



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
06/11/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	2025 On 07-November-19			Bond Future	136.78	136.7832	136.7769	136.7832	731.00
06/11/2019	2025 On 06-February-20			Bond Future	137.80	137.8072	137.7999	137.8072	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
06/11/2019	2025 On 07-May-20			Bond Future	140.33	140.3381	140.3312	140.3381	0.00
06/11/2019	2025 On 06-August-20			Bond Future	141.47	141.4729	141.4659	141.4729	0.00
06/11/2019	2029 On 07-November-19			Bond Future	101.06	101.0656	101.0626	101.0656	1,301.00
06/11/2019	2029 On 06-February-20			Bond Future	102.91	102.9113	102.9076	102.9113	3,860.00
06/11/2019	2029 On 07-May-20			Bond Future	103.69	103.6890	103.6856	103.6890	0.00
06/11/2019	2029 On 06-August-20			Bond Future	105.64	105.6396	105.6361	105.6396	0.00
06/11/2019	2030 On 07-November-19			Bond Future	9.10	95.0954	9.1008	95.0954	24,837.00
06/11/2019	2030 On 07-November-19	9.48	Call	Bond Future	2330	2	2330	2	0.00
06/11/2019	2030 On 07-November-19	9.10	Call	Bond Future	186	0	186	0	0.00
06/11/2019	2030 On 07-November-19	8.60	Call	Bond Future	0	0	0	0	5,500.00
06/11/2019	2030 On 07-November-19	9.30	Call	Bond Future	1234	1	1234	1	0.00
06/11/2019	2030 On 07-November-19	9.05	Call	Bond Future	70	0	70	0	0.00
06/11/2019	2030 On 07-November-19	9.49	Call	Bond Future	2390	2	2390	2	0.00
06/11/2019	2030 On 07-November-19	9.76	Call	Bond Future	4000	4	4000	4	0.00
06/11/2019	2030 On 07-November-19	9.20	Call	Bond Future	639	1	639	1	0.00
06/11/2019	2030 On 07-November-19	9.25	Call	Bond Future	931	1	931	1	0.00
06/11/2019	2030 On 07-November-19	8.40	Call	Bond Future	0	0	0	0	0.00
06/11/2019	2030 On 07-November-19	9.47	Call	Bond Future	2269	2	2269	2	0.00
06/11/2019	2030 On 07-November-19	9.85	Call	Bond Future	4528	5	4528	5	0.00
06/11/2019	2030 On 07-November-19	8.57	Call	Bond Future	0	0	0	0	0.00
06/11/2019	2030 On 07-November-19	8.95	Call	Bond Future	4	0	4	0	0.00
06/11/2019	2030 On 07-November-19	9.12	Call	Bond Future	255	0	255	0	0.00
06/11/2019	2030 On 07-November-19	9.70	Call	Bond Future	3646	4	3646	4	0.00
06/11/2019	2030 On 07-November-19	9.35	Call	Bond Future	1540	2	1540	2	0.00
06/11/2019	2030 On 07-November-19	9.35	Put	Bond Future	0	0	0	0	2,500.00
06/11/2019	2030 On 07-November-19	9.70	Put	Bond Future	0	0	0	0	0.00
06/11/2019	2030 On 07-November-19	8.95	Put	Bond Future	952	1	952	1	5,070.00
06/11/2019	2030 On 07-November-19	9.25	Put	Bond Future	5	0	5	0	0.00
06/11/2019	2030 On 07-November-19	9.47	Put	Bond Future	0	0	0	0	0.00
06/11/2019	2030 On 07-November-19	9.12	Put	Bond Future	135	0	135	0	0.00
06/11/2019	2030 On 07-November-19	9.85	Put	Bond Future	0	0	0	0	2,500.00
06/11/2019	2030 On 07-November-19	8.57	Put	Bond Future	3395	3	3395	3	0.00
06/11/2019	2030 On 07-November-19	9.05	Put	Bond Future	388	0	388	0	5,403.00
06/11/2019	2030 On 07-November-19	8.60	Put	Bond Future	3199	3	3199	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
06/11/2019	2030 On 07-November-19	9.48	Put	Bond Future	0		0	0	0	0.00
06/11/2019	2030 On 07-November-19	9.10	Put	Bond Future	191		0	191	0	0.00
06/11/2019	2030 On 07-November-19	9.49	Put	Bond Future	0		0	0	0	0.00
06/11/2019	2030 On 07-November-19	9.76	Put	Bond Future	0		0	0	0	5,500.00
06/11/2019	2030 On 07-November-19	9.30	Put	Bond Future	1		0	1	0	2,750.00
06/11/2019	2030 On 07-November-19	9.20	Put	Bond Future	22		0	22	0	2,750.00
06/11/2019	2030 On 07-November-19	8.40	Put	Bond Future	4517		4	4517	4	0.00
06/11/2019	2030 On 06-February-20			Bond Future	9.17		92.7998	9.1666	92.7998	77,429.00
06/11/2019	2030 On 06-February-20	9.00	Call	Bond Future	1226		1	1226	1	5,820.00
06/11/2019	2030 On 06-February-20	8.40	Call	Bond Future	218		0	218	0	5,820.00
06/11/2019	2030 On 06-February-20	9.25	Call	Bond Future	1983		2	1983	2	0.00
06/11/2019	2030 On 06-February-20	9.14	Call	Bond Future	1625		2	1625	2	0.00
06/11/2019	2030 On 06-February-20	9.15	Call	Bond Future	1656		2	1656	2	0.00
06/11/2019	2030 On 06-February-20	9.16	Call	Bond Future	1687		2	1687	2	0.00
06/11/2019	2030 On 06-February-20	9.16	Put	Bond Future	1727		2	1727	2	0.00
06/11/2019	2030 On 06-February-20	8.40	Put	Bond Future	5072		5	5072	5	0.00
06/11/2019	2030 On 06-February-20	9.25	Put	Bond Future	1474		1	1474	1	5,000.00
06/11/2019	2030 On 06-February-20	9.14	Put	Bond Future	1787		2	1787	2	0.00
06/11/2019	2030 On 06-February-20	9.15	Put	Bond Future	1757		2	1757	2	0.00
06/11/2019	2030 On 06-February-20	9.00	Put	Bond Future	2253		2	2253	2	0.00
06/11/2019	2030 On 07-May-20			Bond Future	9.24		94.4816	9.2364	94.4816	0.00
06/11/2019	2030 On 07-May-20	8.80	Call	Bond Future	1306		1	1306	1	0.00
06/11/2019	2030 On 07-May-20	8.79	Call	Bond Future	1283		1	1283	1	0.00
06/11/2019	2030 On 07-May-20	8.78	Call	Bond Future	1261		1	1261	1	0.00
06/11/2019	2030 On 07-May-20	8.79	Put	Bond Future	4013		4	4013	4	0.00
06/11/2019	2030 On 07-May-20	8.78	Put	Bond Future	4053		4	4053	4	0.00
06/11/2019	2030 On 07-May-20	8.80	Put	Bond Future	3973		4	3973	4	0.00
06/11/2019	2030 On 06-August-20			Bond Future	9.30		92.2282	9.3037	92.2282	0.00
06/11/2019	2030 On 06-August-20	9.09	Call	Bond Future	2320		2	2320	2	0.00
06/11/2019	2030 On 06-August-20	9.11	Call	Bond Future	2377		2	2377	2	0.00
06/11/2019	2030 On 06-August-20	9.10	Call	Bond Future	2348		2	2348	2	0.00
06/11/2019	2030 On 06-August-20	9.10	Put	Bond Future	3555		4	3555	4	0.00
06/11/2019	2030 On 06-August-20	9.11	Put	Bond Future	3524		3	3524	3	0.00
06/11/2019	2030 On 06-August-20	9.09	Put	Bond Future	3586		4	3586	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
06/11/2019	2032 On 07-November-19			Bond Future	9.45	92.4490	9.4508	92.4490	19,566.00
06/11/2019	2032 On 07-November-19	9.72	Call	Bond Future	1798	2	1798	2	0.00
06/11/2019	2032 On 07-November-19	9.71	Call	Bond Future	1733	2	1733	2	0.00
06/11/2019	2032 On 07-November-19	9.70	Call	Bond Future	1667	2	1667	2	0.00
06/11/2019	2032 On 07-November-19	9.71	Put	Bond Future	0	0	0	0	0.00
06/11/2019	2032 On 07-November-19	9.70	Put	Bond Future	0	0	0	0	0.00
06/11/2019	2032 On 07-November-19	9.72	Put	Bond Future	0	0	0	0	0.00
06/11/2019	2032 On 06-February-20			Bond Future	9.52	94.1144	9.5229	94.1144	63,563.00
06/11/2019	2032 On 06-February-20	9.39	Call	Bond Future	1522	2	1522	2	0.00
06/11/2019	2032 On 06-February-20	9.40	Call	Bond Future	1552	2	1552	2	0.00
06/11/2019	2032 On 06-February-20	9.38	Call	Bond Future	1492	2	1492	2	0.00
06/11/2019	2032 On 06-February-20	9.38	Put	Bond Future	2450	2	2450	2	0.00
06/11/2019	2032 On 06-February-20	9.39	Put	Bond Future	2412	2	2412	2	0.00
06/11/2019	2032 On 06-February-20	9.40	Put	Bond Future	2375	2	2375	2	0.00
06/11/2019	2032 On 07-May-20			Bond Future	9.60	91.6608	9.5968	91.6608	0.00
06/11/2019	2032 On 07-May-20	9.17	Call	Bond Future	1575	2	1575	2	0.00
06/11/2019	2032 On 07-May-20	9.19	Call	Bond Future	1626	2	1626	2	0.00
06/11/2019	2032 On 07-May-20	9.18	Call	Bond Future	1600	2	1600	2	0.00
06/11/2019	2032 On 07-May-20	9.18	Put	Bond Future	4384	4	4384	4	0.00
06/11/2019	2032 On 07-May-20	9.19	Put	Bond Future	4342	4	4342	4	0.00
06/11/2019	2032 On 07-May-20	9.17	Put	Bond Future	4427	4	4427	4	0.00
06/11/2019	2032 On 06-August-20			Bond Future	9.67	93.3639	9.6677	93.3639	0.00
06/11/2019	2032 On 06-August-20	9.45	Call	Bond Future	2658	3	2658	3	0.00
06/11/2019	2032 On 06-August-20	9.46	Call	Bond Future	2689	3	2689	3	0.00
06/11/2019	2032 On 06-August-20	9.47	Call	Bond Future	2720	3	2720	3	0.00
06/11/2019	2032 On 06-August-20	9.47	Put	Bond Future	4004	4	4004	4	0.00
06/11/2019	2032 On 06-August-20	9.45	Put	Bond Future	4073	4	4073	4	0.00
06/11/2019	2032 On 06-August-20	9.46	Put	Bond Future	4038	4	4038	4	0.00
06/11/2019	2033 On 07-November-19			Bond Future	101.21	101.2089	101.2071	101.2089	170.00
06/11/2019	2033 On 06-February-20			Bond Future	103.05	103.0573	103.0549	103.0573	6,260.00
06/11/2019	2033 On 07-May-20			Bond Future	103.75	103.7547	103.7526	103.7547	0.00
06/11/2019	2033 On 06-August-20			Bond Future	105.70	105.7065	105.7044	105.7065	0.00
06/11/2019	2037 On 07-November-19			Bond Future	9.86	91.4525	9.8608	91.4525	31,665.00
06/11/2019	2037 On 07-November-19	9.95	Call	Bond Future	710	1	710	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
06/11/2019	2037 On 07-November-19	9.97	Call	Bond Future	841	1	841	1	0.00
06/11/2019	2037 On 07-November-19	9.96	Call	Bond Future	775	1	775	1	0.00
06/11/2019	2037 On 07-November-19	9.96	Put	Bond Future	35	0	35	0	0.00
06/11/2019	2037 On 07-November-19	9.97	Put	Bond Future	27	0	27	0	0.00
06/11/2019	2037 On 07-November-19	9.95	Put	Bond Future	44	0	44	0	0.00
06/11/2019	2037 On 06-February-20			Bond Future	9.94	88.8406	9.9354	88.8406	66,617.00
06/11/2019	2037 On 06-February-20	9.68	Call	Bond Future	1334	1	1334	1	0.00
06/11/2019	2037 On 06-February-20	9.67	Call	Bond Future	1304	1	1304	1	0.00
06/11/2019	2037 On 06-February-20	9.66	Call	Bond Future	1274	1	1274	1	0.00
06/11/2019	2037 On 06-February-20	9.67	Put	Bond Future	3301	3	3301	3	0.00
06/11/2019	2037 On 06-February-20	9.66	Put	Bond Future	3348	3	3348	3	0.00
06/11/2019	2037 On 06-February-20	9.68	Put	Bond Future	3255	3	3255	3	0.00
06/11/2019	2037 On 07-May-20			Bond Future	10.01	90.4507	10.0129	90.4507	0.00
06/11/2019	2037 On 07-May-20	9.59	Call	Bond Future	1816	2	1816	2	0.00
06/11/2019	2037 On 07-May-20	9.60	Call	Bond Future	1845	2	1845	2	0.00
06/11/2019	2037 On 07-May-20	9.61	Call	Bond Future	1874	2	1874	2	0.00
06/11/2019	2037 On 07-May-20	9.61	Put	Bond Future	4888	5	4888	5	0.00
06/11/2019	2037 On 07-May-20	9.59	Put	Bond Future	4984	5	4984	5	0.00
06/11/2019	2037 On 07-May-20	9.60	Put	Bond Future	4936	5	4936	5	0.00
06/11/2019	2037 On 06-August-20			Bond Future	10.09	87.8718	10.0888	87.8718	0.00
06/11/2019	2037 On 06-August-20	9.87	Call	Bond Future	3149	3	3149	3	0.00
06/11/2019	2037 On 06-August-20	9.88	Call	Bond Future	3182	3	3182	3	0.00
06/11/2019	2037 On 06-August-20	9.86	Call	Bond Future	3115	3	3115	3	0.00
06/11/2019	2037 On 06-August-20	9.86	Put	Bond Future	4783	5	4783	5	0.00
06/11/2019	2037 On 06-August-20	9.87	Put	Bond Future	4743	5	4743	5	0.00
06/11/2019	2037 On 06-August-20	9.88	Put	Bond Future	4703	4	4703	4	0.00
06/11/2019	2038 On 07-November-19			Bond Future	118.60	118.6032	118.6008	118.6032	10,584.00
06/11/2019	2038 On 06-February-20			Bond Future	119.11	119.1109	119.1077	119.1109	10,691.00
06/11/2019	2038 On 07-May-20			Bond Future	121.30	121.2984	121.2957	121.2984	0.00
06/11/2019	2038 On 06-August-20			Bond Future	121.88	121.8870	121.8841	121.8870	0.00
06/11/2019	2040 On 07-November-19			Bond Future	9.99	94.2017	9.9909	94.2017	7,205.00
06/11/2019	2040 On 07-November-19	10.03	Call	Bond Future	445	1	445	1	0.00
06/11/2019	2040 On 07-November-19	10.05	Call	Bond Future	561	1	561	1	0.00
06/11/2019	2040 On 07-November-19	10.04	Call	Bond Future	501	1	501	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
06/11/2019	2040 On 07-November-19	9.80	Call	Bond Future	2	0	2	0	1,260.00
06/11/2019	2040 On 07-November-19	9.30	Call	Bond Future	0	0	0	0	1,260.00
06/11/2019	2040 On 07-November-19	10.03	Put	Bond Future	131	0	131	0	0.00
06/11/2019	2040 On 07-November-19	10.05	Put	Bond Future	88	0	88	0	0.00
06/11/2019	2040 On 07-November-19	9.80	Put	Bond Future	1555	1	1555	1	0.00
06/11/2019	2040 On 07-November-19	9.30	Put	Bond Future	5825	6	5825	6	0.00
06/11/2019	2040 On 07-November-19	10.04	Put	Bond Future	108	0	108	0	0.00
06/11/2019	2040 On 06-February-20			Bond Future	10.07	91.3888	10.0663	91.3888	44,131.00
06/11/2019	2040 On 06-February-20	8.40	Call	Bond Future	5	0	5	0	0.00
06/11/2019	2040 On 06-February-20	9.74	Call	Bond Future	1254	1	1254	1	0.00
06/11/2019	2040 On 06-February-20	9.76	Call	Bond Future	1314	1	1314	1	0.00
06/11/2019	2040 On 06-February-20	9.75	Call	Bond Future	1284	1	1284	1	0.00
06/11/2019	2040 On 06-February-20	9.00	Call	Bond Future	91	0	91	0	0.00
06/11/2019	2040 On 06-February-20	9.76	Put	Bond Future	3791	4	3791	4	0.00
06/11/2019	2040 On 06-February-20	9.75	Put	Bond Future	3844	4	3844	4	0.00
06/11/2019	2040 On 06-February-20	9.00	Put	Bond Future	9194	9	9194	9	0.00
06/11/2019	2040 On 06-February-20	9.74	Put	Bond Future	3897	4	3897	4	0.00
06/11/2019	2040 On 06-February-20	8.40	Put	Bond Future	14870	15	14870	15	0.00
06/11/2019	2040 On 07-May-20			Bond Future	10.14	93.0450	10.1445	93.0450	0.00
06/11/2019	2040 On 07-May-20	9.75	Call	Bond Future	2083	2	2083	2	0.00
06/11/2019	2040 On 07-May-20	9.74	Call	Bond Future	2051	2	2051	2	0.00
06/11/2019	2040 On 07-May-20	9.73	Call	Bond Future	2020	2	2020	2	0.00
06/11/2019	2040 On 07-May-20	9.73	Put	Bond Future	5350	5	5350	5	0.00
06/11/2019	2040 On 07-May-20	9.75	Put	Bond Future	5247	5	5247	5	0.00
06/11/2019	2040 On 07-May-20	9.74	Put	Bond Future	5298	5	5298	5	0.00
06/11/2019	2040 On 06-August-20			Bond Future	10.22	90.2638	10.2213	90.2638	0.00
06/11/2019	2040 On 06-August-20	10.02	Call	Bond Future	3398	3	3398	3	0.00
06/11/2019	2040 On 06-August-20	10.03	Call	Bond Future	3435	3	3435	3	0.00
06/11/2019	2040 On 06-August-20	10.04	Call	Bond Future	3472	3	3472	3	0.00
06/11/2019	2040 On 06-August-20	10.02	Put	Bond Future	4968	5	4968	5	0.00
06/11/2019	2040 On 06-August-20	10.04	Put	Bond Future	4884	5	4884	5	0.00
06/11/2019	2040 On 06-August-20	10.03	Put	Bond Future	4926	5	4926	5	0.00
06/11/2019	2044 On 07-November-19			Bond Future	10.05	90.9326	10.0458	90.9326	7,126.00
06/11/2019	2044 On 07-November-19	10.06	Call	Bond Future	326	1	326	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
06/11/2019	2044 On 07-November-19	10.52	Call	Bond Future	3724	4	3724	4	0.00
06/11/2019	2044 On 07-November-19	10.07	Call	Bond Future	374	1	374	1	0.00
06/11/2019	2044 On 07-November-19	9.19	Call	Bond Future	0	0	0	0	328.00
06/11/2019	2044 On 07-November-19	9.74	Call	Bond Future	0	0	0	0	328.00
06/11/2019	2044 On 07-November-19	10.05	Call	Bond Future	281	0	281	0	0.00
06/11/2019	2044 On 07-November-19	10.05	Put	Bond Future	247	0	247	0	0.00
06/11/2019	2044 On 07-November-19	9.19	Put	Bond Future	7456	7	7456	7	0.00
06/11/2019	2044 On 07-November-19	10.07	Put	Bond Future	178	0	178	0	0.00
06/11/2019	2044 On 07-November-19	9.74	Put	Bond Future	2550	2	2550	2	0.00
06/11/2019	2044 On 07-November-19	10.06	Put	Bond Future	211	0	211	0	0.00
06/11/2019	2044 On 07-November-19	10.52	Put	Bond Future	0	0	0	0	328.00
06/11/2019	2044 On 06-February-20			Bond Future	10.12	88.1862	10.1191	88.1862	39,505.00
06/11/2019	2044 On 06-February-20	9.77	Call	Bond Future	1226	1	1226	1	0.00
06/11/2019	2044 On 06-February-20	9.09	Call	Bond Future	115	0	115	0	328.00
06/11/2019	2044 On 06-February-20	9.74	Call	Bond Future	1142	1	1142	1	328.00
06/11/2019	2044 On 06-February-20	9.76	Call	Bond Future	1198	1	1198	1	0.00
06/11/2019	2044 On 06-February-20	10.78	Call	Bond Future	5899	6	5899	6	0.00
06/11/2019	2044 On 06-February-20	9.78	Call	Bond Future	1255	1	1255	1	0.00
06/11/2019	2044 On 06-February-20	9.76	Put	Bond Future	4164	4	4164	4	0.00
06/11/2019	2044 On 06-February-20	9.78	Put	Bond Future	4051	4	4051	4	0.00
06/11/2019	2044 On 06-February-20	10.78	Put	Bond Future	848	1	848	1	328.00
06/11/2019	2044 On 06-February-20	9.77	Put	Bond Future	4108	4	4108	4	0.00
06/11/2019	2044 On 06-February-20	9.74	Put	Bond Future	4278	4	4278	4	0.00
06/11/2019	2044 On 06-February-20	9.09	Put	Bond Future	9079	9	9079	9	0.00
06/11/2019	2044 On 07-May-20			Bond Future	10.19	89.7844	10.1948	89.7844	0.00
06/11/2019	2044 On 07-May-20	10.81	Call	Bond Future	6448	0	6448	0	0.00
06/11/2019	2044 On 07-May-20	9.79	Call	Bond Future	2012	2	2012	2	0.00
06/11/2019	2044 On 07-May-20	9.81	Call	Bond Future	2077	2	2077	2	0.00
06/11/2019	2044 On 07-May-20	9.26	Call	Bond Future	690	1	690	1	556.00
06/11/2019	2044 On 07-May-20	9.33	Call	Bond Future	818	1	818	1	100.00
06/11/2019	2044 On 07-May-20	9.98	Call	Bond Future	2668	3	2668	3	100.00
06/11/2019	2044 On 07-May-20	9.80	Call	Bond Future	2044	2	2044	2	0.00
06/11/2019	2044 On 07-May-20	9.91	Call	Bond Future	2416	2	2416	2	556.00
06/11/2019	2044 On 07-May-20	11.02	Call	Bond Future	7589	8	7589	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
06/11/2019	2044 On 07-May-20	11.09	Call	Bond Future	7978	8	7978	8	0.00
06/11/2019	2044 On 07-May-20	9.45	Call	Bond Future	1071	0	1071	0	129.00
06/11/2019	2044 On 07-May-20	9.97	Call	Bond Future	2632	0	2632	0	129.00
06/11/2019	2044 On 07-May-20	9.80	Put	Bond Future	5270	5	5270	5	0.00
06/11/2019	2044 On 07-May-20	9.26	Put	Bond Future	8660	8	8660	8	0.00
06/11/2019	2044 On 07-May-20	9.91	Put	Bond Future	4723	5	4723	5	0.00
06/11/2019	2044 On 07-May-20	9.98	Put	Bond Future	4399	4	4399	4	0.00
06/11/2019	2044 On 07-May-20	11.02	Put	Bond Future	1437	1	1437	1	556.00
06/11/2019	2044 On 07-May-20	11.09	Put	Bond Future	1338	1	1338	1	100.00
06/11/2019	2044 On 07-May-20	9.45	Put	Bond Future	7326	0	7326	0	0.00
06/11/2019	2044 On 07-May-20	9.97	Put	Bond Future	4445	0	4445	0	0.00
06/11/2019	2044 On 07-May-20	9.79	Put	Bond Future	5323	5	5323	5	0.00
06/11/2019	2044 On 07-May-20	9.33	Put	Bond Future	8150	8	8150	8	0.00
06/11/2019	2044 On 07-May-20	10.81	Put	Bond Future	1791	0	1791	0	129.00
06/11/2019	2044 On 07-May-20	9.81	Put	Bond Future	5219	5	5219	5	0.00
06/11/2019	2044 On 06-August-20			Bond Future	10.27	87.0678	10.2690	87.0678	0.00
06/11/2019	2044 On 06-August-20	9.36	Call	Bond Future	1321	0	1321	0	602.00
06/11/2019	2044 On 06-August-20	9.86	Call	Bond Future	2745	3	2745	3	0.00
06/11/2019	2044 On 06-August-20	9.01	Call	Bond Future	738	1	738	1	140.00
06/11/2019	2044 On 06-August-20	9.66	Call	Bond Future	2112	2	2112	2	140.00
06/11/2019	2044 On 06-August-20	9.98	Call	Bond Future	3163	0	3163	0	602.00
06/11/2019	2044 On 06-August-20	9.88	Call	Bond Future	2813	3	2813	3	0.00
06/11/2019	2044 On 06-August-20	10.93	Call	Bond Future	7332	7	7332	7	0.00
06/11/2019	2044 On 06-August-20	9.87	Call	Bond Future	2779	3	2779	3	0.00
06/11/2019	2044 On 06-August-20	11.09	Call	Bond Future	8158	0	8158	0	0.00
06/11/2019	2044 On 06-August-20	9.88	Put	Bond Future	5947	6	5947	6	0.00
06/11/2019	2044 On 06-August-20	9.01	Put	Bond Future	11600	11	11600	11	0.00
06/11/2019	2044 On 06-August-20	9.66	Put	Bond Future	7104	7	7104	7	0.00
06/11/2019	2044 On 06-August-20	9.87	Put	Bond Future	5996	6	5996	6	0.00
06/11/2019	2044 On 06-August-20	10.93	Put	Bond Future	2410	2	2410	2	140.00
06/11/2019	2044 On 06-August-20	11.09	Put	Bond Future	2115	0	2115	0	602.00
06/11/2019	2044 On 06-August-20	9.86	Put	Bond Future	6046	6	6046	6	0.00
06/11/2019	2044 On 06-August-20	9.98	Put	Bond Future	5474	0	5474	0	0.00
06/11/2019	2044 On 06-August-20	9.36	Put	Bond Future	8948	0	8948	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
06/11/2019	2046 On 07-November-19			Bond Future	108.74	108.7448	108.7432	108.7448	5,390.00
06/11/2019	2046 On 06-February-20			Bond Future	110.73	110.7309	110.7287	110.7309	11,575.00
06/11/2019	2046 On 07-May-20			Bond Future	111.01	111.0164	111.0146	111.0164	0.00
06/11/2019	2046 On 06-August-20			Bond Future	113.10	113.1049	113.1032	113.1049	0.00
06/11/2019	2050 On 07-November-19			Bond Future	113.44	113.3329	113.4429	113.3329	5,298.00
06/11/2019	2050 On 06-February-20			Bond Future	113.67	113.5632	113.6743	113.5632	11,559.00
06/11/2019	2050 On 07-May-20			Bond Future	115.76	115.6489	115.7626	115.6489	0.00
06/11/2019	2050 On 06-August-20			Bond Future	116.06	115.9445	116.0605	115.9445	0.00
06/11/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	AL37 On 07-November-19			Index Future	665.62	666.0340	665.6170	666.0340	0.00
06/11/2019	AL37 On 06-February-20			Index Future	677.60	678.0290	677.6030	678.0290	0.00
06/11/2019	AL37 On 07-May-20			Index Future	689.89	690.3210	689.8880	690.3210	0.00
06/11/2019	AL37 On 06-August-20			Index Future	702.71	703.1480	702.7070	703.1480	0.00
06/11/2019	AL7T On 07-November-19			Index Future	769.16	770.0440	769.1550	770.0440	0.00
06/11/2019	AL7T On 06-February-20			Index Future	783.01	783.9120	783.0060	783.9120	0.00
06/11/2019	AL7T On 07-May-20			Index Future	797.20	798.1240	797.2020	798.1240	0.00
06/11/2019	AL7T On 06-August-20			Index Future	812.02	812.9540	812.0150	812.9540	0.00
06/11/2019	ALBI On 07-November-19			Index Future	688.45	689.5350	688.4530	689.5350	176.00
06/11/2019	ALBI On 06-February-20			Index Future	700.85	701.9530	700.8510	701.9530	414.00
06/11/2019	ALBI On 07-May-20			Index Future	713.56	714.6790	713.5580	714.6790	0.00
06/11/2019	ALBI On 06-August-20			Index Future	726.82	727.9590	726.8160	727.9590	0.00
06/11/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	C048 On 28-February-48			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
06/11/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/11/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2019	ES33 On 07-November-19			Bond Future	10.88	77.2751	10.8763	77.2751	0.00
06/11/2019	ES33 On 06-February-20			Bond Future	10.99	78.6671	10.9949	78.6671	350.00
06/11/2019	ES33 On 07-May-20			Bond Future	11.11	76.2996	11.1140	76.2996	0.00
06/11/2019	ES33 On 06-August-20			Bond Future	11.23	77.7173	11.2313	77.7173	0.00
06/11/2019	ES42 On 07-November-19			Bond Future	11.21	78.2555	11.2113	78.2555	0.00
06/11/2019	ES42 On 06-February-20			Bond Future	11.32	79.6652	11.3244	79.6652	4,919.00
06/11/2019	ES42 On 07-May-20			Bond Future	11.44	76.8448	11.4425	76.8448	0.00
06/11/2019	ES42 On 06-August-20			Bond Future	11.56	78.2727	11.5574	78.2727	0.00
06/11/2019	GOVI On 07-November-19			GOVI	680.95	682.1130	680.9520	682.1130	217.00
06/11/2019	GOVI On 07-November-19	672.90	Call	GOVI	80520	9	80520	9	0.00
06/11/2019	GOVI On 07-November-19	672.91	Call	GOVI	80420	9	80420	9	0.00
06/11/2019	GOVI On 07-November-19	672.92	Call	GOVI	80320	9	80320	9	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
06/11/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
06/11/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
06/11/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
06/11/2019	GOVI On 06-February-20			GOVI	693.21	694.3980	693.2140	694.3980	1,223.00
06/11/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
06/11/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
06/11/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
06/11/2019	GOVI On 06-February-20	703.13	Put	GOVI	99160	9	99160	9	0.00
06/11/2019	GOVI On 06-February-20	703.15	Put	GOVI	99360	9	99360	9	0.00
06/11/2019	GOVI On 06-February-20	703.14	Put	GOVI	99260	9	99260	9	0.00
06/11/2019	GOVI On 07-May-20			GOVI	705.78	706.9870	705.7830	706.9870	0.00
06/11/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
06/11/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
06/11/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
06/11/2019	GOVI On 07-May-20	720.00	Put	GOVI	142170	13	142170	13	0.00
06/11/2019	GOVI On 07-May-20	719.98	Put	GOVI	141970	13	141970	13	0.00
06/11/2019	GOVI On 07-May-20	719.99	Put	GOVI	142070	13	142070	13	0.00
06/11/2019	GOVI On 06-August-20			GOVI	718.90	720.1230	718.8970	720.1230	0.00
06/11/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
06/11/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
06/11/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
06/11/2019	GOVI On 06-August-20	728.13	Put	GOVI	92330	8	92330	8	0.00
06/11/2019	GOVI On 06-August-20	728.12	Put	GOVI	92230	8	92230	8	0.00
06/11/2019	GOVI On 06-August-20	728.14	Put	GOVI	92430	8	92430	8	0.00
06/11/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/11/2019	IGOV On 07-November-19			Index Future	258.92	259.0680	258.9170	259.0680	288.00
06/11/2019	IGOV On 06-February-20			Index Future	263.64	263.7990	263.6440	263.7990	1,011.00
06/11/2019	IGOV On 07-May-20			Index Future	268.49	268.6450	268.4880	268.6450	47.00
06/11/2019	IGOV On 06-August-20			Index Future	273.54	273.6980	273.5390	273.6980	0.00
06/11/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
06/11/2019	IS02 On 23-March-20			Interest Rate Swap	98.58	98.5800	98.5800	98.5800	0.00
06/11/2019	IS02 On 22-June-20			Interest Rate Swap	102.02	102.0100	102.0200	102.0100	0.00
06/11/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
06/11/2019	IS05 On 17-December-20			Interest Rate Swap	95.51	95.4700	95.5100	95.4700	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
06/11/2019	IS05 On 16-March-21			Interest Rate Swap	94.52	94.4600	94.5200	94.4600	0.00
06/11/2019	IS05 On 15-June-21			Interest Rate Swap	93.48	93.4100	93.4800	93.4100	0.00
06/11/2019	IS05 On 21-September-21			Interest Rate Swap	93.40	93.3300	93.4000	93.3300	0.00
06/11/2019	IS05 On 21-December-21			Interest Rate Swap	95.41	95.3200	95.4100	95.3200	51.00
06/11/2019	IS05 On 15-March-22			Interest Rate Swap	95.37	95.2700	95.3700	95.2700	0.00
06/11/2019	IS05 On 21-June-22			Interest Rate Swap	96.36	96.2500	96.3600	96.2500	0.00
06/11/2019	IS05 On 20-September-22			Interest Rate Swap	100.13	100.0200	100.1300	100.0200	0.00
06/11/2019	IS05 On 20-December-22			Interest Rate Swap	101.22	101.1000	101.2200	101.1000	0.00
06/11/2019	IS05 On 22-March-23			Interest Rate Swap	94.34	94.2300	94.3400	94.2300	0.00
06/11/2019	IS05 On 20-June-23			Interest Rate Swap	100.28	100.1800	100.2800	100.1800	0.00
06/11/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
06/11/2019	IS10 On 17-December-25			Interest Rate Swap	91.18	91.0200	91.1800	91.0200	0.00
06/11/2019	IS10 On 16-March-26			Interest Rate Swap	88.03	87.8500	88.0300	87.8500	0.00
06/11/2019	IS10 On 15-June-26			Interest Rate Swap	86.66	86.4600	86.6600	86.4600	0.00
06/11/2019	IS10 On 21-September-26			Interest Rate Swap	88.79	88.5800	88.7900	88.5800	0.00
06/11/2019	IS10 On 21-December-26			Interest Rate Swap	92.62	92.4100	92.6200	92.4100	0.00
06/11/2019	IS10 On 15-March-27			Interest Rate Swap	91.12	90.9200	91.1200	90.9200	0.00
06/11/2019	IS10 On 21-June-27			Interest Rate Swap	93.20	93.0200	93.2000	93.0200	0.00
06/11/2019	IS10 On 20-September-27			Interest Rate Swap	98.75	98.5700	98.7500	98.5700	0.00
06/11/2019	IS10 On 20-December-27			Interest Rate Swap	99.11	98.9300	99.1100	98.9300	0.00
06/11/2019	IS10 On 22-March-28			Interest Rate Swap	92.49	92.2800	92.4900	92.2800	0.00
06/11/2019	IS10 On 20-June-28			Interest Rate Swap	99.87	99.6400	99.8700	99.6400	0.00
06/11/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
06/11/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/11/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/11/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
06/11/2019	R023 On 07-November-19			Bond Future	7.42	102.5650	7.4153	102.5650	11,349.00
06/11/2019	R023 On 07-November-19	7.98	Call	Bond Future	1621	2	1621	2	0.00
06/11/2019	R023 On 07-November-19	7.99	Call	Bond Future	1649	2	1649	2	0.00
06/11/2019	R023 On 07-November-19	8.00	Call	Bond Future	1677	2	1677	2	0.00
06/11/2019	R023 On 07-November-19	8.00	Put	Bond Future	0	0	0	0	0.00
06/11/2019	R023 On 07-November-19	7.99	Put	Bond Future	0	0	0	0	0.00
06/11/2019	R023 On 07-November-19	7.98	Put	Bond Future	0	0	0	0	0.00
06/11/2019	R023 On 06-February-20			Bond Future	7.43	104.4126	7.4330	104.4126	39,862.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2019	R023 On 06-February-20	7.52	Call	Bond Future	678	1	678	1	0.00
06/11/2019	R023 On 06-February-20	7.54	Call	Bond Future	712	1	712	1	0.00
06/11/2019	R023 On 06-February-20	7.53	Call	Bond Future	695	1	695	1	0.00
06/11/2019	R023 On 06-February-20	7.53	Put	Bond Future	433	0	433	0	0.00
06/11/2019	R023 On 06-February-20	7.54	Put	Bond Future	424	0	424	0	0.00
06/11/2019	R023 On 06-February-20	7.52	Put	Bond Future	443	0	443	0	0.00
06/11/2019	R023 On 07-May-20			Bond Future	7.44	102.3728	7.4355	102.3728	15,434.00
06/11/2019	R023 On 07-May-20	6.90	Call	Bond Future	197	0	197	0	0.00
06/11/2019	R023 On 07-May-20	6.91	Call	Bond Future	204	0	204	0	0.00
06/11/2019	R023 On 07-May-20	6.89	Call	Bond Future	190	0	190	0	0.00
06/11/2019	R023 On 07-May-20	6.89	Put	Bond Future	1566	2	1566	2	0.00
06/11/2019	R023 On 07-May-20	6.90	Put	Bond Future	1547	2	1547	2	0.00
06/11/2019	R023 On 07-May-20	6.91	Put	Bond Future	1529	1	1529	1	0.00
06/11/2019	R023 On 06-August-20			Bond Future	7.41	104.2750	7.4149	104.2750	0.00
06/11/2019	R023 On 06-August-20	7.26	Call	Bond Future	672	1	672	1	0.00
06/11/2019	R023 On 06-August-20	7.28	Call	Bond Future	697	1	697	1	0.00
06/11/2019	R023 On 06-August-20	7.27	Call	Bond Future	685	1	685	1	0.00
06/11/2019	R023 On 06-August-20	7.28	Put	Bond Future	1008	1	1008	1	0.00
06/11/2019	R023 On 06-August-20	7.27	Put	Bond Future	1019	1	1019	1	0.00
06/11/2019	R023 On 06-August-20	7.26	Put	Bond Future	1030	1	1030	1	0.00
06/11/2019	R035 On 07-November-19			Bond Future	9.71	95.3426	9.7109	95.3426	7,742.00
06/11/2019	R035 On 07-November-19	9.87	Call	Bond Future	1188	1	1188	1	0.00
06/11/2019	R035 On 07-November-19	8.92	Call	Bond Future	0	0	0	0	3,500.00
06/11/2019	R035 On 07-November-19	9.52	Call	Bond Future	1	0	1	0	3,500.00
06/11/2019	R035 On 07-November-19	9.88	Call	Bond Future	1260	1	1260	1	0.00
06/11/2019	R035 On 07-November-19	9.89	Call	Bond Future	1333	2	1333	2	0.00
06/11/2019	R035 On 07-November-19	10.21	Call	Bond Future	3637	4	3637	4	0.00
06/11/2019	R035 On 07-November-19	9.88	Put	Bond Future	4	0	4	0	0.00
06/11/2019	R035 On 07-November-19	9.87	Put	Bond Future	6	0	6	0	0.00
06/11/2019	R035 On 07-November-19	10.21	Put	Bond Future	0	0	0	0	3,500.00
06/11/2019	R035 On 07-November-19	9.52	Put	Bond Future	1450	1	1450	1	0.00
06/11/2019	R035 On 07-November-19	8.92	Put	Bond Future	6220	6	6220	6	0.00
06/11/2019	R035 On 07-November-19	9.89	Put	Bond Future	3	0	3	0	0.00
06/11/2019	R035 On 06-February-20			Bond Future	9.79	97.0601	9.7894	97.0601	111,857.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2019	R035 On 06-February-20	9.61	Call	Bond Future	1568	2	1568	2	0.00
06/11/2019	R035 On 06-February-20	9.60	Call	Bond Future	1536	2	1536	2	0.00
06/11/2019	R035 On 06-February-20	9.59	Call	Bond Future	1504	2	1504	2	0.00
06/11/2019	R035 On 06-February-20	9.59	Put	Bond Future	2993	3	2993	3	0.00
06/11/2019	R035 On 06-February-20	9.61	Put	Bond Future	2906	3	2906	3	0.00
06/11/2019	R035 On 06-February-20	9.60	Put	Bond Future	2949	3	2949	3	0.00
06/11/2019	R035 On 07-May-20			Bond Future	9.86	94.3163	9.8630	94.3163	0.00
06/11/2019	R035 On 07-May-20	9.11	Call	Bond Future	996	1	996	1	5,000.00
06/11/2019	R035 On 07-May-20	9.75	Call	Bond Future	2794	3	2794	3	5,000.00
06/11/2019	R035 On 07-May-20	9.47	Call	Bond Future	1892	2	1892	2	0.00
06/11/2019	R035 On 07-May-20	9.78	Call	Bond Future	2902	3	2902	3	3,530.00
06/11/2019	R035 On 07-May-20	9.18	Call	Bond Future	1146	1	1146	1	3,530.00
06/11/2019	R035 On 07-May-20	9.49	Call	Bond Future	1951	2	1951	2	0.00
06/11/2019	R035 On 07-May-20	10.75	Call	Bond Future	7378	7	7378	7	0.00
06/11/2019	R035 On 07-May-20	10.57	Call	Bond Future	6441	6	6441	6	0.00
06/11/2019	R035 On 07-May-20	9.48	Call	Bond Future	1921	2	1921	2	0.00
06/11/2019	R035 On 07-May-20	9.47	Put	Bond Future	4815	5	4815	5	0.00
06/11/2019	R035 On 07-May-20	9.78	Put	Bond Future	3509	3	3509	3	0.00
06/11/2019	R035 On 07-May-20	9.75	Put	Bond Future	3621	3	3621	3	0.00
06/11/2019	R035 On 07-May-20	9.49	Put	Bond Future	4722	4	4722	4	0.00
06/11/2019	R035 On 07-May-20	9.18	Put	Bond Future	6313	6	6313	6	0.00
06/11/2019	R035 On 07-May-20	10.75	Put	Bond Future	1244	1	1244	1	5,000.00
06/11/2019	R035 On 07-May-20	10.57	Put	Bond Future	1503	1	1503	1	3,530.00
06/11/2019	R035 On 07-May-20	9.48	Put	Bond Future	4768	5	4768	5	0.00
06/11/2019	R035 On 07-May-20	9.11	Put	Bond Future	6716	6	6716	6	0.00
06/11/2019	R035 On 06-August-20			Bond Future	9.93	96.0688	9.9334	96.0688	0.00
06/11/2019	R035 On 06-August-20	9.00	Call	Bond Future	1470	1	1470	1	24,761.00
06/11/2019	R035 On 06-August-20	9.92	Call	Bond Future	4219	4	4219	4	0.00
06/11/2019	R035 On 06-August-20	8.75	Call	Bond Future	1064	1	1064	1	3,000.00
06/11/2019	R035 On 06-August-20	9.91	Call	Bond Future	4183	4	4183	4	0.00
06/11/2019	R035 On 06-August-20	9.93	Call	Bond Future	4255	4	4255	4	0.00
06/11/2019	R035 On 06-August-20	9.91	Put	Bond Future	4352	4	4352	4	0.00
06/11/2019	R035 On 06-August-20	9.93	Put	Bond Future	4280	4	4280	4	0.00
06/11/2019	R035 On 06-August-20	8.75	Put	Bond Future	10139	10	10139	10	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
06/11/2019	R035 On 06-August-20	9.00	Put	Bond Future	8524	8	8524	8	0.00
06/11/2019	R035 On 06-August-20	9.92	Put	Bond Future	4316	4	4316	4	0.00
06/11/2019	R186 On 07-November-19			Bond Future	8.41	115.2800	8.4057	115.2800	51,434.00
06/11/2019	R186 On 07-November-19	8.25	Call	Bond Future	1	0	1	0	3,750.00
06/11/2019	R186 On 07-November-19	8.73	Call	Bond Future	1810	2	1810	2	0.00
06/11/2019	R186 On 07-November-19	8.94	Call	Bond Future	2961	3	2961	3	0.00
06/11/2019	R186 On 07-November-19	8.20	Call	Bond Future	0	0	0	0	0.00
06/11/2019	R186 On 07-November-19	8.23	Call	Bond Future	1	0	1	0	4,955.00
06/11/2019	R186 On 07-November-19	8.96	Call	Bond Future	3070	3	3070	3	0.00
06/11/2019	R186 On 07-November-19	8.95	Call	Bond Future	3015	3	3015	3	0.00
06/11/2019	R186 On 07-November-19	8.96	Put	Bond Future	0	0	0	0	0.00
06/11/2019	R186 On 07-November-19	8.20	Put	Bond Future	1168	1	1168	1	7,500.00
06/11/2019	R186 On 07-November-19	8.23	Put	Bond Future	997	1	997	1	0.00
06/11/2019	R186 On 07-November-19	8.95	Put	Bond Future	0	0	0	0	0.00
06/11/2019	R186 On 07-November-19	8.73	Put	Bond Future	0	0	0	0	4,955.00
06/11/2019	R186 On 07-November-19	8.94	Put	Bond Future	0	0	0	0	0.00
06/11/2019	R186 On 07-November-19	8.25	Put	Bond Future	884	1	884	1	3,750.00
06/11/2019	R186 On 06-February-20			Bond Future	8.46	112.0526	8.4605	112.0526	99,497.00
06/11/2019	R186 On 06-February-20	8.11	Call	Bond Future	621	1	621	1	821.00
06/11/2019	R186 On 06-February-20	8.55	Call	Bond Future	1673	2	1673	2	0.00
06/11/2019	R186 On 06-February-20	8.50	Call	Bond Future	1521	2	1521	2	0.00
06/11/2019	R186 On 06-February-20	8.57	Call	Bond Future	1736	2	1736	2	0.00
06/11/2019	R186 On 06-February-20	9.00	Call	Bond Future	3360	3	3360	3	0.00
06/11/2019	R186 On 06-February-20	8.56	Call	Bond Future	1704	2	1704	2	0.00
06/11/2019	R186 On 06-February-20	8.56	Put	Bond Future	1163	1	1163	1	0.00
06/11/2019	R186 On 06-February-20	9.00	Put	Bond Future	463	0	463	0	821.00
06/11/2019	R186 On 06-February-20	8.50	Put	Bond Future	1306	1	1306	1	821.00
06/11/2019	R186 On 06-February-20	8.57	Put	Bond Future	1140	1	1140	1	0.00
06/11/2019	R186 On 06-February-20	8.11	Put	Bond Future	2558	2	2558	2	0.00
06/11/2019	R186 On 06-February-20	8.55	Put	Bond Future	1186	1	1186	1	0.00
06/11/2019	R186 On 07-May-20			Bond Future	8.52	114.0836	8.5174	114.0836	1,650.00
06/11/2019	R186 On 07-May-20	8.50	Call	Bond Future	1989	2	1989	2	0.00
06/11/2019	R186 On 07-May-20	8.08	Call	Bond Future	1000	1	1000	1	0.00
06/11/2019	R186 On 07-May-20	8.93	Call	Bond Future	3393	3	3393	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
06/11/2019	R186 On 07-May-20	8.28	Call	Bond Future	1426	1	1426	1	6,000.00
06/11/2019	R186 On 07-May-20	7.90	Call	Bond Future	691	1	691	1	0.00
06/11/2019	R186 On 07-May-20	8.09	Call	Bond Future	1019	1	1019	1	0.00
06/11/2019	R186 On 07-May-20	7.60	Call	Bond Future	332	0	332	0	6,000.00
06/11/2019	R186 On 07-May-20	8.07	Call	Bond Future	981	1	981	1	0.00
06/11/2019	R186 On 07-May-20	8.07	Put	Bond Future	3379	3	3379	3	0.00
06/11/2019	R186 On 07-May-20	7.60	Put	Bond Future	5321	5	5321	5	0.00
06/11/2019	R186 On 07-May-20	8.93	Put	Bond Future	1239	1	1239	1	6,000.00
06/11/2019	R186 On 07-May-20	7.90	Put	Bond Future	4017	4	4017	4	2,500.00
06/11/2019	R186 On 07-May-20	8.09	Put	Bond Future	3308	3	3308	3	0.00
06/11/2019	R186 On 07-May-20	8.28	Put	Bond Future	2690	3	2690	3	0.00
06/11/2019	R186 On 07-May-20	8.08	Put	Bond Future	3343	3	3343	3	0.00
06/11/2019	R186 On 07-May-20	8.50	Put	Bond Future	2081	2	2081	2	23,208.00
06/11/2019	R186 On 06-August-20			Bond Future	8.57	110.8987	8.5689	110.8987	0.00
06/11/2019	R186 On 06-August-20	8.37	Call	Bond Future	1817	2	1817	2	0.00
06/11/2019	R186 On 06-August-20	8.38	Call	Bond Future	1843	2	1843	2	0.00
06/11/2019	R186 On 06-August-20	8.36	Call	Bond Future	1792	2	1792	2	0.00
06/11/2019	R186 On 06-August-20	8.36	Put	Bond Future	2866	3	2866	3	0.00
06/11/2019	R186 On 06-August-20	8.37	Put	Bond Future	2840	3	2840	3	0.00
06/11/2019	R186 On 06-August-20	8.38	Put	Bond Future	2813	3	2813	3	0.00
06/11/2019	R197 On 07-November-19			Bond Future	306.11	306.1289	306.1075	306.1289	1,550.00
06/11/2019	R197 On 06-February-20			Bond Future	304.04	304.0615	304.0380	304.0615	2,540.00
06/11/2019	R197 On 07-May-20			Bond Future	309.62	309.6460	309.6231	309.6460	0.00
06/11/2019	R197 On 06-August-20			Bond Future	307.66	307.6783	307.6550	307.6783	0.00
06/11/2019	R202 On 07-November-19			Bond Future	230.34	231.3531	230.3441	231.3531	7,599.00
06/11/2019	R202 On 06-February-20			Bond Future	230.48	231.5104	230.4817	231.5104	8,486.00
06/11/2019	R202 On 07-May-20			Bond Future	234.72	235.7626	234.7157	235.7626	0.00
06/11/2019	R202 On 06-August-20			Bond Future	234.99	236.0588	234.9921	236.0588	0.00
06/11/2019	R207 On 07-November-19			Bond Future	6.90	102.3885	6.8968	102.3885	2,715.00
06/11/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
06/11/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
06/11/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
06/11/2019	R207 On 07-November-19	2.06	Put	Bond Future	865	1	865	1	0.00
06/11/2019	R207 On 07-November-19	2.07	Put	Bond Future	863	1	863	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
06/11/2019	R207 On 07-November-19	2.08	Put	Bond Future	862	1	862	1	0.00
06/11/2019	R208 On 07-November-19			Bond Future	6.63	100.9383	6.6339	100.9383	2,194.00
06/11/2019	R208 On 07-November-19	6.84	Call	Bond Future	268	0	268	0	0.00
06/11/2019	R208 On 07-November-19	6.83	Call	Bond Future	255	0	255	0	0.00
06/11/2019	R208 On 07-November-19	6.82	Call	Bond Future	242	0	242	0	0.00
06/11/2019	R208 On 07-November-19	6.83	Put	Bond Future	0	0	0	0	0.00
06/11/2019	R208 On 07-November-19	6.82	Put	Bond Future	0	0	0	0	0.00
06/11/2019	R208 On 07-November-19	6.84	Put	Bond Future	0	0	0	0	0.00
06/11/2019	R208 On 06-February-20			Bond Future	6.48	102.7566	6.4797	102.7566	12,260.00
06/11/2019	R208 On 06-February-20	6.12	Call	Bond Future	16	0	16	0	0.00
06/11/2019	R208 On 06-February-20	6.13	Call	Bond Future	17	0	17	0	0.00
06/11/2019	R208 On 06-February-20	6.14	Call	Bond Future	17	0	17	0	0.00
06/11/2019	R208 On 06-February-20	6.14	Put	Bond Future	385	0	385	0	0.00
06/11/2019	R208 On 06-February-20	6.12	Put	Bond Future	405	0	405	0	0.00
06/11/2019	R208 On 06-February-20	6.13	Put	Bond Future	395	0	395	0	0.00
06/11/2019	R208 On 07-May-20			Bond Future	6.22	101.2159	6.2246	101.2159	0.00
06/11/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
06/11/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
06/11/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
06/11/2019	R208 On 07-May-20	4.81	Put	Bond Future	1218	1	1218	1	0.00
06/11/2019	R208 On 07-May-20	4.80	Put	Bond Future	1227	1	1227	1	0.00
06/11/2019	R208 On 07-May-20	4.82	Put	Bond Future	1209	1	1209	1	0.00
06/11/2019	R208 On 06-August-20			Bond Future	5.70	103.0966	5.6984	103.0966	0.00
06/11/2019	R208 On 06-August-20	5.56	Call	Bond Future	106	0	106	0	0.00
06/11/2019	R208 On 06-August-20	5.57	Call	Bond Future	109	0	109	0	0.00
06/11/2019	R208 On 06-August-20	5.55	Call	Bond Future	103	0	103	0	0.00
06/11/2019	R208 On 06-August-20	5.55	Put	Bond Future	196	0	196	0	0.00
06/11/2019	R208 On 06-August-20	5.56	Put	Bond Future	192	0	192	0	0.00
06/11/2019	R208 On 06-August-20	5.57	Put	Bond Future	189	0	189	0	0.00
06/11/2019	R209 On 07-November-19			Bond Future	9.73	72.7025	9.7258	72.7025	70,828.00
06/11/2019	R209 On 07-November-19	9.80	Call	Bond Future	522	1	522	1	0.00
06/11/2019	R209 On 07-November-19	9.50	Call	Bond Future	0	0	0	0	5,000.00
06/11/2019	R209 On 07-November-19	8.92	Call	Bond Future	0	0	0	0	8,000.00
06/11/2019	R209 On 07-November-19	9.82	Call	Bond Future	630	1	630	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
06/11/2019	R209 On 07-November-19	9.33	Call	Bond Future	0	0	0	0	8,000.00
06/11/2019	R209 On 07-November-19	9.81	Call	Bond Future	575	1	575	1	0.00
06/11/2019	R209 On 07-November-19	9.77	Call	Bond Future	375	1	375	1	0.00
06/11/2019	R209 On 07-November-19	9.33	Put	Bond Future	2596	2	2596	2	0.00
06/11/2019	R209 On 07-November-19	9.82	Put	Bond Future	31	0	31	0	0.00
06/11/2019	R209 On 07-November-19	9.81	Put	Bond Future	39	0	39	0	0.00
06/11/2019	R209 On 07-November-19	9.77	Put	Bond Future	93	0	93	0	0.00
06/11/2019	R209 On 07-November-19	8.92	Put	Bond Future	5430	5	5430	5	0.00
06/11/2019	R209 On 07-November-19	9.80	Put	Bond Future	50	0	50	0	0.00
06/11/2019	R209 On 07-November-19	9.50	Put	Bond Future	1465	1	1465	1	0.00
06/11/2019	R209 On 06-February-20			Bond Future	9.79	74.0121	9.7931	74.0121	104,191.00
06/11/2019	R209 On 06-February-20	9.40	Call	Bond Future	853	1	853	1	7,500.00
06/11/2019	R209 On 06-February-20	9.51	Call	Bond Future	1103	1	1103	1	0.00
06/11/2019	R209 On 06-February-20	9.50	Call	Bond Future	1079	1	1079	1	0.00
06/11/2019	R209 On 06-February-20	9.52	Call	Bond Future	1127	1	1127	1	0.00
06/11/2019	R209 On 06-February-20	9.50	Put	Bond Future	2965	3	2965	3	0.00
06/11/2019	R209 On 06-February-20	9.51	Put	Bond Future	2923	3	2923	3	0.00
06/11/2019	R209 On 06-February-20	9.40	Put	Bond Future	3399	3	3399	3	0.00
06/11/2019	R209 On 06-February-20	9.52	Put	Bond Future	2882	3	2882	3	0.00
06/11/2019	R209 On 07-May-20			Bond Future	9.86	72.2025	9.8616	72.2025	0.00
06/11/2019	R209 On 07-May-20	9.45	Call	Bond Future	1613	2	1613	2	0.00
06/11/2019	R209 On 07-May-20	9.47	Call	Bond Future	1664	2	1664	2	0.00
06/11/2019	R209 On 07-May-20	9.46	Call	Bond Future	1639	2	1639	2	0.00
06/11/2019	R209 On 07-May-20	9.46	Put	Bond Future	4208	4	4208	4	0.00
06/11/2019	R209 On 07-May-20	9.47	Put	Bond Future	4167	4	4167	4	0.00
06/11/2019	R209 On 07-May-20	9.45	Put	Bond Future	4249	4	4249	4	0.00
06/11/2019	R209 On 06-August-20			Bond Future	9.93	73.5441	9.9273	73.5441	0.00
06/11/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
06/11/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
06/11/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
06/11/2019	R209 On 06-August-20	5.56	Put	Bond Future	36052	36	36052	36	0.00
06/11/2019	R209 On 06-August-20	5.55	Put	Bond Future	36161	36	36161	36	0.00
06/11/2019	R209 On 06-August-20	5.57	Put	Bond Future	35944	36	35944	36	0.00
06/11/2019	R210 On 07-November-19			Bond Future	187.19	187.1929	187.1867	187.1929	1,055.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2019	R210 On 06-February-20			Bond Future	190.60	190.6115	190.6041	190.6115	1,772.00
06/11/2019	R210 On 07-May-20			Bond Future	191.46	191.4624	191.4556	191.4624	0.00
06/11/2019	R210 On 06-August-20			Bond Future	195.06	195.0642	195.0573	195.0642	0.00
06/11/2019	R212 On 07-November-19			Bond Future	161.45	161.4819	161.4528	161.4819	7,384.00
06/11/2019	R212 On 06-February-20			Bond Future	162.15	162.1849	162.1544	162.1849	6,495.00
06/11/2019	R212 On 07-May-20			Bond Future	165.13	165.1636	165.1331	165.1636	0.00
06/11/2019	R212 On 06-August-20			Bond Future	165.95	165.9772	165.9461	165.9772	0.00
06/11/2019	R213 On 07-November-19			Bond Future	9.31	85.5581	9.3108	85.5581	7,115.00
06/11/2019	R213 On 07-November-19	9.58	Call	Bond Future	1633	2	1633	2	0.00
06/11/2019	R213 On 07-November-19	9.59	Call	Bond Future	1693	2	1693	2	0.00
06/11/2019	R213 On 07-November-19	9.60	Call	Bond Future	1753	2	1753	2	0.00
06/11/2019	R213 On 07-November-19	9.60	Put	Bond Future	0	0	0	0	0.00
06/11/2019	R213 On 07-November-19	9.58	Put	Bond Future	0	0	0	0	0.00
06/11/2019	R213 On 07-November-19	9.59	Put	Bond Future	0	0	0	0	0.00
06/11/2019	R213 On 06-February-20			Bond Future	9.38	87.0994	9.3832	87.0994	23,370.00
06/11/2019	R213 On 06-February-20	9.28	Call	Bond Future	1453	2	1453	2	0.00
06/11/2019	R213 On 06-February-20	9.27	Call	Bond Future	1425	1	1425	1	0.00
06/11/2019	R213 On 06-February-20	9.26	Call	Bond Future	1398	1	1398	1	0.00
06/11/2019	R213 On 06-February-20	9.27	Put	Bond Future	2113	2	2113	2	0.00
06/11/2019	R213 On 06-February-20	9.26	Put	Bond Future	2146	2	2146	2	0.00
06/11/2019	R213 On 06-February-20	9.28	Put	Bond Future	2080	2	2080	2	0.00
06/11/2019	R213 On 07-May-20			Bond Future	9.45	85.1263	9.4508	85.1263	0.00
06/11/2019	R213 On 07-May-20	9.00	Call	Bond Future	1299	1	1299	1	0.00
06/11/2019	R213 On 07-May-20	9.01	Call	Bond Future	1322	1	1322	1	0.00
06/11/2019	R213 On 07-May-20	9.02	Call	Bond Future	1344	1	1344	1	0.00
06/11/2019	R213 On 07-May-20	9.02	Put	Bond Future	3953	4	3953	4	0.00
06/11/2019	R213 On 07-May-20	9.00	Put	Bond Future	4032	4	4032	4	0.00
06/11/2019	R213 On 07-May-20	9.01	Put	Bond Future	3993	4	3993	4	0.00
06/11/2019	R213 On 06-August-20			Bond Future	9.51	86.7081	9.5146	86.7081	0.00
06/11/2019	R213 On 06-August-20	9.29	Call	Bond Future	2320	2	2320	2	0.00
06/11/2019	R213 On 06-August-20	9.31	Call	Bond Future	2377	2	2377	2	0.00
06/11/2019	R213 On 06-August-20	9.30	Call	Bond Future	2348	2	2348	2	0.00
06/11/2019	R213 On 06-August-20	9.30	Put	Bond Future	3612	4	3612	4	0.00
06/11/2019	R213 On 06-August-20	9.31	Put	Bond Future	3581	4	3581	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
06/11/2019	R213 On 06-August-20	9.29	Put	Bond Future	3643	4	3643	4	0.00
06/11/2019	R214 On 07-November-19			Bond Future	9.96	71.0798	9.9608	71.0798	3,826.00
06/11/2019	R214 On 07-November-19	10.01	Call	Bond Future	416	1	416	1	0.00
06/11/2019	R214 On 07-November-19	10.02	Call	Bond Future	465	1	465	1	0.00
06/11/2019	R214 On 07-November-19	10.00	Call	Bond Future	370	1	370	1	0.00
06/11/2019	R214 On 07-November-19	10.00	Put	Bond Future	112	0	112	0	0.00
06/11/2019	R214 On 07-November-19	10.01	Put	Bond Future	92	0	92	0	0.00
06/11/2019	R214 On 07-November-19	10.02	Put	Bond Future	76	0	76	0	0.00
06/11/2019	R214 On 06-February-20			Bond Future	10.03	72.3603	10.0335	72.3603	17,710.00
06/11/2019	R214 On 06-February-20	9.71	Call	Bond Future	1081	1	1081	1	0.00
06/11/2019	R214 On 06-February-20	10.42	Call	Bond Future	3544	0	3544	0	0.00
06/11/2019	R214 On 06-February-20	9.73	Call	Bond Future	1131	1	1131	1	0.00
06/11/2019	R214 On 06-February-20	9.72	Call	Bond Future	1106	1	1106	1	0.00
06/11/2019	R214 On 06-February-20	9.52	Call	Bond Future	673	0	673	0	1,000.00
06/11/2019	R214 On 06-February-20	9.87	Call	Bond Future	1508	0	1508	0	1,000.00
06/11/2019	R214 On 06-February-20	9.73	Put	Bond Future	3159	3	3159	3	0.00
06/11/2019	R214 On 06-February-20	9.72	Put	Bond Future	3203	3	3203	3	0.00
06/11/2019	R214 On 06-February-20	9.52	Put	Bond Future	4161	0	4161	0	0.00
06/11/2019	R214 On 06-February-20	9.87	Put	Bond Future	2589	0	2589	0	0.00
06/11/2019	R214 On 06-February-20	9.71	Put	Bond Future	3247	3	3247	3	0.00
06/11/2019	R214 On 06-February-20	10.42	Put	Bond Future	1090	0	1090	0	1,000.00
06/11/2019	R214 On 07-May-20			Bond Future	10.10	70.3737	10.1015	70.3737	0.00
06/11/2019	R214 On 07-May-20	9.76	Call	Bond Future	1921	2	1921	2	0.00
06/11/2019	R214 On 07-May-20	9.31	Call	Bond Future	888	0	888	0	1,250.00
06/11/2019	R214 On 07-May-20	9.91	Call	Bond Future	2352	0	2352	0	1,250.00
06/11/2019	R214 On 07-May-20	10.66	Call	Bond Future	5142	0	5142	0	0.00
06/11/2019	R214 On 07-May-20	9.75	Call	Bond Future	1894	2	1894	2	0.00
06/11/2019	R214 On 07-May-20	9.77	Call	Bond Future	1948	2	1948	2	0.00
06/11/2019	R214 On 07-May-20	9.31	Put	Bond Future	6317	0	6317	0	0.00
06/11/2019	R214 On 07-May-20	10.66	Put	Bond Future	1679	0	1679	0	1,250.00
06/11/2019	R214 On 07-May-20	9.75	Put	Bond Future	4225	4	4225	4	0.00
06/11/2019	R214 On 07-May-20	9.91	Put	Bond Future	3607	0	3607	0	0.00
06/11/2019	R214 On 07-May-20	9.76	Put	Bond Future	4184	4	4184	4	0.00
06/11/2019	R214 On 07-May-20	9.77	Put	Bond Future	4144	4	4144	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
06/11/2019	R214 On 06-August-20			Bond Future	10.17	71.6814	10.1666	71.6814	0.00
06/11/2019	R214 On 06-August-20	9.97	Call	Bond Future	2876	3	2876	3	0.00
06/11/2019	R214 On 06-August-20	9.99	Call	Bond Future	2939	3	2939	3	0.00
06/11/2019	R214 On 06-August-20	9.98	Call	Bond Future	2907	3	2907	3	0.00
06/11/2019	R214 On 06-August-20	9.97	Put	Bond Future	4150	4	4150	4	0.00
06/11/2019	R214 On 06-August-20	9.99	Put	Bond Future	4082	4	4082	4	0.00
06/11/2019	R214 On 06-August-20	9.98	Put	Bond Future	4116	4	4116	4	0.00
06/11/2019	R248 On 07-November-19			Bond Future	10.03	89.9169	10.0308	89.9169	72,528.00
06/11/2019	R248 On 07-November-19	10.03	Call	Bond Future	265	0	265	0	0.00
06/11/2019	R248 On 07-November-19	10.02	Call	Bond Future	226	0	226	0	0.00
06/11/2019	R248 On 07-November-19	10.01	Call	Bond Future	190	0	190	0	0.00
06/11/2019	R248 On 07-November-19	10.02	Put	Bond Future	316	0	316	0	0.00
06/11/2019	R248 On 07-November-19	10.01	Put	Bond Future	365	0	365	0	0.00
06/11/2019	R248 On 07-November-19	10.03	Put	Bond Future	272	0	272	0	0.00
06/11/2019	R248 On 06-February-20			Bond Future	10.11	91.5367	10.1054	91.5367	93,235.00
06/11/2019	R248 On 06-February-20	9.71	Call	Bond Future	1105	1	1105	1	0.00
06/11/2019	R248 On 06-February-20	9.72	Call	Bond Future	1134	1	1134	1	0.00
06/11/2019	R248 On 06-February-20	9.70	Call	Bond Future	1077	1	1077	1	0.00
06/11/2019	R248 On 06-February-20	9.72	Put	Bond Future	4419	4	4419	4	0.00
06/11/2019	R248 On 06-February-20	9.70	Put	Bond Future	4539	4	4539	4	0.00
06/11/2019	R248 On 06-February-20	9.71	Put	Bond Future	4479	4	4479	4	0.00
06/11/2019	R248 On 07-May-20			Bond Future	10.18	88.7562	10.1753	88.7562	0.00
06/11/2019	R248 On 07-May-20	9.77	Call	Bond Future	2036	2	2036	2	0.00
06/11/2019	R248 On 07-May-20	9.79	Call	Bond Future	2103	2	2103	2	0.00
06/11/2019	R248 On 07-May-20	9.78	Call	Bond Future	2069	2	2069	2	0.00
06/11/2019	R248 On 07-May-20	9.78	Put	Bond Future	5400	5	5400	5	0.00
06/11/2019	R248 On 07-May-20	9.77	Put	Bond Future	5454	5	5454	5	0.00
06/11/2019	R248 On 07-May-20	9.79	Put	Bond Future	5346	5	5346	5	0.00
06/11/2019	R248 On 06-August-20			Bond Future	10.24	90.4054	10.2424	90.4054	0.00
06/11/2019	R248 On 06-August-20	9.25	Call	Bond Future	1522	1	1522	1	20,640.00
06/11/2019	R248 On 06-August-20	10.18	Call	Bond Future	4697	5	4697	5	0.00
06/11/2019	R248 On 06-August-20	10.20	Call	Bond Future	4786	5	4786	5	0.00
06/11/2019	R248 On 06-August-20	9.00	Call	Bond Future	1080	1	1080	1	3,000.00
06/11/2019	R248 On 06-August-20	10.19	Call	Bond Future	4741	5	4741	5	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
06/11/2019	R248 On 06-August-20	10.19	Put	Bond Future	5165	5	5165	5	0.00
06/11/2019	R248 On 06-August-20	10.20	Put	Bond Future	5129	5	5129	5	0.00
06/11/2019	R248 On 06-August-20	9.00	Put	Bond Future	12191	12	12191	12	0.00
06/11/2019	R248 On 06-August-20	10.18	Put	Bond Future	5202	5	5202	5	0.00
06/11/2019	R248 On 06-August-20	9.25	Put	Bond Future	10207	10	10207	10	0.00