



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 November 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	2025 On 07-November-19			Bond Future	136.79	136.8209	136.7854	136.8209	731.00
04/11/2019	2025 On 06-February-20			Bond Future	137.81	137.8481	137.8117	137.8481	1,933.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2019	2025 On 07-May-20			Bond Future	140.35	140.3853	140.3484	140.3853	0.00
04/11/2019	2025 On 06-August-20			Bond Future	141.48	141.5176	141.4801	141.5176	0.00
04/11/2019	2029 On 07-November-19			Bond Future	101.07	101.0677	101.0667	101.0677	1,301.00
04/11/2019	2029 On 06-February-20			Bond Future	102.91	102.9155	102.9142	102.9155	3,860.00
04/11/2019	2029 On 07-May-20			Bond Future	103.70	103.6972	103.6961	103.6972	0.00
04/11/2019	2029 On 06-August-20			Bond Future	105.64	105.6454	105.6443	105.6454	0.00
04/11/2019	2030 On 07-November-19			Bond Future	9.11	93.9668	9.1138	93.9668	24,837.00
04/11/2019	2030 On 07-November-19	9.48	Call	Bond Future	2249	1	2249	1	0.00
04/11/2019	2030 On 07-November-19	8.60	Call	Bond Future	0	0	0	0	5,500.00
04/11/2019	2030 On 07-November-19	9.30	Call	Bond Future	1178	1	1178	1	0.00
04/11/2019	2030 On 07-November-19	9.05	Call	Bond Future	150	0	150	0	0.00
04/11/2019	2030 On 07-November-19	9.10	Call	Bond Future	270	0	270	0	5,500.00
04/11/2019	2030 On 07-November-19	9.49	Call	Bond Future	2309	1	2309	1	0.00
04/11/2019	2030 On 07-November-19	9.76	Call	Bond Future	3919	3	3919	3	0.00
04/11/2019	2030 On 07-November-19	9.20	Call	Bond Future	651	0	651	0	0.00
04/11/2019	2030 On 07-November-19	9.25	Call	Bond Future	902	0	902	0	0.00
04/11/2019	2030 On 07-November-19	8.40	Call	Bond Future	0	0	0	0	0.00
04/11/2019	2030 On 07-November-19	9.47	Call	Bond Future	2189	1	2189	1	0.00
04/11/2019	2030 On 07-November-19	9.85	Call	Bond Future	4447	3	4447	3	0.00
04/11/2019	2030 On 07-November-19	8.57	Call	Bond Future	0	0	0	0	0.00
04/11/2019	2030 On 07-November-19	8.95	Call	Bond Future	32	0	32	0	0.00
04/11/2019	2030 On 07-November-19	9.12	Call	Bond Future	331	0	331	0	0.00
04/11/2019	2030 On 07-November-19	9.70	Call	Bond Future	3564	3	3564	3	0.00
04/11/2019	2030 On 07-November-19	9.35	Call	Bond Future	1469	1	1469	1	0.00
04/11/2019	2030 On 07-November-19	9.35	Put	Bond Future	10	0	10	0	2,500.00
04/11/2019	2030 On 07-November-19	9.70	Put	Bond Future	0	0	0	0	0.00
04/11/2019	2030 On 07-November-19	8.95	Put	Bond Future	1061	2	1061	2	5,070.00
04/11/2019	2030 On 07-November-19	9.25	Put	Bond Future	57	1	57	1	0.00
04/11/2019	2030 On 07-November-19	9.47	Put	Bond Future	1	0	1	0	0.00
04/11/2019	2030 On 07-November-19	9.12	Put	Bond Future	292	1	292	1	0.00
04/11/2019	2030 On 07-November-19	9.85	Put	Bond Future	0	0	0	0	2,500.00
04/11/2019	2030 On 07-November-19	8.57	Put	Bond Future	3477	4	3477	4	0.00
04/11/2019	2030 On 07-November-19	8.60	Put	Bond Future	3280	4	3280	4	0.00
04/11/2019	2030 On 07-November-19	9.05	Put	Bond Future	549	1	549	1	5,403.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2019	2030 On 07-November-19	9.48	Put	Bond Future	1	0	1	0	0.00
04/11/2019	2030 On 07-November-19	9.10	Put	Bond Future	356	1	356	1	0.00
04/11/2019	2030 On 07-November-19	9.49	Put	Bond Future	0	0	0	0	0.00
04/11/2019	2030 On 07-November-19	9.76	Put	Bond Future	0	0	0	0	5,500.00
04/11/2019	2030 On 07-November-19	9.30	Put	Bond Future	26	0	26	0	2,750.00
04/11/2019	2030 On 07-November-19	9.20	Put	Bond Future	116	1	116	1	2,750.00
04/11/2019	2030 On 07-November-19	8.40	Put	Bond Future	4599	6	4599	6	0.00
04/11/2019	2030 On 06-February-20			Bond Future	9.18	91.6527	9.1797	91.6527	76,921.00
04/11/2019	2030 On 06-February-20	9.00	Call	Bond Future	1238	1	1238	1	5,820.00
04/11/2019	2030 On 06-February-20	8.40	Call	Bond Future	232	0	232	0	5,820.00
04/11/2019	2030 On 06-February-20	9.25	Call	Bond Future	1985	2	1985	2	0.00
04/11/2019	2030 On 06-February-20	9.14	Call	Bond Future	1632	1	1632	1	0.00
04/11/2019	2030 On 06-February-20	9.15	Call	Bond Future	1662	1	1662	1	0.00
04/11/2019	2030 On 06-February-20	9.16	Call	Bond Future	1693	1	1693	1	0.00
04/11/2019	2030 On 06-February-20	9.16	Put	Bond Future	1814	2	1814	2	0.00
04/11/2019	2030 On 06-February-20	8.40	Put	Bond Future	5166	6	5166	6	0.00
04/11/2019	2030 On 06-February-20	9.25	Put	Bond Future	1557	2	1557	2	5,000.00
04/11/2019	2030 On 06-February-20	9.14	Put	Bond Future	1875	2	1875	2	0.00
04/11/2019	2030 On 06-February-20	9.15	Put	Bond Future	1844	2	1844	2	0.00
04/11/2019	2030 On 06-February-20	9.00	Put	Bond Future	2345	3	2345	3	0.00
04/11/2019	2030 On 07-May-20			Bond Future	9.25	93.3173	9.2495	93.3173	0.00
04/11/2019	2030 On 07-May-20	8.80	Call	Bond Future	1269	1	1269	1	0.00
04/11/2019	2030 On 07-May-20	8.79	Call	Bond Future	1247	1	1247	1	0.00
04/11/2019	2030 On 07-May-20	8.78	Call	Bond Future	1225	1	1225	1	0.00
04/11/2019	2030 On 07-May-20	8.79	Put	Bond Future	4055	5	4055	5	0.00
04/11/2019	2030 On 07-May-20	8.78	Put	Bond Future	4096	5	4096	5	0.00
04/11/2019	2030 On 07-May-20	8.80	Put	Bond Future	4015	5	4015	5	0.00
04/11/2019	2030 On 06-August-20			Bond Future	9.32	91.0400	9.3178	91.0400	0.00
04/11/2019	2030 On 06-August-20	9.09	Call	Bond Future	2303	2	2303	2	0.00
04/11/2019	2030 On 06-August-20	9.11	Call	Bond Future	2360	2	2360	2	0.00
04/11/2019	2030 On 06-August-20	9.10	Call	Bond Future	2331	2	2331	2	0.00
04/11/2019	2030 On 06-August-20	9.10	Put	Bond Future	3620	4	3620	4	0.00
04/11/2019	2030 On 06-August-20	9.11	Put	Bond Future	3589	4	3589	4	0.00
04/11/2019	2030 On 06-August-20	9.09	Put	Bond Future	3652	4	3652	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2019	2032 On 07-November-19			Bond Future	9.44	91.2916	9.4441	91.2916	20,069.00
04/11/2019	2032 On 07-November-19	9.72	Call	Bond Future	1852	1	1852	1	0.00
04/11/2019	2032 On 07-November-19	9.71	Call	Bond Future	1787	1	1787	1	0.00
04/11/2019	2032 On 07-November-19	9.70	Call	Bond Future	1723	1	1723	1	0.00
04/11/2019	2032 On 07-November-19	9.71	Put	Bond Future	9	0	9	0	0.00
04/11/2019	2032 On 07-November-19	9.70	Put	Bond Future	11	0	11	0	0.00
04/11/2019	2032 On 07-November-19	9.72	Put	Bond Future	7	0	7	0	0.00
04/11/2019	2032 On 06-February-20			Bond Future	9.52	92.9379	9.5156	92.9379	62,024.00
04/11/2019	2032 On 06-February-20	9.39	Call	Bond Future	1588	1	1588	1	0.00
04/11/2019	2032 On 06-February-20	9.40	Call	Bond Future	1619	1	1619	1	0.00
04/11/2019	2032 On 06-February-20	9.38	Call	Bond Future	1558	1	1558	1	0.00
04/11/2019	2032 On 06-February-20	9.38	Put	Bond Future	2467	3	2467	3	0.00
04/11/2019	2032 On 06-February-20	9.39	Put	Bond Future	2430	3	2430	3	0.00
04/11/2019	2032 On 06-February-20	9.40	Put	Bond Future	2394	3	2394	3	0.00
04/11/2019	2032 On 07-May-20			Bond Future	9.59	90.4665	9.5887	90.4665	0.00
04/11/2019	2032 On 07-May-20	9.17	Call	Bond Future	1479	1	1479	1	0.00
04/11/2019	2032 On 07-May-20	9.19	Call	Bond Future	1531	1	1531	1	0.00
04/11/2019	2032 On 07-May-20	9.18	Call	Bond Future	1505	1	1505	1	0.00
04/11/2019	2032 On 07-May-20	9.18	Put	Bond Future	4236	5	4236	5	0.00
04/11/2019	2032 On 07-May-20	9.19	Put	Bond Future	4194	5	4194	5	0.00
04/11/2019	2032 On 07-May-20	9.17	Put	Bond Future	4279	5	4279	5	0.00
04/11/2019	2032 On 06-August-20			Bond Future	9.66	92.1452	9.6597	92.1452	0.00
04/11/2019	2032 On 06-August-20	9.45	Call	Bond Future	2641	2	2641	2	0.00
04/11/2019	2032 On 06-August-20	9.46	Call	Bond Future	2672	2	2672	2	0.00
04/11/2019	2032 On 06-August-20	9.47	Call	Bond Future	2704	2	2704	2	0.00
04/11/2019	2032 On 06-August-20	9.47	Put	Bond Future	3936	5	3936	5	0.00
04/11/2019	2032 On 06-August-20	9.45	Put	Bond Future	4004	5	4004	5	0.00
04/11/2019	2032 On 06-August-20	9.46	Put	Bond Future	3970	5	3970	5	0.00
04/11/2019	2033 On 07-November-19			Bond Future	101.21	101.0950	101.2096	101.0950	170.00
04/11/2019	2033 On 06-February-20			Bond Future	103.06	102.9433	103.0597	102.9433	6,260.00
04/11/2019	2033 On 07-May-20			Bond Future	103.76	103.6426	103.7613	103.6426	0.00
04/11/2019	2033 On 06-August-20			Bond Future	105.71	105.5898	105.7108	105.5898	0.00
04/11/2019	2037 On 07-November-19			Bond Future	9.85	90.2066	9.8492	90.2066	31,965.00
04/11/2019	2037 On 07-November-19	9.95	Call	Bond Future	898	0	898	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2019	2037 On 07-November-19	9.97	Call	Bond Future	1015	1	1015	1	0.00
04/11/2019	2037 On 07-November-19	9.96	Call	Bond Future	956	0	956	0	0.00
04/11/2019	2037 On 07-November-19	9.96	Put	Bond Future	129	1	129	1	0.00
04/11/2019	2037 On 07-November-19	9.97	Put	Bond Future	114	1	114	1	0.00
04/11/2019	2037 On 07-November-19	9.95	Put	Bond Future	145	1	145	1	0.00
04/11/2019	2037 On 06-February-20			Bond Future	9.92	87.5741	9.9230	87.5741	66,113.00
04/11/2019	2037 On 06-February-20	9.68	Call	Bond Future	1412	1	1412	1	0.00
04/11/2019	2037 On 06-February-20	9.67	Call	Bond Future	1381	1	1381	1	0.00
04/11/2019	2037 On 06-February-20	9.66	Call	Bond Future	1351	1	1351	1	0.00
04/11/2019	2037 On 06-February-20	9.67	Put	Bond Future	3287	4	3287	4	0.00
04/11/2019	2037 On 06-February-20	9.66	Put	Bond Future	3334	4	3334	4	0.00
04/11/2019	2037 On 06-February-20	9.68	Put	Bond Future	3242	4	3242	4	0.00
04/11/2019	2037 On 07-May-20			Bond Future	10.00	89.1647	9.9997	89.1647	0.00
04/11/2019	2037 On 07-May-20	9.59	Call	Bond Future	1799	1	1799	1	0.00
04/11/2019	2037 On 07-May-20	9.60	Call	Bond Future	1828	1	1828	1	0.00
04/11/2019	2037 On 07-May-20	9.61	Call	Bond Future	1858	1	1858	1	0.00
04/11/2019	2037 On 07-May-20	9.61	Put	Bond Future	4776	6	4776	6	0.00
04/11/2019	2037 On 07-May-20	9.59	Put	Bond Future	4871	6	4871	6	0.00
04/11/2019	2037 On 07-May-20	9.60	Put	Bond Future	4823	6	4823	6	0.00
04/11/2019	2037 On 06-August-20			Bond Future	10.08	86.5597	10.0755	86.5597	0.00
04/11/2019	2037 On 06-August-20	9.87	Call	Bond Future	3125	3	3125	3	0.00
04/11/2019	2037 On 06-August-20	9.88	Call	Bond Future	3159	3	3159	3	0.00
04/11/2019	2037 On 06-August-20	9.86	Call	Bond Future	3091	3	3091	3	0.00
04/11/2019	2037 On 06-August-20	9.86	Put	Bond Future	4664	5	4664	5	0.00
04/11/2019	2037 On 06-August-20	9.87	Put	Bond Future	4624	5	4624	5	0.00
04/11/2019	2037 On 06-August-20	9.88	Put	Bond Future	4584	5	4584	5	0.00
04/11/2019	2038 On 07-November-19			Bond Future	118.60	118.6049	118.6040	118.6049	10,584.00
04/11/2019	2038 On 06-February-20			Bond Future	119.11	119.1148	119.1138	119.1148	11,481.00
04/11/2019	2038 On 07-May-20			Bond Future	121.31	121.3072	121.3062	121.3072	0.00
04/11/2019	2038 On 06-August-20			Bond Future	121.89	121.8929	121.8920	121.8929	0.00
04/11/2019	2040 On 07-November-19			Bond Future	9.98	92.9895	9.9842	92.9895	7,805.00
04/11/2019	2040 On 07-November-19	10.03	Call	Bond Future	645	0	645	0	0.00
04/11/2019	2040 On 07-November-19	10.05	Call	Bond Future	751	0	751	0	0.00
04/11/2019	2040 On 07-November-19	10.04	Call	Bond Future	697	0	697	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2019	2040 On 07-November-19	9.80	Call	Bond Future	40	0	40	0	1,260.00
04/11/2019	2040 On 07-November-19	9.30	Call	Bond Future	0	0	0	0	1,260.00
04/11/2019	2040 On 07-November-19	10.03	Put	Bond Future	278	1	278	1	0.00
04/11/2019	2040 On 07-November-19	10.05	Put	Bond Future	225	1	225	1	0.00
04/11/2019	2040 On 07-November-19	9.80	Put	Bond Future	1540	3	1540	3	0.00
04/11/2019	2040 On 07-November-19	9.30	Put	Bond Future	5772	7	5772	7	0.00
04/11/2019	2040 On 07-November-19	10.04	Put	Bond Future	250	1	250	1	0.00
04/11/2019	2040 On 06-February-20			Bond Future	10.06	90.1567	10.0592	90.1567	43,217.00
04/11/2019	2040 On 06-February-20	8.40	Call	Bond Future	7	0	7	0	0.00
04/11/2019	2040 On 06-February-20	9.74	Call	Bond Future	1319	1	1319	1	0.00
04/11/2019	2040 On 06-February-20	9.76	Call	Bond Future	1379	1	1379	1	0.00
04/11/2019	2040 On 06-February-20	9.75	Call	Bond Future	1349	1	1349	1	0.00
04/11/2019	2040 On 06-February-20	9.00	Call	Bond Future	107	0	107	0	0.00
04/11/2019	2040 On 06-February-20	9.76	Put	Bond Future	3800	5	3800	5	0.00
04/11/2019	2040 On 06-February-20	9.75	Put	Bond Future	3853	5	3853	5	0.00
04/11/2019	2040 On 06-February-20	9.00	Put	Bond Future	9153	10	9153	10	0.00
04/11/2019	2040 On 06-February-20	9.74	Put	Bond Future	3905	5	3905	5	0.00
04/11/2019	2040 On 06-February-20	8.40	Put	Bond Future	14816	16	14816	16	0.00
04/11/2019	2040 On 07-May-20			Bond Future	10.14	91.7942	10.1367	91.7942	0.00
04/11/2019	2040 On 07-May-20	9.75	Call	Bond Future	1950	2	1950	2	0.00
04/11/2019	2040 On 07-May-20	9.74	Call	Bond Future	1918	2	1918	2	0.00
04/11/2019	2040 On 07-May-20	9.73	Call	Bond Future	1887	2	1887	2	0.00
04/11/2019	2040 On 07-May-20	9.73	Put	Bond Future	5155	6	5155	6	0.00
04/11/2019	2040 On 07-May-20	9.75	Put	Bond Future	5054	6	5054	6	0.00
04/11/2019	2040 On 07-May-20	9.74	Put	Bond Future	5105	6	5105	6	0.00
04/11/2019	2040 On 06-August-20			Bond Future	10.21	88.9874	10.2135	88.9874	0.00
04/11/2019	2040 On 06-August-20	10.02	Call	Bond Future	3350	3	3350	3	0.00
04/11/2019	2040 On 06-August-20	10.03	Call	Bond Future	3387	3	3387	3	0.00
04/11/2019	2040 On 06-August-20	10.04	Call	Bond Future	3424	3	3424	3	0.00
04/11/2019	2040 On 06-August-20	10.02	Put	Bond Future	4861	5	4861	5	0.00
04/11/2019	2040 On 06-August-20	10.04	Put	Bond Future	4777	5	4777	5	0.00
04/11/2019	2040 On 06-August-20	10.03	Put	Bond Future	4819	5	4819	5	0.00
04/11/2019	2044 On 07-November-19			Bond Future	10.04	89.7457	10.0441	89.7457	8,730.00
04/11/2019	2044 On 07-November-19	10.06	Call	Bond Future	515	0	515	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2019	2044 On 07-November-19	10.52	Call	Bond Future	3738	3	3738	3	0.00
04/11/2019	2044 On 07-November-19	10.07	Call	Bond Future	561	0	561	0	0.00
04/11/2019	2044 On 07-November-19	9.19	Call	Bond Future	0	0	0	0	328.00
04/11/2019	2044 On 07-November-19	9.74	Call	Bond Future	4	0	4	0	328.00
04/11/2019	2044 On 07-November-19	10.05	Call	Bond Future	471	0	471	0	0.00
04/11/2019	2044 On 07-November-19	10.05	Put	Bond Future	423	1	423	1	0.00
04/11/2019	2044 On 07-November-19	9.19	Put	Bond Future	7442	8	7442	8	0.00
04/11/2019	2044 On 07-November-19	10.07	Put	Bond Future	350	1	350	1	0.00
04/11/2019	2044 On 07-November-19	9.74	Put	Bond Future	2540	4	2540	4	0.00
04/11/2019	2044 On 07-November-19	10.06	Put	Bond Future	386	1	386	1	0.00
04/11/2019	2044 On 07-November-19	10.52	Put	Bond Future	0	0	0	0	328.00
04/11/2019	2044 On 06-February-20			Bond Future	10.12	86.9795	10.1170	86.9795	37,062.00
04/11/2019	2044 On 06-February-20	9.09	Call	Bond Future	121	0	121	0	328.00
04/11/2019	2044 On 06-February-20	9.77	Call	Bond Future	1186	1	1186	1	0.00
04/11/2019	2044 On 06-February-20	9.74	Call	Bond Future	1100	1	1100	1	328.00
04/11/2019	2044 On 06-February-20	9.76	Call	Bond Future	1157	1	1157	1	0.00
04/11/2019	2044 On 06-February-20	10.78	Call	Bond Future	5873	5	5873	5	0.00
04/11/2019	2044 On 06-February-20	9.78	Call	Bond Future	1216	1	1216	1	0.00
04/11/2019	2044 On 06-February-20	9.76	Put	Bond Future	4107	5	4107	5	0.00
04/11/2019	2044 On 06-February-20	9.78	Put	Bond Future	3996	5	3996	5	0.00
04/11/2019	2044 On 06-February-20	10.78	Put	Bond Future	805	1	805	1	328.00
04/11/2019	2044 On 06-February-20	9.77	Put	Bond Future	4051	5	4051	5	0.00
04/11/2019	2044 On 06-February-20	9.74	Put	Bond Future	4219	5	4219	5	0.00
04/11/2019	2044 On 06-February-20	9.09	Put	Bond Future	9070	10	9070	10	0.00
04/11/2019	2044 On 07-May-20			Bond Future	10.19	88.5593	10.1923	88.5593	0.00
04/11/2019	2044 On 07-May-20	9.79	Call	Bond Future	1961	2	1961	2	0.00
04/11/2019	2044 On 07-May-20	9.81	Call	Bond Future	2025	2	2025	2	0.00
04/11/2019	2044 On 07-May-20	9.26	Call	Bond Future	654	1	654	1	556.00
04/11/2019	2044 On 07-May-20	9.33	Call	Bond Future	779	1	779	1	100.00
04/11/2019	2044 On 07-May-20	9.98	Call	Bond Future	2618	2	2618	2	100.00
04/11/2019	2044 On 07-May-20	9.80	Call	Bond Future	1992	2	1992	2	0.00
04/11/2019	2044 On 07-May-20	9.91	Call	Bond Future	2364	2	2364	2	556.00
04/11/2019	2044 On 07-May-20	11.02	Call	Bond Future	7564	7	7564	7	0.00
04/11/2019	2044 On 07-May-20	11.09	Call	Bond Future	7954	7	7954	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2019	2044 On 07-May-20	9.80	Put	Bond Future	5198	6	5198	6	0.00
04/11/2019	2044 On 07-May-20	9.26	Put	Bond Future	8604	10	8604	10	0.00
04/11/2019	2044 On 07-May-20	9.91	Put	Bond Future	4651	5	4651	5	0.00
04/11/2019	2044 On 07-May-20	9.98	Put	Bond Future	4329	5	4329	5	0.00
04/11/2019	2044 On 07-May-20	11.02	Put	Bond Future	1392	2	1392	2	556.00
04/11/2019	2044 On 07-May-20	11.09	Put	Bond Future	1295	2	1295	2	100.00
04/11/2019	2044 On 07-May-20	9.79	Put	Bond Future	5251	6	5251	6	0.00
04/11/2019	2044 On 07-May-20	9.33	Put	Bond Future	8091	9	8091	9	0.00
04/11/2019	2044 On 07-May-20	9.81	Put	Bond Future	5147	6	5147	6	0.00
04/11/2019	2044 On 06-August-20			Bond Future	10.27	85.8178	10.2667	85.8178	0.00
04/11/2019	2044 On 06-August-20	9.86	Call	Bond Future	2676	2	2676	2	0.00
04/11/2019	2044 On 06-August-20	9.01	Call	Bond Future	694	1	694	1	140.00
04/11/2019	2044 On 06-August-20	9.66	Call	Bond Future	2046	2	2046	2	140.00
04/11/2019	2044 On 06-August-20	9.88	Call	Bond Future	2744	2	2744	2	0.00
04/11/2019	2044 On 06-August-20	10.93	Call	Bond Future	7284	7	7284	7	0.00
04/11/2019	2044 On 06-August-20	9.87	Call	Bond Future	2710	2	2710	2	0.00
04/11/2019	2044 On 06-August-20	9.87	Put	Bond Future	5909	7	5909	7	0.00
04/11/2019	2044 On 06-August-20	10.93	Put	Bond Future	2344	3	2344	3	140.00
04/11/2019	2044 On 06-August-20	9.01	Put	Bond Future	11538	12	11538	12	0.00
04/11/2019	2044 On 06-August-20	9.66	Put	Bond Future	7020	8	7020	8	0.00
04/11/2019	2044 On 06-August-20	9.88	Put	Bond Future	5860	7	5860	7	0.00
04/11/2019	2044 On 06-August-20	9.86	Put	Bond Future	5959	7	5959	7	0.00
04/11/2019	2046 On 07-November-19			Bond Future	108.55	108.5498	108.5492	108.5498	5,390.00
04/11/2019	2046 On 06-February-20			Bond Future	110.53	110.5344	110.5336	110.5344	11,575.00
04/11/2019	2046 On 07-May-20			Bond Future	110.82	110.8207	110.8201	110.8207	0.00
04/11/2019	2046 On 06-August-20			Bond Future	112.90	112.9028	112.9022	112.9028	0.00
04/11/2019	2050 On 07-November-19			Bond Future	113.33	113.2224	113.3336	113.2224	5,298.00
04/11/2019	2050 On 06-February-20			Bond Future	113.57	113.4528	113.5656	113.4528	11,559.00
04/11/2019	2050 On 07-May-20			Bond Future	115.66	115.5410	115.6561	115.5410	0.00
04/11/2019	2050 On 06-August-20			Bond Future	115.95	115.8318	115.9493	115.8318	0.00
04/11/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	AL37 On 07-November-19			Index Future	665.59	662.0320	665.5920	662.0320	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2019	AL37 On 06-February-20			Index Future	677.59	673.9700	677.5910	673.9700	0.00
04/11/2019	AL37 On 07-May-20			Index Future	689.90	686.2140	689.9020	686.2140	0.00
04/11/2019	AL37 On 06-August-20			Index Future	702.71	698.9480	702.7050	698.9480	0.00
04/11/2019	AL7T On 07-November-19			Index Future	769.04	761.8440	769.0430	761.8440	0.00
04/11/2019	AL7T On 06-February-20			Index Future	782.91	775.5820	782.9060	775.5820	0.00
04/11/2019	AL7T On 07-May-20			Index Future	797.13	789.6720	797.1320	789.6720	0.00
04/11/2019	AL7T On 06-August-20			Index Future	811.92	804.3260	811.9240	804.3260	0.00
04/11/2019	ALBI On 07-November-19			Index Future	688.57	681.6990	688.5740	681.6990	176.00
04/11/2019	ALBI On 06-February-20			Index Future	700.99	693.9930	700.9870	693.9930	414.00
04/11/2019	ALBI On 07-May-20			Index Future	713.72	706.6000	713.7240	706.6000	0.00
04/11/2019	ALBI On 06-August-20			Index Future	726.97	719.7130	726.9690	719.7130	0.00
04/11/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/11/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2019	ES33 On 07-November-19			Bond Future	10.90	76.3642	10.8966	76.3642	0.00
04/11/2019	ES33 On 06-February-20			Bond Future	11.02	77.7412	11.0156	77.7412	350.00
04/11/2019	ES33 On 07-May-20			Bond Future	11.13	75.3599	11.1349	75.3599	0.00
04/11/2019	ES33 On 06-August-20			Bond Future	11.25	76.7583	11.2534	76.7583	0.00
04/11/2019	ES42 On 07-November-19			Bond Future	11.24	77.2554	11.2413	77.2554	0.00
04/11/2019	ES42 On 06-February-20			Bond Future	11.36	78.6486	11.3553	78.6486	4,919.00
04/11/2019	ES42 On 07-May-20			Bond Future	11.47	75.8129	11.4740	75.8129	0.00
04/11/2019	ES42 On 06-August-20			Bond Future	11.59	77.2197	11.5904	77.2197	0.00
04/11/2019	GOVI On 07-November-19			GOVI	681.13	674.1060	681.1300	674.1060	217.00
04/11/2019	GOVI On 07-November-19	672.90	Call	GOVI	82300	1	82300	1	0.00
04/11/2019	GOVI On 07-November-19	672.91	Call	GOVI	82200	1	82200	1	0.00
04/11/2019	GOVI On 07-November-19	672.92	Call	GOVI	82100	1	82100	1	0.00
04/11/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
04/11/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
04/11/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
04/11/2019	GOVI On 06-February-20			GOVI	693.41	686.2620	693.4090	686.2620	1,223.00
04/11/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
04/11/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
04/11/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
04/11/2019	GOVI On 06-February-20	703.13	Put	GOVI	97210	17	97210	17	0.00
04/11/2019	GOVI On 06-February-20	703.15	Put	GOVI	97410	17	97410	17	0.00
04/11/2019	GOVI On 06-February-20	703.14	Put	GOVI	97310	17	97310	17	0.00
04/11/2019	GOVI On 07-May-20			GOVI	706.01	698.7290	706.0080	698.7290	0.00
04/11/2019	GOVI On 07-May-20	719.98	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
04/11/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
04/11/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
04/11/2019	GOVI On 07-May-20	720.00	Put	GOVI	139920	21	139920	21	0.00
04/11/2019	GOVI On 07-May-20	719.98	Put	GOVI	139720	21	139720	21	0.00
04/11/2019	GOVI On 07-May-20	719.99	Put	GOVI	139820	21	139820	21	0.00
04/11/2019	GOVI On 06-August-20			GOVI	719.11	711.6960	719.1100	711.6960	0.00
04/11/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
04/11/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
04/11/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
04/11/2019	GOVI On 06-August-20	728.13	Put	GOVI	90200	16	90200	16	0.00
04/11/2019	GOVI On 06-August-20	728.12	Put	GOVI	90100	16	90100	16	0.00
04/11/2019	GOVI On 06-August-20	728.14	Put	GOVI	90300	16	90300	16	0.00
04/11/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/11/2019	IGOV On 07-November-19			Index Future	258.95	259.0260	258.9470	259.0260	288.00
04/11/2019	IGOV On 06-February-20			Index Future	263.68	263.7610	263.6800	263.7610	1,011.00
04/11/2019	IGOV On 07-May-20			Index Future	268.53	268.6160	268.5340	268.6160	11.00
04/11/2019	IGOV On 06-August-20			Index Future	273.58	273.6630	273.5800	273.6630	0.00
04/11/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
04/11/2019	IS02 On 23-March-20			Interest Rate Swap	98.58	98.5900	98.5800	98.5900	0.00
04/11/2019	IS02 On 22-June-20			Interest Rate Swap	102.02	102.0500	102.0200	102.0500	0.00
04/11/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
04/11/2019	IS05 On 17-December-20			Interest Rate Swap	95.49	95.5500	95.4900	95.5500	0.00
04/11/2019	IS05 On 16-March-21			Interest Rate Swap	94.49	94.5600	94.4900	94.5600	0.00
04/11/2019	IS05 On 15-June-21			Interest Rate Swap	93.44	93.5300	93.4400	93.5300	0.00
04/11/2019	IS05 On 21-September-21			Interest Rate Swap	93.35	93.4700	93.3500	93.4700	0.00
04/11/2019	IS05 On 21-December-21			Interest Rate Swap	95.33	95.4800	95.3300	95.4800	51.00
04/11/2019	IS05 On 15-March-22			Interest Rate Swap	95.29	95.4500	95.2900	95.4500	0.00
04/11/2019	IS05 On 21-June-22			Interest Rate Swap	96.27	96.4600	96.2700	96.4600	0.00
04/11/2019	IS05 On 20-September-22			Interest Rate Swap	100.04	100.2400	100.0400	100.2400	0.00
04/11/2019	IS05 On 20-December-22			Interest Rate Swap	101.13	101.3500	101.1300	101.3500	0.00
04/11/2019	IS05 On 22-March-23			Interest Rate Swap	94.25	94.5200	94.2500	94.5200	0.00
04/11/2019	IS05 On 20-June-23			Interest Rate Swap	100.20	100.4900	100.2000	100.4900	0.00
04/11/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
04/11/2019	IS10 On 17-December-25			Interest Rate Swap	91.09	91.5500	91.0900	91.5500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2019	IS10 On 16-March-26			Interest Rate Swap	87.92	88.4100	87.9200	88.4100	0.00
04/11/2019	IS10 On 15-June-26			Interest Rate Swap	86.54	87.0400	86.5400	87.0400	0.00
04/11/2019	IS10 On 21-September-26			Interest Rate Swap	88.66	89.1700	88.6600	89.1700	0.00
04/11/2019	IS10 On 21-December-26			Interest Rate Swap	92.49	93.0100	92.4900	93.0100	0.00
04/11/2019	IS10 On 15-March-27			Interest Rate Swap	90.99	91.5300	90.9900	91.5300	0.00
04/11/2019	IS10 On 21-June-27			Interest Rate Swap	93.09	93.6400	93.0900	93.6400	0.00
04/11/2019	IS10 On 20-September-27			Interest Rate Swap	98.64	99.1900	98.6400	99.1900	0.00
04/11/2019	IS10 On 20-December-27			Interest Rate Swap	98.99	99.5600	98.9900	99.5600	0.00
04/11/2019	IS10 On 22-March-28			Interest Rate Swap	92.35	92.9500	92.3500	92.9500	0.00
04/11/2019	IS10 On 20-June-28			Interest Rate Swap	99.70	100.3100	99.7000	100.3100	0.00
04/11/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
04/11/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/11/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/11/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
04/11/2019	R023 On 07-November-19			Bond Future	7.42	102.0255	7.4165	102.0255	11,349.00
04/11/2019	R023 On 07-November-19	7.98	Call	Bond Future	1617	1	1617	1	0.00
04/11/2019	R023 On 07-November-19	7.99	Call	Bond Future	1645	1	1645	1	0.00
04/11/2019	R023 On 07-November-19	8.00	Call	Bond Future	1674	1	1674	1	0.00
04/11/2019	R023 On 07-November-19	8.00	Put	Bond Future	0	0	0	0	0.00
04/11/2019	R023 On 07-November-19	7.99	Put	Bond Future	0	0	0	0	0.00
04/11/2019	R023 On 07-November-19	7.98	Put	Bond Future	0	0	0	0	0.00
04/11/2019	R023 On 06-February-20			Bond Future	7.43	103.8653	7.4334	103.8653	39,862.00
04/11/2019	R023 On 06-February-20	7.52	Call	Bond Future	694	0	694	0	0.00
04/11/2019	R023 On 06-February-20	7.54	Call	Bond Future	728	0	728	0	0.00
04/11/2019	R023 On 06-February-20	7.53	Call	Bond Future	711	0	711	0	0.00
04/11/2019	R023 On 06-February-20	7.53	Put	Bond Future	451	1	451	1	0.00
04/11/2019	R023 On 06-February-20	7.54	Put	Bond Future	441	1	441	1	0.00
04/11/2019	R023 On 06-February-20	7.52	Put	Bond Future	460	1	460	1	0.00
04/11/2019	R023 On 07-May-20			Bond Future	7.43	101.8197	7.4345	101.8197	16,047.00
04/11/2019	R023 On 07-May-20	6.90	Call	Bond Future	211	0	211	0	0.00
04/11/2019	R023 On 07-May-20	6.91	Call	Bond Future	218	0	218	0	0.00
04/11/2019	R023 On 07-May-20	6.89	Call	Bond Future	205	0	205	0	0.00
04/11/2019	R023 On 07-May-20	6.89	Put	Bond Future	1578	2	1578	2	0.00
04/11/2019	R023 On 07-May-20	6.90	Put	Bond Future	1559	2	1559	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2019	R023 On 07-May-20	6.91	Put	Bond Future	1540	2	1540	2	0.00
04/11/2019	R023 On 06-August-20			Bond Future	7.41	103.7091	7.4148	103.7091	0.00
04/11/2019	R023 On 06-August-20	7.26	Call	Bond Future	683	0	683	0	0.00
04/11/2019	R023 On 06-August-20	7.28	Call	Bond Future	707	1	707	1	0.00
04/11/2019	R023 On 06-August-20	7.27	Call	Bond Future	695	0	695	0	0.00
04/11/2019	R023 On 06-August-20	7.28	Put	Bond Future	1018	1	1018	1	0.00
04/11/2019	R023 On 06-August-20	7.27	Put	Bond Future	1029	1	1029	1	0.00
04/11/2019	R023 On 06-August-20	7.26	Put	Bond Future	1040	1	1040	1	0.00
04/11/2019	R035 On 07-November-19			Bond Future	9.70	94.0980	9.7044	94.0980	10,288.00
04/11/2019	R035 On 07-November-19	9.87	Call	Bond Future	1288	1	1288	1	0.00
04/11/2019	R035 On 07-November-19	8.92	Call	Bond Future	0	0	0	0	3,500.00
04/11/2019	R035 On 07-November-19	9.52	Call	Bond Future	35	0	35	0	3,500.00
04/11/2019	R035 On 07-November-19	9.88	Call	Bond Future	1354	1	1354	1	0.00
04/11/2019	R035 On 07-November-19	9.89	Call	Bond Future	1420	1	1420	1	0.00
04/11/2019	R035 On 07-November-19	10.21	Call	Bond Future	3686	3	3686	3	0.00
04/11/2019	R035 On 07-November-19	9.88	Put	Bond Future	49	0	49	0	0.00
04/11/2019	R035 On 07-November-19	9.87	Put	Bond Future	56	1	56	1	0.00
04/11/2019	R035 On 07-November-19	10.21	Put	Bond Future	0	0	0	0	3,500.00
04/11/2019	R035 On 07-November-19	9.52	Put	Bond Future	1434	3	1434	3	0.00
04/11/2019	R035 On 07-November-19	8.92	Put	Bond Future	6171	7	6171	7	0.00
04/11/2019	R035 On 07-November-19	9.89	Put	Bond Future	42	0	42	0	0.00
04/11/2019	R035 On 06-February-20			Bond Future	9.78	95.7949	9.7824	95.7949	109,231.00
04/11/2019	R035 On 06-February-20	9.61	Call	Bond Future	1636	1	1636	1	0.00
04/11/2019	R035 On 06-February-20	9.60	Call	Bond Future	1604	1	1604	1	0.00
04/11/2019	R035 On 06-February-20	9.59	Call	Bond Future	1572	1	1572	1	0.00
04/11/2019	R035 On 06-February-20	9.59	Put	Bond Future	3009	4	3009	4	0.00
04/11/2019	R035 On 06-February-20	9.61	Put	Bond Future	2922	4	2922	4	0.00
04/11/2019	R035 On 06-February-20	9.60	Put	Bond Future	2965	4	2965	4	0.00
04/11/2019	R035 On 07-May-20			Bond Future	9.86	93.0318	9.8553	93.0318	0.00
04/11/2019	R035 On 07-May-20	9.11	Call	Bond Future	881	1	881	1	5,000.00
04/11/2019	R035 On 07-May-20	9.75	Call	Bond Future	2697	2	2697	2	5,000.00
04/11/2019	R035 On 07-May-20	9.47	Call	Bond Future	1775	1	1775	1	0.00
04/11/2019	R035 On 07-May-20	9.78	Call	Bond Future	2805	2	2805	2	3,530.00
04/11/2019	R035 On 07-May-20	9.18	Call	Bond Future	1027	1	1027	1	3,530.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2019	R035 On 07-May-20	9.49	Call	Bond Future	1835	1	1835	1	0.00
04/11/2019	R035 On 07-May-20	10.75	Call	Bond Future	7297	6	7297	6	0.00
04/11/2019	R035 On 07-May-20	10.57	Call	Bond Future	6347	6	6347	6	0.00
04/11/2019	R035 On 07-May-20	9.48	Call	Bond Future	1804	1	1804	1	0.00
04/11/2019	R035 On 07-May-20	9.47	Put	Bond Future	4642	5	4642	5	0.00
04/11/2019	R035 On 07-May-20	9.78	Put	Bond Future	3355	4	3355	4	0.00
04/11/2019	R035 On 07-May-20	9.75	Put	Bond Future	3468	4	3468	4	0.00
04/11/2019	R035 On 07-May-20	9.49	Put	Bond Future	4550	5	4550	5	0.00
04/11/2019	R035 On 07-May-20	9.18	Put	Bond Future	6137	7	6137	7	0.00
04/11/2019	R035 On 07-May-20	10.75	Put	Bond Future	1107	1	1107	1	5,000.00
04/11/2019	R035 On 07-May-20	10.57	Put	Bond Future	1353	2	1353	2	3,530.00
04/11/2019	R035 On 07-May-20	9.48	Put	Bond Future	4595	5	4595	5	0.00
04/11/2019	R035 On 07-May-20	9.11	Put	Bond Future	6545	7	6545	7	0.00
04/11/2019	R035 On 06-August-20			Bond Future	9.93	94.7581	9.9258	94.7581	0.00
04/11/2019	R035 On 06-August-20	9.00	Call	Bond Future	1431	1	1431	1	24,761.00
04/11/2019	R035 On 06-August-20	9.92	Call	Bond Future	4207	4	4207	4	0.00
04/11/2019	R035 On 06-August-20	8.75	Call	Bond Future	1028	1	1028	1	3,000.00
04/11/2019	R035 On 06-August-20	9.91	Call	Bond Future	4169	4	4169	4	0.00
04/11/2019	R035 On 06-August-20	9.93	Call	Bond Future	4244	4	4244	4	0.00
04/11/2019	R035 On 06-August-20	9.91	Put	Bond Future	4282	5	4282	5	0.00
04/11/2019	R035 On 06-August-20	9.93	Put	Bond Future	4214	5	4214	5	0.00
04/11/2019	R035 On 06-August-20	8.75	Put	Bond Future	10049	11	10049	11	0.00
04/11/2019	R035 On 06-August-20	9.00	Put	Bond Future	8430	9	8430	9	0.00
04/11/2019	R035 On 06-August-20	9.92	Put	Bond Future	4248	5	4248	5	0.00
04/11/2019	R186 On 07-November-19			Bond Future	8.40	114.2310	8.4033	114.2310	52,034.00
04/11/2019	R186 On 07-November-19	8.25	Call	Bond Future	26	0	26	0	3,750.00
04/11/2019	R186 On 07-November-19	8.73	Call	Bond Future	1824	1	1824	1	0.00
04/11/2019	R186 On 07-November-19	8.94	Call	Bond Future	2974	2	2974	2	0.00
04/11/2019	R186 On 07-November-19	8.20	Call	Bond Future	9	0	9	0	0.00
04/11/2019	R186 On 07-November-19	8.23	Call	Bond Future	18	0	18	0	4,955.00
04/11/2019	R186 On 07-November-19	8.96	Call	Bond Future	3083	2	3083	2	0.00
04/11/2019	R186 On 07-November-19	8.95	Call	Bond Future	3029	2	3029	2	0.00
04/11/2019	R186 On 07-November-19	8.96	Put	Bond Future	0	0	0	0	0.00
04/11/2019	R186 On 07-November-19	8.20	Put	Bond Future	1163	2	1163	2	7,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2019	R186 On 07-November-19	8.23	Put	Bond Future	1000	2	1000	2	0.00
04/11/2019	R186 On 07-November-19	8.95	Put	Bond Future	0	0	0	0	0.00
04/11/2019	R186 On 07-November-19	8.73	Put	Bond Future	1	0	1	0	4,955.00
04/11/2019	R186 On 07-November-19	8.94	Put	Bond Future	0	0	0	0	0.00
04/11/2019	R186 On 07-November-19	8.25	Put	Bond Future	895	2	895	2	3,750.00
04/11/2019	R186 On 06-February-20			Bond Future	8.46	110.9869	8.4576	110.9869	101,435.00
04/11/2019	R186 On 06-February-20	8.11	Call	Bond Future	666	0	666	0	821.00
04/11/2019	R186 On 06-February-20	8.55	Call	Bond Future	1729	1	1729	1	0.00
04/11/2019	R186 On 06-February-20	8.50	Call	Bond Future	1577	1	1577	1	0.00
04/11/2019	R186 On 06-February-20	8.57	Call	Bond Future	1792	1	1792	1	0.00
04/11/2019	R186 On 06-February-20	9.00	Call	Bond Future	3410	3	3410	3	0.00
04/11/2019	R186 On 06-February-20	8.56	Call	Bond Future	1760	1	1760	1	0.00
04/11/2019	R186 On 06-February-20	8.56	Put	Bond Future	1202	2	1202	2	0.00
04/11/2019	R186 On 06-February-20	9.00	Put	Bond Future	496	1	496	1	821.00
04/11/2019	R186 On 06-February-20	8.50	Put	Bond Future	1345	2	1345	2	821.00
04/11/2019	R186 On 06-February-20	8.57	Put	Bond Future	1180	2	1180	2	0.00
04/11/2019	R186 On 06-February-20	8.11	Put	Bond Future	2587	3	2587	3	0.00
04/11/2019	R186 On 06-February-20	8.55	Put	Bond Future	1225	2	1225	2	0.00
04/11/2019	R186 On 07-May-20			Bond Future	8.51	113.0029	8.5135	113.0029	1,650.00
04/11/2019	R186 On 07-May-20	8.50	Call	Bond Future	2021	2	2021	2	0.00
04/11/2019	R186 On 07-May-20	8.08	Call	Bond Future	1025	1	1025	1	0.00
04/11/2019	R186 On 07-May-20	8.93	Call	Bond Future	3428	3	3428	3	0.00
04/11/2019	R186 On 07-May-20	8.28	Call	Bond Future	1454	1	1454	1	6,000.00
04/11/2019	R186 On 07-May-20	7.90	Call	Bond Future	713	1	713	1	0.00
04/11/2019	R186 On 07-May-20	8.09	Call	Bond Future	1045	1	1045	1	0.00
04/11/2019	R186 On 07-May-20	7.60	Call	Bond Future	349	0	349	0	6,000.00
04/11/2019	R186 On 07-May-20	8.07	Call	Bond Future	1006	1	1006	1	0.00
04/11/2019	R186 On 07-May-20	8.07	Put	Bond Future	3383	4	3383	4	0.00
04/11/2019	R186 On 07-May-20	7.60	Put	Bond Future	5316	6	5316	6	0.00
04/11/2019	R186 On 07-May-20	8.93	Put	Bond Future	1254	2	1254	2	6,000.00
04/11/2019	R186 On 07-May-20	7.90	Put	Bond Future	4019	5	4019	5	2,500.00
04/11/2019	R186 On 07-May-20	8.09	Put	Bond Future	3313	4	3313	4	0.00
04/11/2019	R186 On 07-May-20	8.28	Put	Bond Future	2697	3	2697	3	0.00
04/11/2019	R186 On 07-May-20	8.08	Put	Bond Future	3348	4	3348	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2019	R186 On 07-May-20	8.50	Put	Bond Future	2092	3	2092	3	23,208.00
04/11/2019	R186 On 06-August-20			Bond Future	8.57	109.7952	8.5653	109.7952	0.00
04/11/2019	R186 On 06-August-20	8.37	Call	Bond Future	1896	2	1896	2	0.00
04/11/2019	R186 On 06-August-20	8.38	Call	Bond Future	1922	2	1922	2	0.00
04/11/2019	R186 On 06-August-20	8.36	Call	Bond Future	1870	1	1870	1	0.00
04/11/2019	R186 On 06-August-20	8.36	Put	Bond Future	2926	4	2926	4	0.00
04/11/2019	R186 On 06-August-20	8.37	Put	Bond Future	2900	3	2900	3	0.00
04/11/2019	R186 On 06-August-20	8.38	Put	Bond Future	2874	3	2874	3	0.00
04/11/2019	R197 On 07-November-19			Bond Future	306.14	306.4193	306.1363	306.4193	1,550.00
04/11/2019	R197 On 06-February-20			Bond Future	304.07	304.3629	304.0742	304.3629	2,540.00
04/11/2019	R197 On 07-May-20			Bond Future	309.67	309.9650	309.6712	309.9650	0.00
04/11/2019	R197 On 06-August-20			Bond Future	307.70	307.9958	307.6965	307.9958	0.00
04/11/2019	R202 On 07-November-19			Bond Future	230.85	231.1054	230.8524	231.1054	7,599.00
04/11/2019	R202 On 06-February-20			Bond Future	231.00	231.2629	231.0047	231.2629	8,486.00
04/11/2019	R202 On 07-May-20			Bond Future	235.26	235.5196	235.2569	235.5196	0.00
04/11/2019	R202 On 06-August-20			Bond Future	235.54	235.8052	235.5376	235.8052	0.00
04/11/2019	R207 On 07-November-19			Bond Future	6.88	102.3898	6.8836	102.3898	3,123.00
04/11/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
04/11/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
04/11/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
04/11/2019	R207 On 07-November-19	2.06	Put	Bond Future	863	1	863	1	0.00
04/11/2019	R207 On 07-November-19	2.07	Put	Bond Future	861	1	861	1	0.00
04/11/2019	R207 On 07-November-19	2.08	Put	Bond Future	859	1	859	1	0.00
04/11/2019	R208 On 07-November-19			Bond Future	6.63	100.9412	6.6296	100.9412	2,194.00
04/11/2019	R208 On 07-November-19	6.84	Call	Bond Future	274	0	274	0	0.00
04/11/2019	R208 On 07-November-19	6.83	Call	Bond Future	261	0	261	0	0.00
04/11/2019	R208 On 07-November-19	6.82	Call	Bond Future	248	0	248	0	0.00
04/11/2019	R208 On 07-November-19	6.83	Put	Bond Future	0	0	0	0	0.00
04/11/2019	R208 On 07-November-19	6.82	Put	Bond Future	0	0	0	0	0.00
04/11/2019	R208 On 07-November-19	6.84	Put	Bond Future	0	0	0	0	0.00
04/11/2019	R208 On 06-February-20			Bond Future	6.47	102.7615	6.4722	102.7615	11,479.00
04/11/2019	R208 On 06-February-20	6.12	Call	Bond Future	19	0	19	0	0.00
04/11/2019	R208 On 06-February-20	6.13	Call	Bond Future	20	0	20	0	0.00
04/11/2019	R208 On 06-February-20	6.14	Call	Bond Future	21	0	21	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2019	R208 On 06-February-20	6.14	Put	Bond Future	381	0	381	0	0.00
04/11/2019	R208 On 06-February-20	6.12	Put	Bond Future	401	0	401	0	0.00
04/11/2019	R208 On 06-February-20	6.13	Put	Bond Future	391	0	391	0	0.00
04/11/2019	R208 On 07-May-20			Bond Future	6.21	101.2249	6.2104	101.2249	0.00
04/11/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
04/11/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
04/11/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
04/11/2019	R208 On 07-May-20	4.81	Put	Bond Future	1206	1	1206	1	0.00
04/11/2019	R208 On 07-May-20	4.80	Put	Bond Future	1215	1	1215	1	0.00
04/11/2019	R208 On 07-May-20	4.82	Put	Bond Future	1198	1	1198	1	0.00
04/11/2019	R208 On 06-August-20			Bond Future	5.68	103.1033	5.6826	103.1033	0.00
04/11/2019	R208 On 06-August-20	5.56	Call	Bond Future	110	0	110	0	0.00
04/11/2019	R208 On 06-August-20	5.57	Call	Bond Future	113	0	113	0	0.00
04/11/2019	R208 On 06-August-20	5.55	Call	Bond Future	107	0	107	0	0.00
04/11/2019	R208 On 06-August-20	5.55	Put	Bond Future	190	0	190	0	0.00
04/11/2019	R208 On 06-August-20	5.56	Put	Bond Future	186	0	186	0	0.00
04/11/2019	R208 On 06-August-20	5.57	Put	Bond Future	183	0	183	0	0.00
04/11/2019	R209 On 07-November-19			Bond Future	9.71	71.7066	9.7138	71.7066	72,483.00
04/11/2019	R209 On 07-November-19	9.80	Call	Bond Future	688	0	688	0	0.00
04/11/2019	R209 On 07-November-19	9.50	Call	Bond Future	18	0	18	0	5,000.00
04/11/2019	R209 On 07-November-19	8.92	Call	Bond Future	0	0	0	0	8,000.00
04/11/2019	R209 On 07-November-19	9.82	Call	Bond Future	784	0	784	0	0.00
04/11/2019	R209 On 07-November-19	9.33	Call	Bond Future	0	0	0	0	8,000.00
04/11/2019	R209 On 07-November-19	9.81	Call	Bond Future	736	0	736	0	0.00
04/11/2019	R209 On 07-November-19	9.77	Call	Bond Future	554	0	554	0	0.00
04/11/2019	R209 On 07-November-19	9.33	Put	Bond Future	2520	3	2520	3	0.00
04/11/2019	R209 On 07-November-19	9.82	Put	Bond Future	109	1	109	1	0.00
04/11/2019	R209 On 07-November-19	9.81	Put	Bond Future	123	1	123	1	0.00
04/11/2019	R209 On 07-November-19	9.77	Put	Bond Future	195	1	195	1	0.00
04/11/2019	R209 On 07-November-19	8.92	Put	Bond Future	5353	6	5353	6	0.00
04/11/2019	R209 On 07-November-19	9.80	Put	Bond Future	139	1	139	1	0.00
04/11/2019	R209 On 07-November-19	9.50	Put	Bond Future	1406	2	1406	2	0.00
04/11/2019	R209 On 06-February-20			Bond Future	9.78	72.9997	9.7804	72.9997	102,147.00
04/11/2019	R209 On 06-February-20	9.40	Call	Bond Future	916	1	916	1	7,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2019	R209 On 06-February-20	9.51	Call	Bond Future	1174	1	1174	1	0.00
04/11/2019	R209 On 06-February-20	9.50	Call	Bond Future	1149	1	1149	1	0.00
04/11/2019	R209 On 06-February-20	9.52	Call	Bond Future	1198	1	1198	1	0.00
04/11/2019	R209 On 06-February-20	9.50	Put	Bond Future	2955	4	2955	4	0.00
04/11/2019	R209 On 06-February-20	9.51	Put	Bond Future	2914	4	2914	4	0.00
04/11/2019	R209 On 06-February-20	9.40	Put	Bond Future	3382	4	3382	4	0.00
04/11/2019	R209 On 06-February-20	9.52	Put	Bond Future	2874	4	2874	4	0.00
04/11/2019	R209 On 07-May-20			Bond Future	9.85	71.1745	9.8482	71.1745	0.00
04/11/2019	R209 On 07-May-20	9.45	Call	Bond Future	1619	1	1619	1	0.00
04/11/2019	R209 On 07-May-20	9.47	Call	Bond Future	1670	1	1670	1	0.00
04/11/2019	R209 On 07-May-20	9.46	Call	Bond Future	1645	1	1645	1	0.00
04/11/2019	R209 On 07-May-20	9.46	Put	Bond Future	4130	5	4130	5	0.00
04/11/2019	R209 On 07-May-20	9.47	Put	Bond Future	4090	5	4090	5	0.00
04/11/2019	R209 On 07-May-20	9.45	Put	Bond Future	4170	5	4170	5	0.00
04/11/2019	R209 On 06-August-20			Bond Future	9.91	72.4953	9.9137	72.4953	0.00
04/11/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
04/11/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
04/11/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
04/11/2019	R209 On 06-August-20	5.56	Put	Bond Future	35968	37	35968	37	0.00
04/11/2019	R209 On 06-August-20	5.55	Put	Bond Future	36077	37	36077	37	0.00
04/11/2019	R209 On 06-August-20	5.57	Put	Bond Future	35860	37	35860	37	0.00
04/11/2019	R210 On 07-November-19			Bond Future	187.20	187.3360	187.1951	187.3360	1,055.00
04/11/2019	R210 On 06-February-20			Bond Future	190.62	190.7608	190.6169	190.7608	1,772.00
04/11/2019	R210 On 07-May-20			Bond Future	191.48	191.6220	191.4757	191.6220	0.00
04/11/2019	R210 On 06-August-20			Bond Future	195.07	195.2221	195.0731	195.2221	0.00
04/11/2019	R212 On 07-November-19			Bond Future	161.49	161.4900	161.4859	161.4900	7,384.00
04/11/2019	R212 On 06-February-20			Bond Future	162.19	162.1963	162.1919	162.1963	6,495.00
04/11/2019	R212 On 07-May-20			Bond Future	165.18	165.1816	165.1773	165.1816	0.00
04/11/2019	R212 On 06-August-20			Bond Future	165.99	165.9914	165.9871	165.9914	0.00
04/11/2019	R213 On 07-November-19			Bond Future	9.31	84.4774	9.3141	84.4774	10,195.00
04/11/2019	R213 On 07-November-19	9.58	Call	Bond Future	1621	1	1621	1	0.00
04/11/2019	R213 On 07-November-19	9.59	Call	Bond Future	1679	1	1679	1	0.00
04/11/2019	R213 On 07-November-19	9.60	Call	Bond Future	1738	1	1738	1	0.00
04/11/2019	R213 On 07-November-19	9.60	Put	Bond Future	5	0	5	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2019	R213 On 07-November-19	9.58	Put	Bond Future	8	0	8	0	0.00
04/11/2019	R213 On 07-November-19	9.59	Put	Bond Future	7	0	7	0	0.00
04/11/2019	R213 On 06-February-20			Bond Future	9.39	86.0008	9.3863	86.0008	19,990.00
04/11/2019	R213 On 06-February-20	9.28	Call	Bond Future	1451	1	1451	1	0.00
04/11/2019	R213 On 06-February-20	9.27	Call	Bond Future	1423	1	1423	1	0.00
04/11/2019	R213 On 06-February-20	9.26	Call	Bond Future	1395	1	1395	1	0.00
04/11/2019	R213 On 06-February-20	9.27	Put	Bond Future	2129	3	2129	3	0.00
04/11/2019	R213 On 06-February-20	9.26	Put	Bond Future	2162	3	2162	3	0.00
04/11/2019	R213 On 06-February-20	9.28	Put	Bond Future	2095	3	2095	3	0.00
04/11/2019	R213 On 07-May-20			Bond Future	9.45	84.0112	9.4535	84.0112	0.00
04/11/2019	R213 On 07-May-20	9.00	Call	Bond Future	1286	1	1286	1	0.00
04/11/2019	R213 On 07-May-20	9.01	Call	Bond Future	1308	1	1308	1	0.00
04/11/2019	R213 On 07-May-20	9.02	Call	Bond Future	1331	1	1331	1	0.00
04/11/2019	R213 On 07-May-20	9.02	Put	Bond Future	3956	5	3956	5	0.00
04/11/2019	R213 On 07-May-20	9.00	Put	Bond Future	4035	5	4035	5	0.00
04/11/2019	R213 On 07-May-20	9.01	Put	Bond Future	3995	5	3995	5	0.00
04/11/2019	R213 On 06-August-20			Bond Future	9.52	85.5701	9.5177	85.5701	0.00
04/11/2019	R213 On 06-August-20	9.29	Call	Bond Future	2334	2	2334	2	0.00
04/11/2019	R213 On 06-August-20	9.31	Call	Bond Future	2391	2	2391	2	0.00
04/11/2019	R213 On 06-August-20	9.30	Call	Bond Future	2362	2	2362	2	0.00
04/11/2019	R213 On 06-August-20	9.30	Put	Bond Future	3645	4	3645	4	0.00
04/11/2019	R213 On 06-August-20	9.31	Put	Bond Future	3614	4	3614	4	0.00
04/11/2019	R213 On 06-August-20	9.29	Put	Bond Future	3676	4	3676	4	0.00
04/11/2019	R214 On 07-November-19			Bond Future	9.96	70.0828	9.9591	70.0828	4,316.00
04/11/2019	R214 On 07-November-19	10.01	Call	Bond Future	559	0	559	0	0.00
04/11/2019	R214 On 07-November-19	10.02	Call	Bond Future	602	0	602	0	0.00
04/11/2019	R214 On 07-November-19	10.00	Call	Bond Future	517	0	517	0	0.00
04/11/2019	R214 On 07-November-19	10.00	Put	Bond Future	247	1	247	1	0.00
04/11/2019	R214 On 07-November-19	10.01	Put	Bond Future	223	1	223	1	0.00
04/11/2019	R214 On 07-November-19	10.02	Put	Bond Future	201	1	201	1	0.00
04/11/2019	R214 On 06-February-20			Bond Future	10.03	71.3467	10.0314	71.3467	17,220.00
04/11/2019	R214 On 06-February-20	9.71	Call	Bond Future	1125	1	1125	1	0.00
04/11/2019	R214 On 06-February-20	9.73	Call	Bond Future	1176	1	1176	1	0.00
04/11/2019	R214 On 06-February-20	9.72	Call	Bond Future	1150	1	1150	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2019	R214 On 06-February-20	9.72	Put	Bond Future	3234	4	3234	4	0.00
04/11/2019	R214 On 06-February-20	9.73	Put	Bond Future	3191	4	3191	4	0.00
04/11/2019	R214 On 06-February-20	9.71	Put	Bond Future	3277	4	3277	4	0.00
04/11/2019	R214 On 07-May-20			Bond Future	10.10	69.3446	10.0990	69.3446	0.00
04/11/2019	R214 On 07-May-20	9.76	Call	Bond Future	1888	2	1888	2	0.00
04/11/2019	R214 On 07-May-20	9.77	Call	Bond Future	1916	2	1916	2	0.00
04/11/2019	R214 On 07-May-20	9.75	Call	Bond Future	1861	2	1861	2	0.00
04/11/2019	R214 On 07-May-20	9.75	Put	Bond Future	4177	5	4177	5	0.00
04/11/2019	R214 On 07-May-20	9.76	Put	Bond Future	4136	5	4136	5	0.00
04/11/2019	R214 On 07-May-20	9.77	Put	Bond Future	4095	5	4095	5	0.00
04/11/2019	R214 On 06-August-20			Bond Future	10.16	70.6313	10.1643	70.6313	0.00
04/11/2019	R214 On 06-August-20	9.97	Call	Bond Future	2835	2	2835	2	0.00
04/11/2019	R214 On 06-August-20	9.99	Call	Bond Future	2898	3	2898	3	0.00
04/11/2019	R214 On 06-August-20	9.98	Call	Bond Future	2867	2	2867	2	0.00
04/11/2019	R214 On 06-August-20	9.97	Put	Bond Future	4095	5	4095	5	0.00
04/11/2019	R214 On 06-August-20	9.99	Put	Bond Future	4027	5	4027	5	0.00
04/11/2019	R214 On 06-August-20	9.98	Put	Bond Future	4061	5	4061	5	0.00
04/11/2019	R248 On 07-November-19			Bond Future	10.03	88.6984	10.0342	88.6984	73,196.00
04/11/2019	R248 On 07-November-19	10.03	Call	Bond Future	438	0	438	0	0.00
04/11/2019	R248 On 07-November-19	10.02	Call	Bond Future	398	0	398	0	0.00
04/11/2019	R248 On 07-November-19	10.01	Call	Bond Future	360	0	360	0	0.00
04/11/2019	R248 On 07-November-19	10.02	Put	Bond Future	516	1	516	1	0.00
04/11/2019	R248 On 07-November-19	10.01	Put	Bond Future	563	1	563	1	0.00
04/11/2019	R248 On 07-November-19	10.03	Put	Bond Future	473	1	473	1	0.00
04/11/2019	R248 On 06-February-20			Bond Future	10.11	90.2979	10.1086	90.2979	92,362.00
04/11/2019	R248 On 06-February-20	9.71	Call	Bond Future	1047	1	1047	1	0.00
04/11/2019	R248 On 06-February-20	9.70	Call	Bond Future	1019	1	1019	1	0.00
04/11/2019	R248 On 06-February-20	9.72	Call	Bond Future	1076	1	1076	1	0.00
04/11/2019	R248 On 06-February-20	9.72	Put	Bond Future	4388	5	4388	5	0.00
04/11/2019	R248 On 06-February-20	9.70	Put	Bond Future	4507	5	4507	5	0.00
04/11/2019	R248 On 06-February-20	9.71	Put	Bond Future	4447	5	4447	5	0.00
04/11/2019	R248 On 07-May-20			Bond Future	10.18	87.4984	10.1782	87.4984	0.00
04/11/2019	R248 On 07-May-20	9.77	Call	Bond Future	1968	2	1968	2	0.00
04/11/2019	R248 On 07-May-20	9.79	Call	Bond Future	2033	2	2033	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2019	R248 On 07-May-20	9.78	Call	Bond Future	2000	2	2000	2	0.00
04/11/2019	R248 On 07-May-20	9.78	Put	Bond Future	5354	6	5354	6	0.00
04/11/2019	R248 On 07-May-20	9.77	Put	Bond Future	5408	6	5408	6	0.00
04/11/2019	R248 On 07-May-20	9.79	Put	Bond Future	5300	6	5300	6	0.00
04/11/2019	R248 On 06-August-20			Bond Future	10.25	89.1220	10.2456	89.1220	0.00
04/11/2019	R248 On 06-August-20	9.25	Call	Bond Future	1452	1	1452	1	20,640.00
04/11/2019	R248 On 06-August-20	10.18	Call	Bond Future	4606	4	4606	4	0.00
04/11/2019	R248 On 06-August-20	10.20	Call	Bond Future	4696	4	4696	4	0.00
04/11/2019	R248 On 06-August-20	9.00	Call	Bond Future	1021	1	1021	1	3,000.00
04/11/2019	R248 On 06-August-20	10.19	Call	Bond Future	4651	4	4651	4	0.00
04/11/2019	R248 On 06-August-20	10.19	Put	Bond Future	5101	6	5101	6	0.00
04/11/2019	R248 On 06-August-20	10.20	Put	Bond Future	5065	6	5065	6	0.00
04/11/2019	R248 On 06-August-20	9.00	Put	Bond Future	12158	13	12158	13	0.00
04/11/2019	R248 On 06-August-20	10.18	Put	Bond Future	5138	6	5138	6	0.00
04/11/2019	R248 On 06-August-20	9.25	Put	Bond Future	10163	11	10163	11	0.00