



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 February 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	2025 On 07-February-19			Bond Future	133.60	133.6764	133.5981	133.6764	355.00
05/02/2019	2025 On 02-May-19			Bond Future	135.90	135.9945	135.8977	135.9945	691.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2019	2025 On 01-August-19			Bond Future	138.49	138.6022	138.4872	138.6022	0.00
05/02/2019	2029 On 07-February-19			Bond Future	101.45	101.4544	101.4519	101.4544	80.00
05/02/2019	2029 On 02-May-19			Bond Future	102.13	102.1410	102.1254	102.1410	3,020.00
05/02/2019	2029 On 01-August-19			Bond Future	104.11	104.1347	104.1066	104.1347	0.00
05/02/2019	2030 On 07-February-19			Bond Future	9.10	92.4443	9.0979	92.4443	29,518.00
05/02/2019	2030 On 07-February-19	9.68	Call	Bond Future	3682	3	3682	3	0.00
05/02/2019	2030 On 07-February-19	9.18	Call	Bond Future	593	0	593	0	0.00
05/02/2019	2030 On 07-February-19	8.62	Call	Bond Future	0	0	0	0	0.00
05/02/2019	2030 On 07-February-19	8.63	Call	Bond Future	0	0	0	0	0.00
05/02/2019	2030 On 07-February-19	10.20	Call	Bond Future	6806	7	6806	7	0.00
05/02/2019	2030 On 07-February-19	8.90	Call	Bond Future	2	0	2	0	1,320.00
05/02/2019	2030 On 07-February-19	8.64	Call	Bond Future	0	0	0	0	0.00
05/02/2019	2030 On 07-February-19	9.60	Call	Bond Future	3188	3	3188	3	1,320.00
05/02/2019	2030 On 07-February-19	9.40	Call	Bond Future	1936	2	1936	2	0.00
05/02/2019	2030 On 07-February-19	8.70	Call	Bond Future	0	0	0	0	0.00
05/02/2019	2030 On 07-February-19	8.90	Put	Bond Future	1301	2	1301	2	0.00
05/02/2019	2030 On 07-February-19	8.70	Put	Bond Future	2635	3	2635	3	0.00
05/02/2019	2030 On 07-February-19	9.40	Put	Bond Future	0	0	0	0	0.00
05/02/2019	2030 On 07-February-19	8.64	Put	Bond Future	3041	3	3041	3	0.00
05/02/2019	2030 On 07-February-19	9.60	Put	Bond Future	0	0	0	0	0.00
05/02/2019	2030 On 07-February-19	8.63	Put	Bond Future	3109	3	3109	3	0.00
05/02/2019	2030 On 07-February-19	8.62	Put	Bond Future	3177	3	3177	3	0.00
05/02/2019	2030 On 07-February-19	10.20	Put	Bond Future	0	0	0	0	3,960.00
05/02/2019	2030 On 07-February-19	9.18	Put	Bond Future	61	0	61	0	0.00
05/02/2019	2030 On 07-February-19	9.68	Put	Bond Future	0	0	0	0	0.00
05/02/2019	2030 On 02-May-19			Bond Future	9.15	94.0262	9.1540	94.0262	47,672.00
05/02/2019	2030 On 02-May-19	9.39	Call	Bond Future	2581	2	2581	2	0.00
05/02/2019	2030 On 02-May-19	10.20	Call	Bond Future	6579	6	6579	6	0.00
05/02/2019	2030 On 02-May-19	9.41	Call	Bond Future	2664	2	2664	2	0.00
05/02/2019	2030 On 02-May-19	8.90	Call	Bond Future	973	1	973	1	3,000.00
05/02/2019	2030 On 02-May-19	9.40	Call	Bond Future	2623	2	2623	2	3,000.00
05/02/2019	2030 On 02-May-19	9.40	Put	Bond Future	1068	1	1068	1	0.00
05/02/2019	2030 On 02-May-19	9.41	Put	Bond Future	1047	1	1047	1	0.00
05/02/2019	2030 On 02-May-19	8.90	Put	Bond Future	2615	3	2615	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
05/02/2019	2030 On 02-May-19	10.20	Put	Bond Future	205	0	205	0	3,000.00
05/02/2019	2030 On 02-May-19	9.39	Put	Bond Future	1089	1	1089	1	0.00
05/02/2019	2030 On 01-August-19			Bond Future	9.21	91.8338	9.2074	91.8338	0.00
05/02/2019	2030 On 01-August-19	9.91	Call	Bond Future	5348	5	5348	5	0.00
05/02/2019	2030 On 01-August-19	9.92	Call	Bond Future	5394	5	5394	5	0.00
05/02/2019	2030 On 01-August-19	9.90	Call	Bond Future	5302	5	5302	5	0.00
05/02/2019	2030 On 01-August-19	9.92	Put	Bond Future	1063	1	1063	1	0.00
05/02/2019	2030 On 01-August-19	9.90	Put	Bond Future	1089	1	1089	1	0.00
05/02/2019	2030 On 01-August-19	9.91	Put	Bond Future	1076	1	1076	1	0.00
05/02/2019	2032 On 07-February-19			Bond Future	9.31	94.7956	9.3129	94.7956	21,390.00
05/02/2019	2032 On 07-February-19	8.82	Call	Bond Future	0	0	0	0	0.00
05/02/2019	2032 On 07-February-19	8.81	Call	Bond Future	0	0	0	0	0.00
05/02/2019	2032 On 07-February-19	8.80	Call	Bond Future	0	0	0	0	0.00
05/02/2019	2032 On 07-February-19	8.81	Put	Bond Future	3653	4	3653	4	0.00
05/02/2019	2032 On 07-February-19	8.80	Put	Bond Future	3727	4	3727	4	0.00
05/02/2019	2032 On 07-February-19	8.82	Put	Bond Future	3578	4	3578	4	0.00
05/02/2019	2032 On 02-May-19			Bond Future	9.37	92.2616	9.3689	92.2616	40,947.00
05/02/2019	2032 On 02-May-19	9.61	Call	Bond Future	2867	3	2867	3	0.00
05/02/2019	2032 On 02-May-19	9.62	Call	Bond Future	2911	3	2911	3	0.00
05/02/2019	2032 On 02-May-19	9.63	Call	Bond Future	2956	3	2956	3	0.00
05/02/2019	2032 On 02-May-19	9.63	Put	Bond Future	1162	1	1162	1	0.00
05/02/2019	2032 On 02-May-19	9.61	Put	Bond Future	1209	1	1209	1	0.00
05/02/2019	2032 On 02-May-19	9.62	Put	Bond Future	1185	1	1185	1	0.00
05/02/2019	2032 On 01-August-19			Bond Future	9.42	94.0406	9.4209	94.0406	0.00
05/02/2019	2032 On 01-August-19	10.11	Call	Bond Future	5767	6	5767	6	0.00
05/02/2019	2032 On 01-August-19	10.10	Call	Bond Future	5718	6	5718	6	0.00
05/02/2019	2032 On 01-August-19	10.09	Call	Bond Future	5668	5	5668	5	0.00
05/02/2019	2032 On 01-August-19	10.09	Put	Bond Future	1231	1	1231	1	0.00
05/02/2019	2032 On 01-August-19	10.11	Put	Bond Future	1201	1	1201	1	0.00
05/02/2019	2032 On 01-August-19	10.10	Put	Bond Future	1216	1	1216	1	0.00
05/02/2019	2033 On 07-February-19			Bond Future	104.25	104.1941	104.2537	104.1941	120.00
05/02/2019	2033 On 02-May-19			Bond Future	104.90	104.8559	104.9032	104.8559	6,090.00
05/02/2019	2033 On 01-August-19			Bond Future	106.94	106.9024	106.9383	106.9024	0.00
05/02/2019	2037 On 07-February-19			Bond Future	9.57	90.8357	9.5679	90.8357	34,046.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2019	2037 On 07-February-19	9.05	Call	Bond Future	0	0	0	0	0.00
05/02/2019	2037 On 07-February-19	9.07	Call	Bond Future	0	0	0	0	0.00
05/02/2019	2037 On 07-February-19	9.06	Call	Bond Future	0	0	0	0	0.00
05/02/2019	2037 On 07-February-19	9.05	Put	Bond Future	4241	5	4241	5	0.00
05/02/2019	2037 On 07-February-19	9.07	Put	Bond Future	4072	4	4072	4	0.00
05/02/2019	2037 On 07-February-19	9.06	Put	Bond Future	4157	5	4157	5	0.00
05/02/2019	2037 On 02-May-19			Bond Future	9.63	92.3900	9.6253	92.3900	57,643.00
05/02/2019	2037 On 02-May-19	9.80	Call	Bond Future	2906	3	2906	3	0.00
05/02/2019	2037 On 02-May-19	9.79	Call	Bond Future	2859	3	2859	3	0.00
05/02/2019	2037 On 02-May-19	9.81	Call	Bond Future	2954	3	2954	3	0.00
05/02/2019	2037 On 02-May-19	9.79	Put	Bond Future	1585	2	1585	2	0.00
05/02/2019	2037 On 02-May-19	9.80	Put	Bond Future	1556	2	1556	2	0.00
05/02/2019	2037 On 02-May-19	9.81	Put	Bond Future	1527	2	1527	2	0.00
05/02/2019	2037 On 01-August-19			Bond Future	9.68	89.9158	9.6817	89.9158	0.00
05/02/2019	2037 On 01-August-19	10.29	Call	Bond Future	6033	6	6033	6	0.00
05/02/2019	2037 On 01-August-19	10.31	Call	Bond Future	6140	6	6140	6	0.00
05/02/2019	2037 On 01-August-19	10.30	Call	Bond Future	6087	6	6087	6	0.00
05/02/2019	2037 On 01-August-19	10.30	Put	Bond Future	1498	2	1498	2	0.00
05/02/2019	2037 On 01-August-19	10.31	Put	Bond Future	1481	2	1481	2	0.00
05/02/2019	2037 On 01-August-19	10.29	Put	Bond Future	1516	2	1516	2	0.00
05/02/2019	2038 On 07-February-19			Bond Future	121.69	121.6958	121.6931	121.6958	1,995.00
05/02/2019	2038 On 02-May-19			Bond Future	123.79	123.8062	123.7878	123.8062	10,004.00
05/02/2019	2038 On 01-August-19			Bond Future	126.14	126.1701	126.1366	126.1701	0.00
05/02/2019	2040 On 07-February-19			Bond Future	9.64	94.2046	9.6379	94.2046	8,592.00
05/02/2019	2040 On 07-February-19	9.11	Call	Bond Future	0	0	0	0	0.00
05/02/2019	2040 On 07-February-19	9.13	Call	Bond Future	0	0	0	0	0.00
05/02/2019	2040 On 07-February-19	9.12	Call	Bond Future	0	0	0	0	0.00
05/02/2019	2040 On 07-February-19	9.12	Put	Bond Future	4586	5	4586	5	0.00
05/02/2019	2040 On 07-February-19	9.11	Put	Bond Future	4678	5	4678	5	0.00
05/02/2019	2040 On 07-February-19	9.13	Put	Bond Future	4494	5	4494	5	0.00
05/02/2019	2040 On 02-May-19			Bond Future	9.69	95.8167	9.6948	95.8167	21,682.00
05/02/2019	2040 On 02-May-19	10.20	Call	Bond Future	5009	5	5009	5	1,150.00
05/02/2019	2040 On 02-May-19	9.90	Call	Bond Future	3295	3	3295	3	0.00
05/02/2019	2040 On 02-May-19	9.60	Call	Bond Future	1914	2	1914	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
05/02/2019	2040 On 02-May-19	9.89	Call	Bond Future	3244	3	3244	3	0.00
05/02/2019	2040 On 02-May-19	9.88	Call	Bond Future	3192	3	3192	3	0.00
05/02/2019	2040 On 02-May-19	9.89	Put	Bond Future	1621	2	1621	2	0.00
05/02/2019	2040 On 02-May-19	9.88	Put	Bond Future	1651	2	1651	2	0.00
05/02/2019	2040 On 02-May-19	9.90	Put	Bond Future	1590	2	1590	2	0.00
05/02/2019	2040 On 02-May-19	9.60	Put	Bond Future	2719	3	2719	3	0.00
05/02/2019	2040 On 02-May-19	10.20	Put	Bond Future	898	1	898	1	0.00
05/02/2019	2040 On 01-August-19			Bond Future	9.75	93.1581	9.7510	93.1581	0.00
05/02/2019	2040 On 01-August-19	10.36	Call	Bond Future	6412	6	6412	6	0.00
05/02/2019	2040 On 01-August-19	10.37	Call	Bond Future	6469	6	6469	6	0.00
05/02/2019	2040 On 01-August-19	10.38	Call	Bond Future	6526	6	6526	6	0.00
05/02/2019	2040 On 01-August-19	10.38	Put	Bond Future	1511	2	1511	2	0.00
05/02/2019	2040 On 01-August-19	10.36	Put	Bond Future	1549	2	1549	2	0.00
05/02/2019	2040 On 01-August-19	10.37	Put	Bond Future	1529	2	1529	2	0.00
05/02/2019	2044 On 07-February-19			Bond Future	9.65	91.3805	9.6527	91.3805	20,936.00
05/02/2019	2044 On 07-February-19	9.17	Call	Bond Future	0	0	0	0	0.00
05/02/2019	2044 On 07-February-19	9.18	Call	Bond Future	0	0	0	0	0.00
05/02/2019	2044 On 07-February-19	9.16	Call	Bond Future	0	0	0	0	0.00
05/02/2019	2044 On 07-February-19	9.16	Put	Bond Future	4466	5	4466	5	0.00
05/02/2019	2044 On 07-February-19	9.17	Put	Bond Future	4372	5	4372	5	0.00
05/02/2019	2044 On 07-February-19	9.18	Put	Bond Future	4278	5	4278	5	0.00
05/02/2019	2044 On 02-May-19			Bond Future	9.71	92.9441	9.7072	92.9441	35,838.00
05/02/2019	2044 On 02-May-19	9.90	Call	Bond Future	3299	3	3299	3	0.00
05/02/2019	2044 On 02-May-19	9.92	Call	Bond Future	3405	3	3405	3	0.00
05/02/2019	2044 On 02-May-19	9.91	Call	Bond Future	3352	3	3352	3	0.00
05/02/2019	2044 On 02-May-19	9.92	Put	Bond Future	1601	2	1601	2	0.00
05/02/2019	2044 On 02-May-19	9.91	Put	Bond Future	1631	2	1631	2	0.00
05/02/2019	2044 On 02-May-19	9.90	Put	Bond Future	1662	2	1662	2	0.00
05/02/2019	2044 On 01-August-19			Bond Future	9.76	90.3553	9.7608	90.3553	0.00
05/02/2019	2044 On 01-August-19	10.39	Call	Bond Future	6658	6	6658	6	0.00
05/02/2019	2044 On 01-August-19	10.53	Call	Bond Future	7483	7	7483	7	0.00
05/02/2019	2044 On 01-August-19	9.36	Call	Bond Future	1824	2	1824	2	100.00
05/02/2019	2044 On 01-August-19	10.38	Call	Bond Future	6600	6	6600	6	0.00
05/02/2019	2044 On 01-August-19	9.86	Call	Bond Future	3860	4	3860	4	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
05/02/2019	2044 On 01-August-19	10.40	Call	Bond Future	6716	6	6716	6	0.00
05/02/2019	2044 On 01-August-19	10.53	Put	Bond Future	1300	1	1300	1	100.00
05/02/2019	2044 On 01-August-19	10.38	Put	Bond Future	1566	2	1566	2	0.00
05/02/2019	2044 On 01-August-19	9.36	Put	Bond Future	5353	6	5353	6	0.00
05/02/2019	2044 On 01-August-19	10.40	Put	Bond Future	1527	2	1527	2	0.00
05/02/2019	2044 On 01-August-19	9.86	Put	Bond Future	3020	3	3020	3	0.00
05/02/2019	2044 On 01-August-19	10.39	Put	Bond Future	1547	2	1547	2	0.00
05/02/2019	2046 On 07-February-19			Bond Future	116.31	116.3165	116.3138	116.3165	1,393.00
05/02/2019	2046 On 02-May-19			Bond Future	116.63	116.6478	116.6301	116.6478	11,458.00
05/02/2019	2046 On 01-August-19			Bond Future	118.89	118.9246	118.8929	118.9246	0.00
05/02/2019	2050 On 07-February-19			Bond Future	120.73	120.2314	120.7307	120.2314	3,083.00
05/02/2019	2050 On 02-May-19			Bond Future	122.81	122.3165	122.8086	122.3165	10,593.00
05/02/2019	2050 On 01-August-19			Bond Future	123.37	122.8856	123.3730	122.8856	0.00
05/02/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	AL37 On 07-February-19			Index Future	619.66	618.8110	619.6570	618.8110	0.00
05/02/2019	AL37 On 02-May-19			Index Future	630.18	629.3960	630.1770	629.3960	0.00
05/02/2019	AL37 On 01-August-19			Index Future	642.25	641.5260	642.2470	641.5260	0.00
05/02/2019	AL7T On 07-February-19			Index Future	718.46	716.6730	718.4560	716.6730	0.00
05/02/2019	AL7T On 02-May-19			Index Future	730.65	728.9320	730.6530	728.9320	0.00
05/02/2019	AL7T On 01-August-19			Index Future	744.65	742.9810	744.6470	742.9810	0.00
05/02/2019	ALBI On 07-February-19			Index Future	652.02	649.9020	652.0200	649.9020	24.00
05/02/2019	ALBI On 02-May-19			Index Future	663.09	661.0180	663.0890	661.0180	885.00
05/02/2019	ALBI On 01-August-19			Index Future	675.79	673.7580	675.7890	673.7580	0.00
05/02/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	C040 On 31-January-40			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
05/02/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/02/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2019	ES33 On 07-February-19			Bond Future	10.74	79.1793	10.7450	79.1793	0.00
05/02/2019	ES33 On 02-May-19			Bond Future	10.84	76.7437	10.8405	76.7437	350.00
05/02/2019	ES33 On 01-August-19			Bond Future	10.94	78.2234	10.9365	78.2234	0.00
05/02/2019	ES42 On 07-February-19			Bond Future	10.99	81.4644	10.9897	81.4644	0.00
05/02/2019	ES42 On 02-May-19			Bond Future	11.08	78.5980	11.0850	78.5980	4,919.00
05/02/2019	ES42 On 01-August-19			Bond Future	11.18	80.1140	11.1793	80.1140	0.00
05/02/2019	GOVI On 07-February-19			GOVI	645.79	643.6500	645.7910	643.6500	46.00
05/02/2019	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
05/02/2019	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
05/02/2019	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	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
05/02/2019	GOVI On 07-February-19	666.51	Put	GOVI	207190	23	207190	23	0.00
05/02/2019	GOVI On 07-February-19	666.52	Put	GOVI	207290	23	207290	23	0.00
05/02/2019	GOVI On 07-February-19	666.53	Put	GOVI	207390	23	207390	23	0.00
05/02/2019	GOVI On 02-May-19			GOVI	656.76	654.6600	656.7550	654.6600	434.00
05/02/2019	GOVI On 02-May-19	647.88	Call	GOVI	88750	7	88750	7	0.00
05/02/2019	GOVI On 02-May-19	647.87	Call	GOVI	88850	7	88850	7	0.00
05/02/2019	GOVI On 02-May-19	647.86	Call	GOVI	88950	7	88950	7	0.00
05/02/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
05/02/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
05/02/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
05/02/2019	GOVI On 01-August-19			GOVI	669.33	667.2770	669.3340	667.2770	0.00
05/02/2019	GOVI On 01-August-19	638.69	Call	GOVI	306440	29	306440	29	0.00
05/02/2019	GOVI On 01-August-19	638.68	Call	GOVI	306540	29	306540	29	0.00
05/02/2019	GOVI On 01-August-19	638.67	Call	GOVI	306640	29	306640	29	0.00
05/02/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
05/02/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
05/02/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
05/02/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/02/2019	IGOV On 07-February-19			Index Future	256.67	256.5270	256.6680	256.5270	89.00
05/02/2019	IGOV On 02-May-19			Index Future	261.09	260.9740	261.0850	260.9740	734.00
05/02/2019	IGOV On 01-August-19			Index Future	266.15	266.0670	266.1480	266.0670	0.00
05/02/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
05/02/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
05/02/2019	IS01 On 19-September-19			Interest Rate Swap	99.86	99.8600	99.8600	99.8600	0.00
05/02/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
05/02/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
05/02/2019	IS02 On 20-September-19			Interest Rate Swap	101.86	101.8600	101.8600	101.8600	0.00
05/02/2019	IS02 On 20-December-19			Interest Rate Swap	102.80	102.8000	102.8000	102.8000	0.00
05/02/2019	IS02 On 23-March-20			Interest Rate Swap	98.79	98.7900	98.7900	98.7900	0.00
05/02/2019	IS02 On 22-June-20			Interest Rate Swap	102.34	102.3400	102.3400	102.3400	0.00
05/02/2019	IS02 On 21-September-20			Interest Rate Swap	99.30	99.3000	99.3000	99.3000	0.00
05/02/2019	IS05 On 17-December-20			Interest Rate Swap	96.06	96.0600	96.0600	96.0600	0.00
05/02/2019	IS05 On 16-March-21			Interest Rate Swap	95.19	95.1900	95.1900	95.1900	0.00
05/02/2019	IS05 On 15-June-21			Interest Rate Swap	94.28	94.2900	94.2800	94.2900	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
05/02/2019	IS05 On 21-September-21			Interest Rate Swap	94.35	94.3600	94.3500	94.3600	0.00
05/02/2019	IS05 On 21-December-21			Interest Rate Swap	96.45	96.4800	96.4500	96.4800	51.00
05/02/2019	IS05 On 15-March-22			Interest Rate Swap	96.51	96.5500	96.5100	96.5500	0.00
05/02/2019	IS05 On 21-June-22			Interest Rate Swap	97.61	97.6600	97.6100	97.6600	0.00
05/02/2019	IS05 On 20-September-22			Interest Rate Swap	101.46	101.5300	101.4600	101.5300	0.00
05/02/2019	IS05 On 20-December-22			Interest Rate Swap	102.63	102.7200	102.6300	102.7200	0.00
05/02/2019	IS05 On 22-March-23			Interest Rate Swap	95.91	96.0100	95.9100	96.0100	0.00
05/02/2019	IS05 On 20-June-23			Interest Rate Swap	101.91	102.0200	101.9100	102.0200	0.00
05/02/2019	IS05 On 19-September-23			Interest Rate Swap	97.33	97.4500	97.3300	97.4500	0.00
05/02/2019	IS10 On 17-December-25			Interest Rate Swap	93.56	93.7700	93.5600	93.7700	0.00
05/02/2019	IS10 On 16-March-26			Interest Rate Swap	90.50	90.7300	90.5000	90.7300	0.00
05/02/2019	IS10 On 15-June-26			Interest Rate Swap	89.19	89.4400	89.1900	89.4400	0.00
05/02/2019	IS10 On 21-September-26			Interest Rate Swap	91.34	91.6100	91.3400	91.6100	0.00
05/02/2019	IS10 On 21-December-26			Interest Rate Swap	95.15	95.4200	95.1500	95.4200	0.00
05/02/2019	IS10 On 15-March-27			Interest Rate Swap	93.69	93.9700	93.6900	93.9700	0.00
05/02/2019	IS10 On 21-June-27			Interest Rate Swap	95.77	96.0400	95.7700	96.0400	0.00
05/02/2019	IS10 On 20-September-27			Interest Rate Swap	101.25	101.5200	101.2500	101.5200	0.00
05/02/2019	IS10 On 20-December-27			Interest Rate Swap	101.60	101.8700	101.6000	101.8700	0.00
05/02/2019	IS10 On 22-March-28			Interest Rate Swap	95.05	95.3200	95.0500	95.3200	0.00
05/02/2019	IS10 On 20-June-28			Interest Rate Swap	102.29	102.5500	102.2900	102.5500	0.00
05/02/2019	IS10 On 19-September-28			Interest Rate Swap	95.78	96.0500	95.7800	96.0500	0.00
05/02/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/02/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/02/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
05/02/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
05/02/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
05/02/2019	R023 On 07-February-19			Bond Future	7.76	103.3483	7.7618	103.3483	32,000.00
05/02/2019	R023 On 07-February-19	10.57	Call	Bond Future	9051	9	9051	9	0.00
05/02/2019	R023 On 07-February-19	10.59	Call	Bond Future	9112	9	9112	9	0.00
05/02/2019	R023 On 07-February-19	10.58	Call	Bond Future	9082	9	9082	9	0.00
05/02/2019	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
05/02/2019	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
05/02/2019	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
05/02/2019	R023 On 02-May-19			Bond Future	7.78	101.1882	7.7806	101.1882	69,199.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2019	R023 On 02-May-19	8.46	Call	Bond Future	2272	2	2272	2	0.00
05/02/2019	R023 On 02-May-19	8.45	Call	Bond Future	2243	2	2243	2	0.00
05/02/2019	R023 On 02-May-19	8.44	Call	Bond Future	2214	2	2214	2	0.00
05/02/2019	R023 On 02-May-19	8.45	Put	Bond Future	98	0	98	0	0.00
05/02/2019	R023 On 02-May-19	8.44	Put	Bond Future	100	0	100	0	0.00
05/02/2019	R023 On 02-May-19	8.46	Put	Bond Future	95	0	95	0	0.00
05/02/2019	R023 On 01-August-19			Bond Future	7.78	103.1390	7.7771	103.1390	0.00
05/02/2019	R023 On 01-August-19	8.93	Call	Bond Future	3647	4	3647	4	0.00
05/02/2019	R023 On 01-August-19	8.95	Call	Bond Future	3701	4	3701	4	0.00
05/02/2019	R023 On 01-August-19	8.94	Call	Bond Future	3674	4	3674	4	0.00
05/02/2019	R023 On 01-August-19	8.94	Put	Bond Future	188	0	188	0	0.00
05/02/2019	R023 On 01-August-19	8.95	Put	Bond Future	186	0	186	0	0.00
05/02/2019	R023 On 01-August-19	8.93	Put	Bond Future	190	0	190	0	0.00
05/02/2019	R035 On 07-February-19			Bond Future	9.49	98.6773	9.4880	98.6773	11,417.00
05/02/2019	R035 On 07-February-19	8.96	Call	Bond Future	0	0	0	0	0.00
05/02/2019	R035 On 07-February-19	8.98	Call	Bond Future	0	0	0	0	0.00
05/02/2019	R035 On 07-February-19	8.97	Call	Bond Future	0	0	0	0	0.00
05/02/2019	R035 On 07-February-19	8.97	Put	Bond Future	4202	5	4202	5	0.00
05/02/2019	R035 On 07-February-19	8.98	Put	Bond Future	4118	4	4118	4	0.00
05/02/2019	R035 On 07-February-19	8.96	Put	Bond Future	4285	5	4285	5	0.00
05/02/2019	R035 On 02-May-19			Bond Future	9.54	95.8669	9.5429	95.8669	74,020.00
05/02/2019	R035 On 02-May-19	9.74	Call	Bond Future	2960	3	2960	3	0.00
05/02/2019	R035 On 02-May-19	9.75	Call	Bond Future	3008	3	3008	3	0.00
05/02/2019	R035 On 02-May-19	9.73	Call	Bond Future	2912	3	2912	3	0.00
05/02/2019	R035 On 02-May-19	9.73	Put	Bond Future	1477	2	1477	2	0.00
05/02/2019	R035 On 02-May-19	9.75	Put	Bond Future	1421	2	1421	2	0.00
05/02/2019	R035 On 02-May-19	9.74	Put	Bond Future	1449	2	1449	2	0.00
05/02/2019	R035 On 01-August-19			Bond Future	9.60	97.7151	9.5950	97.7151	0.00
05/02/2019	R035 On 01-August-19	10.24	Call	Bond Future	6144	6	6144	6	0.00
05/02/2019	R035 On 01-August-19	10.23	Call	Bond Future	6091	6	6091	6	0.00
05/02/2019	R035 On 01-August-19	10.22	Call	Bond Future	6037	6	6037	6	0.00
05/02/2019	R035 On 01-August-19	10.23	Put	Bond Future	1406	2	1406	2	0.00
05/02/2019	R035 On 01-August-19	10.22	Put	Bond Future	1424	2	1424	2	0.00
05/02/2019	R035 On 01-August-19	10.24	Put	Bond Future	1389	1	1389	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
05/02/2019	R186 On 07-February-19			Bond Future	8.59	111.9958	8.5927	111.9958	58,050.00
05/02/2019	R186 On 07-February-19	9.00	Call	Bond Future	2416	2	2416	2	0.00
05/02/2019	R186 On 07-February-19	9.20	Call	Bond Future	3577	3	3577	3	3,000.00
05/02/2019	R186 On 07-February-19	9.30	Call	Bond Future	4151	4	4151	4	0.00
05/02/2019	R186 On 07-February-19	9.38	Call	Bond Future	4608	4	4608	4	6,000.00
05/02/2019	R186 On 07-February-19	8.20	Call	Bond Future	0	0	0	0	0.00
05/02/2019	R186 On 07-February-19	8.50	Call	Bond Future	36	0	36	0	1,000.00
05/02/2019	R186 On 07-February-19	9.50	Call	Bond Future	5288	5	5288	5	0.00
05/02/2019	R186 On 07-February-19	9.92	Call	Bond Future	7624	7	7624	7	0.00
05/02/2019	R186 On 07-February-19	9.10	Call	Bond Future	2998	3	2998	3	0.00
05/02/2019	R186 On 07-February-19	8.21	Call	Bond Future	0	0	0	0	0.00
05/02/2019	R186 On 07-February-19	8.77	Call	Bond Future	1064	1	1064	1	1,170.00
05/02/2019	R186 On 07-February-19	9.23	Call	Bond Future	3749	4	3749	4	3,000.00
05/02/2019	R186 On 07-February-19	8.22	Call	Bond Future	0	0	0	0	0.00
05/02/2019	R186 On 07-February-19	9.27	Call	Bond Future	3979	4	3979	4	1,170.00
05/02/2019	R186 On 07-February-19	8.30	Call	Bond Future	0	0	0	0	210.00
05/02/2019	R186 On 07-February-19	9.90	Call	Bond Future	7514	7	7514	7	0.00
05/02/2019	R186 On 07-February-19	9.90	Put	Bond Future	0	0	0	0	1,000.00
05/02/2019	R186 On 07-February-19	8.77	Put	Bond Future	4	0	4	0	0.00
05/02/2019	R186 On 07-February-19	8.22	Put	Bond Future	2272	3	2272	3	0.00
05/02/2019	R186 On 07-February-19	9.27	Put	Bond Future	0	0	0	0	0.00
05/02/2019	R186 On 07-February-19	9.23	Put	Bond Future	0	0	0	0	0.00
05/02/2019	R186 On 07-February-19	8.30	Put	Bond Future	1779	2	1779	2	0.00
05/02/2019	R186 On 07-February-19	8.50	Put	Bond Future	595	1	595	1	0.00
05/02/2019	R186 On 07-February-19	9.50	Put	Bond Future	0	0	0	0	5,000.00
05/02/2019	R186 On 07-February-19	8.20	Put	Bond Future	2395	3	2395	3	0.00
05/02/2019	R186 On 07-February-19	9.92	Put	Bond Future	0	0	0	0	1,170.00
05/02/2019	R186 On 07-February-19	9.10	Put	Bond Future	0	0	0	0	1,000.00
05/02/2019	R186 On 07-February-19	8.21	Put	Bond Future	2334	3	2334	3	0.00
05/02/2019	R186 On 07-February-19	9.30	Put	Bond Future	0	0	0	0	0.00
05/02/2019	R186 On 07-February-19	9.38	Put	Bond Future	0	0	0	0	0.00
05/02/2019	R186 On 07-February-19	9.00	Put	Bond Future	0	0	0	0	7,500.00
05/02/2019	R186 On 07-February-19	9.20	Put	Bond Future	0	0	0	0	0.00
05/02/2019	R186 On 02-May-19			Bond Future	8.64	113.9123	8.6428	113.9123	83,385.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2019	R186 On 02-May-19	8.65	Call	Bond Future	1497	1	1497	1	3,250.00
05/02/2019	R186 On 02-May-19	9.03	Call	Bond Future	2896	3	2896	3	0.00
05/02/2019	R186 On 02-May-19	10.07	Call	Bond Future	8012	8	8012	8	0.00
05/02/2019	R186 On 02-May-19	9.75	Call	Bond Future	6375	6	6375	6	0.00
05/02/2019	R186 On 02-May-19	9.02	Call	Bond Future	2853	3	2853	3	0.00
05/02/2019	R186 On 02-May-19	9.30	Call	Bond Future	4125	4	4125	4	200.00
05/02/2019	R186 On 02-May-19	9.96	Call	Bond Future	7446	7	7446	7	0.00
05/02/2019	R186 On 02-May-19	9.25	Call	Bond Future	3888	4	3888	4	3,250.00
05/02/2019	R186 On 02-May-19	9.01	Call	Bond Future	2811	3	2811	3	0.00
05/02/2019	R186 On 02-May-19	8.90	Call	Bond Future	2367	2	2367	2	0.00
05/02/2019	R186 On 02-May-19	9.00	Call	Bond Future	2769	3	2769	3	7,000.00
05/02/2019	R186 On 02-May-19	10.02	Call	Bond Future	7754	8	7754	8	0.00
05/02/2019	R186 On 02-May-19	8.80	Call	Bond Future	1994	2	1994	2	7,500.00
05/02/2019	R186 On 02-May-19	9.05	Call	Bond Future	2982	3	2982	3	0.00
05/02/2019	R186 On 02-May-19	8.62	Call	Bond Future	1408	1	1408	1	90.00
05/02/2019	R186 On 02-May-19	8.70	Call	Bond Future	1654	2	1654	2	200.00
05/02/2019	R186 On 02-May-19	9.20	Call	Bond Future	3654	3	3654	3	90.00
05/02/2019	R186 On 02-May-19	8.50	Call	Bond Future	1080	1	1080	1	7,000.00
05/02/2019	R186 On 02-May-19	9.00	Put	Bond Future	701	1	701	1	0.00
05/02/2019	R186 On 02-May-19	8.50	Put	Bond Future	1921	2	1921	2	0.00
05/02/2019	R186 On 02-May-19	9.30	Put	Bond Future	359	0	359	0	0.00
05/02/2019	R186 On 02-May-19	8.70	Put	Bond Future	1320	1	1320	1	0.00
05/02/2019	R186 On 02-May-19	8.62	Put	Bond Future	1541	2	1541	2	0.00
05/02/2019	R186 On 02-May-19	9.05	Put	Bond Future	629	1	629	1	3,250.00
05/02/2019	R186 On 02-May-19	8.80	Put	Bond Future	1078	1	1078	1	0.00
05/02/2019	R186 On 02-May-19	8.90	Put	Bond Future	873	1	873	1	4,250.00
05/02/2019	R186 On 02-May-19	10.02	Put	Bond Future	53	0	53	0	3,250.00
05/02/2019	R186 On 02-May-19	9.02	Put	Bond Future	671	1	671	1	0.00
05/02/2019	R186 On 02-May-19	9.20	Put	Bond Future	451	1	451	1	0.00
05/02/2019	R186 On 02-May-19	9.75	Put	Bond Future	127	0	127	0	7,000.00
05/02/2019	R186 On 02-May-19	10.07	Put	Bond Future	45	0	45	0	200.00
05/02/2019	R186 On 02-May-19	9.96	Put	Bond Future	65	0	65	0	90.00
05/02/2019	R186 On 02-May-19	8.65	Put	Bond Future	1455	2	1455	2	0.00
05/02/2019	R186 On 02-May-19	9.25	Put	Bond Future	402	0	402	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
05/02/2019	R186 On 02-May-19	9.01	Put	Bond Future	686	1	686	1	0.00
05/02/2019	R186 On 02-May-19	9.03	Put	Bond Future	657	1	657	1	0.00
05/02/2019	R186 On 01-August-19			Bond Future	8.68	110.8075	8.6850	110.8075	0.00
05/02/2019	R186 On 01-August-19	9.52	Call	Bond Future	5385	5	5385	5	0.00
05/02/2019	R186 On 01-August-19	8.30	Call	Bond Future	1166	1	1166	1	6,000.00
05/02/2019	R186 On 01-August-19	9.05	Call	Bond Future	3418	3	3418	3	6,000.00
05/02/2019	R186 On 01-August-19	9.54	Call	Bond Future	5475	5	5475	5	0.00
05/02/2019	R186 On 01-August-19	10.08	Call	Bond Future	7910	8	7910	8	0.00
05/02/2019	R186 On 01-August-19	9.53	Call	Bond Future	5430	5	5430	5	0.00
05/02/2019	R186 On 01-August-19	9.53	Put	Bond Future	750	1	750	1	0.00
05/02/2019	R186 On 01-August-19	9.54	Put	Bond Future	741	1	741	1	0.00
05/02/2019	R186 On 01-August-19	10.08	Put	Bond Future	322	0	322	0	6,000.00
05/02/2019	R186 On 01-August-19	9.05	Put	Bond Future	1363	1	1363	1	0.00
05/02/2019	R186 On 01-August-19	9.52	Put	Bond Future	759	1	759	1	0.00
05/02/2019	R186 On 01-August-19	8.30	Put	Bond Future	3388	4	3388	4	0.00
05/02/2019	R197 On 07-February-19			Bond Future	300.34	300.2189	300.3365	300.2189	5.00
05/02/2019	R197 On 02-May-19			Bond Future	305.51	305.4252	305.5060	305.4252	2,350.00
05/02/2019	R197 On 01-August-19			Bond Future	303.88	303.8289	303.8756	303.8289	0.00
05/02/2019	R202 On 07-February-19			Bond Future	234.35	234.3531	234.3472	234.3531	548.00
05/02/2019	R202 On 02-May-19			Bond Future	238.38	238.4169	238.3808	238.4169	8,786.00
05/02/2019	R202 On 01-August-19			Bond Future	238.99	239.0562	238.9913	239.0562	0.00
05/02/2019	R207 On 07-February-19			Bond Future	6.41	101.2607	6.4105	101.2607	9,309.00
05/02/2019	R207 On 07-February-19	6.53	Call	Bond Future	106	0	106	0	0.00
05/02/2019	R207 On 07-February-19	6.52	Call	Bond Future	97	0	97	0	0.00
05/02/2019	R207 On 07-February-19	6.51	Call	Bond Future	88	0	88	0	0.00
05/02/2019	R207 On 07-February-19	6.52	Put	Bond Future	0	0	0	0	0.00
05/02/2019	R207 On 07-February-19	6.51	Put	Bond Future	0	0	0	0	0.00
05/02/2019	R207 On 07-February-19	6.53	Put	Bond Future	0	0	0	0	0.00
05/02/2019	R207 On 02-May-19			Bond Future	6.07	102.9934	6.0737	102.9934	6,924.00
05/02/2019	R207 On 02-May-19	7.61	Call	Bond Future	1025	1	1025	1	0.00
05/02/2019	R207 On 02-May-19	7.63	Call	Bond Future	1038	1	1038	1	0.00
05/02/2019	R207 On 02-May-19	7.62	Call	Bond Future	1032	1	1032	1	0.00
05/02/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
05/02/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	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
05/02/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
05/02/2019	R207 On 01-August-19			Bond Future	5.07	101.3372	5.0661	101.3372	0.00
05/02/2019	R207 On 01-August-19	7.33	Call	Bond Future	986	1	986	1	0.00
05/02/2019	R207 On 01-August-19	7.34	Call	Bond Future	991	1	991	1	0.00
05/02/2019	R207 On 01-August-19	7.35	Call	Bond Future	995	1	995	1	0.00
05/02/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
05/02/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
05/02/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
05/02/2019	R208 On 07-February-19			Bond Future	6.99	101.9411	6.9936	101.9411	2,144.00
05/02/2019	R208 On 07-February-19	7.08	Call	Bond Future	168	0	168	0	0.00
05/02/2019	R208 On 07-February-19	7.07	Call	Bond Future	149	0	149	0	0.00
05/02/2019	R208 On 07-February-19	7.06	Call	Bond Future	131	0	131	0	0.00
05/02/2019	R208 On 07-February-19	7.08	Put	Bond Future	1	0	1	0	0.00
05/02/2019	R208 On 07-February-19	7.06	Put	Bond Future	2	0	2	0	0.00
05/02/2019	R208 On 07-February-19	7.07	Put	Bond Future	1	0	1	0	0.00
05/02/2019	R208 On 02-May-19			Bond Future	6.93	100.2851	6.9343	100.2851	13,813.00
05/02/2019	R208 On 02-May-19	8.02	Call	Bond Future	1884	2	1884	2	0.00
05/02/2019	R208 On 02-May-19	8.03	Call	Bond Future	1900	2	1900	2	0.00
05/02/2019	R208 On 02-May-19	8.04	Call	Bond Future	1917	2	1917	2	0.00
05/02/2019	R208 On 02-May-19	8.04	Put	Bond Future	8	0	8	0	0.00
05/02/2019	R208 On 02-May-19	8.02	Put	Bond Future	8	0	8	0	0.00
05/02/2019	R208 On 02-May-19	8.03	Put	Bond Future	8	0	8	0	0.00
05/02/2019	R208 On 01-August-19			Bond Future	6.80	102.2188	6.7991	102.2188	0.00
05/02/2019	R208 On 01-August-19	8.17	Call	Bond Future	2103	2	2103	2	0.00
05/02/2019	R208 On 01-August-19	8.16	Call	Bond Future	2089	2	2089	2	0.00
05/02/2019	R208 On 01-August-19	8.15	Call	Bond Future	2075	2	2075	2	0.00
05/02/2019	R208 On 01-August-19	8.15	Put	Bond Future	26	0	26	0	0.00
05/02/2019	R208 On 01-August-19	8.17	Put	Bond Future	25	0	25	0	0.00
05/02/2019	R208 On 01-August-19	8.16	Put	Bond Future	26	0	26	0	0.00
05/02/2019	R209 On 07-February-19			Bond Future	9.44	75.1495	9.4426	75.1495	12,263.00
05/02/2019	R209 On 07-February-19	8.96	Call	Bond Future	0	0	0	0	0.00
05/02/2019	R209 On 07-February-19	9.54	Call	Bond Future	702	1	702	1	0.00
05/02/2019	R209 On 07-February-19	9.04	Call	Bond Future	0	0	0	0	0.00
05/02/2019	R209 On 07-February-19	8.95	Call	Bond Future	0	0	0	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
05/02/2019	R209 On 07-February-19	10.20	Call	Bond Future	4831	5	4831	5	0.00
05/02/2019	R209 On 07-February-19	8.97	Call	Bond Future	0	0	0	0	0.00
05/02/2019	R209 On 07-February-19	8.95	Put	Bond Future	3416	4	3416	4	0.00
05/02/2019	R209 On 07-February-19	9.04	Put	Bond Future	2774	3	2774	3	0.00
05/02/2019	R209 On 07-February-19	9.54	Put	Bond Future	54	0	54	0	0.00
05/02/2019	R209 On 07-February-19	8.96	Put	Bond Future	3344	4	3344	4	0.00
05/02/2019	R209 On 07-February-19	10.20	Put	Bond Future	0	0	0	0	0.00
05/02/2019	R209 On 07-February-19	8.97	Put	Bond Future	3272	4	3272	4	0.00
05/02/2019	R209 On 02-May-19			Bond Future	9.49	73.2869	9.4925	73.2869	106,583.00
05/02/2019	R209 On 02-May-19	9.69	Call	Bond Future	2538	2	2538	2	0.00
05/02/2019	R209 On 02-May-19	9.68	Call	Bond Future	2497	2	2497	2	0.00
05/02/2019	R209 On 02-May-19	9.95	Call	Bond Future	3686	3	3686	3	760.00
05/02/2019	R209 On 02-May-19	9.35	Call	Bond Future	1328	1	1328	1	760.00
05/02/2019	R209 On 02-May-19	9.70	Call	Bond Future	2579	2	2579	2	0.00
05/02/2019	R209 On 02-May-19	10.50	Call	Bond Future	6505	6	6505	6	0.00
05/02/2019	R209 On 02-May-19	10.71	Call	Bond Future	7627	7	7627	7	0.00
05/02/2019	R209 On 02-May-19	10.71	Put	Bond Future	157	0	157	0	760.00
05/02/2019	R209 On 02-May-19	10.50	Put	Bond Future	240	0	240	0	11,560.00
05/02/2019	R209 On 02-May-19	9.35	Put	Bond Future	2283	2	2283	2	0.00
05/02/2019	R209 On 02-May-19	9.68	Put	Bond Future	1268	1	1268	1	0.00
05/02/2019	R209 On 02-May-19	9.95	Put	Bond Future	738	1	738	1	0.00
05/02/2019	R209 On 02-May-19	9.69	Put	Bond Future	1244	1	1244	1	0.00
05/02/2019	R209 On 02-May-19	9.70	Put	Bond Future	1220	1	1220	1	0.00
05/02/2019	R209 On 01-August-19			Bond Future	9.54	74.7000	9.5390	74.7000	0.00
05/02/2019	R209 On 01-August-19	10.15	Call	Bond Future	5117	5	5117	5	0.00
05/02/2019	R209 On 01-August-19	10.17	Call	Bond Future	5208	5	5208	5	0.00
05/02/2019	R209 On 01-August-19	10.16	Call	Bond Future	5163	5	5163	5	0.00
05/02/2019	R209 On 01-August-19	10.16	Put	Bond Future	1240	1	1240	1	0.00
05/02/2019	R209 On 01-August-19	10.15	Put	Bond Future	1255	1	1255	1	0.00
05/02/2019	R209 On 01-August-19	10.17	Put	Bond Future	1225	1	1225	1	0.00
05/02/2019	R210 On 07-February-19			Bond Future	187.96	187.8928	187.9627	187.8928	840.00
05/02/2019	R210 On 02-May-19			Bond Future	188.64	188.5956	188.6427	188.5956	2,448.00
05/02/2019	R210 On 01-August-19			Bond Future	192.30	192.2769	192.3024	192.2769	0.00
05/02/2019	R212 On 07-February-19			Bond Future	156.27	156.2278	156.2669	156.2278	2,420.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2019	R212 On 02-May-19			Bond Future	158.96	158.9370	158.9566	158.9370	4,473.00
05/02/2019	R212 On 01-August-19			Bond Future	161.97	161.9680	161.9691	161.9680	0.00
05/02/2019	R213 On 07-February-19			Bond Future	9.21	87.0225	9.2129	87.0225	2,102.00
05/02/2019	R213 On 07-February-19	8.68	Call	Bond Future	0	0	0	0	0.00
05/02/2019	R213 On 07-February-19	8.69	Call	Bond Future	0	0	0	0	0.00
05/02/2019	R213 On 07-February-19	8.70	Call	Bond Future	0	0	0	0	0.00
05/02/2019	R213 On 07-February-19	8.69	Put	Bond Future	3436	4	3436	4	0.00
05/02/2019	R213 On 07-February-19	8.70	Put	Bond Future	3368	4	3368	4	0.00
05/02/2019	R213 On 07-February-19	8.68	Put	Bond Future	3503	4	3503	4	0.00
05/02/2019	R213 On 02-May-19			Bond Future	9.26	84.9631	9.2644	84.9631	31,096.00
05/02/2019	R213 On 02-May-19	9.50	Call	Bond Future	2537	2	2537	2	0.00
05/02/2019	R213 On 02-May-19	9.49	Call	Bond Future	2497	2	2497	2	0.00
05/02/2019	R213 On 02-May-19	9.48	Call	Bond Future	2457	2	2457	2	0.00
05/02/2019	R213 On 02-May-19	9.49	Put	Bond Future	1090	1	1090	1	0.00
05/02/2019	R213 On 02-May-19	9.48	Put	Bond Future	1112	1	1112	1	0.00
05/02/2019	R213 On 02-May-19	9.50	Put	Bond Future	1069	1	1069	1	0.00
05/02/2019	R213 On 01-August-19			Bond Future	9.31	86.6012	9.3122	86.6012	0.00
05/02/2019	R213 On 01-August-19	9.98	Call	Bond Future	5107	5	5107	5	0.00
05/02/2019	R213 On 01-August-19	9.99	Call	Bond Future	5151	5	5151	5	0.00
05/02/2019	R213 On 01-August-19	10.00	Call	Bond Future	5197	5	5197	5	0.00
05/02/2019	R213 On 01-August-19	10.00	Put	Bond Future	1064	1	1064	1	0.00
05/02/2019	R213 On 01-August-19	9.98	Put	Bond Future	1091	1	1091	1	0.00
05/02/2019	R213 On 01-August-19	9.99	Put	Bond Future	1077	1	1077	1	0.00
05/02/2019	R214 On 07-February-19			Bond Future	9.62	74.3088	9.6177	74.3088	3,837.00
05/02/2019	R214 On 07-February-19	9.04	Call	Bond Future	0	0	0	0	0.00
05/02/2019	R214 On 07-February-19	9.05	Call	Bond Future	0	0	0	0	0.00
05/02/2019	R214 On 07-February-19	9.03	Call	Bond Future	0	0	0	0	0.00
05/02/2019	R214 On 07-February-19	9.03	Put	Bond Future	4310	5	4310	5	0.00
05/02/2019	R214 On 07-February-19	9.04	Put	Bond Future	4233	5	4233	5	0.00
05/02/2019	R214 On 07-February-19	9.05	Put	Bond Future	4157	4	4157	4	0.00
05/02/2019	R214 On 02-May-19			Bond Future	9.67	72.2853	9.6670	72.2853	27,852.00
05/02/2019	R214 On 02-May-19	9.87	Call	Bond Future	2738	3	2738	3	0.00
05/02/2019	R214 On 02-May-19	9.85	Call	Bond Future	2654	2	2654	2	0.00
05/02/2019	R214 On 02-May-19	9.86	Call	Bond Future	2696	3	2696	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
05/02/2019	R214 On 02-May-19	9.86	Put	Bond Future	1376	2	1376	2	0.00
05/02/2019	R214 On 02-May-19	9.87	Put	Bond Future	1351	1	1351	1	0.00
05/02/2019	R214 On 02-May-19	9.85	Put	Bond Future	1401	2	1401	2	0.00
05/02/2019	R214 On 01-August-19			Bond Future	9.71	73.6790	9.7138	73.6790	0.00
05/02/2019	R214 On 01-August-19	10.33	Call	Bond Future	5438	5	5438	5	0.00
05/02/2019	R214 On 01-August-19	10.34	Call	Bond Future	5484	5	5484	5	0.00
05/02/2019	R214 On 01-August-19	10.32	Call	Bond Future	5391	5	5391	5	0.00
05/02/2019	R214 On 01-August-19	10.32	Put	Bond Future	1408	2	1408	2	0.00
05/02/2019	R214 On 01-August-19	10.33	Put	Bond Future	1392	1	1392	1	0.00
05/02/2019	R214 On 01-August-19	10.34	Put	Bond Future	1376	1	1376	1	0.00
05/02/2019	R248 On 07-February-19			Bond Future	9.63	95.0034	9.6327	95.0034	76,086.00
05/02/2019	R248 On 07-February-19	9.07	Call	Bond Future	0	0	0	0	0.00
05/02/2019	R248 On 07-February-19	9.05	Call	Bond Future	0	0	0	0	0.00
05/02/2019	R248 On 07-February-19	9.06	Call	Bond Future	0	0	0	0	0.00
05/02/2019	R248 On 07-February-19	9.05	Put	Bond Future	5507	6	5507	6	0.00
05/02/2019	R248 On 07-February-19	9.07	Put	Bond Future	5308	6	5308	6	0.00
05/02/2019	R248 On 07-February-19	9.06	Put	Bond Future	5407	6	5407	6	0.00
05/02/2019	R248 On 02-May-19			Bond Future	9.68	92.1935	9.6821	92.1935	109,055.00
05/02/2019	R248 On 02-May-19	9.90	Call	Bond Future	3522	3	3522	3	0.00
05/02/2019	R248 On 02-May-19	9.89	Call	Bond Future	3467	3	3467	3	0.00
05/02/2019	R248 On 02-May-19	9.91	Call	Bond Future	3577	3	3577	3	0.00
05/02/2019	R248 On 02-May-19	9.89	Put	Bond Future	1649	2	1649	2	0.00
05/02/2019	R248 On 02-May-19	9.91	Put	Bond Future	1587	2	1587	2	0.00
05/02/2019	R248 On 02-May-19	9.90	Put	Bond Future	1618	2	1618	2	0.00
05/02/2019	R248 On 01-August-19			Bond Future	9.73	93.9710	9.7291	93.9710	0.00
05/02/2019	R248 On 01-August-19	10.36	Call	Bond Future	6848	7	6848	7	0.00
05/02/2019	R248 On 01-August-19	10.35	Call	Bond Future	6789	7	6789	7	0.00
05/02/2019	R248 On 01-August-19	10.34	Call	Bond Future	6729	6	6729	6	0.00
05/02/2019	R248 On 01-August-19	10.35	Put	Bond Future	1591	2	1591	2	0.00
05/02/2019	R248 On 01-August-19	10.34	Put	Bond Future	1611	2	1611	2	0.00
05/02/2019	R248 On 01-August-19	10.36	Put	Bond Future	1571	2	1571	2	0.00