



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 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
05/11/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	2025 On 07-November-19			Bond Future	136.78	136.7854	136.7832	136.7854	731.00
05/11/2019	2025 On 06-February-20			Bond Future	137.81	137.8117	137.8072	137.8117	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
05/11/2019	2025 On 07-May-20			Bond Future	140.34	140.3484	140.3381	140.3484	0.00
05/11/2019	2025 On 06-August-20			Bond Future	141.47	141.4801	141.4729	141.4801	0.00
05/11/2019	2029 On 07-November-19			Bond Future	101.07	101.0667	101.0656	101.0667	1,301.00
05/11/2019	2029 On 06-February-20			Bond Future	102.91	102.9142	102.9113	102.9142	3,860.00
05/11/2019	2029 On 07-May-20			Bond Future	103.69	103.6961	103.6890	103.6961	0.00
05/11/2019	2029 On 06-August-20			Bond Future	105.64	105.6443	105.6396	105.6443	0.00
05/11/2019	2030 On 07-November-19			Bond Future	9.09	94.9344	9.0880	94.9344	24,837.00
05/11/2019	2030 On 07-November-19	9.48	Call	Bond Future	2409	2	2409	2	0.00
05/11/2019	2030 On 07-November-19	8.60	Call	Bond Future	0	0	0	0	5,500.00
05/11/2019	2030 On 07-November-19	9.30	Call	Bond Future	1319	1	1319	1	0.00
05/11/2019	2030 On 07-November-19	9.05	Call	Bond Future	151	0	151	0	0.00
05/11/2019	2030 On 07-November-19	9.10	Call	Bond Future	293	0	293	0	5,500.00
05/11/2019	2030 On 07-November-19	9.49	Call	Bond Future	2470	2	2470	2	0.00
05/11/2019	2030 On 07-November-19	9.76	Call	Bond Future	4080	4	4080	4	0.00
05/11/2019	2030 On 07-November-19	9.20	Call	Bond Future	742	1	742	1	0.00
05/11/2019	2030 On 07-November-19	9.25	Call	Bond Future	1022	1	1022	1	0.00
05/11/2019	2030 On 07-November-19	8.40	Call	Bond Future	0	0	0	0	0.00
05/11/2019	2030 On 07-November-19	9.47	Call	Bond Future	2349	2	2349	2	0.00
05/11/2019	2030 On 07-November-19	9.12	Call	Bond Future	367	0	367	0	0.00
05/11/2019	2030 On 07-November-19	9.70	Call	Bond Future	3725	4	3725	4	0.00
05/11/2019	2030 On 07-November-19	9.35	Call	Bond Future	1621	1	1621	1	0.00
05/11/2019	2030 On 07-November-19	9.85	Call	Bond Future	4608	4	4608	4	0.00
05/11/2019	2030 On 07-November-19	8.57	Call	Bond Future	0	0	0	0	0.00
05/11/2019	2030 On 07-November-19	8.95	Call	Bond Future	24	0	24	0	0.00
05/11/2019	2030 On 07-November-19	8.95	Put	Bond Future	892	1	892	1	5,070.00
05/11/2019	2030 On 07-November-19	9.25	Put	Bond Future	16	0	16	0	0.00
05/11/2019	2030 On 07-November-19	9.35	Put	Bond Future	1	0	1	0	2,500.00
05/11/2019	2030 On 07-November-19	9.70	Put	Bond Future	0	0	0	0	0.00
05/11/2019	2030 On 07-November-19	9.47	Put	Bond Future	0	0	0	0	0.00
05/11/2019	2030 On 07-November-19	9.12	Put	Bond Future	167	0	167	0	0.00
05/11/2019	2030 On 07-November-19	9.85	Put	Bond Future	0	0	0	0	2,500.00
05/11/2019	2030 On 07-November-19	8.57	Put	Bond Future	3316	3	3316	3	0.00
05/11/2019	2030 On 07-November-19	8.60	Put	Bond Future	3119	3	3119	3	0.00
05/11/2019	2030 On 07-November-19	9.05	Put	Bond Future	389	1	389	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
05/11/2019	2030 On 07-November-19	9.48	Put	Bond Future	0	0	0	0	0.00
05/11/2019	2030 On 07-November-19	9.10	Put	Bond Future	218	0	218	0	0.00
05/11/2019	2030 On 07-November-19	9.49	Put	Bond Future	0	0	0	0	0.00
05/11/2019	2030 On 07-November-19	9.76	Put	Bond Future	0	0	0	0	5,500.00
05/11/2019	2030 On 07-November-19	9.30	Put	Bond Future	5	0	5	0	2,750.00
05/11/2019	2030 On 07-November-19	9.20	Put	Bond Future	45	0	45	0	2,750.00
05/11/2019	2030 On 07-November-19	8.40	Put	Bond Future	4438	5	4438	5	0.00
05/11/2019	2030 On 06-February-20			Bond Future	9.15	92.6374	9.1532	92.6374	77,229.00
05/11/2019	2030 On 06-February-20	9.00	Call	Bond Future	1296	1	1296	1	5,820.00
05/11/2019	2030 On 06-February-20	8.40	Call	Bond Future	247	0	247	0	5,820.00
05/11/2019	2030 On 06-February-20	9.25	Call	Bond Future	2066	2	2066	2	0.00
05/11/2019	2030 On 06-February-20	9.14	Call	Bond Future	1703	2	1703	2	0.00
05/11/2019	2030 On 06-February-20	9.15	Call	Bond Future	1734	2	1734	2	0.00
05/11/2019	2030 On 06-February-20	9.16	Call	Bond Future	1766	2	1766	2	0.00
05/11/2019	2030 On 06-February-20	9.16	Put	Bond Future	1724	2	1724	2	0.00
05/11/2019	2030 On 06-February-20	8.40	Put	Bond Future	5019	5	5019	5	0.00
05/11/2019	2030 On 06-February-20	9.25	Put	Bond Future	1475	2	1475	2	5,000.00
05/11/2019	2030 On 06-February-20	9.14	Put	Bond Future	1784	2	1784	2	0.00
05/11/2019	2030 On 06-February-20	9.15	Put	Bond Future	1754	2	1754	2	0.00
05/11/2019	2030 On 06-February-20	9.00	Put	Bond Future	2242	2	2242	2	0.00
05/11/2019	2030 On 07-May-20			Bond Future	9.22	94.3201	9.2226	94.3201	0.00
05/11/2019	2030 On 07-May-20	8.80	Call	Bond Future	1318	1	1318	1	0.00
05/11/2019	2030 On 07-May-20	8.79	Call	Bond Future	1296	1	1296	1	0.00
05/11/2019	2030 On 07-May-20	8.78	Call	Bond Future	1273	1	1273	1	0.00
05/11/2019	2030 On 07-May-20	8.79	Put	Bond Future	3942	4	3942	4	0.00
05/11/2019	2030 On 07-May-20	8.78	Put	Bond Future	3982	4	3982	4	0.00
05/11/2019	2030 On 07-May-20	8.80	Put	Bond Future	3903	4	3903	4	0.00
05/11/2019	2030 On 06-August-20			Bond Future	9.29	92.0614	9.2894	92.0614	0.00
05/11/2019	2030 On 06-August-20	9.09	Call	Bond Future	2372	2	2372	2	0.00
05/11/2019	2030 On 06-August-20	9.11	Call	Bond Future	2430	2	2430	2	0.00
05/11/2019	2030 On 06-August-20	9.10	Call	Bond Future	2401	2	2401	2	0.00
05/11/2019	2030 On 06-August-20	9.10	Put	Bond Future	3524	4	3524	4	0.00
05/11/2019	2030 On 06-August-20	9.11	Put	Bond Future	3493	4	3493	4	0.00
05/11/2019	2030 On 06-August-20	9.09	Put	Bond Future	3554	4	3554	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
05/11/2019	2032 On 07-November-19			Bond Future	9.43	92.3417	9.4282	92.3417	19,946.00
05/11/2019	2032 On 07-November-19	9.72	Call	Bond Future	1953	2	1953	2	0.00
05/11/2019	2032 On 07-November-19	9.71	Call	Bond Future	1887	2	1887	2	0.00
05/11/2019	2032 On 07-November-19	9.70	Call	Bond Future	1821	2	1821	2	0.00
05/11/2019	2032 On 07-November-19	9.71	Put	Bond Future	1	0	1	0	0.00
05/11/2019	2032 On 07-November-19	9.70	Put	Bond Future	2	0	2	0	0.00
05/11/2019	2032 On 07-November-19	9.72	Put	Bond Future	1	0	1	0	0.00
05/11/2019	2032 On 06-February-20			Bond Future	9.50	94.0067	9.4994	94.0067	62,883.00
05/11/2019	2032 On 06-February-20	9.39	Call	Bond Future	1626	2	1626	2	0.00
05/11/2019	2032 On 06-February-20	9.40	Call	Bond Future	1657	2	1657	2	0.00
05/11/2019	2032 On 06-February-20	9.38	Call	Bond Future	1595	2	1595	2	0.00
05/11/2019	2032 On 06-February-20	9.38	Put	Bond Future	2397	2	2397	2	0.00
05/11/2019	2032 On 06-February-20	9.39	Put	Bond Future	2360	2	2360	2	0.00
05/11/2019	2032 On 06-February-20	9.40	Put	Bond Future	2324	2	2324	2	0.00
05/11/2019	2032 On 07-May-20			Bond Future	9.57	91.5548	9.5726	91.5548	0.00
05/11/2019	2032 On 07-May-20	9.17	Call	Bond Future	1510	1	1510	1	0.00
05/11/2019	2032 On 07-May-20	9.19	Call	Bond Future	1563	2	1563	2	0.00
05/11/2019	2032 On 07-May-20	9.18	Call	Bond Future	1536	2	1536	2	0.00
05/11/2019	2032 On 07-May-20	9.18	Put	Bond Future	4162	4	4162	4	0.00
05/11/2019	2032 On 07-May-20	9.19	Put	Bond Future	4120	4	4120	4	0.00
05/11/2019	2032 On 07-May-20	9.17	Put	Bond Future	4203	4	4203	4	0.00
05/11/2019	2032 On 06-August-20			Bond Future	9.64	93.2538	9.6426	93.2538	0.00
05/11/2019	2032 On 06-August-20	9.45	Call	Bond Future	2685	3	2685	3	0.00
05/11/2019	2032 On 06-August-20	9.46	Call	Bond Future	2717	3	2717	3	0.00
05/11/2019	2032 On 06-August-20	9.47	Call	Bond Future	2749	3	2749	3	0.00
05/11/2019	2032 On 06-August-20	9.47	Put	Bond Future	3870	4	3870	4	0.00
05/11/2019	2032 On 06-August-20	9.45	Put	Bond Future	3938	4	3938	4	0.00
05/11/2019	2032 On 06-August-20	9.46	Put	Bond Future	3904	4	3904	4	0.00
05/11/2019	2033 On 07-November-19			Bond Future	101.21	101.2096	101.2089	101.2096	170.00
05/11/2019	2033 On 06-February-20			Bond Future	103.06	103.0597	103.0573	103.0597	6,260.00
05/11/2019	2033 On 07-May-20			Bond Future	103.75	103.7613	103.7547	103.7613	0.00
05/11/2019	2033 On 06-August-20			Bond Future	105.71	105.7108	105.7065	105.7108	0.00
05/11/2019	2037 On 07-November-19			Bond Future	9.83	91.2955	9.8283	91.2955	31,965.00
05/11/2019	2037 On 07-November-19	9.95	Call	Bond Future	974	1	974	1	0.00

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05/11/2019	2037 On 07-November-19	9.97	Call	Bond Future	1104	1	1104	1	0.00
05/11/2019	2037 On 07-November-19	9.96	Call	Bond Future	1038	1	1038	1	0.00
05/11/2019	2037 On 07-November-19	9.96	Put	Bond Future	53	0	53	0	0.00
05/11/2019	2037 On 07-November-19	9.97	Put	Bond Future	45	0	45	0	0.00
05/11/2019	2037 On 07-November-19	9.95	Put	Bond Future	63	0	63	0	0.00
05/11/2019	2037 On 06-February-20			Bond Future	9.90	88.6824	9.9017	88.6824	66,317.00
05/11/2019	2037 On 06-February-20	9.68	Call	Bond Future	1462	1	1462	1	0.00
05/11/2019	2037 On 06-February-20	9.67	Call	Bond Future	1431	1	1431	1	0.00
05/11/2019	2037 On 06-February-20	9.66	Call	Bond Future	1399	1	1399	1	0.00
05/11/2019	2037 On 06-February-20	9.67	Put	Bond Future	3178	3	3178	3	0.00
05/11/2019	2037 On 06-February-20	9.66	Put	Bond Future	3224	3	3224	3	0.00
05/11/2019	2037 On 06-February-20	9.68	Put	Bond Future	3134	3	3134	3	0.00
05/11/2019	2037 On 07-May-20			Bond Future	9.98	90.2932	9.9781	90.2932	0.00
05/11/2019	2037 On 07-May-20	9.59	Call	Bond Future	1849	2	1849	2	0.00
05/11/2019	2037 On 07-May-20	9.60	Call	Bond Future	1879	2	1879	2	0.00
05/11/2019	2037 On 07-May-20	9.61	Call	Bond Future	1909	2	1909	2	0.00
05/11/2019	2037 On 07-May-20	9.61	Put	Bond Future	4669	5	4669	5	0.00
05/11/2019	2037 On 07-May-20	9.59	Put	Bond Future	4763	5	4763	5	0.00
05/11/2019	2037 On 07-May-20	9.60	Put	Bond Future	4716	5	4716	5	0.00
05/11/2019	2037 On 06-August-20			Bond Future	10.05	87.7092	10.0529	87.7092	0.00
05/11/2019	2037 On 06-August-20	9.87	Call	Bond Future	3194	3	3194	3	0.00
05/11/2019	2037 On 06-August-20	9.88	Call	Bond Future	3228	3	3228	3	0.00
05/11/2019	2037 On 06-August-20	9.86	Call	Bond Future	3159	3	3159	3	0.00
05/11/2019	2037 On 06-August-20	9.86	Put	Bond Future	4569	5	4569	5	0.00
05/11/2019	2037 On 06-August-20	9.87	Put	Bond Future	4529	5	4529	5	0.00
05/11/2019	2037 On 06-August-20	9.88	Put	Bond Future	4490	5	4490	5	0.00
05/11/2019	2038 On 07-November-19			Bond Future	118.60	118.6040	118.6032	118.6040	10,584.00
05/11/2019	2038 On 06-February-20			Bond Future	119.11	119.1138	119.1109	119.1138	11,481.00
05/11/2019	2038 On 07-May-20			Bond Future	121.30	121.3062	121.2984	121.3062	0.00
05/11/2019	2038 On 06-August-20			Bond Future	121.89	121.8920	121.8870	121.8920	0.00
05/11/2019	2040 On 07-November-19			Bond Future	9.96	94.0337	9.9634	94.0337	7,805.00
05/11/2019	2040 On 07-November-19	10.03	Call	Bond Future	687	1	687	1	0.00
05/11/2019	2040 On 07-November-19	10.05	Call	Bond Future	807	1	807	1	0.00
05/11/2019	2040 On 07-November-19	10.04	Call	Bond Future	746	1	746	1	0.00

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05/11/2019	2040 On 07-November-19	9.80	Call	Bond Future	25	0	25	0	1,260.00
05/11/2019	2040 On 07-November-19	9.30	Call	Bond Future	0	0	0	0	1,260.00
05/11/2019	2040 On 07-November-19	10.03	Put	Bond Future	152	0	152	0	0.00
05/11/2019	2040 On 07-November-19	10.05	Put	Bond Future	113	0	113	0	0.00
05/11/2019	2040 On 07-November-19	9.80	Put	Bond Future	1357	2	1357	2	0.00
05/11/2019	2040 On 07-November-19	9.30	Put	Bond Future	5604	6	5604	6	0.00
05/11/2019	2040 On 07-November-19	10.04	Put	Bond Future	132	0	132	0	0.00
05/11/2019	2040 On 06-February-20			Bond Future	10.04	91.2195	10.0378	91.2195	43,531.00
05/11/2019	2040 On 06-February-20	8.40	Call	Bond Future	7	0	7	0	0.00
05/11/2019	2040 On 06-February-20	9.74	Call	Bond Future	1366	1	1366	1	0.00
05/11/2019	2040 On 06-February-20	9.76	Call	Bond Future	1428	1	1428	1	0.00
05/11/2019	2040 On 06-February-20	9.75	Call	Bond Future	1398	1	1398	1	0.00
05/11/2019	2040 On 06-February-20	9.00	Call	Bond Future	112	0	112	0	0.00
05/11/2019	2040 On 06-February-20	9.76	Put	Bond Future	3680	4	3680	4	0.00
05/11/2019	2040 On 06-February-20	9.75	Put	Bond Future	3732	4	3732	4	0.00
05/11/2019	2040 On 06-February-20	9.00	Put	Bond Future	8990	9	8990	9	0.00
05/11/2019	2040 On 06-February-20	9.74	Put	Bond Future	3783	4	3783	4	0.00
05/11/2019	2040 On 06-February-20	8.40	Put	Bond Future	14647	15	14647	15	0.00
05/11/2019	2040 On 07-May-20			Bond Future	10.12	92.8764	10.1151	92.8764	0.00
05/11/2019	2040 On 07-May-20	9.75	Call	Bond Future	2005	2	2005	2	0.00
05/11/2019	2040 On 07-May-20	9.74	Call	Bond Future	1972	2	1972	2	0.00
05/11/2019	2040 On 07-May-20	9.73	Call	Bond Future	1940	2	1940	2	0.00
05/11/2019	2040 On 07-May-20	9.73	Put	Bond Future	5040	5	5040	5	0.00
05/11/2019	2040 On 07-May-20	9.75	Put	Bond Future	4940	5	4940	5	0.00
05/11/2019	2040 On 07-May-20	9.74	Put	Bond Future	4990	5	4990	5	0.00
05/11/2019	2040 On 06-August-20			Bond Future	10.19	90.0897	10.1909	90.0897	0.00
05/11/2019	2040 On 06-August-20	10.02	Call	Bond Future	3424	3	3424	3	0.00
05/11/2019	2040 On 06-August-20	10.03	Call	Bond Future	3462	3	3462	3	0.00
05/11/2019	2040 On 06-August-20	10.04	Call	Bond Future	3499	3	3499	3	0.00
05/11/2019	2040 On 06-August-20	10.02	Put	Bond Future	4761	5	4761	5	0.00
05/11/2019	2040 On 06-August-20	10.04	Put	Bond Future	4678	5	4678	5	0.00
05/11/2019	2040 On 06-August-20	10.03	Put	Bond Future	4719	5	4719	5	0.00
05/11/2019	2044 On 07-November-19			Bond Future	10.02	90.7626	10.0233	90.7626	8,730.00
05/11/2019	2044 On 07-November-19	10.06	Call	Bond Future	535	1	535	1	0.00

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05/11/2019	2044 On 07-November-19	10.52	Call	Bond Future	3908	4	3908	4	0.00
05/11/2019	2044 On 07-November-19	10.07	Call	Bond Future	587	1	587	1	0.00
05/11/2019	2044 On 07-November-19	9.19	Call	Bond Future	0	0	0	0	328.00
05/11/2019	2044 On 07-November-19	9.74	Call	Bond Future	1	0	1	0	328.00
05/11/2019	2044 On 07-November-19	10.05	Call	Bond Future	485	0	485	0	0.00
05/11/2019	2044 On 07-November-19	10.05	Put	Bond Future	267	0	267	0	0.00
05/11/2019	2044 On 07-November-19	9.19	Put	Bond Future	7272	7	7272	7	0.00
05/11/2019	2044 On 07-November-19	10.07	Put	Bond Future	207	0	207	0	0.00
05/11/2019	2044 On 07-November-19	9.74	Put	Bond Future	2367	3	2367	3	0.00
05/11/2019	2044 On 07-November-19	10.06	Put	Bond Future	235	0	235	0	0.00
05/11/2019	2044 On 07-November-19	10.52	Put	Bond Future	0	0	0	0	328.00
05/11/2019	2044 On 06-February-20			Bond Future	10.10	88.0147	10.0957	88.0147	37,291.00
05/11/2019	2044 On 06-February-20	9.09	Call	Bond Future	128	0	128	0	328.00
05/11/2019	2044 On 06-February-20	9.77	Call	Bond Future	1232	1	1232	1	0.00
05/11/2019	2044 On 06-February-20	9.74	Call	Bond Future	1143	1	1143	1	328.00
05/11/2019	2044 On 06-February-20	9.76	Call	Bond Future	1202	1	1202	1	0.00
05/11/2019	2044 On 06-February-20	10.78	Call	Bond Future	6000	6	6000	6	0.00
05/11/2019	2044 On 06-February-20	9.78	Call	Bond Future	1262	1	1262	1	0.00
05/11/2019	2044 On 06-February-20	9.76	Put	Bond Future	3980	4	3980	4	0.00
05/11/2019	2044 On 06-February-20	9.78	Put	Bond Future	3871	4	3871	4	0.00
05/11/2019	2044 On 06-February-20	10.78	Put	Bond Future	760	1	760	1	328.00
05/11/2019	2044 On 06-February-20	9.77	Put	Bond Future	3925	4	3925	4	0.00
05/11/2019	2044 On 06-February-20	9.74	Put	Bond Future	4091	4	4091	4	0.00
05/11/2019	2044 On 06-February-20	9.09	Put	Bond Future	8905	9	8905	9	0.00
05/11/2019	2044 On 07-May-20			Bond Future	10.17	89.6133	10.1707	89.6133	0.00
05/11/2019	2044 On 07-May-20	9.79	Call	Bond Future	2015	2	2015	2	0.00
05/11/2019	2044 On 07-May-20	9.81	Call	Bond Future	2081	2	2081	2	0.00
05/11/2019	2044 On 07-May-20	9.26	Call	Bond Future	678	1	678	1	556.00
05/11/2019	2044 On 07-May-20	9.33	Call	Bond Future	806	1	806	1	100.00
05/11/2019	2044 On 07-May-20	9.98	Call	Bond Future	2684	3	2684	3	100.00
05/11/2019	2044 On 07-May-20	9.80	Call	Bond Future	2048	2	2048	2	0.00
05/11/2019	2044 On 07-May-20	9.91	Call	Bond Future	2426	2	2426	2	556.00
05/11/2019	2044 On 07-May-20	11.02	Call	Bond Future	7687	8	7687	8	0.00
05/11/2019	2044 On 07-May-20	11.09	Call	Bond Future	8081	8	8081	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2019	2044 On 07-May-20	9.80	Put	Bond Future	5083	5	5083	5	0.00
05/11/2019	2044 On 07-May-20	9.26	Put	Bond Future	8457	9	8457	9	0.00
05/11/2019	2044 On 07-May-20	9.91	Put	Bond Future	4543	5	4543	5	0.00
05/11/2019	2044 On 07-May-20	9.98	Put	Bond Future	4224	4	4224	4	0.00
05/11/2019	2044 On 07-May-20	11.02	Put	Bond Future	1344	1	1344	1	556.00
05/11/2019	2044 On 07-May-20	11.09	Put	Bond Future	1250	1	1250	1	100.00
05/11/2019	2044 On 07-May-20	9.79	Put	Bond Future	5134	5	5134	5	0.00
05/11/2019	2044 On 07-May-20	9.33	Put	Bond Future	7948	8	7948	8	0.00
05/11/2019	2044 On 07-May-20	9.81	Put	Bond Future	5032	5	5032	5	0.00
05/11/2019	2044 On 06-August-20			Bond Future	10.24	86.8915	10.2442	86.8915	0.00
05/11/2019	2044 On 06-August-20	9.86	Call	Bond Future	2740	3	2740	3	0.00
05/11/2019	2044 On 06-August-20	9.01	Call	Bond Future	717	1	717	1	140.00
05/11/2019	2044 On 06-August-20	9.66	Call	Bond Future	2099	2	2099	2	140.00
05/11/2019	2044 On 06-August-20	9.88	Call	Bond Future	2808	3	2808	3	0.00
05/11/2019	2044 On 06-August-20	10.93	Call	Bond Future	7400	7	7400	7	0.00
05/11/2019	2044 On 06-August-20	9.87	Call	Bond Future	2774	3	2774	3	0.00
05/11/2019	2044 On 06-August-20	9.87	Put	Bond Future	5797	6	5797	6	0.00
05/11/2019	2044 On 06-August-20	10.93	Put	Bond Future	2284	2	2284	2	140.00
05/11/2019	2044 On 06-August-20	9.01	Put	Bond Future	11384	12	11384	12	0.00
05/11/2019	2044 On 06-August-20	9.66	Put	Bond Future	6896	7	6896	7	0.00
05/11/2019	2044 On 06-August-20	9.88	Put	Bond Future	5749	6	5749	6	0.00
05/11/2019	2044 On 06-August-20	9.86	Put	Bond Future	5846	6	5846	6	0.00
05/11/2019	2046 On 07-November-19			Bond Future	108.74	108.5492	108.7448	108.5492	5,390.00
05/11/2019	2046 On 06-February-20			Bond Future	110.73	110.5336	110.7309	110.5336	11,575.00
05/11/2019	2046 On 07-May-20			Bond Future	111.02	110.8201	111.0164	110.8201	0.00
05/11/2019	2046 On 06-August-20			Bond Future	113.10	112.9022	113.1049	112.9022	0.00
05/11/2019	2050 On 07-November-19			Bond Future	113.33	113.3336	113.3329	113.3336	5,298.00
05/11/2019	2050 On 06-February-20			Bond Future	113.56	113.5656	113.5632	113.5656	11,559.00
05/11/2019	2050 On 07-May-20			Bond Future	115.65	115.6561	115.6489	115.6561	0.00
05/11/2019	2050 On 06-August-20			Bond Future	115.94	115.9493	115.9445	115.9493	0.00
05/11/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	AL37 On 07-November-19			Index Future	666.03	665.5920	666.0340	665.5920	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2019	AL37 On 06-February-20			Index Future	678.03	677.5910	678.0290	677.5910	0.00
05/11/2019	AL37 On 07-May-20			Index Future	690.32	689.9020	690.3210	689.9020	0.00
05/11/2019	AL37 On 06-August-20			Index Future	703.15	702.7050	703.1480	702.7050	0.00
05/11/2019	AL7T On 07-November-19			Index Future	770.04	769.0430	770.0440	769.0430	0.00
05/11/2019	AL7T On 06-February-20			Index Future	783.91	782.9060	783.9120	782.9060	0.00
05/11/2019	AL7T On 07-May-20			Index Future	798.12	797.1320	798.1240	797.1320	0.00
05/11/2019	AL7T On 06-August-20			Index Future	812.95	811.9240	812.9540	811.9240	0.00
05/11/2019	ALBI On 07-November-19			Index Future	689.54	688.5740	689.5350	688.5740	176.00
05/11/2019	ALBI On 06-February-20			Index Future	701.95	700.9870	701.9530	700.9870	414.00
05/11/2019	ALBI On 07-May-20			Index Future	714.68	713.7240	714.6790	713.7240	0.00
05/11/2019	ALBI On 06-August-20			Index Future	727.96	726.9690	727.9590	726.9690	0.00
05/11/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/11/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	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
05/11/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2019	ES33 On 07-November-19			Bond Future	10.88	77.1802	10.8802	77.1802	0.00
05/11/2019	ES33 On 06-February-20			Bond Future	11.00	78.5719	10.9989	78.5719	350.00
05/11/2019	ES33 On 07-May-20			Bond Future	11.12	76.2057	11.1182	76.2057	0.00
05/11/2019	ES33 On 06-August-20			Bond Future	11.24	77.6198	11.2357	77.6198	0.00
05/11/2019	ES42 On 07-November-19			Bond Future	11.22	78.1149	11.2200	78.1149	0.00
05/11/2019	ES42 On 06-February-20			Bond Future	11.33	79.5234	11.3334	79.5234	4,919.00
05/11/2019	ES42 On 07-May-20			Bond Future	11.45	76.7037	11.4518	76.7037	0.00
05/11/2019	ES42 On 06-August-20			Bond Future	11.57	78.1270	11.5671	78.1270	0.00
05/11/2019	GOVI On 07-November-19			GOVI	682.11	681.1300	682.1130	681.1300	217.00
05/11/2019	GOVI On 07-November-19	672.90	Call	GOVI	92130	8	92130	8	0.00
05/11/2019	GOVI On 07-November-19	672.91	Call	GOVI	92030	8	92030	8	0.00
05/11/2019	GOVI On 07-November-19	672.92	Call	GOVI	91930	8	91930	8	0.00
05/11/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
05/11/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
05/11/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
05/11/2019	GOVI On 06-February-20			GOVI	694.40	693.4090	694.3980	693.4090	1,223.00
05/11/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
05/11/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
05/11/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
05/11/2019	GOVI On 06-February-20	703.13	Put	GOVI	87320	10	87320	10	0.00
05/11/2019	GOVI On 06-February-20	703.15	Put	GOVI	87520	10	87520	10	0.00
05/11/2019	GOVI On 06-February-20	703.14	Put	GOVI	87420	10	87420	10	0.00
05/11/2019	GOVI On 07-May-20			GOVI	706.99	706.0080	706.9870	706.0080	0.00
05/11/2019	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
05/11/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
05/11/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
05/11/2019	GOVI On 07-May-20	720.00	Put	GOVI	130130	14	130130	14	0.00
05/11/2019	GOVI On 07-May-20	719.98	Put	GOVI	129930	14	129930	14	0.00
05/11/2019	GOVI On 07-May-20	719.99	Put	GOVI	130030	14	130030	14	0.00
05/11/2019	GOVI On 06-August-20			GOVI	720.12	719.1100	720.1230	719.1100	0.00
05/11/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
05/11/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
05/11/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
05/11/2019	GOVI On 06-August-20	728.13	Put	GOVI	80070	9	80070	9	0.00
05/11/2019	GOVI On 06-August-20	728.12	Put	GOVI	79970	9	79970	9	0.00
05/11/2019	GOVI On 06-August-20	728.14	Put	GOVI	80170	9	80170	9	0.00
05/11/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/11/2019	IGOV On 07-November-19			Index Future	259.07	258.9470	259.0680	258.9470	288.00
05/11/2019	IGOV On 06-February-20			Index Future	263.80	263.6800	263.7990	263.6800	1,011.00
05/11/2019	IGOV On 07-May-20			Index Future	268.65	268.5340	268.6450	268.5340	47.00
05/11/2019	IGOV On 06-August-20			Index Future	273.70	273.5800	273.6980	273.5800	0.00
05/11/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
05/11/2019	IS02 On 23-March-20			Interest Rate Swap	98.58	98.5800	98.5800	98.5800	0.00
05/11/2019	IS02 On 22-June-20			Interest Rate Swap	102.01	102.0200	102.0100	102.0200	0.00
05/11/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
05/11/2019	IS05 On 17-December-20			Interest Rate Swap	95.47	95.4900	95.4700	95.4900	0.00
05/11/2019	IS05 On 16-March-21			Interest Rate Swap	94.46	94.4900	94.4600	94.4900	0.00
05/11/2019	IS05 On 15-June-21			Interest Rate Swap	93.41	93.4400	93.4100	93.4400	0.00
05/11/2019	IS05 On 21-September-21			Interest Rate Swap	93.33	93.3500	93.3300	93.3500	0.00
05/11/2019	IS05 On 21-December-21			Interest Rate Swap	95.32	95.3300	95.3200	95.3300	51.00
05/11/2019	IS05 On 15-March-22			Interest Rate Swap	95.27	95.2900	95.2700	95.2900	0.00
05/11/2019	IS05 On 21-June-22			Interest Rate Swap	96.25	96.2700	96.2500	96.2700	0.00
05/11/2019	IS05 On 20-September-22			Interest Rate Swap	100.02	100.0400	100.0200	100.0400	0.00
05/11/2019	IS05 On 20-December-22			Interest Rate Swap	101.10	101.1300	101.1000	101.1300	0.00
05/11/2019	IS05 On 22-March-23			Interest Rate Swap	94.23	94.2500	94.2300	94.2500	0.00
05/11/2019	IS05 On 20-June-23			Interest Rate Swap	100.18	100.2000	100.1800	100.2000	0.00
05/11/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
05/11/2019	IS10 On 17-December-25			Interest Rate Swap	91.02	91.0900	91.0200	91.0900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2019	IS10 On 16-March-26			Interest Rate Swap	87.85	87.9200	87.8500	87.9200	0.00
05/11/2019	IS10 On 15-June-26			Interest Rate Swap	86.46	86.5400	86.4600	86.5400	0.00
05/11/2019	IS10 On 21-September-26			Interest Rate Swap	88.58	88.6600	88.5800	88.6600	0.00
05/11/2019	IS10 On 21-December-26			Interest Rate Swap	92.41	92.4900	92.4100	92.4900	0.00
05/11/2019	IS10 On 15-March-27			Interest Rate Swap	90.92	90.9900	90.9200	90.9900	0.00
05/11/2019	IS10 On 21-June-27			Interest Rate Swap	93.02	93.0900	93.0200	93.0900	0.00
05/11/2019	IS10 On 20-September-27			Interest Rate Swap	98.57	98.6400	98.5700	98.6400	0.00
05/11/2019	IS10 On 20-December-27			Interest Rate Swap	98.93	98.9900	98.9300	98.9900	0.00
05/11/2019	IS10 On 22-March-28			Interest Rate Swap	92.28	92.3500	92.2800	92.3500	0.00
05/11/2019	IS10 On 20-June-28			Interest Rate Swap	99.64	99.7000	99.6400	99.7000	0.00
05/11/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
05/11/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/11/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/11/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
05/11/2019	R023 On 07-November-19			Bond Future	7.40	102.5059	7.3962	102.5059	11,349.00
05/11/2019	R023 On 07-November-19	7.98	Call	Bond Future	1676	2	1676	2	0.00
05/11/2019	R023 On 07-November-19	7.99	Call	Bond Future	1704	2	1704	2	0.00
05/11/2019	R023 On 07-November-19	8.00	Call	Bond Future	1733	2	1733	2	0.00
05/11/2019	R023 On 07-November-19	8.00	Put	Bond Future	0	0	0	0	0.00
05/11/2019	R023 On 07-November-19	7.99	Put	Bond Future	0	0	0	0	0.00
05/11/2019	R023 On 07-November-19	7.98	Put	Bond Future	0	0	0	0	0.00
05/11/2019	R023 On 06-February-20			Bond Future	7.41	104.3542	7.4118	104.3542	39,862.00
05/11/2019	R023 On 06-February-20	7.52	Call	Bond Future	724	1	724	1	0.00
05/11/2019	R023 On 06-February-20	7.54	Call	Bond Future	760	1	760	1	0.00
05/11/2019	R023 On 06-February-20	7.53	Call	Bond Future	742	1	742	1	0.00
05/11/2019	R023 On 06-February-20	7.53	Put	Bond Future	423	0	423	0	0.00
05/11/2019	R023 On 06-February-20	7.54	Put	Bond Future	414	0	414	0	0.00
05/11/2019	R023 On 06-February-20	7.52	Put	Bond Future	433	0	433	0	0.00
05/11/2019	R023 On 07-May-20			Bond Future	7.41	102.3176	7.4124	102.3176	16,047.00
05/11/2019	R023 On 07-May-20	6.90	Call	Bond Future	222	0	222	0	0.00
05/11/2019	R023 On 07-May-20	6.91	Call	Bond Future	229	0	229	0	0.00
05/11/2019	R023 On 07-May-20	6.89	Call	Bond Future	215	0	215	0	0.00
05/11/2019	R023 On 07-May-20	6.89	Put	Bond Future	1533	2	1533	2	0.00
05/11/2019	R023 On 07-May-20	6.90	Put	Bond Future	1515	2	1515	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
05/11/2019	R023 On 07-May-20	6.91	Put	Bond Future	1496	2	1496	2	0.00
05/11/2019	R023 On 06-August-20			Bond Future	7.39	104.2163	7.3893	104.2163	0.00
05/11/2019	R023 On 06-August-20	7.26	Call	Bond Future	707	1	707	1	0.00
05/11/2019	R023 On 06-August-20	7.28	Call	Bond Future	732	1	732	1	0.00
05/11/2019	R023 On 06-August-20	7.27	Call	Bond Future	720	1	720	1	0.00
05/11/2019	R023 On 06-August-20	7.28	Put	Bond Future	984	1	984	1	0.00
05/11/2019	R023 On 06-August-20	7.27	Put	Bond Future	995	1	995	1	0.00
05/11/2019	R023 On 06-August-20	7.26	Put	Bond Future	1005	1	1005	1	0.00
05/11/2019	R035 On 07-November-19			Bond Future	9.69	95.2232	9.6885	95.2232	10,152.00
05/11/2019	R035 On 07-November-19	9.87	Call	Bond Future	1369	1	1369	1	0.00
05/11/2019	R035 On 07-November-19	9.52	Call	Bond Future	19	0	19	0	3,500.00
05/11/2019	R035 On 07-November-19	8.92	Call	Bond Future	0	0	0	0	3,500.00
05/11/2019	R035 On 07-November-19	9.88	Call	Bond Future	1439	1	1439	1	0.00
05/11/2019	R035 On 07-November-19	9.89	Call	Bond Future	1510	1	1510	1	0.00
05/11/2019	R035 On 07-November-19	10.21	Call	Bond Future	3805	4	3805	4	0.00
05/11/2019	R035 On 07-November-19	9.88	Put	Bond Future	15	0	15	0	0.00
05/11/2019	R035 On 07-November-19	9.87	Put	Bond Future	18	0	18	0	0.00
05/11/2019	R035 On 07-November-19	10.21	Put	Bond Future	0	0	0	0	3,500.00
05/11/2019	R035 On 07-November-19	9.52	Put	Bond Future	1299	1	1299	1	0.00
05/11/2019	R035 On 07-November-19	8.92	Put	Bond Future	6052	6	6052	6	0.00
05/11/2019	R035 On 07-November-19	9.89	Put	Bond Future	12	0	12	0	0.00
05/11/2019	R035 On 06-February-20			Bond Future	9.77	96.9402	9.7661	96.9402	109,447.00
05/11/2019	R035 On 06-February-20	9.61	Call	Bond Future	1675	2	1675	2	0.00
05/11/2019	R035 On 06-February-20	9.60	Call	Bond Future	1642	2	1642	2	0.00
05/11/2019	R035 On 06-February-20	9.59	Call	Bond Future	1610	2	1610	2	0.00
05/11/2019	R035 On 06-February-20	9.59	Put	Bond Future	2927	3	2927	3	0.00
05/11/2019	R035 On 06-February-20	9.61	Put	Bond Future	2842	3	2842	3	0.00
05/11/2019	R035 On 06-February-20	9.60	Put	Bond Future	2884	3	2884	3	0.00
05/11/2019	R035 On 07-May-20			Bond Future	9.84	94.1980	9.8390	94.1980	0.00
05/11/2019	R035 On 07-May-20	9.11	Call	Bond Future	902	1	902	1	5,000.00
05/11/2019	R035 On 07-May-20	9.75	Call	Bond Future	2745	3	2745	3	5,000.00
05/11/2019	R035 On 07-May-20	9.47	Call	Bond Future	1811	2	1811	2	0.00
05/11/2019	R035 On 07-May-20	9.78	Call	Bond Future	2855	3	2855	3	3,530.00
05/11/2019	R035 On 07-May-20	9.18	Call	Bond Future	1051	1	1051	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
05/11/2019	R035 On 07-May-20	9.49	Call	Bond Future	1872	2	1872	2	0.00
05/11/2019	R035 On 07-May-20	10.75	Call	Bond Future	7383	7	7383	7	0.00
05/11/2019	R035 On 07-May-20	10.57	Call	Bond Future	6429	6	6429	6	0.00
05/11/2019	R035 On 07-May-20	9.48	Call	Bond Future	1841	2	1841	2	0.00
05/11/2019	R035 On 07-May-20	9.47	Put	Bond Future	4559	5	4559	5	0.00
05/11/2019	R035 On 07-May-20	9.78	Put	Bond Future	3287	3	3287	3	0.00
05/11/2019	R035 On 07-May-20	9.75	Put	Bond Future	3398	3	3398	3	0.00
05/11/2019	R035 On 07-May-20	9.49	Put	Bond Future	4468	5	4468	5	0.00
05/11/2019	R035 On 07-May-20	9.18	Put	Bond Future	6043	6	6043	6	0.00
05/11/2019	R035 On 07-May-20	10.75	Put	Bond Future	1075	1	1075	1	5,000.00
05/11/2019	R035 On 07-May-20	10.57	Put	Bond Future	1316	1	1316	1	3,530.00
05/11/2019	R035 On 07-May-20	9.48	Put	Bond Future	4514	5	4514	5	0.00
05/11/2019	R035 On 07-May-20	9.11	Put	Bond Future	6448	7	6448	7	0.00
05/11/2019	R035 On 06-August-20			Bond Future	9.91	95.9460	9.9086	95.9460	0.00
05/11/2019	R035 On 06-August-20	9.00	Call	Bond Future	1457	1	1457	1	24,761.00
05/11/2019	R035 On 06-August-20	9.92	Call	Bond Future	4263	4	4263	4	0.00
05/11/2019	R035 On 06-August-20	8.75	Call	Bond Future	1048	1	1048	1	3,000.00
05/11/2019	R035 On 06-August-20	9.91	Call	Bond Future	4225	4	4225	4	0.00
05/11/2019	R035 On 06-August-20	9.93	Call	Bond Future	4301	4	4301	4	0.00
05/11/2019	R035 On 06-August-20	9.91	Put	Bond Future	4216	4	4216	4	0.00
05/11/2019	R035 On 06-August-20	9.93	Put	Bond Future	4148	4	4148	4	0.00
05/11/2019	R035 On 06-August-20	8.75	Put	Bond Future	9946	10	9946	10	0.00
05/11/2019	R035 On 06-August-20	9.00	Put	Bond Future	8333	8	8333	8	0.00
05/11/2019	R035 On 06-August-20	9.92	Put	Bond Future	4182	4	4182	4	0.00
05/11/2019	R186 On 07-November-19			Bond Future	8.38	115.1632	8.3826	115.1632	52,034.00
05/11/2019	R186 On 07-November-19	8.25	Call	Bond Future	18	0	18	0	3,750.00
05/11/2019	R186 On 07-November-19	8.73	Call	Bond Future	1940	2	1940	2	0.00
05/11/2019	R186 On 07-November-19	8.94	Call	Bond Future	3091	3	3091	3	0.00
05/11/2019	R186 On 07-November-19	8.20	Call	Bond Future	5	0	5	0	0.00
05/11/2019	R186 On 07-November-19	8.23	Call	Bond Future	11	0	11	0	4,955.00
05/11/2019	R186 On 07-November-19	8.96	Call	Bond Future	3200	3	3200	3	0.00
05/11/2019	R186 On 07-November-19	8.95	Call	Bond Future	3145	3	3145	3	0.00
05/11/2019	R186 On 07-November-19	8.96	Put	Bond Future	0	0	0	0	0.00
05/11/2019	R186 On 07-November-19	8.20	Put	Bond Future	1042	1	1042	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
05/11/2019	R186 On 07-November-19	8.23	Put	Bond Future	877	1	877	1	0.00
05/11/2019	R186 On 07-November-19	8.95	Put	Bond Future	0	0	0	0	0.00
05/11/2019	R186 On 07-November-19	8.73	Put	Bond Future	0	0	0	0	4,955.00
05/11/2019	R186 On 07-November-19	8.25	Put	Bond Future	770	1	770	1	3,750.00
05/11/2019	R186 On 07-November-19	8.94	Put	Bond Future	0	0	0	0	0.00
05/11/2019	R186 On 06-February-20			Bond Future	8.44	111.9357	8.4362	111.9357	101,870.00
05/11/2019	R186 On 06-February-20	8.11	Call	Bond Future	696	1	696	1	821.00
05/11/2019	R186 On 06-February-20	8.55	Call	Bond Future	1787	2	1787	2	0.00
05/11/2019	R186 On 06-February-20	8.50	Call	Bond Future	1632	2	1632	2	0.00
05/11/2019	R186 On 06-February-20	8.57	Call	Bond Future	1852	2	1852	2	0.00
05/11/2019	R186 On 06-February-20	9.00	Call	Bond Future	3495	3	3495	3	0.00
05/11/2019	R186 On 06-February-20	8.56	Call	Bond Future	1819	2	1819	2	0.00
05/11/2019	R186 On 06-February-20	8.56	Put	Bond Future	1145	1	1145	1	0.00
05/11/2019	R186 On 06-February-20	9.00	Put	Bond Future	465	0	465	0	821.00
05/11/2019	R186 On 06-February-20	8.50	Put	Bond Future	1283	1	1283	1	821.00
05/11/2019	R186 On 06-February-20	8.57	Put	Bond Future	1123	1	1123	1	0.00
05/11/2019	R186 On 06-February-20	8.11	Put	Bond Future	2499	3	2499	3	0.00
05/11/2019	R186 On 06-February-20	8.55	Put	Bond Future	1167	1	1167	1	0.00
05/11/2019	R186 On 07-May-20			Bond Future	8.49	113.9691	8.4918	113.9691	1,650.00
05/11/2019	R186 On 07-May-20	8.50	Call	Bond Future	2073	2	2073	2	0.00
05/11/2019	R186 On 07-May-20	8.08	Call	Bond Future	1058	1	1058	1	0.00
05/11/2019	R186 On 07-May-20	8.93	Call	Bond Future	3499	3	3499	3	0.00
05/11/2019	R186 On 07-May-20	8.28	Call	Bond Future	1496	1	1496	1	6,000.00
05/11/2019	R186 On 07-May-20	7.90	Call	Bond Future	738	1	738	1	0.00
05/11/2019	R186 On 07-May-20	8.09	Call	Bond Future	1078	1	1078	1	0.00
05/11/2019	R186 On 07-May-20	7.60	Call	Bond Future	363	0	363	0	6,000.00
05/11/2019	R186 On 07-May-20	8.07	Call	Bond Future	1039	1	1039	1	0.00
05/11/2019	R186 On 07-May-20	8.07	Put	Bond Future	3301	3	3301	3	0.00
05/11/2019	R186 On 07-May-20	7.60	Put	Bond Future	5216	5	5216	5	0.00
05/11/2019	R186 On 07-May-20	8.93	Put	Bond Future	1210	1	1210	1	6,000.00
05/11/2019	R186 On 07-May-20	7.90	Put	Bond Future	3929	4	3929	4	2,500.00
05/11/2019	R186 On 07-May-20	8.09	Put	Bond Future	3232	3	3232	3	0.00
05/11/2019	R186 On 07-May-20	8.28	Put	Bond Future	2625	3	2625	3	0.00
05/11/2019	R186 On 07-May-20	8.08	Put	Bond Future	3266	3	3266	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2019	R186 On 07-May-20	8.50	Put	Bond Future	2030	2	2030	2	23,208.00
05/11/2019	R186 On 06-August-20			Bond Future	8.54	110.7793	8.5420	110.7793	0.00
05/11/2019	R186 On 06-August-20	8.37	Call	Bond Future	1945	2	1945	2	0.00
05/11/2019	R186 On 06-August-20	8.38	Call	Bond Future	1971	2	1971	2	0.00
05/11/2019	R186 On 06-August-20	8.36	Call	Bond Future	1919	2	1919	2	0.00
05/11/2019	R186 On 06-August-20	8.36	Put	Bond Future	2855	3	2855	3	0.00
05/11/2019	R186 On 06-August-20	8.37	Put	Bond Future	2830	3	2830	3	0.00
05/11/2019	R186 On 06-August-20	8.38	Put	Bond Future	2804	3	2804	3	0.00
05/11/2019	R197 On 07-November-19			Bond Future	306.13	306.1363	306.1289	306.1363	1,550.00
05/11/2019	R197 On 06-February-20			Bond Future	304.06	304.0742	304.0615	304.0742	2,540.00
05/11/2019	R197 On 07-May-20			Bond Future	309.65	309.6712	309.6460	309.6712	0.00
05/11/2019	R197 On 06-August-20			Bond Future	307.68	307.6965	307.6783	307.6965	0.00
05/11/2019	R202 On 07-November-19			Bond Future	231.35	230.8524	231.3531	230.8524	7,599.00
05/11/2019	R202 On 06-February-20			Bond Future	231.51	231.0047	231.5104	231.0047	8,486.00
05/11/2019	R202 On 07-May-20			Bond Future	235.76	235.2569	235.7626	235.2569	0.00
05/11/2019	R202 On 06-August-20			Bond Future	236.06	235.5376	236.0588	235.5376	0.00
05/11/2019	R207 On 07-November-19			Bond Future	6.89	102.3892	6.8873	102.3892	3,123.00
05/11/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
05/11/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
05/11/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
05/11/2019	R207 On 07-November-19	2.06	Put	Bond Future	864	1	864	1	0.00
05/11/2019	R207 On 07-November-19	2.07	Put	Bond Future	862	1	862	1	0.00
05/11/2019	R207 On 07-November-19	2.08	Put	Bond Future	860	1	860	1	0.00
05/11/2019	R208 On 07-November-19			Bond Future	6.63	100.9398	6.6307	100.9398	2,194.00
05/11/2019	R208 On 07-November-19	6.84	Call	Bond Future	272	0	272	0	0.00
05/11/2019	R208 On 07-November-19	6.83	Call	Bond Future	259	0	259	0	0.00
05/11/2019	R208 On 07-November-19	6.82	Call	Bond Future	246	0	246	0	0.00
05/11/2019	R208 On 07-November-19	6.83	Put	Bond Future	0	0	0	0	0.00
05/11/2019	R208 On 07-November-19	6.82	Put	Bond Future	0	0	0	0	0.00
05/11/2019	R208 On 07-November-19	6.84	Put	Bond Future	0	0	0	0	0.00
05/11/2019	R208 On 06-February-20			Bond Future	6.48	102.7599	6.4752	102.7599	11,850.00
05/11/2019	R208 On 06-February-20	6.12	Call	Bond Future	18	0	18	0	0.00
05/11/2019	R208 On 06-February-20	6.13	Call	Bond Future	19	0	19	0	0.00
05/11/2019	R208 On 06-February-20	6.14	Call	Bond Future	20	0	20	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2019	R208 On 06-February-20	6.14	Put	Bond Future	384	0	384	0	0.00
05/11/2019	R208 On 06-February-20	6.12	Put	Bond Future	403	0	403	0	0.00
05/11/2019	R208 On 06-February-20	6.13	Put	Bond Future	393	0	393	0	0.00
05/11/2019	R208 On 07-May-20			Bond Future	6.22	101.2233	6.2192	101.2233	0.00
05/11/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
05/11/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
05/11/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
05/11/2019	R208 On 07-May-20	4.81	Put	Bond Future	1214	1	1214	1	0.00
05/11/2019	R208 On 07-May-20	4.80	Put	Bond Future	1222	1	1222	1	0.00
05/11/2019	R208 On 07-May-20	4.82	Put	Bond Future	1205	1	1205	1	0.00
05/11/2019	R208 On 06-August-20			Bond Future	5.69	103.1017	5.6908	103.1017	0.00
05/11/2019	R208 On 06-August-20	5.56	Call	Bond Future	108	0	108	0	0.00
05/11/2019	R208 On 06-August-20	5.57	Call	Bond Future	111	0	111	0	0.00
05/11/2019	R208 On 06-August-20	5.55	Call	Bond Future	105	0	105	0	0.00
05/11/2019	R208 On 06-August-20	5.55	Put	Bond Future	192	0	192	0	0.00
05/11/2019	R208 On 06-August-20	5.56	Put	Bond Future	189	0	189	0	0.00
05/11/2019	R208 On 06-August-20	5.57	Put	Bond Future	186	0	186	0	0.00
05/11/2019	R209 On 07-November-19			Bond Future	9.70	72.6014	9.6980	72.6014	72,327.00
05/11/2019	R209 On 07-November-19	9.80	Call	Bond Future	719	1	719	1	0.00
05/11/2019	R209 On 07-November-19	8.92	Call	Bond Future	0	0	0	0	8,000.00
05/11/2019	R209 On 07-November-19	9.50	Call	Bond Future	9	0	9	0	5,000.00
05/11/2019	R209 On 07-November-19	9.82	Call	Bond Future	826	1	826	1	0.00
05/11/2019	R209 On 07-November-19	9.33	Call	Bond Future	0	0	0	0	8,000.00
05/11/2019	R209 On 07-November-19	9.81	Call	Bond Future	772	1	772	1	0.00
05/11/2019	R209 On 07-November-19	9.77	Call	Bond Future	570	1	570	1	0.00
05/11/2019	R209 On 07-November-19	9.33	Put	Bond Future	2418	3	2418	3	0.00
05/11/2019	R209 On 07-November-19	9.82	Put	Bond Future	50	0	50	0	0.00
05/11/2019	R209 On 07-November-19	9.81	Put	Bond Future	59	0	59	0	0.00
05/11/2019	R209 On 07-November-19	9.77	Put	Bond Future	110	0	110	0	0.00
05/11/2019	R209 On 07-November-19	8.92	Put	Bond Future	5252	5	5252	5	0.00
05/11/2019	R209 On 07-November-19	9.80	Put	Bond Future	69	0	69	0	0.00
05/11/2019	R209 On 07-November-19	9.50	Put	Bond Future	1295	1	1295	1	0.00
05/11/2019	R209 On 06-February-20			Bond Future	9.76	73.9105	9.7644	73.9105	102,877.00
05/11/2019	R209 On 06-February-20	9.40	Call	Bond Future	940	1	940	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
05/11/2019	R209 On 06-February-20	9.51	Call	Bond Future	1202	1	1202	1	0.00
05/11/2019	R209 On 06-February-20	9.50	Call	Bond Future	1177	1	1177	1	0.00
05/11/2019	R209 On 06-February-20	9.52	Call	Bond Future	1227	1	1227	1	0.00
05/11/2019	R209 On 06-February-20	9.50	Put	Bond Future	2882	3	2882	3	0.00
05/11/2019	R209 On 06-February-20	9.51	Put	Bond Future	2841	3	2841	3	0.00
05/11/2019	R209 On 06-February-20	9.40	Put	Bond Future	3304	3	3304	3	0.00
05/11/2019	R209 On 06-February-20	9.52	Put	Bond Future	2801	3	2801	3	0.00
05/11/2019	R209 On 07-May-20			Bond Future	9.83	72.1020	9.8321	72.1020	0.00
05/11/2019	R209 On 07-May-20	9.45	Call	Bond Future	1650	2	1650	2	0.00
05/11/2019	R209 On 07-May-20	9.47	Call	Bond Future	1701	2	1701	2	0.00
05/11/2019	R209 On 07-May-20	9.46	Call	Bond Future	1676	2	1676	2	0.00
05/11/2019	R209 On 07-May-20	9.46	Put	Bond Future	4061	4	4061	4	0.00
05/11/2019	R209 On 07-May-20	9.47	Put	Bond Future	4021	4	4021	4	0.00
05/11/2019	R209 On 07-May-20	9.45	Put	Bond Future	4101	4	4101	4	0.00
05/11/2019	R209 On 06-August-20			Bond Future	9.90	73.4399	9.8968	73.4399	0.00
05/11/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
05/11/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
05/11/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
05/11/2019	R209 On 06-August-20	5.56	Put	Bond Future	35864	36	35864	36	0.00
05/11/2019	R209 On 06-August-20	5.55	Put	Bond Future	35973	36	35973	36	0.00
05/11/2019	R209 On 06-August-20	5.57	Put	Bond Future	35756	36	35756	36	0.00
05/11/2019	R210 On 07-November-19			Bond Future	187.19	187.1951	187.1929	187.1951	1,055.00
05/11/2019	R210 On 06-February-20			Bond Future	190.61	190.6169	190.6115	190.6169	1,772.00
05/11/2019	R210 On 07-May-20			Bond Future	191.46	191.4757	191.4624	191.4757	0.00
05/11/2019	R210 On 06-August-20			Bond Future	195.06	195.0731	195.0642	195.0731	0.00
05/11/2019	R212 On 07-November-19			Bond Future	161.48	161.4859	161.4819	161.4859	7,384.00
05/11/2019	R212 On 06-February-20			Bond Future	162.18	162.1919	162.1849	162.1919	6,495.00
05/11/2019	R212 On 07-May-20			Bond Future	165.16	165.1773	165.1636	165.1773	0.00
05/11/2019	R212 On 06-August-20			Bond Future	165.98	165.9871	165.9772	165.9871	0.00
05/11/2019	R213 On 07-November-19			Bond Future	9.29	85.4299	9.2933	85.4299	7,115.00
05/11/2019	R213 On 07-November-19	9.58	Call	Bond Future	1742	2	1742	2	0.00
05/11/2019	R213 On 07-November-19	9.59	Call	Bond Future	1802	2	1802	2	0.00
05/11/2019	R213 On 07-November-19	9.60	Call	Bond Future	1861	2	1861	2	0.00
05/11/2019	R213 On 07-November-19	9.60	Put	Bond Future	1	0	1	0	0.00

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05/11/2019	R213 On 07-November-19	9.58	Put	Bond Future	1	0	1	0	0.00
05/11/2019	R213 On 07-November-19	9.59	Put	Bond Future	1	0	1	0	0.00
05/11/2019	R213 On 06-February-20			Bond Future	9.36	86.9703	9.3649	86.9703	23,070.00
05/11/2019	R213 On 06-February-20	9.28	Call	Bond Future	1500	1	1500	1	0.00
05/11/2019	R213 On 06-February-20	9.27	Call	Bond Future	1472	1	1472	1	0.00
05/11/2019	R213 On 06-February-20	9.26	Call	Bond Future	1444	1	1444	1	0.00
05/11/2019	R213 On 06-February-20	9.27	Put	Bond Future	2049	2	2049	2	0.00
05/11/2019	R213 On 06-February-20	9.26	Put	Bond Future	2082	2	2082	2	0.00
05/11/2019	R213 On 06-February-20	9.28	Put	Bond Future	2016	2	2016	2	0.00
05/11/2019	R213 On 07-May-20			Bond Future	9.43	84.9984	9.4319	84.9984	0.00
05/11/2019	R213 On 07-May-20	9.00	Call	Bond Future	1324	1	1324	1	0.00
05/11/2019	R213 On 07-May-20	9.01	Call	Bond Future	1347	1	1347	1	0.00
05/11/2019	R213 On 07-May-20	9.02	Call	Bond Future	1370	1	1370	1	0.00
05/11/2019	R213 On 07-May-20	9.02	Put	Bond Future	3867	4	3867	4	0.00
05/11/2019	R213 On 07-May-20	9.00	Put	Bond Future	3944	4	3944	4	0.00
05/11/2019	R213 On 07-May-20	9.01	Put	Bond Future	3905	4	3905	4	0.00
05/11/2019	R213 On 06-August-20			Bond Future	9.50	86.5757	9.4950	86.5757	0.00
05/11/2019	R213 On 06-August-20	9.29	Call	Bond Future	2388	2	2388	2	0.00
05/11/2019	R213 On 06-August-20	9.31	Call	Bond Future	2446	2	2446	2	0.00
05/11/2019	R213 On 06-August-20	9.30	Call	Bond Future	2417	2	2417	2	0.00
05/11/2019	R213 On 06-August-20	9.30	Put	Bond Future	3567	4	3567	4	0.00
05/11/2019	R213 On 06-August-20	9.31	Put	Bond Future	3536	4	3536	4	0.00
05/11/2019	R213 On 06-August-20	9.29	Put	Bond Future	3597	4	3597	4	0.00
05/11/2019	R214 On 07-November-19			Bond Future	9.94	70.9418	9.9382	70.9418	4,226.00
05/11/2019	R214 On 07-November-19	10.01	Call	Bond Future	594	1	594	1	0.00
05/11/2019	R214 On 07-November-19	10.02	Call	Bond Future	644	1	644	1	0.00
05/11/2019	R214 On 07-November-19	10.00	Call	Bond Future	547	1	547	1	0.00
05/11/2019	R214 On 07-November-19	10.00	Put	Bond Future	139	0	139	0	0.00
05/11/2019	R214 On 07-November-19	10.01	Put	Bond Future	121	0	121	0	0.00
05/11/2019	R214 On 07-November-19	10.02	Put	Bond Future	104	0	104	0	0.00
05/11/2019	R214 On 06-February-20			Bond Future	10.01	72.2209	10.0101	72.2209	17,310.00
05/11/2019	R214 On 06-February-20	9.71	Call	Bond Future	1164	1	1164	1	0.00
05/11/2019	R214 On 06-February-20	9.73	Call	Bond Future	1216	1	1216	1	0.00
05/11/2019	R214 On 06-February-20	9.72	Call	Bond Future	1190	1	1190	1	0.00

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05/11/2019	R214 On 06-February-20	9.72	Put	Bond Future	3135	3	3135	3	0.00
05/11/2019	R214 On 06-February-20	9.73	Put	Bond Future	3092	3	3092	3	0.00
05/11/2019	R214 On 06-February-20	9.71	Put	Bond Future	3177	3	3177	3	0.00
05/11/2019	R214 On 07-May-20			Bond Future	10.08	70.2348	10.0775	70.2348	0.00
05/11/2019	R214 On 07-May-20	9.76	Call	Bond Future	1937	2	1937	2	0.00
05/11/2019	R214 On 07-May-20	9.77	Call	Bond Future	1965	2	1965	2	0.00
05/11/2019	R214 On 07-May-20	9.75	Call	Bond Future	1909	2	1909	2	0.00
05/11/2019	R214 On 07-May-20	9.75	Put	Bond Future	4085	4	4085	4	0.00
05/11/2019	R214 On 07-May-20	9.76	Put	Bond Future	4045	4	4045	4	0.00
05/11/2019	R214 On 07-May-20	9.77	Put	Bond Future	4005	4	4005	4	0.00
05/11/2019	R214 On 06-August-20			Bond Future	10.14	71.5381	10.1419	71.5381	0.00
05/11/2019	R214 On 06-August-20	9.97	Call	Bond Future	2896	3	2896	3	0.00
05/11/2019	R214 On 06-August-20	9.99	Call	Bond Future	2960	3	2960	3	0.00
05/11/2019	R214 On 06-August-20	9.98	Call	Bond Future	2928	3	2928	3	0.00
05/11/2019	R214 On 06-August-20	9.97	Put	Bond Future	4013	4	4013	4	0.00
05/11/2019	R214 On 06-August-20	9.99	Put	Bond Future	3945	4	3945	4	0.00
05/11/2019	R214 On 06-August-20	9.98	Put	Bond Future	3979	4	3979	4	0.00
05/11/2019	R248 On 07-November-19			Bond Future	10.01	89.7422	10.0133	89.7422	73,148.00
05/11/2019	R248 On 07-November-19	10.03	Call	Bond Future	446	0	446	0	0.00
05/11/2019	R248 On 07-November-19	10.02	Call	Bond Future	400	0	400	0	0.00
05/11/2019	R248 On 07-November-19	10.01	Call	Bond Future	357	0	357	0	0.00
05/11/2019	R248 On 07-November-19	10.02	Put	Bond Future	344	1	344	1	0.00
05/11/2019	R248 On 07-November-19	10.01	Put	Bond Future	385	1	385	1	0.00
05/11/2019	R248 On 07-November-19	10.03	Put	Bond Future	306	0	306	0	0.00
05/11/2019	R248 On 06-February-20			Bond Future	10.09	91.3603	10.0873	91.3603	92,645.00
05/11/2019	R248 On 06-February-20	9.71	Call	Bond Future	1089	1	1089	1	0.00
05/11/2019	R248 On 06-February-20	9.72	Call	Bond Future	1119	1	1119	1	0.00
05/11/2019	R248 On 06-February-20	9.70	Call	Bond Future	1060	1	1060	1	0.00
05/11/2019	R248 On 06-February-20	9.72	Put	Bond Future	4255	4	4255	4	0.00
05/11/2019	R248 On 06-February-20	9.70	Put	Bond Future	4372	5	4372	5	0.00
05/11/2019	R248 On 06-February-20	9.71	Put	Bond Future	4313	4	4313	4	0.00
05/11/2019	R248 On 07-May-20			Bond Future	10.16	88.5802	10.1566	88.5802	0.00
05/11/2019	R248 On 07-May-20	9.77	Call	Bond Future	2023	2	2023	2	0.00
05/11/2019	R248 On 07-May-20	9.79	Call	Bond Future	2090	2	2090	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
05/11/2019	R248 On 07-May-20	9.78	Call	Bond Future	2057	2	2057	2	0.00
05/11/2019	R248 On 07-May-20	9.78	Put	Bond Future	5234	5	5234	5	0.00
05/11/2019	R248 On 07-May-20	9.77	Put	Bond Future	5288	5	5288	5	0.00
05/11/2019	R248 On 07-May-20	9.79	Put	Bond Future	5181	5	5181	5	0.00
05/11/2019	R248 On 06-August-20			Bond Future	10.22	90.2240	10.2231	90.2240	0.00
05/11/2019	R248 On 06-August-20	9.25	Call	Bond Future	1490	1	1490	1	20,640.00
05/11/2019	R248 On 06-August-20	10.18	Call	Bond Future	4691	5	4691	5	0.00
05/11/2019	R248 On 06-August-20	10.20	Call	Bond Future	4781	5	4781	5	0.00
05/11/2019	R248 On 06-August-20	9.00	Call	Bond Future	1050	1	1050	1	3,000.00
05/11/2019	R248 On 06-August-20	10.19	Call	Bond Future	4736	5	4736	5	0.00
05/11/2019	R248 On 06-August-20	10.19	Put	Bond Future	5004	5	5004	5	0.00
05/11/2019	R248 On 06-August-20	10.20	Put	Bond Future	4969	5	4969	5	0.00
05/11/2019	R248 On 06-August-20	9.00	Put	Bond Future	12005	12	12005	12	0.00
05/11/2019	R248 On 06-August-20	10.18	Put	Bond Future	5040	5	5040	5	0.00
05/11/2019	R248 On 06-August-20	9.25	Put	Bond Future	10019	10	10019	10	0.00