



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 January 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	2025 On 07-February-19			Bond Future	132.97	132.7458	132.9739	132.7458	355.00
11/01/2019	2025 On 02-May-19			Bond Future	135.32	135.0919	135.3237	135.0919	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
11/01/2019	2025 On 01-August-19			Bond Future	137.95	137.7101	137.9463	137.7101	0.00
11/01/2019	2029 On 07-February-19			Bond Future	101.10	100.8252	101.1030	100.8252	2,954.00
11/01/2019	2029 On 02-May-19			Bond Future	101.82	101.5342	101.8167	101.5342	0.00
11/01/2019	2029 On 01-August-19			Bond Future	103.83	103.5371	103.8251	103.5371	0.00
11/01/2019	2030 On 07-February-19			Bond Future	9.27	91.5721	9.2735	91.5721	53,622.00
11/01/2019	2030 On 07-February-19	9.68	Call	Bond Future	2745	3	2745	3	3,960.00
11/01/2019	2030 On 07-February-19	9.18	Call	Bond Future	665	1	665	1	3,960.00
11/01/2019	2030 On 07-February-19	8.62	Call	Bond Future	22	0	22	0	0.00
11/01/2019	2030 On 07-February-19	10.20	Call	Bond Future	5689	6	5689	6	0.00
11/01/2019	2030 On 07-February-19	8.90	Call	Bond Future	167	0	167	0	1,320.00
11/01/2019	2030 On 07-February-19	8.63	Call	Bond Future	24	0	24	0	0.00
11/01/2019	2030 On 07-February-19	8.64	Call	Bond Future	26	0	26	0	0.00
11/01/2019	2030 On 07-February-19	9.60	Call	Bond Future	2330	2	2330	2	1,320.00
11/01/2019	2030 On 07-February-19	8.70	Call	Bond Future	41	0	41	0	0.00
11/01/2019	2030 On 07-February-19	9.40	Call	Bond Future	1409	1	1409	1	0.00
11/01/2019	2030 On 07-February-19	8.70	Put	Bond Future	3809	4	3809	4	0.00
11/01/2019	2030 On 07-February-19	8.90	Put	Bond Future	2597	3	2597	3	0.00
11/01/2019	2030 On 07-February-19	9.40	Put	Bond Future	605	1	605	1	0.00
11/01/2019	2030 On 07-February-19	8.64	Put	Bond Future	4199	4	4199	4	0.00
11/01/2019	2030 On 07-February-19	9.60	Put	Bond Future	274	0	274	0	0.00
11/01/2019	2030 On 07-February-19	8.63	Put	Bond Future	4265	4	4265	4	0.00
11/01/2019	2030 On 07-February-19	8.62	Put	Bond Future	4331	4	4331	4	0.00
11/01/2019	2030 On 07-February-19	10.20	Put	Bond Future	15	0	15	0	3,960.00
11/01/2019	2030 On 07-February-19	9.18	Put	Bond Future	1265	1	1265	1	0.00
11/01/2019	2030 On 07-February-19	9.68	Put	Bond Future	195	0	195	0	0.00
11/01/2019	2030 On 02-May-19			Bond Future	9.33	93.1698	9.3288	93.1698	0.00
11/01/2019	2030 On 02-May-19	9.39	Call	Bond Future	2155	2	2155	2	0.00
11/01/2019	2030 On 02-May-19	10.20	Call	Bond Future	5739	6	5739	6	0.00
11/01/2019	2030 On 02-May-19	9.41	Call	Bond Future	2225	2	2225	2	0.00
11/01/2019	2030 On 02-May-19	8.90	Call	Bond Future	816	1	816	1	3,000.00
11/01/2019	2030 On 02-May-19	9.40	Call	Bond Future	2190	2	2190	2	3,000.00
11/01/2019	2030 On 02-May-19	9.40	Put	Bond Future	1744	2	1744	2	0.00
11/01/2019	2030 On 02-May-19	9.41	Put	Bond Future	1717	2	1717	2	0.00
11/01/2019	2030 On 02-May-19	8.90	Put	Bond Future	3568	4	3568	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
11/01/2019	2030 On 02-May-19	10.20	Put	Bond Future	474	0	474	0	3,000.00
11/01/2019	2030 On 02-May-19	9.39	Put	Bond Future	1772	2	1772	2	0.00
11/01/2019	2030 On 01-August-19			Bond Future	9.38	90.9805	9.3840	90.9805	0.00
11/01/2019	2030 On 01-August-19	9.91	Call	Bond Future	4545	5	4545	5	0.00
11/01/2019	2030 On 01-August-19	9.92	Call	Bond Future	4588	5	4588	5	0.00
11/01/2019	2030 On 01-August-19	9.90	Call	Bond Future	4502	4	4502	4	0.00
11/01/2019	2030 On 01-August-19	9.92	Put	Bond Future	1356	1	1356	1	0.00
11/01/2019	2030 On 01-August-19	9.90	Put	Bond Future	1388	1	1388	1	0.00
11/01/2019	2030 On 01-August-19	9.91	Put	Bond Future	1372	1	1372	1	0.00
11/01/2019	2032 On 07-February-19			Bond Future	9.48	93.8420	9.4844	93.8420	42,475.00
11/01/2019	2032 On 07-February-19	8.82	Call	Bond Future	22	0	22	0	0.00
11/01/2019	2032 On 07-February-19	8.81	Call	Bond Future	21	0	21	0	0.00
11/01/2019	2032 On 07-February-19	8.80	Call	Bond Future	19	0	19	0	0.00
11/01/2019	2032 On 07-February-19	8.81	Put	Bond Future	4874	5	4874	5	0.00
11/01/2019	2032 On 07-February-19	8.80	Put	Bond Future	4947	5	4947	5	0.00
11/01/2019	2032 On 07-February-19	8.82	Put	Bond Future	4801	5	4801	5	0.00
11/01/2019	2032 On 02-May-19			Bond Future	9.54	91.3225	9.5397	91.3225	0.00
11/01/2019	2032 On 02-May-19	9.61	Call	Bond Future	2415	2	2415	2	0.00
11/01/2019	2032 On 02-May-19	9.62	Call	Bond Future	2454	2	2454	2	0.00
11/01/2019	2032 On 02-May-19	9.63	Call	Bond Future	2492	2	2492	2	0.00
11/01/2019	2032 On 02-May-19	9.63	Put	Bond Future	1877	2	1877	2	0.00
11/01/2019	2032 On 02-May-19	9.61	Put	Bond Future	1936	2	1936	2	0.00
11/01/2019	2032 On 02-May-19	9.62	Put	Bond Future	1906	2	1906	2	0.00
11/01/2019	2032 On 01-August-19			Bond Future	9.59	93.1026	9.5930	93.1026	0.00
11/01/2019	2032 On 01-August-19	10.11	Call	Bond Future	4917	5	4917	5	0.00
11/01/2019	2032 On 01-August-19	10.10	Call	Bond Future	4871	5	4871	5	0.00
11/01/2019	2032 On 01-August-19	10.09	Call	Bond Future	4826	5	4826	5	0.00
11/01/2019	2032 On 01-August-19	10.09	Put	Bond Future	1559	2	1559	2	0.00
11/01/2019	2032 On 01-August-19	10.11	Put	Bond Future	1523	2	1523	2	0.00
11/01/2019	2032 On 01-August-19	10.10	Put	Bond Future	1541	2	1541	2	0.00
11/01/2019	2033 On 07-February-19			Bond Future	103.35	102.9770	103.3517	102.9770	5,890.00
11/01/2019	2033 On 02-May-19			Bond Future	104.03	103.6517	104.0328	103.6517	0.00
11/01/2019	2033 On 01-August-19			Bond Future	106.08	105.6963	106.0848	105.6963	0.00
11/01/2019	2037 On 07-February-19			Bond Future	9.69	90.2056	9.6885	90.2056	64,737.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2019	2037 On 07-February-19	9.05	Call	Bond Future	31	0	31	0	0.00
11/01/2019	2037 On 07-February-19	9.07	Call	Bond Future	36	0	36	0	0.00
11/01/2019	2037 On 07-February-19	9.06	Call	Bond Future	33	0	33	0	0.00
11/01/2019	2037 On 07-February-19	9.05	Put	Bond Future	5218	5	5218	5	0.00
11/01/2019	2037 On 07-February-19	9.07	Put	Bond Future	5055	5	5055	5	0.00
11/01/2019	2037 On 07-February-19	9.06	Put	Bond Future	5136	5	5136	5	0.00
11/01/2019	2037 On 02-May-19			Bond Future	9.74	91.7794	9.7439	91.7794	0.00
11/01/2019	2037 On 02-May-19	9.80	Call	Bond Future	2655	3	2655	3	0.00
11/01/2019	2037 On 02-May-19	9.79	Call	Bond Future	2613	3	2613	3	0.00
11/01/2019	2037 On 02-May-19	9.81	Call	Bond Future	2697	3	2697	3	0.00
11/01/2019	2037 On 02-May-19	9.79	Put	Bond Future	2260	2	2260	2	0.00
11/01/2019	2037 On 02-May-19	9.80	Put	Bond Future	2225	2	2225	2	0.00
11/01/2019	2037 On 02-May-19	9.81	Put	Bond Future	2191	2	2191	2	0.00
11/01/2019	2037 On 01-August-19			Bond Future	9.80	89.3127	9.8002	89.3127	0.00
11/01/2019	2037 On 01-August-19	10.29	Call	Bond Future	5480	5	5480	5	0.00
11/01/2019	2037 On 01-August-19	10.31	Call	Bond Future	5582	6	5582	6	0.00
11/01/2019	2037 On 01-August-19	10.30	Call	Bond Future	5531	6	5531	6	0.00
11/01/2019	2037 On 01-August-19	10.30	Put	Bond Future	1850	2	1850	2	0.00
11/01/2019	2037 On 01-August-19	10.31	Put	Bond Future	1830	2	1830	2	0.00
11/01/2019	2037 On 01-August-19	10.29	Put	Bond Future	1871	2	1871	2	0.00
11/01/2019	2038 On 07-February-19			Bond Future	120.92	120.3763	120.9238	120.3763	10,476.00
11/01/2019	2038 On 02-May-19			Bond Future	123.06	122.5038	123.0607	122.5038	0.00
11/01/2019	2038 On 01-August-19			Bond Future	125.44	124.8678	125.4355	124.8678	0.00
11/01/2019	2040 On 07-February-19			Bond Future	9.76	93.5267	9.7634	93.5267	30,578.00
11/01/2019	2040 On 07-February-19	9.11	Call	Bond Future	30	0	30	0	0.00
11/01/2019	2040 On 07-February-19	9.13	Call	Bond Future	35	0	35	0	0.00
11/01/2019	2040 On 07-February-19	9.12	Call	Bond Future	32	0	32	0	0.00
11/01/2019	2040 On 07-February-19	9.12	Put	Bond Future	5679	6	5679	6	0.00
11/01/2019	2040 On 07-February-19	9.11	Put	Bond Future	5768	6	5768	6	0.00
11/01/2019	2040 On 07-February-19	9.13	Put	Bond Future	5590	6	5590	6	0.00
11/01/2019	2040 On 02-May-19			Bond Future	9.82	95.1585	9.8187	95.1585	0.00
11/01/2019	2040 On 02-May-19	10.20	Call	Bond Future	4529	5	4529	5	1,150.00
11/01/2019	2040 On 02-May-19	9.90	Call	Bond Future	2987	3	2987	3	0.00
11/01/2019	2040 On 02-May-19	9.60	Call	Bond Future	1764	2	1764	2	1,150.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2019	2040 On 02-May-19	9.89	Call	Bond Future	2941	3	2941	3	0.00
11/01/2019	2040 On 02-May-19	9.88	Call	Bond Future	2896	3	2896	3	0.00
11/01/2019	2040 On 02-May-19	9.89	Put	Bond Future	2354	2	2354	2	0.00
11/01/2019	2040 On 02-May-19	9.88	Put	Bond Future	2390	2	2390	2	0.00
11/01/2019	2040 On 02-May-19	9.90	Put	Bond Future	2318	2	2318	2	0.00
11/01/2019	2040 On 02-May-19	9.60	Put	Bond Future	3604	4	3604	4	0.00
11/01/2019	2040 On 02-May-19	10.20	Put	Bond Future	1454	1	1454	1	0.00
11/01/2019	2040 On 01-August-19			Bond Future	9.87	92.5074	9.8750	92.5074	0.00
11/01/2019	2040 On 01-August-19	10.36	Call	Bond Future	5776	6	5776	6	0.00
11/01/2019	2040 On 01-August-19	10.37	Call	Bond Future	5830	6	5830	6	0.00
11/01/2019	2040 On 01-August-19	10.38	Call	Bond Future	5884	6	5884	6	0.00
11/01/2019	2040 On 01-August-19	10.38	Put	Bond Future	1893	2	1893	2	0.00
11/01/2019	2040 On 01-August-19	10.36	Put	Bond Future	1937	2	1937	2	0.00
11/01/2019	2040 On 01-August-19	10.37	Put	Bond Future	1915	2	1915	2	0.00
11/01/2019	2044 On 07-February-19			Bond Future	9.78	90.7377	9.7776	90.7377	37,872.00
11/01/2019	2044 On 07-February-19	9.17	Call	Bond Future	44	0	44	0	0.00
11/01/2019	2044 On 07-February-19	9.18	Call	Bond Future	48	0	48	0	0.00
11/01/2019	2044 On 07-February-19	9.16	Call	Bond Future	40	0	40	0	0.00
11/01/2019	2044 On 07-February-19	9.16	Put	Bond Future	5584	6	5584	6	0.00
11/01/2019	2044 On 07-February-19	9.17	Put	Bond Future	5493	6	5493	6	0.00
11/01/2019	2044 On 07-February-19	9.18	Put	Bond Future	5402	5	5402	5	0.00
11/01/2019	2044 On 02-May-19			Bond Future	9.83	92.3208	9.8305	92.3208	0.00
11/01/2019	2044 On 02-May-19	9.90	Call	Bond Future	2993	3	2993	3	0.00
11/01/2019	2044 On 02-May-19	9.92	Call	Bond Future	3087	3	3087	3	0.00
11/01/2019	2044 On 02-May-19	9.91	Call	Bond Future	3040	3	3040	3	0.00
11/01/2019	2044 On 02-May-19	9.92	Put	Bond Future	2336	2	2336	2	0.00
11/01/2019	2044 On 02-May-19	9.91	Put	Bond Future	2372	2	2372	2	0.00
11/01/2019	2044 On 02-May-19	9.90	Put	Bond Future	2409	2	2409	2	0.00
11/01/2019	2044 On 01-August-19			Bond Future	9.88	89.7395	9.8843	89.7395	0.00
11/01/2019	2044 On 01-August-19	10.39	Call	Bond Future	6003	6	6003	6	0.00
11/01/2019	2044 On 01-August-19	10.38	Call	Bond Future	5948	6	5948	6	0.00
11/01/2019	2044 On 01-August-19	10.40	Call	Bond Future	6058	6	6058	6	0.00
11/01/2019	2044 On 01-August-19	10.38	Put	Bond Future	1957	2	1957	2	0.00
11/01/2019	2044 On 01-August-19	10.39	Put	Bond Future	1935	2	1935	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
11/01/2019	2044 On 01-August-19	10.40	Put	Bond Future	1913	2	1913	2	0.00
11/01/2019	2046 On 07-February-19			Bond Future	115.19	114.3031	115.1876	114.3031	12,458.00
11/01/2019	2046 On 02-May-19			Bond Future	115.54	114.6371	115.5372	114.6371	0.00
11/01/2019	2046 On 01-August-19			Bond Future	117.82	116.8987	117.8163	116.8987	0.00
11/01/2019	2050 On 07-February-19			Bond Future	118.94	118.6877	118.9391	118.6877	10,646.00
11/01/2019	2050 On 02-May-19			Bond Future	121.04	120.7852	121.0407	120.7852	0.00
11/01/2019	2050 On 01-August-19			Bond Future	121.61	121.3496	121.6100	121.3496	0.00
11/01/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	AL37 On 07-February-19			Index Future	614.64	614.4180	614.6350	614.4180	0.00
11/01/2019	AL37 On 02-May-19			Index Future	625.36	625.1370	625.3560	625.1370	0.00
11/01/2019	AL37 On 01-August-19			Index Future	637.54	637.3200	637.5420	637.3200	0.00
11/01/2019	AL7T On 07-February-19			Index Future	710.80	710.5590	710.7950	710.5590	0.00
11/01/2019	AL7T On 02-May-19			Index Future	723.19	722.9560	723.1940	722.9560	0.00
11/01/2019	AL7T On 01-August-19			Index Future	737.29	737.0450	737.2870	737.0450	0.00
11/01/2019	ALBI On 07-February-19			Index Future	645.02	644.9570	645.0170	644.9570	905.00
11/01/2019	ALBI On 02-May-19			Index Future	656.27	656.2090	656.2690	656.2090	0.00
11/01/2019	ALBI On 01-August-19			Index Future	669.06	668.9970	669.0570	668.9970	0.00
11/01/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	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
11/01/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/01/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2019	ES33 On 07-February-19			Bond Future	10.89	78.5997	10.8877	78.5997	494.00
11/01/2019	ES33 On 02-May-19			Bond Future	10.98	76.1797	10.9818	76.1797	0.00
11/01/2019	ES33 On 01-August-19			Bond Future	11.08	77.6647	11.0785	77.6647	0.00
11/01/2019	ES42 On 07-February-19			Bond Future	11.12	80.8798	11.1209	80.8798	5,169.00
11/01/2019	ES42 On 02-May-19			Bond Future	11.21	78.0303	11.2150	78.0303	0.00
11/01/2019	ES42 On 01-August-19			Bond Future	11.31	79.5516	11.3099	79.5516	0.00
11/01/2019	GOVI On 07-February-19			GOVI	638.59	638.4920	638.5880	638.4920	451.00
11/01/2019	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
11/01/2019	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
11/01/2019	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
11/01/2019	GOVI On 07-February-19	666.51	Put	GOVI	279220	28	279220	28	0.00
11/01/2019	GOVI On 07-February-19	666.52	Put	GOVI	279320	28	279320	28	0.00
11/01/2019	GOVI On 07-February-19	666.53	Put	GOVI	279420	28	279420	28	0.00
11/01/2019	GOVI On 02-May-19			GOVI	649.73	649.6310	649.7280	649.6310	0.00
11/01/2019	GOVI On 02-May-19	647.88	Call	GOVI	18480	2	18480	2	0.00
11/01/2019	GOVI On 02-May-19	647.87	Call	GOVI	18580	2	18580	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
11/01/2019	GOVI On 02-May-19	647.86	Call	GOVI	18680	2	18680	2	0.00
11/01/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
11/01/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
11/01/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
11/01/2019	GOVI On 01-August-19			GOVI	662.39	662.2910	662.3890	662.2910	0.00
11/01/2019	GOVI On 01-August-19	638.69	Call	GOVI	236990	24	236990	24	0.00
11/01/2019	GOVI On 01-August-19	638.68	Call	GOVI	237090	24	237090	24	0.00
11/01/2019	GOVI On 01-August-19	638.67	Call	GOVI	237190	24	237190	24	0.00
11/01/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
11/01/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
11/01/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
11/01/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/01/2019	IGOV On 07-February-19			Index Future	255.09	254.2820	255.0910	254.2820	518.00
11/01/2019	IGOV On 02-May-19			Index Future	259.60	258.7760	259.5980	258.7760	215.00
11/01/2019	IGOV On 01-August-19			Index Future	264.72	263.8800	264.7190	263.8800	0.00
11/01/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
11/01/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0200	102.0100	102.0200	0.00
11/01/2019	IS01 On 19-September-19			Interest Rate Swap	99.89	99.8900	99.8900	99.8900	0.00
11/01/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
11/01/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
11/01/2019	IS02 On 20-September-19			Interest Rate Swap	101.89	101.8900	101.8900	101.8900	0.00
11/01/2019	IS02 On 20-December-19			Interest Rate Swap	102.85	102.8500	102.8500	102.8500	0.00
11/01/2019	IS02 On 23-March-20			Interest Rate Swap	98.87	98.8800	98.8700	98.8800	0.00
11/01/2019	IS02 On 22-June-20			Interest Rate Swap	102.46	102.4700	102.4600	102.4700	0.00
11/01/2019	IS02 On 21-September-20			Interest Rate Swap	99.46	99.4700	99.4600	99.4700	0.00
11/01/2019	IS05 On 17-December-20			Interest Rate Swap	96.27	96.2800	96.2700	96.2800	0.00
11/01/2019	IS05 On 16-March-21			Interest Rate Swap	95.45	95.4500	95.4500	95.4500	0.00
11/01/2019	IS05 On 15-June-21			Interest Rate Swap	94.59	94.5900	94.5900	94.5900	0.00
11/01/2019	IS05 On 21-September-21			Interest Rate Swap	94.69	94.6900	94.6900	94.6900	0.00
11/01/2019	IS05 On 21-December-21			Interest Rate Swap	96.83	96.8200	96.8300	96.8200	51.00
11/01/2019	IS05 On 15-March-22			Interest Rate Swap	96.92	96.9100	96.9200	96.9100	0.00
11/01/2019	IS05 On 21-June-22			Interest Rate Swap	98.06	98.0400	98.0600	98.0400	0.00
11/01/2019	IS05 On 20-September-22			Interest Rate Swap	101.94	101.9200	101.9400	101.9200	0.00
11/01/2019	IS05 On 20-December-22			Interest Rate Swap	103.15	103.1200	103.1500	103.1200	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
11/01/2019	IS05 On 22-March-23			Interest Rate Swap	96.47	96.4400	96.4700	96.4400	0.00
11/01/2019	IS05 On 20-June-23			Interest Rate Swap	102.50	102.4700	102.5000	102.4700	0.00
11/01/2019	IS05 On 19-September-23			Interest Rate Swap	97.96	97.9300	97.9600	97.9300	0.00
11/01/2019	IS10 On 17-December-25			Interest Rate Swap	94.44	94.4100	94.4400	94.4100	0.00
11/01/2019	IS10 On 16-March-26			Interest Rate Swap	91.41	91.3800	91.4100	91.3800	0.00
11/01/2019	IS10 On 15-June-26			Interest Rate Swap	90.13	90.1000	90.1300	90.1000	0.00
11/01/2019	IS10 On 21-September-26			Interest Rate Swap	92.29	92.2400	92.2900	92.2400	0.00
11/01/2019	IS10 On 21-December-26			Interest Rate Swap	96.08	96.0300	96.0800	96.0300	0.00
11/01/2019	IS10 On 15-March-27			Interest Rate Swap	94.63	94.5900	94.6300	94.5900	0.00
11/01/2019	IS10 On 21-June-27			Interest Rate Swap	96.69	96.6600	96.6900	96.6600	0.00
11/01/2019	IS10 On 20-September-27			Interest Rate Swap	102.15	102.1300	102.1500	102.1300	0.00
11/01/2019	IS10 On 20-December-27			Interest Rate Swap	102.49	102.4800	102.4900	102.4800	0.00
11/01/2019	IS10 On 22-March-28			Interest Rate Swap	95.98	95.9700	95.9800	95.9700	0.00
11/01/2019	IS10 On 20-June-28			Interest Rate Swap	103.19	103.1800	103.1900	103.1800	0.00
11/01/2019	IS10 On 19-September-28			Interest Rate Swap	96.73	96.7300	96.7300	96.7300	0.00
11/01/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/01/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/01/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
11/01/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
11/01/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
11/01/2019	R023 On 07-February-19			Bond Future	8.00	102.6489	7.9975	102.6489	62,388.00
11/01/2019	R023 On 07-February-19	10.57	Call	Bond Future	8250	8	8250	8	0.00
11/01/2019	R023 On 07-February-19	10.59	Call	Bond Future	8311	8	8311	8	0.00
11/01/2019	R023 On 07-February-19	10.58	Call	Bond Future	8281	8	8281	8	0.00
11/01/2019	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
11/01/2019	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
11/01/2019	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
11/01/2019	R023 On 02-May-19			Bond Future	8.02	100.5102	8.0184	100.5102	0.00
11/01/2019	R023 On 02-May-19	8.46	Call	Bond Future	1695	2	1695	2	0.00
11/01/2019	R023 On 02-May-19	8.45	Call	Bond Future	1669	2	1669	2	0.00
11/01/2019	R023 On 02-May-19	8.44	Call	Bond Future	1643	2	1643	2	0.00
11/01/2019	R023 On 02-May-19	8.45	Put	Bond Future	292	0	292	0	0.00
11/01/2019	R023 On 02-May-19	8.44	Put	Bond Future	298	0	298	0	0.00
11/01/2019	R023 On 02-May-19	8.46	Put	Bond Future	287	0	287	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
11/01/2019	R023 On 01-August-19			Bond Future	8.02	102.4692	8.0231	102.4692	0.00
11/01/2019	R023 On 01-August-19	8.93	Call	Bond Future	3055	3	3055	3	0.00
11/01/2019	R023 On 01-August-19	8.95	Call	Bond Future	3106	3	3106	3	0.00
11/01/2019	R023 On 01-August-19	8.94	Call	Bond Future	3080	3	3080	3	0.00
11/01/2019	R023 On 01-August-19	8.94	Put	Bond Future	345	0	345	0	0.00
11/01/2019	R023 On 01-August-19	8.95	Put	Bond Future	341	0	341	0	0.00
11/01/2019	R023 On 01-August-19	8.93	Put	Bond Future	348	0	348	0	0.00
11/01/2019	R035 On 07-February-19			Bond Future	9.63	97.9640	9.6300	97.9640	74,160.00
11/01/2019	R035 On 07-February-19	8.96	Call	Bond Future	22	0	22	0	0.00
11/01/2019	R035 On 07-February-19	8.98	Call	Bond Future	26	0	26	0	0.00
11/01/2019	R035 On 07-February-19	8.97	Call	Bond Future	24	0	24	0	0.00
11/01/2019	R035 On 07-February-19	8.97	Put	Bond Future	5331	5	5331	5	0.00
11/01/2019	R035 On 07-February-19	8.98	Put	Bond Future	5249	5	5249	5	0.00
11/01/2019	R035 On 07-February-19	8.96	Put	Bond Future	5413	5	5413	5	0.00
11/01/2019	R035 On 02-May-19			Bond Future	9.68	95.1731	9.6833	95.1731	0.00
11/01/2019	R035 On 02-May-19	9.74	Call	Bond Future	2603	3	2603	3	0.00
11/01/2019	R035 On 02-May-19	9.75	Call	Bond Future	2645	3	2645	3	0.00
11/01/2019	R035 On 02-May-19	9.73	Call	Bond Future	2562	3	2562	3	0.00
11/01/2019	R035 On 02-May-19	9.73	Put	Bond Future	2207	2	2207	2	0.00
11/01/2019	R035 On 02-May-19	9.75	Put	Bond Future	2139	2	2139	2	0.00
11/01/2019	R035 On 02-May-19	9.74	Put	Bond Future	2172	2	2172	2	0.00
11/01/2019	R035 On 01-August-19			Bond Future	9.74	97.0280	9.7358	97.0280	0.00
11/01/2019	R035 On 01-August-19	10.24	Call	Bond Future	5466	5	5466	5	0.00
11/01/2019	R035 On 01-August-19	10.23	Call	Bond Future	5416	5	5416	5	0.00
11/01/2019	R035 On 01-August-19	10.22	Call	Bond Future	5365	5	5365	5	0.00
11/01/2019	R035 On 01-August-19	10.23	Put	Bond Future	1801	2	1801	2	0.00
11/01/2019	R035 On 01-August-19	10.22	Put	Bond Future	1822	2	1822	2	0.00
11/01/2019	R035 On 01-August-19	10.24	Put	Bond Future	1780	2	1780	2	0.00
11/01/2019	R186 On 07-February-19			Bond Future	8.78	111.1015	8.7775	111.1015	85,900.00
11/01/2019	R186 On 07-February-19	9.00	Call	Bond Future	1656	2	1656	2	0.00
11/01/2019	R186 On 07-February-19	9.38	Call	Bond Future	3559	4	3559	4	6,000.00
11/01/2019	R186 On 07-February-19	9.20	Call	Bond Future	2611	3	2611	3	3,000.00
11/01/2019	R186 On 07-February-19	9.30	Call	Bond Future	3131	3	3131	3	0.00
11/01/2019	R186 On 07-February-19	8.20	Call	Bond Future	29	0	29	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
11/01/2019	R186 On 07-February-19	8.50	Call	Bond Future	233	0	233	0	1,000.00
11/01/2019	R186 On 07-February-19	9.50	Call	Bond Future	4212	4	4212	4	0.00
11/01/2019	R186 On 07-February-19	9.10	Call	Bond Future	2116	2	2116	2	0.00
11/01/2019	R186 On 07-February-19	8.21	Call	Bond Future	32	0	32	0	0.00
11/01/2019	R186 On 07-February-19	9.92	Call	Bond Future	6521	6	6521	6	0.00
11/01/2019	R186 On 07-February-19	8.77	Call	Bond Future	803	1	803	1	1,170.00
11/01/2019	R186 On 07-February-19	9.23	Call	Bond Future	2765	3	2765	3	3,000.00
11/01/2019	R186 On 07-February-19	8.22	Call	Bond Future	34	0	34	0	0.00
11/01/2019	R186 On 07-February-19	9.27	Call	Bond Future	2973	3	2973	3	1,170.00
11/01/2019	R186 On 07-February-19	8.30	Call	Bond Future	64	0	64	0	210.00
11/01/2019	R186 On 07-February-19	9.90	Call	Bond Future	6412	6	6412	6	0.00
11/01/2019	R186 On 07-February-19	9.90	Put	Bond Future	2	0	2	0	1,000.00
11/01/2019	R186 On 07-February-19	8.77	Put	Bond Future	847	1	847	1	0.00
11/01/2019	R186 On 07-February-19	8.22	Put	Bond Future	3410	3	3410	3	0.00
11/01/2019	R186 On 07-February-19	9.27	Put	Bond Future	98	0	98	0	0.00
11/01/2019	R186 On 07-February-19	9.23	Put	Bond Future	120	0	120	0	0.00
11/01/2019	R186 On 07-February-19	8.30	Put	Bond Future	2947	3	2947	3	0.00
11/01/2019	R186 On 07-February-19	8.50	Put	Bond Future	1897	2	1897	2	0.00
11/01/2019	R186 On 07-February-19	9.50	Put	Bond Future	29	0	29	0	5,000.00
11/01/2019	R186 On 07-February-19	8.20	Put	Bond Future	3529	4	3529	4	0.00
11/01/2019	R186 On 07-February-19	9.92	Put	Bond Future	2	0	2	0	1,170.00
11/01/2019	R186 On 07-February-19	9.10	Put	Bond Future	222	0	222	0	1,000.00
11/01/2019	R186 On 07-February-19	8.21	Put	Bond Future	3470	4	3470	4	0.00
11/01/2019	R186 On 07-February-19	9.30	Put	Bond Future	85	0	85	0	0.00
11/01/2019	R186 On 07-February-19	9.38	Put	Bond Future	56	0	56	0	0.00
11/01/2019	R186 On 07-February-19	9.00	Put	Bond Future	344	0	344	0	7,500.00
11/01/2019	R186 On 07-February-19	9.20	Put	Bond Future	139	0	139	0	0.00
11/01/2019	R186 On 02-May-19			Bond Future	8.83	113.0398	8.8269	113.0398	3,050.00
11/01/2019	R186 On 02-May-19	8.65	Call	Bond Future	1209	1	1209	1	3,250.00
11/01/2019	R186 On 02-May-19	9.03	Call	Bond Future	2371	2	2371	2	0.00
11/01/2019	R186 On 02-May-19	9.02	Call	Bond Future	2335	2	2335	2	0.00
11/01/2019	R186 On 02-May-19	10.07	Call	Bond Future	7047	7	7047	7	0.00
11/01/2019	R186 On 02-May-19	9.75	Call	Bond Future	5512	5	5512	5	0.00
11/01/2019	R186 On 02-May-19	9.30	Call	Bond Future	3447	3	3447	3	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2019	R186 On 02-May-19	9.96	Call	Bond Future	6510	6	6510	6	0.00
11/01/2019	R186 On 02-May-19	9.25	Call	Bond Future	3236	3	3236	3	3,250.00
11/01/2019	R186 On 02-May-19	9.01	Call	Bond Future	2299	2	2299	2	0.00
11/01/2019	R186 On 02-May-19	9.20	Call	Bond Future	3030	3	3030	3	90.00
11/01/2019	R186 On 02-May-19	8.62	Call	Bond Future	1137	1	1137	1	90.00
11/01/2019	R186 On 02-May-19	8.70	Call	Bond Future	1337	1	1337	1	200.00
11/01/2019	R186 On 02-May-19	9.00	Call	Bond Future	2262	2	2262	2	7,000.00
11/01/2019	R186 On 02-May-19	8.50	Call	Bond Future	874	1	874	1	7,000.00
11/01/2019	R186 On 02-May-19	8.80	Call	Bond Future	1615	2	1615	2	7,500.00
11/01/2019	R186 On 02-May-19	10.02	Call	Bond Future	6802	7	6802	7	0.00
11/01/2019	R186 On 02-May-19	8.80	Put	Bond Future	1771	2	1771	2	0.00
11/01/2019	R186 On 02-May-19	8.50	Put	Bond Future	2787	3	2787	3	0.00
11/01/2019	R186 On 02-May-19	9.00	Put	Bond Future	1266	1	1266	1	0.00
11/01/2019	R186 On 02-May-19	8.70	Put	Bond Future	2074	2	2074	2	0.00
11/01/2019	R186 On 02-May-19	8.62	Put	Bond Future	2343	2	2343	2	0.00
11/01/2019	R186 On 02-May-19	9.30	Put	Bond Future	754	1	754	1	0.00
11/01/2019	R186 On 02-May-19	10.02	Put	Bond Future	173	0	173	0	3,250.00
11/01/2019	R186 On 02-May-19	9.02	Put	Bond Future	1225	1	1225	1	0.00
11/01/2019	R186 On 02-May-19	10.07	Put	Bond Future	152	0	152	0	200.00
11/01/2019	R186 On 02-May-19	9.20	Put	Bond Future	899	1	899	1	0.00
11/01/2019	R186 On 02-May-19	9.75	Put	Bond Future	336	0	336	0	7,000.00
11/01/2019	R186 On 02-May-19	9.96	Put	Bond Future	202	0	202	0	90.00
11/01/2019	R186 On 02-May-19	9.25	Put	Bond Future	823	1	823	1	0.00
11/01/2019	R186 On 02-May-19	8.65	Put	Bond Future	2239	2	2239	2	0.00
11/01/2019	R186 On 02-May-19	9.01	Put	Bond Future	1245	1	1245	1	0.00
11/01/2019	R186 On 02-May-19	9.03	Put	Bond Future	1204	1	1204	1	0.00
11/01/2019	R186 On 01-August-19			Bond Future	8.87	109.9414	8.8716	109.9414	0.00
11/01/2019	R186 On 01-August-19	9.05	Call	Bond Future	2779	3	2779	3	6,000.00
11/01/2019	R186 On 01-August-19	9.52	Call	Bond Future	4574	5	4574	5	0.00
11/01/2019	R186 On 01-August-19	8.30	Call	Bond Future	836	1	836	1	6,000.00
11/01/2019	R186 On 01-August-19	9.54	Call	Bond Future	4659	5	4659	5	0.00
11/01/2019	R186 On 01-August-19	10.08	Call	Bond Future	7040	7	7040	7	0.00
11/01/2019	R186 On 01-August-19	9.53	Call	Bond Future	4616	5	4616	5	0.00
11/01/2019	R186 On 01-August-19	9.53	Put	Bond Future	992	1	992	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
11/01/2019	R186 On 01-August-19	9.54	Put	Bond Future	981	1	981	1	0.00
11/01/2019	R186 On 01-August-19	10.08	Put	Bond Future	508	1	508	1	6,000.00
11/01/2019	R186 On 01-August-19	9.52	Put	Bond Future	1004	1	1004	1	0.00
11/01/2019	R186 On 01-August-19	8.30	Put	Bond Future	4114	4	4114	4	0.00
11/01/2019	R186 On 01-August-19	9.05	Put	Bond Future	1781	2	1781	2	0.00
11/01/2019	R197 On 07-February-19			Bond Future	299.79	299.6557	299.7917	299.6557	2,355.00
11/01/2019	R197 On 02-May-19			Bond Future	305.09	304.9516	305.0894	304.9516	0.00
11/01/2019	R197 On 01-August-19			Bond Future	303.55	303.4083	303.5486	303.4083	0.00
11/01/2019	R202 On 07-February-19			Bond Future	232.92	231.3032	232.9239	231.3032	8,805.00
11/01/2019	R202 On 02-May-19			Bond Future	237.04	235.3910	237.0401	235.3910	0.00
11/01/2019	R202 On 01-August-19			Bond Future	237.70	236.0195	237.7009	236.0195	0.00
11/01/2019	R207 On 07-February-19			Bond Future	6.05	101.6991	6.0465	101.6991	15,739.00
11/01/2019	R207 On 07-February-19	6.53	Call	Bond Future	430	1	430	1	0.00
11/01/2019	R207 On 07-February-19	6.52	Call	Bond Future	421	1	421	1	0.00
11/01/2019	R207 On 07-February-19	6.51	Call	Bond Future	413	0	413	0	0.00
11/01/2019	R207 On 07-February-19	6.52	Put	Bond Future	0	0	0	0	0.00
11/01/2019	R207 On 07-February-19	6.51	Put	Bond Future	0	0	0	0	0.00
11/01/2019	R207 On 07-February-19	6.53	Put	Bond Future	0	0	0	0	0.00
11/01/2019	R207 On 02-May-19			Bond Future	5.52	103.4733	5.5161	103.4733	0.00
11/01/2019	R207 On 02-May-19	7.61	Call	Bond Future	1401	1	1401	1	0.00
11/01/2019	R207 On 02-May-19	7.63	Call	Bond Future	1415	1	1415	1	0.00
11/01/2019	R207 On 02-May-19	7.62	Call	Bond Future	1408	1	1408	1	0.00
11/01/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
11/01/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
11/01/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
11/01/2019	R207 On 01-August-19			Bond Future	4.12	101.8479	4.1213	101.8479	0.00
11/01/2019	R207 On 01-August-19	7.33	Call	Bond Future	1404	1	1404	1	0.00
11/01/2019	R207 On 01-August-19	7.34	Call	Bond Future	1408	1	1408	1	0.00
11/01/2019	R207 On 01-August-19	7.35	Call	Bond Future	1412	1	1412	1	0.00
11/01/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
11/01/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
11/01/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
11/01/2019	R208 On 07-February-19			Bond Future	7.06	102.0297	7.0608	102.0297	17,335.00
11/01/2019	R208 On 07-February-19	7.08	Call	Bond Future	141	0	141	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
11/01/2019	R208 On 07-February-19	7.07	Call	Bond Future	129	0	129	0	0.00
11/01/2019	R208 On 07-February-19	7.06	Call	Bond Future	117	0	117	0	0.00
11/01/2019	R208 On 07-February-19	7.08	Put	Bond Future	104	0	104	0	0.00
11/01/2019	R208 On 07-February-19	7.06	Put	Bond Future	119	0	119	0	0.00
11/01/2019	R208 On 07-February-19	7.07	Put	Bond Future	111	0	111	0	0.00
11/01/2019	R208 On 02-May-19			Bond Future	6.98	100.4089	6.9837	100.4089	0.00
11/01/2019	R208 On 02-May-19	8.02	Call	Bond Future	1817	2	1817	2	0.00
11/01/2019	R208 On 02-May-19	8.03	Call	Bond Future	1833	2	1833	2	0.00
11/01/2019	R208 On 02-May-19	8.04	Call	Bond Future	1849	2	1849	2	0.00
11/01/2019	R208 On 02-May-19	8.04	Put	Bond Future	26	0	26	0	0.00
11/01/2019	R208 On 02-May-19	8.02	Put	Bond Future	28	0	28	0	0.00
11/01/2019	R208 On 02-May-19	8.03	Put	Bond Future	27	0	27	0	0.00
11/01/2019	R208 On 01-August-19			Bond Future	6.83	102.3660	6.8350	102.3660	0.00
11/01/2019	R208 On 01-August-19	8.17	Call	Bond Future	2059	2	2059	2	0.00
11/01/2019	R208 On 01-August-19	8.16	Call	Bond Future	2045	2	2045	2	0.00
11/01/2019	R208 On 01-August-19	8.15	Call	Bond Future	2031	2	2031	2	0.00
11/01/2019	R208 On 01-August-19	8.15	Put	Bond Future	38	0	38	0	0.00
11/01/2019	R208 On 01-August-19	8.17	Put	Bond Future	36	0	36	0	0.00
11/01/2019	R208 On 01-August-19	8.16	Put	Bond Future	37	0	37	0	0.00
11/01/2019	R209 On 07-February-19			Bond Future	9.56	74.6573	9.5618	74.6573	117,725.00
11/01/2019	R209 On 07-February-19	8.96	Call	Bond Future	40	0	40	0	0.00
11/01/2019	R209 On 07-February-19	9.54	Call	Bond Future	938	1	938	1	4,000.00
11/01/2019	R209 On 07-February-19	9.04	Call	Bond Future	72	0	72	0	4,000.00
11/01/2019	R209 On 07-February-19	8.95	Call	Bond Future	37	0	37	0	0.00
11/01/2019	R209 On 07-February-19	10.20	Call	Bond Future	4122	4	4122	4	0.00
11/01/2019	R209 On 07-February-19	8.97	Call	Bond Future	43	0	43	0	0.00
11/01/2019	R209 On 07-February-19	8.95	Put	Bond Future	4245	4	4245	4	0.00
11/01/2019	R209 On 07-February-19	9.04	Put	Bond Future	3640	4	3640	4	0.00
11/01/2019	R209 On 07-February-19	9.54	Put	Bond Future	1082	1	1082	1	0.00
11/01/2019	R209 On 07-February-19	8.96	Put	Bond Future	4177	4	4177	4	0.00
11/01/2019	R209 On 07-February-19	10.20	Put	Bond Future	84	0	84	0	4,000.00
11/01/2019	R209 On 07-February-19	8.97	Put	Bond Future	4108	4	4108	4	0.00
11/01/2019	R209 On 02-May-19			Bond Future	9.61	72.8108	9.6098	72.8108	0.00
11/01/2019	R209 On 02-May-19	9.69	Call	Bond Future	2316	2	2316	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
11/01/2019	R209 On 02-May-19	9.68	Call	Bond Future	2280	2	2280	2	0.00
11/01/2019	R209 On 02-May-19	9.35	Call	Bond Future	1238	1	1238	1	760.00
11/01/2019	R209 On 02-May-19	9.95	Call	Bond Future	3347	3	3347	3	760.00
11/01/2019	R209 On 02-May-19	9.70	Call	Bond Future	2353	2	2353	2	0.00
11/01/2019	R209 On 02-May-19	10.50	Call	Bond Future	5965	6	5965	6	0.00
11/01/2019	R209 On 02-May-19	10.71	Call	Bond Future	7033	7	7033	7	0.00
11/01/2019	R209 On 02-May-19	10.50	Put	Bond Future	473	0	473	0	11,560.00
11/01/2019	R209 On 02-May-19	9.35	Put	Bond Future	2966	3	2966	3	0.00
11/01/2019	R209 On 02-May-19	10.71	Put	Bond Future	336	0	336	0	760.00
11/01/2019	R209 On 02-May-19	9.68	Put	Bond Future	1823	2	1823	2	0.00
11/01/2019	R209 On 02-May-19	9.95	Put	Bond Future	1173	1	1173	1	0.00
11/01/2019	R209 On 02-May-19	9.69	Put	Bond Future	1795	2	1795	2	0.00
11/01/2019	R209 On 02-May-19	9.70	Put	Bond Future	1767	2	1767	2	0.00
11/01/2019	R209 On 01-August-19			Bond Future	9.66	74.2301	9.6560	74.2301	0.00
11/01/2019	R209 On 01-August-19	10.15	Call	Bond Future	4649	5	4649	5	0.00
11/01/2019	R209 On 01-August-19	10.17	Call	Bond Future	4736	5	4736	5	0.00
11/01/2019	R209 On 01-August-19	10.16	Call	Bond Future	4693	5	4693	5	0.00
11/01/2019	R209 On 01-August-19	10.16	Put	Bond Future	1534	2	1534	2	0.00
11/01/2019	R209 On 01-August-19	10.15	Put	Bond Future	1551	2	1551	2	0.00
11/01/2019	R209 On 01-August-19	10.17	Put	Bond Future	1516	2	1516	2	0.00
11/01/2019	R210 On 07-February-19			Bond Future	186.86	186.3314	186.8612	186.3314	2,448.00
11/01/2019	R210 On 02-May-19			Bond Future	187.61	187.0687	187.6076	187.0687	0.00
11/01/2019	R210 On 01-August-19			Bond Future	191.31	190.7590	191.3083	190.7590	0.00
11/01/2019	R212 On 07-February-19			Bond Future	156.03	156.0271	156.0305	156.0271	4,976.00
11/01/2019	R212 On 02-May-19			Bond Future	158.79	158.7847	158.7878	158.7847	0.00
11/01/2019	R212 On 01-August-19			Bond Future	161.85	161.8458	161.8488	161.8458	0.00
11/01/2019	R213 On 07-February-19			Bond Future	9.37	86.2237	9.3741	86.2237	31,062.00
11/01/2019	R213 On 07-February-19	8.68	Call	Bond Future	16	0	16	0	0.00
11/01/2019	R213 On 07-February-19	8.69	Call	Bond Future	17	0	17	0	0.00
11/01/2019	R213 On 07-February-19	8.70	Call	Bond Future	18	0	18	0	0.00
11/01/2019	R213 On 07-February-19	8.69	Put	Bond Future	4475	5	4475	5	0.00
11/01/2019	R213 On 07-February-19	8.70	Put	Bond Future	4409	4	4409	4	0.00
11/01/2019	R213 On 07-February-19	8.68	Put	Bond Future	4541	5	4541	5	0.00
11/01/2019	R213 On 02-May-19			Bond Future	9.42	84.1787	9.4245	84.1787	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
11/01/2019	R213 On 02-May-19	9.50	Call	Bond Future	2162	2	2162	2	0.00
11/01/2019	R213 On 02-May-19	9.49	Call	Bond Future	2128	2	2128	2	0.00
11/01/2019	R213 On 02-May-19	9.48	Call	Bond Future	2094	2	2094	2	0.00
11/01/2019	R213 On 02-May-19	9.49	Put	Bond Future	1722	2	1722	2	0.00
11/01/2019	R213 On 02-May-19	9.48	Put	Bond Future	1750	2	1750	2	0.00
11/01/2019	R213 On 02-May-19	9.50	Put	Bond Future	1695	2	1695	2	0.00
11/01/2019	R213 On 01-August-19			Bond Future	9.47	85.8194	9.4732	85.8194	0.00
11/01/2019	R213 On 01-August-19	9.98	Call	Bond Future	4470	4	4470	4	0.00
11/01/2019	R213 On 01-August-19	9.99	Call	Bond Future	4512	4	4512	4	0.00
11/01/2019	R213 On 01-August-19	10.00	Call	Bond Future	4554	5	4554	5	0.00
11/01/2019	R213 On 01-August-19	10.00	Put	Bond Future	1414	1	1414	1	0.00
11/01/2019	R213 On 01-August-19	9.98	Put	Bond Future	1446	1	1446	1	0.00
11/01/2019	R213 On 01-August-19	9.99	Put	Bond Future	1430	1	1430	1	0.00
11/01/2019	R214 On 07-February-19			Bond Future	9.74	73.7906	9.7377	73.7906	29,281.00
11/01/2019	R214 On 07-February-19	9.04	Call	Bond Future	19	0	19	0	0.00
11/01/2019	R214 On 07-February-19	9.05	Call	Bond Future	21	0	21	0	0.00
11/01/2019	R214 On 07-February-19	9.03	Call	Bond Future	17	0	17	0	0.00
11/01/2019	R214 On 07-February-19	9.03	Put	Bond Future	5160	5	5160	5	0.00
11/01/2019	R214 On 07-February-19	9.04	Put	Bond Future	5085	5	5085	5	0.00
11/01/2019	R214 On 07-February-19	9.05	Put	Bond Future	5010	5	5010	5	0.00
11/01/2019	R214 On 02-May-19			Bond Future	9.79	71.7821	9.7853	71.7821	0.00
11/01/2019	R214 On 02-May-19	9.87	Call	Bond Future	2511	3	2511	3	0.00
11/01/2019	R214 On 02-May-19	9.85	Call	Bond Future	2435	2	2435	2	0.00
11/01/2019	R214 On 02-May-19	9.86	Call	Bond Future	2473	2	2473	2	0.00
11/01/2019	R214 On 02-May-19	9.86	Put	Bond Future	1967	2	1967	2	0.00
11/01/2019	R214 On 02-May-19	9.87	Put	Bond Future	1937	2	1937	2	0.00
11/01/2019	R214 On 02-May-19	9.85	Put	Bond Future	1997	2	1997	2	0.00
11/01/2019	R214 On 01-August-19			Bond Future	9.83	73.1812	9.8320	73.1812	0.00
11/01/2019	R214 On 01-August-19	10.33	Call	Bond Future	4952	5	4952	5	0.00
11/01/2019	R214 On 01-August-19	10.34	Call	Bond Future	4997	5	4997	5	0.00
11/01/2019	R214 On 01-August-19	10.32	Call	Bond Future	4908	5	4908	5	0.00
11/01/2019	R214 On 01-August-19	10.32	Put	Bond Future	1730	2	1730	2	0.00
11/01/2019	R214 On 01-August-19	10.33	Put	Bond Future	1712	2	1712	2	0.00
11/01/2019	R214 On 01-August-19	10.34	Put	Bond Future	1694	2	1694	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
11/01/2019	R248 On 07-February-19			Bond Future	9.76	94.2943	9.7629	94.2943	107,243.00
11/01/2019	R248 On 07-February-19	9.07	Call	Bond Future	20	0	20	0	0.00
11/01/2019	R248 On 07-February-19	9.05	Call	Bond Future	17	0	17	0	0.00
11/01/2019	R248 On 07-February-19	9.06	Call	Bond Future	19	0	19	0	0.00
11/01/2019	R248 On 07-February-19	9.05	Put	Bond Future	6680	7	6680	7	0.00
11/01/2019	R248 On 07-February-19	9.07	Put	Bond Future	6485	6	6485	6	0.00
11/01/2019	R248 On 07-February-19	9.06	Put	Bond Future	6582	7	6582	7	0.00
11/01/2019	R248 On 02-May-19			Bond Future	9.81	91.5028	9.8109	91.5028	6.00
11/01/2019	R248 On 02-May-19	9.90	Call	Bond Future	3160	3	3160	3	0.00
11/01/2019	R248 On 02-May-19	9.89	Call	Bond Future	3112	3	3112	3	0.00
11/01/2019	R248 On 02-May-19	9.91	Call	Bond Future	3209	3	3209	3	0.00
11/01/2019	R248 On 02-May-19	9.89	Put	Bond Future	2428	2	2428	2	0.00
11/01/2019	R248 On 02-May-19	9.91	Put	Bond Future	2354	2	2354	2	0.00
11/01/2019	R248 On 02-May-19	9.90	Put	Bond Future	2391	2	2391	2	0.00
11/01/2019	R248 On 01-August-19			Bond Future	9.86	93.2862	9.8582	93.2862	0.00
11/01/2019	R248 On 01-August-19	10.36	Call	Bond Future	6135	6	6135	6	0.00
11/01/2019	R248 On 01-August-19	10.35	Call	Bond Future	6079	6	6079	6	0.00
11/01/2019	R248 On 01-August-19	10.34	Call	Bond Future	6023	6	6023	6	0.00
11/01/2019	R248 On 01-August-19	10.35	Put	Bond Future	2007	2	2007	2	0.00
11/01/2019	R248 On 01-August-19	10.34	Put	Bond Future	2030	2	2030	2	0.00
11/01/2019	R248 On 01-August-19	10.36	Put	Bond Future	1984	2	1984	2	0.00