2	0.00
12/06/2019	R214 On 06-February-20	9.73	Call	Bond Future	2323	2	2323	2	0.00
12/06/2019	R214 On 06-February-20	9.72	Call	Bond Future	2294	2	2294	2	0.00
12/06/2019	R214 On 06-February-20	9.72	Put	Bond Future	4440	4	4440	4	0.00
12/06/2019	R214 On 06-February-20	9.73	Put	Bond Future	4400	4	4400	4	0.00
12/06/2019	R214 On 06-February-20	9.71	Put	Bond Future	4479	4	4479	4	0.00
12/06/2019	R248 On 01-August-19			Bond Future	9.90	93.3006	9.8999	93.3006	102,651.00
12/06/2019	R248 On 01-August-19	10.36	Call	Bond Future	4396	5	4396	5	0.00
12/06/2019	R248 On 01-August-19	10.35	Call	Bond Future	4332	5	4332	5	0.00
12/06/2019	R248 On 01-August-19	10.34	Call	Bond Future	4268	5	4268	5	0.00
12/06/2019	R248 On 01-August-19	10.35	Put	Bond Future	618	0	618	0	0.00
12/06/2019	R248 On 01-August-19	10.34	Put	Bond Future	634	1	634	1	0.00
12/06/2019	R248 On 01-August-19	10.36	Put	Bond Future	603	0	603	0	0.00
12/06/2019	R248 On 07-November-19			Bond Future	9.97	90.7157	9.9685	90.7157	2,048.00
12/06/2019	R248 On 07-November-19	10.03	Call	Bond Future	3360	4	3360	4	0.00
12/06/2019	R248 On 07-November-19	10.02	Call	Bond Future	3314	4	3314	4	0.00
12/06/2019	R248 On 07-November-19	10.01	Call	Bond Future	3268	3	3268	3	0.00
12/06/2019	R248 On 07-November-19	10.02	Put	Bond Future	2880	3	2880	3	0.00
12/06/2019	R248 On 07-November-19	10.01	Put	Bond Future	2919	3	2919	3	0.00
12/06/2019	R248 On 07-November-19	10.03	Put	Bond Future	2842	3	2842	3	0.00
12/06/2019	R248 On 06-February-20			Bond Future	10.03	92.4485	10.0294	92.4485	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
12/06/2019	R248 On 06-February-20	9.71	Call	Bond Future	2827	3	2827	3	0.00
12/06/2019	R248 On 06-February-20	9.72	Call	Bond Future	2864	3	2864	3	0.00
12/06/2019	R248 On 06-February-20	9.70	Call	Bond Future	2790	3	2790	3	0.00
12/06/2019	R248 On 06-February-20	9.72	Put	Bond Future	5518	5	5518	5	0.00
12/06/2019	R248 On 06-February-20	9.70	Put	Bond Future	5620	5	5620	5	0.00
12/06/2019	R248 On 06-February-20	9.71	Put	Bond Future	5569	5	5569	5	0.00