



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 December 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	2025 On 06-February-20			Bond Future	136.55	136.6297	136.5545	136.6297	4,913.00
11/12/2019	2025 On 07-May-20			Bond Future	139.08	139.1526	139.0764	139.1526	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2019	2025 On 06-August-20			Bond Future	140.20	140.2779	140.2006	140.2779	0.00
11/12/2019	2025 On 05-November-20			Bond Future	142.83	142.9102	142.8318	142.9102	0.00
11/12/2019	2029 On 06-February-20			Bond Future	101.75	101.9235	101.7490	101.9235	3,765.00
11/12/2019	2029 On 07-May-20			Bond Future	102.52	102.6958	102.5184	102.6958	0.00
11/12/2019	2029 On 06-August-20			Bond Future	104.45	104.6345	104.4541	104.6345	0.00
11/12/2019	2029 On 05-November-20			Bond Future	105.27	105.4581	105.2744	105.4581	0.00
11/12/2019	2030 On 06-February-20			Bond Future	9.23	92.0794	9.2272	92.0794	77,729.00
11/12/2019	2030 On 06-February-20	9.00	Call	Bond Future	680	1	680	1	5,820.00
11/12/2019	2030 On 06-February-20	9.14	Call	Bond Future	1021	1	1021	1	0.00
11/12/2019	2030 On 06-February-20	9.25	Call	Bond Future	1351	1	1351	1	0.00
11/12/2019	2030 On 06-February-20	8.40	Call	Bond Future	49	0	49	0	5,820.00
11/12/2019	2030 On 06-February-20	9.40	Call	Bond Future	1886	2	1886	2	0.00
11/12/2019	2030 On 06-February-20	9.15	Call	Bond Future	1049	1	1049	1	0.00
11/12/2019	2030 On 06-February-20	9.16	Call	Bond Future	1077	1	1077	1	0.00
11/12/2019	2030 On 06-February-20	9.16	Put	Bond Future	1488	2	1488	2	0.00
11/12/2019	2030 On 06-February-20	9.14	Put	Bond Future	1554	2	1554	2	0.00
11/12/2019	2030 On 06-February-20	9.25	Put	Bond Future	1212	1	1212	1	5,000.00
11/12/2019	2030 On 06-February-20	8.40	Put	Bond Future	5273	6	5273	6	0.00
11/12/2019	2030 On 06-February-20	9.40	Put	Bond Future	842	1	842	1	5,000.00
11/12/2019	2030 On 06-February-20	9.15	Put	Bond Future	1521	2	1521	2	0.00
11/12/2019	2030 On 06-February-20	9.00	Put	Bond Future	2077	2	2077	2	0.00
11/12/2019	2030 On 07-May-20			Bond Future	9.30	93.7573	9.2980	93.7573	0.00
11/12/2019	2030 On 07-May-20	8.80	Call	Bond Future	946	1	946	1	0.00
11/12/2019	2030 On 07-May-20	8.79	Call	Bond Future	927	1	927	1	0.00
11/12/2019	2030 On 07-May-20	8.78	Call	Bond Future	909	1	909	1	0.00
11/12/2019	2030 On 07-May-20	8.79	Put	Bond Future	4025	4	4025	4	0.00
11/12/2019	2030 On 07-May-20	8.78	Put	Bond Future	4069	4	4069	4	0.00
11/12/2019	2030 On 07-May-20	8.80	Put	Bond Future	3981	4	3981	4	0.00
11/12/2019	2030 On 06-August-20			Bond Future	9.37	91.4724	9.3708	91.4724	0.00
11/12/2019	2030 On 06-August-20	9.09	Call	Bond Future	1895	2	1895	2	0.00
11/12/2019	2030 On 06-August-20	9.11	Call	Bond Future	1945	2	1945	2	0.00
11/12/2019	2030 On 06-August-20	9.10	Call	Bond Future	1920	2	1920	2	0.00
11/12/2019	2030 On 06-August-20	9.10	Put	Bond Future	3519	4	3519	4	0.00
11/12/2019	2030 On 06-August-20	9.11	Put	Bond Future	3485	4	3485	4	0.00

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11/12/2019	2030 On 06-August-20	9.09	Put	Bond Future	3554	4	3554	4	0.00
11/12/2019	2030 On 05-November-20			Bond Future	9.44	93.1915	9.4366	93.1915	0.00
11/12/2019	2030 On 05-November-20	8.34	Call	Bond Future	860	1	860	1	1,000.00
11/12/2019	2030 On 05-November-20	9.04	Call	Bond Future	2129	2	2129	2	1,000.00
11/12/2019	2030 On 05-November-20	8.73	Call	Bond Future	1460	1	1460	1	3,000.00
11/12/2019	2030 On 05-November-20	9.38	Call	Bond Future	3034	3	3034	3	0.00
11/12/2019	2030 On 05-November-20	10.06	Call	Bond Future	5338	5	5338	5	0.00
11/12/2019	2030 On 05-November-20	9.39	Call	Bond Future	3063	3	3063	3	0.00
11/12/2019	2030 On 05-November-20	9.03	Call	Bond Future	2105	2	2105	2	16,000.00
11/12/2019	2030 On 05-November-20	10.37	Call	Bond Future	6574	7	6574	7	0.00
11/12/2019	2030 On 05-November-20	9.40	Call	Bond Future	3092	3	3092	3	0.00
11/12/2019	2030 On 05-November-20	10.47	Call	Bond Future	6988	7	6988	7	0.00
11/12/2019	2030 On 05-November-20	9.23	Call	Bond Future	2614	2	2614	2	3,000.00
11/12/2019	2030 On 05-November-20	8.53	Call	Bond Future	1111	1	1111	1	16,000.00
11/12/2019	2030 On 05-November-20	9.03	Put	Bond Future	4470	4	4470	4	0.00
11/12/2019	2030 On 05-November-20	8.53	Put	Bond Future	6495	6	6495	6	0.00
11/12/2019	2030 On 05-November-20	10.47	Put	Bond Future	1318	2	1318	2	3,000.00
11/12/2019	2030 On 05-November-20	9.40	Put	Bond Future	3302	3	3302	3	0.00
11/12/2019	2030 On 05-November-20	9.38	Put	Bond Future	3358	3	3358	3	0.00
11/12/2019	2030 On 05-November-20	8.73	Put	Bond Future	5622	6	5622	6	0.00
11/12/2019	2030 On 05-November-20	9.23	Put	Bond Future	3805	4	3805	4	0.00
11/12/2019	2030 On 05-November-20	10.37	Put	Bond Future	1432	2	1432	2	16,000.00
11/12/2019	2030 On 05-November-20	9.39	Put	Bond Future	3330	3	3330	3	0.00
11/12/2019	2030 On 05-November-20	10.06	Put	Bond Future	1861	2	1861	2	1,000.00
11/12/2019	2030 On 05-November-20	9.04	Put	Bond Future	4435	4	4435	4	0.00
11/12/2019	2030 On 05-November-20	8.34	Put	Bond Future	7424	7	7424	7	0.00
11/12/2019	2032 On 06-February-20			Bond Future	9.60	93.1455	9.6013	93.1455	70,738.00
11/12/2019	2032 On 06-February-20	9.39	Call	Bond Future	794	1	794	1	0.00
11/12/2019	2032 On 06-February-20	9.40	Call	Bond Future	819	1	819	1	0.00
11/12/2019	2032 On 06-February-20	9.38	Call	Bond Future	769	1	769	1	0.00
11/12/2019	2032 On 06-February-20	9.38	Put	Bond Future	2248	2	2248	2	0.00
11/12/2019	2032 On 06-February-20	9.39	Put	Bond Future	2205	2	2205	2	0.00
11/12/2019	2032 On 06-February-20	9.40	Put	Bond Future	2163	2	2163	2	0.00
11/12/2019	2032 On 07-May-20			Bond Future	9.68	90.6831	9.6768	90.6831	0.00

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11/12/2019	2032 On 07-May-20	9.17	Call	Bond Future	1044	1	1044	1	0.00
11/12/2019	2032 On 07-May-20	9.19	Call	Bond Future	1087	1	1087	1	0.00
11/12/2019	2032 On 07-May-20	9.18	Call	Bond Future	1065	1	1065	1	0.00
11/12/2019	2032 On 07-May-20	9.18	Put	Bond Future	4371	5	4371	5	0.00
11/12/2019	2032 On 07-May-20	9.19	Put	Bond Future	4324	5	4324	5	0.00
11/12/2019	2032 On 07-May-20	9.17	Put	Bond Future	4418	5	4418	5	0.00
11/12/2019	2032 On 06-August-20			Bond Future	9.75	92.3492	9.7535	92.3492	0.00
11/12/2019	2032 On 06-August-20	9.45	Call	Bond Future	2137	2	2137	2	0.00
11/12/2019	2032 On 06-August-20	9.46	Call	Bond Future	2165	2	2165	2	0.00
11/12/2019	2032 On 06-August-20	9.47	Call	Bond Future	2192	2	2192	2	0.00
11/12/2019	2032 On 06-August-20	9.47	Put	Bond Future	4025	4	4025	4	0.00
11/12/2019	2032 On 06-August-20	9.45	Put	Bond Future	4101	4	4101	4	0.00
11/12/2019	2032 On 06-August-20	9.46	Put	Bond Future	4063	4	4063	4	0.00
11/12/2019	2032 On 05-November-20			Bond Future	9.83	89.9261	9.8289	89.9261	0.00
11/12/2019	2032 On 05-November-20	9.76	Call	Bond Future	3385	3	3385	3	0.00
11/12/2019	2032 On 05-November-20	10.99	Call	Bond Future	8227	8	8227	8	0.00
11/12/2019	2032 On 05-November-20	11.08	Call	Bond Future	8609	8	8609	8	0.00
11/12/2019	2032 On 05-November-20	9.11	Call	Bond Future	1669	1	1669	1	3,000.00
11/12/2019	2032 On 05-November-20	9.61	Call	Bond Future	2928	3	2928	3	3,000.00
11/12/2019	2032 On 05-November-20	9.44	Call	Bond Future	2454	2	2454	2	1,000.00
11/12/2019	2032 On 05-November-20	9.77	Call	Bond Future	3416	3	3416	3	0.00
11/12/2019	2032 On 05-November-20	8.94	Call	Bond Future	1346	1	1346	1	1,000.00
11/12/2019	2032 On 05-November-20	9.75	Call	Bond Future	3353	3	3353	3	0.00
11/12/2019	2032 On 05-November-20	9.75	Put	Bond Future	3849	4	3849	4	0.00
11/12/2019	2032 On 05-November-20	9.11	Put	Bond Future	6330	6	6330	6	0.00
11/12/2019	2032 On 05-November-20	8.94	Put	Bond Future	7157	7	7157	7	0.00
11/12/2019	2032 On 05-November-20	11.08	Put	Bond Future	1223	1	1223	1	1,000.00
11/12/2019	2032 On 05-November-20	9.77	Put	Bond Future	3786	4	3786	4	0.00
11/12/2019	2032 On 05-November-20	9.44	Put	Bond Future	4936	5	4936	5	0.00
11/12/2019	2032 On 05-November-20	9.61	Put	Bond Future	4314	4	4314	4	0.00
11/12/2019	2032 On 05-November-20	9.76	Put	Bond Future	3817	4	3817	4	0.00
11/12/2019	2032 On 05-November-20	10.99	Put	Bond Future	1343	2	1343	2	3,000.00
11/12/2019	2033 On 06-February-20			Bond Future	100.84	100.8394	100.8367	100.8394	6,260.00
11/12/2019	2033 On 07-May-20			Bond Future	101.51	101.5093	101.5068	101.5093	0.00

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11/12/2019	2033 On 06-August-20			Bond Future	103.42	103.4258	103.4235	103.4258	0.00
11/12/2019	2033 On 05-November-20			Bond Future	104.15	104.1482	104.1460	104.1482	0.00
11/12/2019	2037 On 06-February-20			Bond Future	10.11	87.0311	10.1096	87.0311	77,166.00
11/12/2019	2037 On 06-February-20	9.68	Call	Bond Future	432	0	432	0	0.00
11/12/2019	2037 On 06-February-20	9.67	Call	Bond Future	415	0	415	0	0.00
11/12/2019	2037 On 06-February-20	9.66	Call	Bond Future	399	0	399	0	0.00
11/12/2019	2037 On 06-February-20	9.67	Put	Bond Future	3688	4	3688	4	0.00
11/12/2019	2037 On 06-February-20	9.66	Put	Bond Future	3748	4	3748	4	0.00
11/12/2019	2037 On 06-February-20	9.68	Put	Bond Future	3629	4	3629	4	0.00
11/12/2019	2037 On 07-May-20			Bond Future	10.19	88.6169	10.1917	88.6169	0.00
11/12/2019	2037 On 07-May-20	9.59	Call	Bond Future	1012	1	1012	1	0.00
11/12/2019	2037 On 07-May-20	9.60	Call	Bond Future	1034	1	1034	1	0.00
11/12/2019	2037 On 07-May-20	9.61	Call	Bond Future	1056	1	1056	1	0.00
11/12/2019	2037 On 07-May-20	9.61	Put	Bond Future	5361	6	5361	6	0.00
11/12/2019	2037 On 07-May-20	9.59	Put	Bond Future	5471	6	5471	6	0.00
11/12/2019	2037 On 07-May-20	9.60	Put	Bond Future	5415	6	5415	6	0.00
11/12/2019	2037 On 06-August-20			Bond Future	10.28	85.9849	10.2764	85.9849	0.00
11/12/2019	2037 On 06-August-20	9.87	Call	Bond Future	2185	2	2185	2	0.00
11/12/2019	2037 On 06-August-20	9.88	Call	Bond Future	2213	2	2213	2	0.00
11/12/2019	2037 On 06-August-20	9.86	Call	Bond Future	2156	2	2156	2	0.00
11/12/2019	2037 On 06-August-20	9.86	Put	Bond Future	5157	5	5157	5	0.00
11/12/2019	2037 On 06-August-20	9.87	Put	Bond Future	5112	5	5112	5	0.00
11/12/2019	2037 On 06-August-20	9.88	Put	Bond Future	5067	5	5067	5	0.00
11/12/2019	2037 On 05-November-20			Bond Future	10.35	87.6029	10.3541	87.6029	0.00
11/12/2019	2037 On 05-November-20	10.19	Call	Bond Future	3587	3	3587	3	0.00
11/12/2019	2037 On 05-November-20	10.17	Call	Bond Future	3521	3	3521	3	0.00
11/12/2019	2037 On 05-November-20	10.18	Call	Bond Future	3554	3	3554	3	0.00
11/12/2019	2037 On 05-November-20	10.17	Put	Bond Future	4810	5	4810	5	0.00
11/12/2019	2037 On 05-November-20	10.19	Put	Bond Future	4735	5	4735	5	0.00
11/12/2019	2037 On 05-November-20	10.18	Put	Bond Future	4773	5	4773	5	0.00
11/12/2019	2038 On 06-February-20			Bond Future	116.96	116.9637	116.9591	116.9637	10,814.00
11/12/2019	2038 On 07-May-20			Bond Future	119.12	119.1234	119.1191	119.1234	0.00
11/12/2019	2038 On 06-August-20			Bond Future	119.68	119.6828	119.6789	119.6828	0.00
11/12/2019	2038 On 05-November-20			Bond Future	121.92	121.9287	121.9247	121.9287	0.00

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11/12/2019	2040 On 06-February-20			Bond Future	10.24	89.6175	10.2350	89.6175	52,705.00
11/12/2019	2040 On 06-February-20	9.74	Call	Bond Future	375	0	375	0	0.00
11/12/2019	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
11/12/2019	2040 On 06-February-20	9.76	Call	Bond Future	408	0	408	0	0.00
11/12/2019	2040 On 06-February-20	9.00	Call	Bond Future	6	0	6	0	0.00
11/12/2019	2040 On 06-February-20	9.75	Call	Bond Future	391	0	391	0	0.00
11/12/2019	2040 On 06-February-20	9.75	Put	Bond Future	4271	4	4271	4	0.00
11/12/2019	2040 On 06-February-20	9.76	Put	Bond Future	4205	4	4205	4	0.00
11/12/2019	2040 On 06-February-20	9.00	Put	Bond Future	10429	11	10429	11	0.00
11/12/2019	2040 On 06-February-20	9.74	Put	Bond Future	4338	5	4338	5	0.00
11/12/2019	2040 On 06-February-20	8.40	Put	Bond Future	16186	16	16186	16	0.00
11/12/2019	2040 On 07-May-20			Bond Future	10.32	91.2505	10.3176	91.2505	0.00
11/12/2019	2040 On 07-May-20	9.50	Call	Bond Future	682	1	682	1	2,640.00
11/12/2019	2040 On 07-May-20	10.00	Call	Bond Future	1890	2	1890	2	2,640.00
11/12/2019	2040 On 07-May-20	9.75	Call	Bond Future	1197	1	1197	1	0.00
11/12/2019	2040 On 07-May-20	9.74	Call	Bond Future	1173	1	1173	1	0.00
11/12/2019	2040 On 07-May-20	9.73	Call	Bond Future	1149	1	1149	1	0.00
11/12/2019	2040 On 07-May-20	9.73	Put	Bond Future	5815	6	5815	6	0.00
11/12/2019	2040 On 07-May-20	9.75	Put	Bond Future	5698	6	5698	6	0.00
11/12/2019	2040 On 07-May-20	9.74	Put	Bond Future	5756	6	5756	6	0.00
11/12/2019	2040 On 07-May-20	10.00	Put	Bond Future	4365	4	4365	4	0.00
11/12/2019	2040 On 07-May-20	9.50	Put	Bond Future	7279	7	7279	7	0.00
11/12/2019	2040 On 06-August-20			Bond Future	10.40	88.4160	10.4028	88.4160	0.00
11/12/2019	2040 On 06-August-20	10.02	Call	Bond Future	2363	2	2363	2	0.00
11/12/2019	2040 On 06-August-20	10.04	Call	Bond Future	2426	2	2426	2	0.00
11/12/2019	2040 On 06-August-20	10.03	Call	Bond Future	2395	2	2395	2	0.00
11/12/2019	2040 On 06-August-20	10.02	Put	Bond Future	5313	5	5313	5	0.00
11/12/2019	2040 On 06-August-20	10.04	Put	Bond Future	5218	5	5218	5	0.00
11/12/2019	2040 On 06-August-20	10.03	Put	Bond Future	5266	5	5266	5	0.00
11/12/2019	2040 On 05-November-20			Bond Future	10.48	90.0800	10.4810	90.0800	0.00
11/12/2019	2040 On 05-November-20	9.73	Call	Bond Future	2070	2	2070	2	2,000.00
11/12/2019	2040 On 05-November-20	10.23	Call	Bond Future	3568	3	3568	3	2,000.00
11/12/2019	2040 On 05-November-20	9.50	Call	Bond Future	1537	1	1537	1	2,000.00
11/12/2019	2040 On 05-November-20	10.00	Call	Bond Future	2824	3	2824	3	2,000.00

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11/12/2019	2040 On 05-November-20	10.30	Call	Bond Future	3811	4	3811	4	0.00
11/12/2019	2040 On 05-November-20	11.70	Call	Bond Future	9979	10	9979	10	0.00
11/12/2019	2040 On 05-November-20	10.31	Call	Bond Future	3846	4	3846	4	0.00
11/12/2019	2040 On 05-November-20	11.50	Call	Bond Future	9057	9	9057	9	0.00
11/12/2019	2040 On 05-November-20	10.32	Call	Bond Future	3882	4	3882	4	0.00
11/12/2019	2040 On 05-November-20	10.31	Put	Bond Future	5128	5	5128	5	0.00
11/12/2019	2040 On 05-November-20	11.50	Put	Bond Future	1996	2	1996	2	2,000.00
11/12/2019	2040 On 05-November-20	9.50	Put	Bond Future	9308	9	9308	9	0.00
11/12/2019	2040 On 05-November-20	10.00	Put	Bond Future	6505	7	6505	7	0.00
11/12/2019	2040 On 05-November-20	10.32	Put	Bond Future	5088	5	5088	5	0.00
11/12/2019	2040 On 05-November-20	11.70	Put	Bond Future	1640	2	1640	2	2,000.00
11/12/2019	2040 On 05-November-20	10.23	Put	Bond Future	5459	6	5459	6	0.00
11/12/2019	2040 On 05-November-20	10.30	Put	Bond Future	5168	5	5168	5	0.00
11/12/2019	2040 On 05-November-20	9.73	Put	Bond Future	7925	8	7925	8	0.00
11/12/2019	2044 On 06-February-20			Bond Future	10.32	86.0303	10.3243	86.0303	50,493.00
11/12/2019	2044 On 06-February-20	9.77	Call	Bond Future	316	0	316	0	0.00
11/12/2019	2044 On 06-February-20	9.09	Call	Bond Future	6	0	6	0	328.00
11/12/2019	2044 On 06-February-20	9.74	Call	Bond Future	276	0	276	0	328.00
11/12/2019	2044 On 06-February-20	10.78	Call	Bond Future	4091	4	4091	4	0.00
11/12/2019	2044 On 06-February-20	9.78	Call	Bond Future	330	0	330	0	0.00
11/12/2019	2044 On 06-February-20	9.76	Call	Bond Future	302	0	302	0	0.00
11/12/2019	2044 On 06-February-20	9.78	Put	Bond Future	4749	5	4749	5	0.00
11/12/2019	2044 On 06-February-20	9.76	Put	Bond Future	4891	5	4891	5	0.00
11/12/2019	2044 On 06-February-20	10.78	Put	Bond Future	663	1	663	1	328.00
11/12/2019	2044 On 06-February-20	9.77	Put	Bond Future	4820	5	4820	5	0.00
11/12/2019	2044 On 06-February-20	9.74	Put	Bond Future	5035	5	5035	5	0.00
11/12/2019	2044 On 06-February-20	9.09	Put	Bond Future	10594	11	10594	11	0.00
11/12/2019	2044 On 07-May-20			Bond Future	10.41	87.5979	10.4055	87.5979	0.00
11/12/2019	2044 On 07-May-20	10.81	Call	Bond Future	4818	5	4818	5	0.00
11/12/2019	2044 On 07-May-20	9.79	Call	Bond Future	1055	1	1055	1	0.00
11/12/2019	2044 On 07-May-20	9.33	Call	Bond Future	341	0	341	0	100.00
11/12/2019	2044 On 07-May-20	9.98	Call	Bond Future	1547	1	1547	1	100.00
11/12/2019	2044 On 07-May-20	9.26	Call	Bond Future	285	0	285	0	556.00
11/12/2019	2044 On 07-May-20	9.81	Call	Bond Future	1101	1	1101	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2019	2044 On 07-May-20	9.45	Call	Bond Future	457	0	457	0	129.00
11/12/2019	2044 On 07-May-20	9.97	Call	Bond Future	1518	1	1518	1	129.00
11/12/2019	2044 On 07-May-20	11.09	Call	Bond Future	6264	6	6264	6	0.00
11/12/2019	2044 On 07-May-20	9.91	Call	Bond Future	1352	1	1352	1	556.00
11/12/2019	2044 On 07-May-20	11.02	Call	Bond Future	5891	6	5891	6	0.00
11/12/2019	2044 On 07-May-20	9.80	Call	Bond Future	1078	1	1078	1	0.00
11/12/2019	2044 On 07-May-20	11.02	Put	Bond Future	1384	2	1384	2	556.00
11/12/2019	2044 On 07-May-20	11.09	Put	Bond Future	1268	1	1268	1	100.00
11/12/2019	2044 On 07-May-20	9.26	Put	Bond Future	9899	10	9899	10	0.00
11/12/2019	2044 On 07-May-20	9.91	Put	Bond Future	5304	6	5304	6	0.00
11/12/2019	2044 On 07-May-20	9.80	Put	Bond Future	5948	6	5948	6	0.00
11/12/2019	2044 On 07-May-20	9.98	Put	Bond Future	4922	5	4922	5	0.00
11/12/2019	2044 On 07-May-20	9.79	Put	Bond Future	6009	6	6009	6	0.00
11/12/2019	2044 On 07-May-20	9.45	Put	Bond Future	8357	9	8357	9	0.00
11/12/2019	2044 On 07-May-20	9.97	Put	Bond Future	4975	5	4975	5	0.00
11/12/2019	2044 On 07-May-20	10.81	Put	Bond Future	1804	2	1804	2	129.00
11/12/2019	2044 On 07-May-20	9.33	Put	Bond Future	9317	10	9317	10	0.00
11/12/2019	2044 On 07-May-20	9.81	Put	Bond Future	5887	6	5887	6	0.00
11/12/2019	2044 On 06-August-20			Bond Future	10.49	84.8215	10.4892	84.8215	0.00
11/12/2019	2044 On 06-August-20	9.36	Call	Bond Future	727	1	727	1	602.00
11/12/2019	2044 On 06-August-20	9.86	Call	Bond Future	1719	2	1719	2	0.00
11/12/2019	2044 On 06-August-20	9.98	Call	Bond Future	2052	2	2052	2	602.00
11/12/2019	2044 On 06-August-20	9.01	Call	Bond Future	375	0	375	0	140.00
11/12/2019	2044 On 06-August-20	9.66	Call	Bond Future	1238	1	1238	1	140.00
11/12/2019	2044 On 06-August-20	9.88	Call	Bond Future	1772	2	1772	2	0.00
11/12/2019	2044 On 06-August-20	11.09	Call	Bond Future	6470	6	6470	6	0.00
11/12/2019	2044 On 06-August-20	9.87	Call	Bond Future	1745	2	1745	2	0.00
11/12/2019	2044 On 06-August-20	10.93	Call	Bond Future	5699	5	5699	5	0.00
11/12/2019	2044 On 06-August-20	10.93	Put	Bond Future	2470	3	2470	3	140.00
11/12/2019	2044 On 06-August-20	9.87	Put	Bond Future	6657	7	6657	7	0.00
11/12/2019	2044 On 06-August-20	9.01	Put	Bond Future	12931	13	12931	13	0.00
11/12/2019	2044 On 06-August-20	9.66	Put	Bond Future	7923	8	7923	8	0.00
11/12/2019	2044 On 06-August-20	9.88	Put	Bond Future	6600	7	6600	7	0.00
11/12/2019	2044 On 06-August-20	11.09	Put	Bond Future	2120	2	2120	2	602.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2019	2044 On 06-August-20	9.86	Put	Bond Future	6713	7	6713	7	0.00
11/12/2019	2044 On 06-August-20	9.98	Put	Bond Future	6057	6	6057	6	0.00
11/12/2019	2044 On 06-August-20	9.36	Put	Bond Future	10047	10	10047	10	0.00
11/12/2019	2044 On 05-November-20			Bond Future	10.57	86.4179	10.5661	86.4179	0.00
11/12/2019	2044 On 05-November-20	9.72	Call	Bond Future	1896	2	1896	2	1,815.00
11/12/2019	2044 On 05-November-20	9.96	Call	Bond Future	2532	2	2532	2	0.00
11/12/2019	2044 On 05-November-20	11.38	Call	Bond Future	8154	8	8154	8	0.00
11/12/2019	2044 On 05-November-20	10.34	Call	Bond Future	3740	3	3740	3	0.00
11/12/2019	2044 On 05-November-20	10.36	Call	Bond Future	3811	4	3811	4	0.00
11/12/2019	2044 On 05-November-20	11.43	Call	Bond Future	8396	8	8396	8	0.00
11/12/2019	2044 On 05-November-20	9.97	Call	Bond Future	2561	2	2561	2	568.00
11/12/2019	2044 On 05-November-20	9.29	Call	Bond Future	1070	1	1070	1	568.00
11/12/2019	2044 On 05-November-20	11.17	Call	Bond Future	7157	7	7157	7	0.00
11/12/2019	2044 On 05-November-20	8.87	Call	Bond Future	578	0	578	0	1,815.00
11/12/2019	2044 On 05-November-20	10.02	Call	Bond Future	2707	2	2707	2	1,815.00
11/12/2019	2044 On 05-November-20	10.35	Call	Bond Future	3775	4	3775	4	0.00
11/12/2019	2044 On 05-November-20	10.35	Put	Bond Future	5416	6	5416	6	0.00
11/12/2019	2044 On 05-November-20	10.02	Put	Bond Future	6957	7	6957	7	0.00
11/12/2019	2044 On 05-November-20	10.36	Put	Bond Future	5374	5	5374	5	0.00
11/12/2019	2044 On 05-November-20	11.17	Put	Bond Future	2841	3	2841	3	1,815.00
11/12/2019	2044 On 05-November-20	11.43	Put	Bond Future	2336	2	2336	2	1,815.00
11/12/2019	2044 On 05-November-20	8.87	Put	Bond Future	15024	15	15024	15	0.00
11/12/2019	2044 On 05-November-20	9.29	Put	Bond Future	11581	12	11581	12	0.00
11/12/2019	2044 On 05-November-20	9.96	Put	Bond Future	7271	7	7271	7	0.00
11/12/2019	2044 On 05-November-20	9.72	Put	Bond Future	8634	9	8634	9	0.00
11/12/2019	2044 On 05-November-20	10.34	Put	Bond Future	5458	6	5458	6	0.00
11/12/2019	2044 On 05-November-20	11.38	Put	Bond Future	2424	2	2424	2	568.00
11/12/2019	2044 On 05-November-20	9.97	Put	Bond Future	7218	7	7218	7	0.00
11/12/2019	2046 On 06-February-20			Bond Future	107.38	107.3822	107.3795	107.3822	12,785.00
11/12/2019	2046 On 07-May-20			Bond Future	107.62	107.6214	107.6189	107.6214	0.00
11/12/2019	2046 On 06-August-20			Bond Future	109.65	109.6530	109.6509	109.6530	0.00
11/12/2019	2046 On 05-November-20			Bond Future	109.92	109.9192	109.9173	109.9192	0.00
11/12/2019	2050 On 06-February-20			Bond Future	109.43	108.7925	109.4340	108.7925	11,827.00
11/12/2019	2050 On 07-May-20			Bond Future	111.46	110.8015	111.4551	110.8015	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2019	2050 On 06-August-20			Bond Future	111.68	111.0177	111.6840	111.0177	0.00
11/12/2019	2050 On 05-November-20			Bond Future	113.78	113.1011	113.7799	113.1011	0.00
11/12/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	AL37 On 06-February-20			Index Future	680.39	679.8910	680.3860	679.8910	0.00
11/12/2019	AL37 On 07-May-20			Index Future	692.79	692.2810	692.7860	692.2810	0.00
11/12/2019	AL37 On 06-August-20			Index Future	705.57	705.0510	705.5660	705.0510	0.00
11/12/2019	AL7T On 06-February-20			Index Future	782.27	780.6530	782.2720	780.6530	0.00
11/12/2019	AL7T On 07-May-20			Index Future	796.53	794.8790	796.5280	794.8790	0.00
11/12/2019	AL7T On 06-August-20			Index Future	811.22	809.5420	811.2220	809.5420	0.00
11/12/2019	ALBI On 06-February-20			Index Future	695.37	693.7100	695.3710	693.7100	414.00
11/12/2019	ALBI On 07-May-20			Index Future	708.04	706.3520	708.0440	706.3520	0.00
11/12/2019	ALBI On 06-August-20			Index Future	721.11	719.3810	721.1050	719.3810	0.00
11/12/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/12/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2019	ES33 On 06-February-20			Bond Future	11.16	77.5955	11.1573	77.5955	350.00
11/12/2019	ES33 On 07-May-20			Bond Future	11.28	75.2158	11.2810	75.2158	0.00
11/12/2019	ES33 On 06-August-20			Bond Future	11.41	76.5947	11.4081	76.5947	0.00
11/12/2019	ES33 On 05-November-20			Bond Future	11.54	74.2449	11.5370	74.2449	0.00
11/12/2019	ES42 On 06-February-20			Bond Future	11.46	78.5344	11.4633	78.5344	4,919.00
11/12/2019	ES42 On 07-May-20			Bond Future	11.59	75.7010	11.5853	75.7010	0.00
11/12/2019	ES42 On 06-August-20			Bond Future	11.71	77.0878	11.7086	77.0878	0.00
11/12/2019	ES42 On 05-November-20			Bond Future	11.83	74.2775	11.8328	74.2775	0.00
11/12/2019	GOVI On 06-February-20			GOVI	687.37	685.6850	687.3680	685.6850	1,242.00
11/12/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
11/12/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
11/12/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
11/12/2019	GOVI On 06-February-20	703.13	Put	GOVI	157620	17	157620	17	0.00
11/12/2019	GOVI On 06-February-20	703.15	Put	GOVI	157820	17	157820	17	0.00
11/12/2019	GOVI On 06-February-20	703.14	Put	GOVI	157720	17	157720	17	0.00
11/12/2019	GOVI On 07-May-20			GOVI	699.90	698.1810	699.8950	698.1810	0.00
11/12/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
11/12/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
11/12/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
11/12/2019	GOVI On 07-May-20	720.00	Put	GOVI	201050	22	201050	22	0.00
11/12/2019	GOVI On 07-May-20	719.98	Put	GOVI	200850	22	200850	22	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2019	GOVI On 07-May-20	719.99	Put	GOVI	200950	22	200950	22	0.00
11/12/2019	GOVI On 06-August-20			GOVI	712.81	711.0590	712.8060	711.0590	0.00
11/12/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
11/12/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
11/12/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
11/12/2019	GOVI On 06-August-20	728.13	Put	GOVI	153240	17	153240	17	0.00
11/12/2019	GOVI On 06-August-20	728.12	Put	GOVI	153140	17	153140	17	0.00
11/12/2019	GOVI On 06-August-20	728.14	Put	GOVI	153340	17	153340	17	0.00
11/12/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/12/2019	IGOV On 06-February-20			Index Future	259.48	259.3280	259.4750	259.3280	1,011.00
11/12/2019	IGOV On 07-May-20			Index Future	264.27	264.1170	264.2670	264.1170	47.00
11/12/2019	IGOV On 06-August-20			Index Future	269.20	269.0510	269.2040	269.0510	0.00
11/12/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
11/12/2019	IS02 On 23-March-20			Interest Rate Swap	98.61	98.6100	98.6100	98.6100	0.00
11/12/2019	IS02 On 22-June-20			Interest Rate Swap	102.06	102.0600	102.0600	102.0600	0.00
11/12/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
11/12/2019	IS05 On 17-December-20			Interest Rate Swap	95.51	95.5100	95.5100	95.5100	0.00
11/12/2019	IS05 On 16-March-21			Interest Rate Swap	94.48	94.4900	94.4800	94.4900	0.00
11/12/2019	IS05 On 15-June-21			Interest Rate Swap	93.41	93.4200	93.4100	93.4200	0.00
11/12/2019	IS05 On 21-September-21			Interest Rate Swap	93.31	93.3200	93.3100	93.3200	0.00
11/12/2019	IS05 On 21-December-21			Interest Rate Swap	95.28	95.2900	95.2800	95.2900	51.00
11/12/2019	IS05 On 15-March-22			Interest Rate Swap	95.20	95.2100	95.2000	95.2100	0.00
11/12/2019	IS05 On 21-June-22			Interest Rate Swap	96.16	96.1700	96.1600	96.1700	0.00
11/12/2019	IS05 On 20-September-22			Interest Rate Swap	99.89	99.9100	99.8900	99.9100	0.00
11/12/2019	IS05 On 20-December-22			Interest Rate Swap	100.95	100.9700	100.9500	100.9700	0.00
11/12/2019	IS05 On 22-March-23			Interest Rate Swap	94.04	94.0800	94.0400	94.0800	0.00
11/12/2019	IS05 On 20-June-23			Interest Rate Swap	99.96	100.0200	99.9600	100.0200	0.00
11/12/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
11/12/2019	IS10 On 17-December-25			Interest Rate Swap	90.81	90.9500	90.8100	90.9500	0.00
11/12/2019	IS10 On 16-March-26			Interest Rate Swap	87.66	87.8100	87.6600	87.8100	0.00
11/12/2019	IS10 On 15-June-26			Interest Rate Swap	86.30	86.4500	86.3000	86.4500	0.00
11/12/2019	IS10 On 21-September-26			Interest Rate Swap	88.45	88.6000	88.4500	88.6000	0.00
11/12/2019	IS10 On 21-December-26			Interest Rate Swap	92.29	92.4400	92.2900	92.4400	0.00
11/12/2019	IS10 On 15-March-27			Interest Rate Swap	90.78	90.9300	90.7800	90.9300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2019	IS10 On 21-June-27			Interest Rate Swap	92.86	93.0200	92.8600	93.0200	0.00
11/12/2019	IS10 On 20-September-27			Interest Rate Swap	98.39	98.5600	98.3900	98.5600	0.00
11/12/2019	IS10 On 20-December-27			Interest Rate Swap	98.75	98.9100	98.7500	98.9100	0.00
11/12/2019	IS10 On 22-March-28			Interest Rate Swap	92.12	92.2700	92.1200	92.2700	0.00
11/12/2019	IS10 On 20-June-28			Interest Rate Swap	99.51	99.6500	99.5100	99.6500	0.00
11/12/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
11/12/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/12/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/12/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
11/12/2019	R023 On 06-February-20			Bond Future	7.28	104.7188	7.2770	104.7188	42,437.00
11/12/2019	R023 On 06-February-20	7.52	Call	Bond Future	835	1	835	1	0.00
11/12/2019	R023 On 06-February-20	7.54	Call	Bond Future	877	1	877	1	0.00
11/12/2019	R023 On 06-February-20	7.53	Call	Bond Future	856	1	856	1	0.00
11/12/2019	R023 On 06-February-20	7.53	Put	Bond Future	173	0	173	0	0.00
11/12/2019	R023 On 06-February-20	7.54	Put	Bond Future	167	0	167	0	0.00
11/12/2019	R023 On 06-February-20	7.52	Put	Bond Future	178	0	178	0	0.00
11/12/2019	R023 On 07-May-20			Bond Future	7.26	102.6945	7.2603	102.6945	13,512.00
11/12/2019	R023 On 07-May-20	6.90	Call	Bond Future	271	0	271	0	0.00
11/12/2019	R023 On 07-May-20	6.91	Call	Bond Future	280	0	280	0	0.00
11/12/2019	R023 On 07-May-20	6.89	Call	Bond Future	263	0	263	0	0.00
11/12/2019	R023 On 07-May-20	6.89	Put	Bond Future	1200	1	1200	1	0.00
11/12/2019	R023 On 07-May-20	6.90	Put	Bond Future	1183	1	1183	1	0.00
11/12/2019	R023 On 07-May-20	6.91	Put	Bond Future	1166	1	1166	1	0.00
11/12/2019	R023 On 06-August-20			Bond Future	7.23	104.5886	7.2269	104.5886	0.00
11/12/2019	R023 On 06-August-20	7.26	Call	Bond Future	857	1	857	1	0.00
11/12/2019	R023 On 06-August-20	7.28	Call	Bond Future	884	1	884	1	0.00
11/12/2019	R023 On 06-August-20	7.27	Call	Bond Future	871	1	871	1	0.00
11/12/2019	R023 On 06-August-20	7.28	Put	Bond Future	762	1	762	1	0.00
11/12/2019	R023 On 06-August-20	7.27	Put	Bond Future	771	1	771	1	0.00
11/12/2019	R023 On 06-August-20	7.26	Put	Bond Future	781	1	781	1	0.00
11/12/2019	R023 On 05-November-20			Bond Future	7.19	102.6165	7.1874	102.6165	0.00
11/12/2019	R023 On 05-November-20	7.46	Call	Bond Future	1257	1	1257	1	0.00
11/12/2019	R023 On 05-November-20	7.45	Call	Bond Future	1244	1	1244	1	0.00
11/12/2019	R023 On 05-November-20	7.47	Call	Bond Future	1271	1	1271	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2019	R023 On 05-November-20	7.45	Put	Bond Future	692	1	692	1	0.00
11/12/2019	R023 On 05-November-20	7.46	Put	Bond Future	685	1	685	1	0.00
11/12/2019	R023 On 05-November-20	7.47	Put	Bond Future	677	1	677	1	0.00
11/12/2019	R035 On 06-February-20			Bond Future	9.94	95.5233	9.9419	95.5233	118,255.00
11/12/2019	R035 On 06-February-20	9.61	Call	Bond Future	625	1	625	1	0.00
11/12/2019	R035 On 06-February-20	9.60	Call	Bond Future	603	1	603	1	0.00
11/12/2019	R035 On 06-February-20	9.59	Call	Bond Future	582	1	582	1	0.00
11/12/2019	R035 On 06-February-20	9.59	Put	Bond Future	3187	3	3187	3	0.00
11/12/2019	R035 On 06-February-20	9.61	Put	Bond Future	3079	3	3079	3	0.00
11/12/2019	R035 On 06-February-20	9.60	Put	Bond Future	3132	3	3132	3	0.00
11/12/2019	R035 On 07-May-20			Bond Future	10.02	92.7606	10.0194	92.7606	0.00
11/12/2019	R035 On 07-May-20	9.11	Call	Bond Future	475	0	475	0	5,000.00
11/12/2019	R035 On 07-May-20	9.75	Call	Bond Future	1860	2	1860	2	5,000.00
11/12/2019	R035 On 07-May-20	9.47	Call	Bond Future	1116	1	1116	1	0.00
11/12/2019	R035 On 07-May-20	9.78	Call	Bond Future	1951	2	1951	2	3,530.00
11/12/2019	R035 On 07-May-20	9.18	Call	Bond Future	572	1	572	1	3,530.00
11/12/2019	R035 On 07-May-20	9.49	Call	Bond Future	1162	1	1162	1	0.00
11/12/2019	R035 On 07-May-20	10.75	Call	Bond Future	6094	6	6094	6	0.00
11/12/2019	R035 On 07-May-20	9.48	Call	Bond Future	1139	1	1139	1	0.00
11/12/2019	R035 On 07-May-20	10.57	Call	Bond Future	5181	5	5181	5	0.00
11/12/2019	R035 On 07-May-20	9.75	Put	Bond Future	3814	4	3814	4	0.00
11/12/2019	R035 On 07-May-20	9.47	Put	Bond Future	5166	5	5166	5	0.00
11/12/2019	R035 On 07-May-20	9.78	Put	Bond Future	3684	4	3684	4	0.00
11/12/2019	R035 On 07-May-20	9.49	Put	Bond Future	5060	5	5060	5	0.00
11/12/2019	R035 On 07-May-20	9.18	Put	Bond Future	6866	7	6866	7	0.00
11/12/2019	R035 On 07-May-20	10.75	Put	Bond Future	1088	1	1088	1	5,000.00
11/12/2019	R035 On 07-May-20	9.48	Put	Bond Future	5113	5	5113	5	0.00
11/12/2019	R035 On 07-May-20	10.57	Put	Bond Future	1370	1	1370	1	3,530.00
11/12/2019	R035 On 07-May-20	9.11	Put	Bond Future	7322	8	7322	8	0.00
11/12/2019	R035 On 06-August-20			Bond Future	10.10	94.4645	10.0979	94.4645	0.00
11/12/2019	R035 On 06-August-20	9.00	Call	Bond Future	676	1	676	1	24,761.00
11/12/2019	R035 On 06-August-20	9.92	Call	Bond Future	2781	3	2781	3	0.00
11/12/2019	R035 On 06-August-20	9.91	Call	Bond Future	2748	3	2748	3	0.00
11/12/2019	R035 On 06-August-20	8.75	Call	Bond Future	427	0	427	0	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2019	R035 On 06-August-20	9.93	Call	Bond Future	2815	3	2815	3	0.00
11/12/2019	R035 On 06-August-20	9.91	Put	Bond Future	4084	4	4084	4	0.00
11/12/2019	R035 On 06-August-20	9.93	Put	Bond Future	4007	4	4007	4	0.00
11/12/2019	R035 On 06-August-20	8.75	Put	Bond Future	10670	11	10670	11	0.00
11/12/2019	R035 On 06-August-20	9.00	Put	Bond Future	8897	9	8897	9	0.00
11/12/2019	R035 On 06-August-20	9.92	Put	Bond Future	4045	4	4045	4	0.00
11/12/2019	R035 On 05-November-20			Bond Future	10.18	91.7390	10.1785	91.7390	0.00
11/12/2019	R035 On 05-November-20	10.33	Call	Bond Future	4654	5	4654	5	0.00
11/12/2019	R035 On 05-November-20	10.32	Call	Bond Future	4617	4	4617	4	0.00
11/12/2019	R035 On 05-November-20	10.34	Call	Bond Future	4692	5	4692	5	0.00
11/12/2019	R035 On 05-November-20	10.32	Put	Bond Future	3645	4	3645	4	0.00
11/12/2019	R035 On 05-November-20	10.33	Put	Bond Future	3615	4	3615	4	0.00
11/12/2019	R035 On 05-November-20	10.34	Put	Bond Future	3585	4	3585	4	0.00
11/12/2019	R186 On 06-February-20			Bond Future	8.42	111.9749	8.4170	111.9749	103,678.00
11/12/2019	R186 On 06-February-20	8.55	Call	Bond Future	1453	1	1453	1	0.00
11/12/2019	R186 On 06-February-20	8.11	Call	Bond Future	387	0	387	0	821.00
11/12/2019	R186 On 06-February-20	8.57	Call	Bond Future	1522	1	1522	1	0.00
11/12/2019	R186 On 06-February-20	8.50	Call	Bond Future	1289	1	1289	1	0.00
11/12/2019	R186 On 06-February-20	8.56	Call	Bond Future	1488	1	1488	1	0.00
11/12/2019	R186 On 06-February-20	9.00	Call	Bond Future	3317	3	3317	3	0.00
11/12/2019	R186 On 06-February-20	8.56	Put	Bond Future	708	1	708	1	0.00
11/12/2019	R186 On 06-February-20	8.57	Put	Bond Future	688	1	688	1	0.00
11/12/2019	R186 On 06-February-20	9.00	Put	Bond Future	181	0	181	0	821.00
11/12/2019	R186 On 06-February-20	8.50	Put	Bond Future	835	1	835	1	821.00
11/12/2019	R186 On 06-February-20	8.11	Put	Bond Future	2085	2	2085	2	0.00
11/12/2019	R186 On 06-February-20	8.55	Put	Bond Future	728	1	728	1	0.00
11/12/2019	R186 On 07-May-20			Bond Future	8.47	114.0154	8.4696	114.0154	1,650.00
11/12/2019	R186 On 07-May-20	8.50	Call	Bond Future	1847	2	1847	2	0.00
11/12/2019	R186 On 07-May-20	8.08	Call	Bond Future	881	1	881	1	0.00
11/12/2019	R186 On 07-May-20	8.93	Call	Bond Future	3278	3	3278	3	0.00
11/12/2019	R186 On 07-May-20	7.90	Call	Bond Future	599	0	599	0	0.00
11/12/2019	R186 On 07-May-20	8.28	Call	Bond Future	1287	1	1287	1	6,000.00
11/12/2019	R186 On 07-May-20	8.09	Call	Bond Future	899	1	899	1	0.00
11/12/2019	R186 On 07-May-20	7.60	Call	Bond Future	287	0	287	0	6,000.00

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11/12/2019	R186 On 07-May-20	8.07	Call	Bond Future	863	1	863	1	0.00
11/12/2019	R186 On 07-May-20	8.07	Put	Bond Future	3008	3	3008	3	0.00
11/12/2019	R186 On 07-May-20	7.60	Put	Bond Future	5023	5	5023	5	0.00
11/12/2019	R186 On 07-May-20	8.93	Put	Bond Future	872	1	872	1	6,000.00
11/12/2019	R186 On 07-May-20	8.09	Put	Bond Future	2935	3	2935	3	0.00
11/12/2019	R186 On 07-May-20	7.90	Put	Bond Future	3672	4	3672	4	2,500.00
11/12/2019	R186 On 07-May-20	8.28	Put	Bond Future	2298	2	2298	2	0.00
11/12/2019	R186 On 07-May-20	8.08	Put	Bond Future	2971	3	2971	3	0.00
11/12/2019	R186 On 07-May-20	8.50	Put	Bond Future	1686	2	1686	2	23,208.00
11/12/2019	R186 On 06-August-20			Bond Future	8.52	110.8099	8.5222	110.8099	0.00
11/12/2019	R186 On 06-August-20	8.37	Call	Bond Future	1789	2	1789	2	0.00
11/12/2019	R186 On 06-August-20	8.38	Call	Bond Future	1813	2	1813	2	0.00
11/12/2019	R186 On 06-August-20	8.36	Call	Bond Future	1765	2	1765	2	0.00
11/12/2019	R186 On 06-August-20	8.36	Put	Bond Future	2601	3	2601	3	0.00
11/12/2019	R186 On 06-August-20	8.37	Put	Bond Future	2573	3	2573	3	0.00
11/12/2019	R186 On 06-August-20	8.38	Put	Bond Future	2545	2	2545	2	0.00
11/12/2019	R186 On 05-November-20			Bond Future	8.57	112.8902	8.5714	112.8902	0.00
11/12/2019	R186 On 05-November-20	8.66	Call	Bond Future	2805	3	2805	3	0.00
11/12/2019	R186 On 05-November-20	8.65	Call	Bond Future	2777	3	2777	3	0.00
11/12/2019	R186 On 05-November-20	8.64	Call	Bond Future	2750	3	2750	3	0.00
11/12/2019	R186 On 05-November-20	8.65	Put	Bond Future	2389	2	2389	2	0.00
11/12/2019	R186 On 05-November-20	8.64	Put	Bond Future	2411	2	2411	2	0.00
11/12/2019	R186 On 05-November-20	8.66	Put	Bond Future	2367	2	2367	2	0.00
11/12/2019	R197 On 06-February-20			Bond Future	301.62	301.6452	301.6161	301.6452	2,540.00
11/12/2019	R197 On 07-May-20			Bond Future	307.19	307.2154	307.1865	307.2154	0.00
11/12/2019	R197 On 06-August-20			Bond Future	305.21	305.2408	305.2122	305.2408	0.00
11/12/2019	R197 On 05-November-20			Bond Future	310.94	310.9684	310.9399	310.9684	0.00
11/12/2019	R202 On 06-February-20			Bond Future	226.39	226.3949	226.3868	226.3949	8,469.00
11/12/2019	R202 On 07-May-20			Bond Future	230.57	230.5755	230.5677	230.5755	0.00
11/12/2019	R202 On 06-August-20			Bond Future	230.79	230.7991	230.7919	230.7991	0.00
11/12/2019	R202 On 05-November-20			Bond Future	235.12	235.1301	235.1232	235.1301	0.00
11/12/2019	R208 On 06-February-20			Bond Future	6.61	102.6147	6.6125	102.6147	12,683.00
11/12/2019	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
11/12/2019	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00

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11/12/2019	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
11/12/2019	R208 On 06-February-20	6.14	Put	Bond Future	512	1	512	1	0.00
11/12/2019	R208 On 06-February-20	6.12	Put	Bond Future	533	1	533	1	0.00
11/12/2019	R208 On 06-February-20	6.13	Put	Bond Future	522	1	522	1	0.00
11/12/2019	R208 On 07-May-20			Bond Future	6.38	101.0811	6.3846	101.0811	0.00
11/12/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
11/12/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
11/12/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
11/12/2019	R208 On 07-May-20	4.81	Put	Bond Future	1354	1	1354	1	0.00
11/12/2019	R208 On 07-May-20	4.80	Put	Bond Future	1363	1	1363	1	0.00
11/12/2019	R208 On 07-May-20	4.82	Put	Bond Future	1346	1	1346	1	0.00
11/12/2019	R208 On 06-August-20			Bond Future	5.94	102.9489	5.9384	102.9489	0.00
11/12/2019	R208 On 06-August-20	5.56	Call	Bond Future	40	0	40	0	0.00
11/12/2019	R208 On 06-August-20	5.57	Call	Bond Future	41	0	41	0	0.00
11/12/2019	R208 On 06-August-20	5.55	Call	Bond Future	38	0	38	0	0.00
11/12/2019	R208 On 06-August-20	5.55	Put	Bond Future	279	0	279	0	0.00
11/12/2019	R208 On 06-August-20	5.56	Put	Bond Future	275	0	275	0	0.00
11/12/2019	R208 On 06-August-20	5.57	Put	Bond Future	270	0	270	0	0.00
11/12/2019	R208 On 05-November-20			Bond Future	4.87	101.4708	4.8733	101.4708	0.00
11/12/2019	R208 On 05-November-20	4.79	Call	Bond Future	82	0	82	0	0.00
11/12/2019	R208 On 05-November-20	4.78	Call	Bond Future	80	0	80	0	0.00
11/12/2019	R208 On 05-November-20	4.77	Call	Bond Future	78	0	78	0	0.00
11/12/2019	R208 On 05-November-20	4.78	Put	Bond Future	116	0	116	0	0.00
11/12/2019	R208 On 05-November-20	4.77	Put	Bond Future	118	0	118	0	0.00
11/12/2019	R208 On 05-November-20	4.79	Put	Bond Future	114	0	114	0	0.00
11/12/2019	R209 On 06-February-20			Bond Future	9.98	72.5176	9.9750	72.5176	104,009.00
11/12/2019	R209 On 06-February-20	9.51	Call	Bond Future	350	0	350	0	0.00
11/12/2019	R209 On 06-February-20	9.40	Call	Bond Future	225	0	225	0	7,500.00
11/12/2019	R209 On 06-February-20	9.52	Call	Bond Future	364	0	364	0	0.00
11/12/2019	R209 On 06-February-20	9.50	Call	Bond Future	337	0	337	0	0.00
11/12/2019	R209 On 06-February-20	9.50	Put	Bond Future	3359	4	3359	4	0.00
11/12/2019	R209 On 06-February-20	9.51	Put	Bond Future	3306	3	3306	3	0.00
11/12/2019	R209 On 06-February-20	9.40	Put	Bond Future	3906	4	3906	4	0.00
11/12/2019	R209 On 06-February-20	9.52	Put	Bond Future	3255	3	3255	3	0.00

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11/12/2019	R209 On 07-May-20			Bond Future	10.05	70.6877	10.0481	70.6877	0.00
11/12/2019	R209 On 07-May-20	9.45	Call	Bond Future	917	1	917	1	0.00
11/12/2019	R209 On 07-May-20	9.47	Call	Bond Future	954	1	954	1	0.00
11/12/2019	R209 On 07-May-20	9.46	Call	Bond Future	935	1	935	1	0.00
11/12/2019	R209 On 07-May-20	9.46	Put	Bond Future	4654	5	4654	5	0.00
11/12/2019	R209 On 07-May-20	9.47	Put	Bond Future	4607	5	4607	5	0.00
11/12/2019	R209 On 07-May-20	9.45	Put	Bond Future	4702	5	4702	5	0.00
11/12/2019	R209 On 06-August-20			Bond Future	10.12	71.9859	10.1221	71.9859	0.00
11/12/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
11/12/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
11/12/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
11/12/2019	R209 On 06-August-20	5.56	Put	Bond Future	37238	37	37238	37	0.00
11/12/2019	R209 On 06-August-20	5.55	Put	Bond Future	37347	38	37347	38	0.00
11/12/2019	R209 On 06-August-20	5.57	Put	Bond Future	37130	37	37130	37	0.00
11/12/2019	R209 On 05-November-20			Bond Future	10.19	70.1889	10.1945	70.1889	0.00
11/12/2019	R209 On 05-November-20	10.00	Call	Bond Future	3002	3	3002	3	0.00
11/12/2019	R209 On 05-November-20	10.02	Call	Bond Future	3059	3	3059	3	0.00
11/12/2019	R209 On 05-November-20	10.01	Call	Bond Future	3030	3	3030	3	0.00
11/12/2019	R209 On 05-November-20	10.01	Put	Bond Future	4139	4	4139	4	0.00
11/12/2019	R209 On 05-November-20	10.02	Put	Bond Future	4106	4	4106	4	0.00
11/12/2019	R209 On 05-November-20	10.00	Put	Bond Future	4171	4	4171	4	0.00
11/12/2019	R210 On 06-February-20			Bond Future	188.90	188.9154	188.9047	188.9154	1,721.00
11/12/2019	R210 On 07-May-20			Bond Future	189.75	189.7603	189.7499	189.7603	0.00
11/12/2019	R210 On 06-August-20			Bond Future	193.33	193.3427	193.3326	193.3427	0.00
11/12/2019	R210 On 05-November-20			Bond Future	194.25	194.2553	194.2454	194.2553	0.00
11/12/2019	R212 On 06-February-20			Bond Future	161.85	161.8340	161.8480	161.8340	7,963.00
11/12/2019	R212 On 07-May-20			Bond Future	164.84	164.8223	164.8370	164.8223	0.00
11/12/2019	R212 On 06-August-20			Bond Future	165.66	165.6457	165.6612	165.6457	0.00
11/12/2019	R212 On 05-November-20			Bond Future	168.77	168.7540	168.7701	168.7540	0.00
11/12/2019	R213 On 06-February-20			Bond Future	9.45	86.3133	9.4514	86.3133	24,111.00
11/12/2019	R213 On 06-February-20	9.28	Call	Bond Future	818	1	818	1	0.00
11/12/2019	R213 On 06-February-20	9.27	Call	Bond Future	795	1	795	1	0.00
11/12/2019	R213 On 06-February-20	9.26	Call	Bond Future	772	1	772	1	0.00
11/12/2019	R213 On 06-February-20	9.27	Put	Bond Future	1892	2	1892	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2019	R213 On 06-February-20	9.26	Put	Bond Future	1931	2	1931	2	0.00
11/12/2019	R213 On 06-February-20	9.28	Put	Bond Future	1855	2	1855	2	0.00
11/12/2019	R213 On 07-May-20			Bond Future	9.52	84.3342	9.5200	84.3342	0.00
11/12/2019	R213 On 07-May-20	9.00	Call	Bond Future	934	1	934	1	0.00
11/12/2019	R213 On 07-May-20	9.01	Call	Bond Future	952	1	952	1	0.00
11/12/2019	R213 On 07-May-20	9.02	Call	Bond Future	971	1	971	1	0.00
11/12/2019	R213 On 07-May-20	9.02	Put	Bond Future	3989	4	3989	4	0.00
11/12/2019	R213 On 07-May-20	9.00	Put	Bond Future	4076	4	4076	4	0.00
11/12/2019	R213 On 07-May-20	9.01	Put	Bond Future	4033	4	4033	4	0.00
11/12/2019	R213 On 06-August-20			Bond Future	9.59	85.8843	9.5892	85.8843	0.00
11/12/2019	R213 On 06-August-20	9.29	Call	Bond Future	1887	2	1887	2	0.00
11/12/2019	R213 On 06-August-20	9.31	Call	Bond Future	1937	2	1937	2	0.00
11/12/2019	R213 On 06-August-20	9.30	Call	Bond Future	1912	2	1912	2	0.00
11/12/2019	R213 On 06-August-20	9.30	Put	Bond Future	3610	4	3610	4	0.00
11/12/2019	R213 On 06-August-20	9.31	Put	Bond Future	3575	4	3575	4	0.00
11/12/2019	R213 On 06-August-20	9.29	Put	Bond Future	3644	4	3644	4	0.00
11/12/2019	R213 On 05-November-20			Bond Future	9.66	83.9476	9.6610	83.9476	0.00
11/12/2019	R213 On 05-November-20	9.59	Call	Bond Future	3045	3	3045	3	0.00
11/12/2019	R213 On 05-November-20	9.60	Call	Bond Future	3074	3	3074	3	0.00
11/12/2019	R213 On 05-November-20	9.61	Call	Bond Future	3103	3	3103	3	0.00
11/12/2019	R213 On 05-November-20	9.61	Put	Bond Future	3393	3	3393	3	0.00
11/12/2019	R213 On 05-November-20	9.59	Put	Bond Future	3450	4	3450	4	0.00
11/12/2019	R213 On 05-November-20	9.60	Put	Bond Future	3421	3	3421	3	0.00
11/12/2019	R214 On 06-February-20			Bond Future	10.20	70.8635	10.1981	70.8635	19,434.00
11/12/2019	R214 On 06-February-20	9.71	Call	Bond Future	342	0	342	0	0.00
11/12/2019	R214 On 06-February-20	9.73	Call	Bond Future	369	0	369	0	0.00
11/12/2019	R214 On 06-February-20	10.42	Call	Bond Future	2295	2	2295	2	0.00
11/12/2019	R214 On 06-February-20	9.52	Call	Bond Future	150	0	150	0	1,000.00
11/12/2019	R214 On 06-February-20	9.87	Call	Bond Future	606	1	606	1	1,000.00
11/12/2019	R214 On 06-February-20	9.72	Call	Bond Future	355	0	355	0	0.00
11/12/2019	R214 On 06-February-20	9.72	Put	Bond Future	3515	4	3515	4	0.00
11/12/2019	R214 On 06-February-20	9.52	Put	Bond Future	4700	5	4700	5	0.00
11/12/2019	R214 On 06-February-20	9.73	Put	Bond Future	3460	4	3460	4	0.00
11/12/2019	R214 On 06-February-20	9.87	Put	Bond Future	2750	3	2750	3	0.00

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11/12/2019	R214 On 06-February-20	9.71	Put	Bond Future	3570	4	3570	4	0.00
11/12/2019	R214 On 06-February-20	10.42	Put	Bond Future	903	1	903	1	1,000.00
11/12/2019	R214 On 07-May-20			Bond Future	10.27	68.8566	10.2700	68.8566	0.00
11/12/2019	R214 On 07-May-20	9.76	Call	Bond Future	1154	1	1154	1	0.00
11/12/2019	R214 On 07-May-20	9.77	Call	Bond Future	1175	1	1175	1	0.00
11/12/2019	R214 On 07-May-20	9.31	Call	Bond Future	431	0	431	0	1,250.00
11/12/2019	R214 On 07-May-20	9.91	Call	Bond Future	1499	1	1499	1	1,250.00
11/12/2019	R214 On 07-May-20	10.66	Call	Bond Future	3960	4	3960	4	0.00
11/12/2019	R214 On 07-May-20	9.75	Call	Bond Future	1133	1	1133	1	0.00
11/12/2019	R214 On 07-May-20	9.75	Put	Bond Future	4539	5	4539	5	0.00
11/12/2019	R214 On 07-May-20	9.91	Put	Bond Future	3829	4	3829	4	0.00
11/12/2019	R214 On 07-May-20	9.31	Put	Bond Future	6934	7	6934	7	0.00
11/12/2019	R214 On 07-May-20	10.66	Put	Bond Future	1572	2	1572	2	1,250.00
11/12/2019	R214 On 07-May-20	9.76	Put	Bond Future	4492	5	4492	5	0.00
11/12/2019	R214 On 07-May-20	9.77	Put	Bond Future	4446	5	4446	5	0.00
11/12/2019	R214 On 06-August-20			Bond Future	10.34	70.1209	10.3426	70.1209	0.00
11/12/2019	R214 On 06-August-20	9.97	Call	Bond Future	2034	2	2034	2	0.00
11/12/2019	R214 On 06-August-20	9.98	Call	Bond Future	2060	2	2060	2	0.00
11/12/2019	R214 On 06-August-20	9.99	Call	Bond Future	2087	2	2087	2	0.00
11/12/2019	R214 On 06-August-20	9.99	Put	Bond Future	4340	4	4340	4	0.00
11/12/2019	R214 On 06-August-20	9.97	Put	Bond Future	4418	5	4418	5	0.00
11/12/2019	R214 On 06-August-20	9.98	Put	Bond Future	4379	4	4379	4	0.00
11/12/2019	R214 On 05-November-20			Bond Future	10.42	68.1428	10.4164	68.1428	0.00
11/12/2019	R214 On 05-November-20	10.25	Call	Bond Future	3263	3	3263	3	0.00
11/12/2019	R214 On 05-November-20	10.26	Call	Bond Future	3293	3	3293	3	0.00
11/12/2019	R214 On 05-November-20	10.24	Call	Bond Future	3234	3	3234	3	0.00
11/12/2019	R214 On 05-November-20	10.24	Put	Bond Future	4333	4	4333	4	0.00
11/12/2019	R214 On 05-November-20	10.25	Put	Bond Future	4299	4	4299	4	0.00
11/12/2019	R214 On 05-November-20	10.26	Put	Bond Future	4266	4	4266	4	0.00
11/12/2019	R248 On 06-February-20			Bond Future	10.31	89.3702	10.3102	89.3702	94,806.00
11/12/2019	R248 On 06-February-20	9.72	Call	Bond Future	264	0	264	0	0.00
11/12/2019	R248 On 06-February-20	9.70	Call	Bond Future	240	0	240	0	0.00
11/12/2019	R248 On 06-February-20	9.71	Call	Bond Future	251	0	251	0	0.00
11/12/2019	R248 On 06-February-20	9.70	Put	Bond Future	5364	6	5364	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2019	R248 On 06-February-20	9.72	Put	Bond Future	5212	6	5212	6	0.00
11/12/2019	R248 On 06-February-20	9.71	Put	Bond Future	5287	6	5287	6	0.00
11/12/2019	R248 On 07-May-20			Bond Future	10.39	86.5589	10.3855	86.5589	0.00
11/12/2019	R248 On 07-May-20	9.77	Call	Bond Future	1055	1	1055	1	0.00
11/12/2019	R248 On 07-May-20	9.79	Call	Bond Future	1102	1	1102	1	0.00
11/12/2019	R248 On 07-May-20	9.78	Call	Bond Future	1079	1	1079	1	0.00
11/12/2019	R248 On 07-May-20	9.78	Put	Bond Future	6093	6	6093	6	0.00
11/12/2019	R248 On 07-May-20	9.77	Put	Bond Future	6157	6	6157	6	0.00
11/12/2019	R248 On 07-May-20	9.79	Put	Bond Future	6030	6	6030	6	0.00
11/12/2019	R248 On 06-August-20			Bond Future	10.46	88.1479	10.4616	88.1479	0.00
11/12/2019	R248 On 06-August-20	9.25	Call	Bond Future	615	1	615	1	20,640.00
11/12/2019	R248 On 06-August-20	10.18	Call	Bond Future	2801	3	2801	3	0.00
11/12/2019	R248 On 06-August-20	10.20	Call	Bond Future	2871	3	2871	3	0.00
11/12/2019	R248 On 06-August-20	9.00	Call	Bond Future	375	0	375	0	3,000.00
11/12/2019	R248 On 06-August-20	10.19	Call	Bond Future	2836	3	2836	3	0.00
11/12/2019	R248 On 06-August-20	10.19	Put	Bond Future	4994	5	4994	5	0.00
11/12/2019	R248 On 06-August-20	10.20	Put	Bond Future	4948	5	4948	5	0.00
11/12/2019	R248 On 06-August-20	9.00	Put	Bond Future	13220	14	13220	14	0.00
11/12/2019	R248 On 06-August-20	10.18	Put	Bond Future	5040	5	5040	5	0.00
11/12/2019	R248 On 06-August-20	9.25	Put	Bond Future	11033	11	11033	11	0.00
11/12/2019	R248 On 05-November-20			Bond Future	10.54	85.3678	10.5390	85.3678	0.00
11/12/2019	R248 On 05-November-20	10.04	Call	Bond Future	2883	3	2883	3	0.00
11/12/2019	R248 On 05-November-20	10.03	Call	Bond Future	2852	3	2852	3	0.00
11/12/2019	R248 On 05-November-20	10.02	Call	Bond Future	2821	3	2821	3	0.00
11/12/2019	R248 On 05-November-20	10.03	Put	Bond Future	6921	7	6921	7	0.00
11/12/2019	R248 On 05-November-20	10.02	Put	Bond Future	6973	7	6973	7	0.00
11/12/2019	R248 On 05-November-20	10.04	Put	Bond Future	6869	7	6869	7	0.00