



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	2025 On 06-February-20			Bond Future	136.48	136.4721	136.4821	136.4721	4,913.00
03/12/2019	2025 On 07-May-20			Bond Future	139.00	138.9913	139.0046	138.9913	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
03/12/2019	2025 On 06-August-20			Bond Future	140.13	140.1148	140.1308	140.1148	0.00
03/12/2019	2025 On 05-November-20			Bond Future	142.76	142.7464	142.7629	142.7464	0.00
03/12/2019	2029 On 06-February-20			Bond Future	101.59	101.6789	101.5945	101.6789	3,765.00
03/12/2019	2029 On 07-May-20			Bond Future	102.36	102.4432	102.3624	102.4432	0.00
03/12/2019	2029 On 06-August-20			Bond Future	104.30	104.3809	104.2977	104.3809	0.00
03/12/2019	2029 On 05-November-20			Bond Future	105.12	105.1986	105.1167	105.1986	0.00
03/12/2019	2030 On 06-February-20			Bond Future	9.30	91.9158	9.3024	91.9158	78,254.00
03/12/2019	2030 On 06-February-20	9.00	Call	Bond Future	610	1	610	1	5,820.00
03/12/2019	2030 On 06-February-20	9.25	Call	Bond Future	1209	1	1209	1	0.00
03/12/2019	2030 On 06-February-20	8.40	Call	Bond Future	47	0	47	0	5,820.00
03/12/2019	2030 On 06-February-20	9.14	Call	Bond Future	914	1	914	1	0.00
03/12/2019	2030 On 06-February-20	9.40	Call	Bond Future	1694	2	1694	2	0.00
03/12/2019	2030 On 06-February-20	9.15	Call	Bond Future	939	1	939	1	0.00
03/12/2019	2030 On 06-February-20	9.16	Call	Bond Future	964	1	964	1	0.00
03/12/2019	2030 On 06-February-20	9.16	Put	Bond Future	1831	2	1831	2	0.00
03/12/2019	2030 On 06-February-20	9.14	Put	Bond Future	1903	2	1903	2	0.00
03/12/2019	2030 On 06-February-20	9.25	Put	Bond Future	1527	2	1527	2	5,000.00
03/12/2019	2030 On 06-February-20	8.40	Put	Bond Future	5727	6	5727	6	0.00
03/12/2019	2030 On 06-February-20	9.40	Put	Bond Future	1106	1	1106	1	5,000.00
03/12/2019	2030 On 06-February-20	9.15	Put	Bond Future	1867	2	1867	2	0.00
03/12/2019	2030 On 06-February-20	9.00	Put	Bond Future	2464	2	2464	2	0.00
03/12/2019	2030 On 07-May-20			Bond Future	9.38	93.5902	9.3759	93.5902	0.00
03/12/2019	2030 On 07-May-20	8.80	Call	Bond Future	796	1	796	1	0.00
03/12/2019	2030 On 07-May-20	8.79	Call	Bond Future	779	1	779	1	0.00
03/12/2019	2030 On 07-May-20	8.78	Call	Bond Future	761	1	761	1	0.00
03/12/2019	2030 On 07-May-20	8.79	Put	Bond Future	4340	4	4340	4	0.00
03/12/2019	2030 On 07-May-20	8.78	Put	Bond Future	4385	4	4385	4	0.00
03/12/2019	2030 On 07-May-20	8.80	Put	Bond Future	4295	4	4295	4	0.00
03/12/2019	2030 On 06-August-20			Bond Future	9.45	91.3055	9.4515	91.3055	0.00
03/12/2019	2030 On 06-August-20	9.09	Call	Bond Future	1635	2	1635	2	0.00
03/12/2019	2030 On 06-August-20	9.11	Call	Bond Future	1686	2	1686	2	0.00
03/12/2019	2030 On 06-August-20	9.10	Call	Bond Future	1660	2	1660	2	0.00
03/12/2019	2030 On 06-August-20	9.10	Put	Bond Future	3730	4	3730	4	0.00
03/12/2019	2030 On 06-August-20	9.11	Put	Bond Future	3695	4	3695	4	0.00

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03/12/2019	2030 On 06-August-20	9.09	Put	Bond Future	3764	4	3764	4	0.00
03/12/2019	2030 On 05-November-20			Bond Future	9.52	93.0231	9.5202	93.0231	0.00
03/12/2019	2030 On 05-November-20	8.34	Call	Bond Future	550	1	550	1	1,000.00
03/12/2019	2030 On 05-November-20	9.04	Call	Bond Future	1814	2	1814	2	1,000.00
03/12/2019	2030 On 05-November-20	8.73	Call	Bond Future	1107	0	1107	0	3,000.00
03/12/2019	2030 On 05-November-20	9.38	Call	Bond Future	2760	3	2760	3	0.00
03/12/2019	2030 On 05-November-20	10.06	Call	Bond Future	5156	5	5156	5	0.00
03/12/2019	2030 On 05-November-20	9.39	Call	Bond Future	2790	3	2790	3	0.00
03/12/2019	2030 On 05-November-20	10.47	Call	Bond Future	6850	0	6850	0	0.00
03/12/2019	2030 On 05-November-20	9.23	Call	Bond Future	2323	0	2323	0	3,000.00
03/12/2019	2030 On 05-November-20	8.53	Call	Bond Future	757	1	757	1	16,000.00
03/12/2019	2030 On 05-November-20	9.03	Call	Bond Future	1789	2	1789	2	16,000.00
03/12/2019	2030 On 05-November-20	10.37	Call	Bond Future	6428	6	6428	6	0.00
03/12/2019	2030 On 05-November-20	9.40	Call	Bond Future	2820	3	2820	3	0.00
03/12/2019	2030 On 05-November-20	9.40	Put	Bond Future	3507	3	3507	3	0.00
03/12/2019	2030 On 05-November-20	9.03	Put	Bond Future	4631	5	4631	5	0.00
03/12/2019	2030 On 05-November-20	8.53	Put	Bond Future	6617	7	6617	7	0.00
03/12/2019	2030 On 05-November-20	10.47	Put	Bond Future	1657	0	1657	0	3,000.00
03/12/2019	2030 On 05-November-20	9.38	Put	Bond Future	3561	4	3561	4	0.00
03/12/2019	2030 On 05-November-20	8.73	Put	Bond Future	5746	0	5746	0	0.00
03/12/2019	2030 On 05-November-20	9.23	Put	Bond Future	3992	0	3992	0	0.00
03/12/2019	2030 On 05-November-20	10.37	Put	Bond Future	1763	2	1763	2	16,000.00
03/12/2019	2030 On 05-November-20	9.39	Put	Bond Future	3534	4	3534	4	0.00
03/12/2019	2030 On 05-November-20	10.06	Put	Bond Future	2155	2	2155	2	1,000.00
03/12/2019	2030 On 05-November-20	9.04	Put	Bond Future	4597	5	4597	5	0.00
03/12/2019	2030 On 05-November-20	8.34	Put	Bond Future	7591	8	7591	8	0.00
03/12/2019	2032 On 06-February-20			Bond Future	9.68	93.0321	9.6772	93.0321	70,493.00
03/12/2019	2032 On 06-February-20	9.39	Call	Bond Future	716	1	716	1	0.00
03/12/2019	2032 On 06-February-20	9.40	Call	Bond Future	738	1	738	1	0.00
03/12/2019	2032 On 06-February-20	9.38	Call	Bond Future	694	1	694	1	0.00
03/12/2019	2032 On 06-February-20	9.38	Put	Bond Future	2671	3	2671	3	0.00
03/12/2019	2032 On 06-February-20	9.39	Put	Bond Future	2626	3	2626	3	0.00
03/12/2019	2032 On 06-February-20	9.40	Put	Bond Future	2581	3	2581	3	0.00
03/12/2019	2032 On 07-May-20			Bond Future	9.76	90.5671	9.7552	90.5671	0.00

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03/12/2019	2032 On 07-May-20	9.17	Call	Bond Future	892	1	892	1	0.00
03/12/2019	2032 On 07-May-20	9.19	Call	Bond Future	932	1	932	1	0.00
03/12/2019	2032 On 07-May-20	9.18	Call	Bond Future	912	1	912	1	0.00
03/12/2019	2032 On 07-May-20	9.18	Put	Bond Future	4724	5	4724	5	0.00
03/12/2019	2032 On 07-May-20	9.19	Put	Bond Future	4676	5	4676	5	0.00
03/12/2019	2032 On 07-May-20	9.17	Put	Bond Future	4773	5	4773	5	0.00
03/12/2019	2032 On 06-August-20			Bond Future	9.83	92.2344	9.8345	92.2344	0.00
03/12/2019	2032 On 06-August-20	9.45	Call	Bond Future	1910	2	1910	2	0.00
03/12/2019	2032 On 06-August-20	9.46	Call	Bond Future	1937	2	1937	2	0.00
03/12/2019	2032 On 06-August-20	9.47	Call	Bond Future	1964	2	1964	2	0.00
03/12/2019	2032 On 06-August-20	9.47	Put	Bond Future	4311	4	4311	4	0.00
03/12/2019	2032 On 06-August-20	9.45	Put	Bond Future	4389	4	4389	4	0.00
03/12/2019	2032 On 06-August-20	9.46	Put	Bond Future	4350	4	4350	4	0.00
03/12/2019	2032 On 05-November-20			Bond Future	9.91	89.8107	9.9126	89.8107	0.00
03/12/2019	2032 On 05-November-20	9.76	Call	Bond Future	3108	3	3108	3	0.00
03/12/2019	2032 On 05-November-20	11.08	Call	Bond Future	8306	8	8306	8	0.00
03/12/2019	2032 On 05-November-20	10.99	Call	Bond Future	7935	0	7935	0	0.00
03/12/2019	2032 On 05-November-20	9.11	Call	Bond Future	1398	0	1398	0	3,000.00
03/12/2019	2032 On 05-November-20	9.61	Call	Bond Future	2654	0	2654	0	3,000.00
03/12/2019	2032 On 05-November-20	9.44	Call	Bond Future	2180	2	2180	2	1,000.00
03/12/2019	2032 On 05-November-20	9.77	Call	Bond Future	3139	3	3139	3	0.00
03/12/2019	2032 On 05-November-20	8.94	Call	Bond Future	1093	1	1093	1	1,000.00
03/12/2019	2032 On 05-November-20	9.75	Call	Bond Future	3077	3	3077	3	0.00
03/12/2019	2032 On 05-November-20	9.75	Put	Bond Future	4095	4	4095	4	0.00
03/12/2019	2032 On 05-November-20	9.11	Put	Bond Future	6582	0	6582	0	0.00
03/12/2019	2032 On 05-November-20	8.94	Put	Bond Future	7426	7	7426	7	0.00
03/12/2019	2032 On 05-November-20	11.08	Put	Bond Future	1442	1	1442	1	1,000.00
03/12/2019	2032 On 05-November-20	9.44	Put	Bond Future	5184	5	5184	5	0.00
03/12/2019	2032 On 05-November-20	9.77	Put	Bond Future	4031	4	4031	4	0.00
03/12/2019	2032 On 05-November-20	9.61	Put	Bond Future	4561	0	4561	0	0.00
03/12/2019	2032 On 05-November-20	9.76	Put	Bond Future	4063	4	4063	4	0.00
03/12/2019	2032 On 05-November-20	10.99	Put	Bond Future	1574	0	1574	0	3,000.00
03/12/2019	2033 On 06-February-20			Bond Future	100.90	100.9011	100.9020	100.9011	6,260.00
03/12/2019	2033 On 07-May-20			Bond Future	101.57	101.5682	101.5747	101.5682	0.00

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03/12/2019	2033 On 06-August-20			Bond Future	103.50	103.4892	103.4951	103.4892	0.00
03/12/2019	2033 On 05-November-20			Bond Future	104.22	104.2116	104.2206	104.2116	0.00
03/12/2019	2037 On 06-February-20			Bond Future	10.16	87.1993	10.1604	87.1993	73,418.00
03/12/2019	2037 On 06-February-20	9.68	Call	Bond Future	487	1	487	1	0.00
03/12/2019	2037 On 06-February-20	9.67	Call	Bond Future	470	1	470	1	0.00
03/12/2019	2037 On 06-February-20	9.66	Call	Bond Future	453	1	453	1	0.00
03/12/2019	2037 On 06-February-20	9.67	Put	Bond Future	4109	4	4109	4	0.00
03/12/2019	2037 On 06-February-20	9.66	Put	Bond Future	4169	4	4169	4	0.00
03/12/2019	2037 On 06-February-20	9.68	Put	Bond Future	4050	4	4050	4	0.00
03/12/2019	2037 On 07-May-20			Bond Future	10.24	88.7877	10.2440	88.7877	0.00
03/12/2019	2037 On 07-May-20	9.59	Call	Bond Future	908	1	908	1	0.00
03/12/2019	2037 On 07-May-20	9.60	Call	Bond Future	929	1	929	1	0.00
03/12/2019	2037 On 07-May-20	9.61	Call	Bond Future	950	1	950	1	0.00
03/12/2019	2037 On 07-May-20	9.61	Put	Bond Future	5626	5	5626	5	0.00
03/12/2019	2037 On 07-May-20	9.59	Put	Bond Future	5739	6	5739	6	0.00
03/12/2019	2037 On 07-May-20	9.60	Put	Bond Future	5682	6	5682	6	0.00
03/12/2019	2037 On 06-August-20			Bond Future	10.33	86.1622	10.3302	86.1622	0.00
03/12/2019	2037 On 06-August-20	9.87	Call	Bond Future	2020	2	2020	2	0.00
03/12/2019	2037 On 06-August-20	9.88	Call	Bond Future	2048	2	2048	2	0.00
03/12/2019	2037 On 06-August-20	9.86	Call	Bond Future	1992	2	1992	2	0.00
03/12/2019	2037 On 06-August-20	9.86	Put	Bond Future	5371	5	5371	5	0.00
03/12/2019	2037 On 06-August-20	9.87	Put	Bond Future	5325	5	5325	5	0.00
03/12/2019	2037 On 06-August-20	9.88	Put	Bond Future	5279	5	5279	5	0.00
03/12/2019	2037 On 05-November-20			Bond Future	10.41	87.7849	10.4095	87.7849	0.00
03/12/2019	2037 On 05-November-20	10.19	Call	Bond Future	3466	4	3466	4	0.00
03/12/2019	2037 On 05-November-20	10.17	Call	Bond Future	3400	4	3400	4	0.00
03/12/2019	2037 On 05-November-20	10.18	Call	Bond Future	3433	4	3433	4	0.00
03/12/2019	2037 On 05-November-20	10.17	Put	Bond Future	5072	5	5072	5	0.00
03/12/2019	2037 On 05-November-20	10.19	Put	Bond Future	4997	5	4997	5	0.00
03/12/2019	2037 On 05-November-20	10.18	Put	Bond Future	5034	5	5034	5	0.00
03/12/2019	2038 On 06-February-20			Bond Future	115.39	115.3822	115.3947	115.3822	10,798.00
03/12/2019	2038 On 07-May-20			Bond Future	117.53	117.5122	117.5273	117.5122	0.00
03/12/2019	2038 On 06-August-20			Bond Future	118.06	118.0410	118.0597	118.0410	0.00
03/12/2019	2038 On 05-November-20			Bond Future	120.28	120.2581	120.2772	120.2581	0.00

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03/12/2019	2040 On 06-February-20			Bond Future	10.32	89.4420	10.3167	89.4420	50,845.00
03/12/2019	2040 On 06-February-20	9.74	Call	Bond Future	341	0	341	0	0.00
03/12/2019	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
03/12/2019	2040 On 06-February-20	9.76	Call	Bond Future	370	0	370	0	0.00
03/12/2019	2040 On 06-February-20	9.00	Call	Bond Future	6	0	6	0	0.00
03/12/2019	2040 On 06-February-20	9.75	Call	Bond Future	355	0	355	0	0.00
03/12/2019	2040 On 06-February-20	9.75	Put	Bond Future	4863	5	4863	5	0.00
03/12/2019	2040 On 06-February-20	9.76	Put	Bond Future	4795	5	4795	5	0.00
03/12/2019	2040 On 06-February-20	9.00	Put	Bond Future	11057	11	11057	11	0.00
03/12/2019	2040 On 06-February-20	9.74	Put	Bond Future	4931	5	4931	5	0.00
03/12/2019	2040 On 06-February-20	8.40	Put	Bond Future	16813	17	16813	17	0.00
03/12/2019	2040 On 07-May-20			Bond Future	10.40	91.0713	10.4017	91.0713	0.00
03/12/2019	2040 On 07-May-20	9.50	Call	Bond Future	565	1	565	1	2,640.00
03/12/2019	2040 On 07-May-20	10.00	Call	Bond Future	1670	2	1670	2	2,640.00
03/12/2019	2040 On 07-May-20	9.75	Call	Bond Future	1032	1	1032	1	0.00
03/12/2019	2040 On 07-May-20	9.74	Call	Bond Future	1010	1	1010	1	0.00
03/12/2019	2040 On 07-May-20	9.73	Call	Bond Future	988	1	988	1	0.00
03/12/2019	2040 On 07-May-20	9.73	Put	Bond Future	6292	6	6292	6	0.00
03/12/2019	2040 On 07-May-20	9.75	Put	Bond Future	6171	6	6171	6	0.00
03/12/2019	2040 On 07-May-20	9.74	Put	Bond Future	6231	6	6231	6	0.00
03/12/2019	2040 On 07-May-20	10.00	Put	Bond Future	4782	5	4782	5	0.00
03/12/2019	2040 On 07-May-20	9.50	Put	Bond Future	7800	8	7800	8	0.00
03/12/2019	2040 On 06-August-20			Bond Future	10.49	88.2368	10.4895	88.2368	0.00
03/12/2019	2040 On 06-August-20	10.02	Call	Bond Future	2104	2	2104	2	0.00
03/12/2019	2040 On 06-August-20	10.04	Call	Bond Future	2163	2	2163	2	0.00
03/12/2019	2040 On 06-August-20	10.03	Call	Bond Future	2133	2	2133	2	0.00
03/12/2019	2040 On 06-August-20	10.02	Put	Bond Future	5701	6	5701	6	0.00
03/12/2019	2040 On 06-August-20	10.04	Put	Bond Future	5603	5	5603	5	0.00
03/12/2019	2040 On 06-August-20	10.03	Put	Bond Future	5652	6	5652	6	0.00
03/12/2019	2040 On 05-November-20			Bond Future	10.57	89.8990	10.5704	89.8990	0.00
03/12/2019	2040 On 05-November-20	9.73	Call	Bond Future	1820	0	1820	0	2,000.00
03/12/2019	2040 On 05-November-20	10.23	Call	Bond Future	3268	0	3268	0	2,000.00
03/12/2019	2040 On 05-November-20	9.50	Call	Bond Future	1309	1	1309	1	2,000.00
03/12/2019	2040 On 05-November-20	10.00	Call	Bond Future	2550	3	2550	3	2,000.00

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03/12/2019	2040 On 05-November-20	10.30	Call	Bond Future	3504	4	3504	4	0.00
03/12/2019	2040 On 05-November-20	11.70	Call	Bond Future	9538	0	9538	0	0.00
03/12/2019	2040 On 05-November-20	10.31	Call	Bond Future	3538	4	3538	4	0.00
03/12/2019	2040 On 05-November-20	11.50	Call	Bond Future	8645	9	8645	9	0.00
03/12/2019	2040 On 05-November-20	10.32	Call	Bond Future	3573	4	3573	4	0.00
03/12/2019	2040 On 05-November-20	10.31	Put	Bond Future	5478	5	5478	5	0.00
03/12/2019	2040 On 05-November-20	11.50	Put	Bond Future	2243	2	2243	2	2,000.00
03/12/2019	2040 On 05-November-20	9.50	Put	Bond Future	9738	10	9738	10	0.00
03/12/2019	2040 On 05-November-20	10.00	Put	Bond Future	6889	7	6889	7	0.00
03/12/2019	2040 On 05-November-20	10.32	Put	Bond Future	5437	5	5437	5	0.00
03/12/2019	2040 On 05-November-20	11.70	Put	Bond Future	1857	0	1857	0	2,000.00
03/12/2019	2040 On 05-November-20	10.23	Put	Bond Future	5817	0	5817	0	0.00
03/12/2019	2040 On 05-November-20	10.30	Put	Bond Future	5520	5	5520	5	0.00
03/12/2019	2040 On 05-November-20	9.73	Put	Bond Future	8333	0	8333	0	0.00
03/12/2019	2044 On 06-February-20			Bond Future	10.39	86.1317	10.3904	86.1317	49,243.00
03/12/2019	2044 On 06-February-20	9.77	Call	Bond Future	304	0	304	0	0.00
03/12/2019	2044 On 06-February-20	9.09	Call	Bond Future	7	0	7	0	328.00
03/12/2019	2044 On 06-February-20	9.74	Call	Bond Future	267	0	267	0	328.00
03/12/2019	2044 On 06-February-20	9.78	Call	Bond Future	317	0	317	0	0.00
03/12/2019	2044 On 06-February-20	10.78	Call	Bond Future	3806	4	3806	4	0.00
03/12/2019	2044 On 06-February-20	9.76	Call	Bond Future	291	0	291	0	0.00
03/12/2019	2044 On 06-February-20	9.78	Put	Bond Future	5248	5	5248	5	0.00
03/12/2019	2044 On 06-February-20	9.76	Put	Bond Future	5392	5	5392	5	0.00
03/12/2019	2044 On 06-February-20	10.78	Put	Bond Future	889	1	889	1	328.00
03/12/2019	2044 On 06-February-20	9.77	Put	Bond Future	5320	5	5320	5	0.00
03/12/2019	2044 On 06-February-20	9.74	Put	Bond Future	5538	5	5538	5	0.00
03/12/2019	2044 On 06-February-20	9.09	Put	Bond Future	11106	11	11106	11	0.00
03/12/2019	2044 On 07-May-20			Bond Future	10.47	87.7007	10.4736	87.7007	0.00
03/12/2019	2044 On 07-May-20	10.81	Call	Bond Future	4500	5	4500	5	0.00
03/12/2019	2044 On 07-May-20	9.79	Call	Bond Future	918	1	918	1	0.00
03/12/2019	2044 On 07-May-20	9.33	Call	Bond Future	277	0	277	0	100.00
03/12/2019	2044 On 07-May-20	9.98	Call	Bond Future	1378	1	1378	1	100.00
03/12/2019	2044 On 07-May-20	9.26	Call	Bond Future	229	0	229	0	556.00
03/12/2019	2044 On 07-May-20	9.81	Call	Bond Future	961	1	961	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
03/12/2019	2044 On 07-May-20	9.45	Call	Bond Future	376	0	376	0	129.00
03/12/2019	2044 On 07-May-20	9.97	Call	Bond Future	1351	1	1351	1	129.00
03/12/2019	2044 On 07-May-20	11.09	Call	Bond Future	5909	6	5909	6	0.00
03/12/2019	2044 On 07-May-20	9.91	Call	Bond Future	1195	1	1195	1	556.00
03/12/2019	2044 On 07-May-20	11.02	Call	Bond Future	5545	6	5545	6	0.00
03/12/2019	2044 On 07-May-20	9.80	Call	Bond Future	940	1	940	1	0.00
03/12/2019	2044 On 07-May-20	11.02	Put	Bond Future	1557	1	1557	1	556.00
03/12/2019	2044 On 07-May-20	11.09	Put	Bond Future	1433	1	1433	1	100.00
03/12/2019	2044 On 07-May-20	9.26	Put	Bond Future	10363	10	10363	10	0.00
03/12/2019	2044 On 07-May-20	9.91	Put	Bond Future	5667	5	5667	5	0.00
03/12/2019	2044 On 07-May-20	9.80	Put	Bond Future	6330	6	6330	6	0.00
03/12/2019	2044 On 07-May-20	9.98	Put	Bond Future	5273	5	5273	5	0.00
03/12/2019	2044 On 07-May-20	9.79	Put	Bond Future	6393	6	6393	6	0.00
03/12/2019	2044 On 07-May-20	9.45	Put	Bond Future	8795	9	8795	9	0.00
03/12/2019	2044 On 07-May-20	9.97	Put	Bond Future	5328	5	5328	5	0.00
03/12/2019	2044 On 07-May-20	10.81	Put	Bond Future	2007	2	2007	2	129.00
03/12/2019	2044 On 07-May-20	9.33	Put	Bond Future	9773	10	9773	10	0.00
03/12/2019	2044 On 07-May-20	9.81	Put	Bond Future	6267	6	6267	6	0.00
03/12/2019	2044 On 06-August-20			Bond Future	10.56	84.9293	10.5593	84.9293	0.00
03/12/2019	2044 On 06-August-20	9.36	Call	Bond Future	604	1	604	1	602.00
03/12/2019	2044 On 06-August-20	9.86	Call	Bond Future	1528	2	1528	2	0.00
03/12/2019	2044 On 06-August-20	9.98	Call	Bond Future	1846	2	1846	2	602.00
03/12/2019	2044 On 06-August-20	9.01	Call	Bond Future	301	0	301	0	140.00
03/12/2019	2044 On 06-August-20	9.66	Call	Bond Future	1072	1	1072	1	140.00
03/12/2019	2044 On 06-August-20	9.88	Call	Bond Future	1578	2	1578	2	0.00
03/12/2019	2044 On 06-August-20	11.09	Call	Bond Future	6136	6	6136	6	0.00
03/12/2019	2044 On 06-August-20	10.93	Call	Bond Future	5379	6	5379	6	0.00
03/12/2019	2044 On 06-August-20	9.87	Call	Bond Future	1553	2	1553	2	0.00
03/12/2019	2044 On 06-August-20	9.87	Put	Bond Future	6992	7	6992	7	0.00
03/12/2019	2044 On 06-August-20	10.93	Put	Bond Future	2678	3	2678	3	140.00
03/12/2019	2044 On 06-August-20	9.01	Put	Bond Future	13384	13	13384	13	0.00
03/12/2019	2044 On 06-August-20	9.66	Put	Bond Future	8285	8	8285	8	0.00
03/12/2019	2044 On 06-August-20	9.88	Put	Bond Future	6934	7	6934	7	0.00
03/12/2019	2044 On 06-August-20	11.09	Put	Bond Future	2314	2	2314	2	602.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2019	2044 On 06-August-20	9.86	Put	Bond Future	7050	7	7050	7	0.00
03/12/2019	2044 On 06-August-20	9.98	Put	Bond Future	6379	6	6379	6	0.00
03/12/2019	2044 On 06-August-20	9.36	Put	Bond Future	10452	10	10452	10	0.00
03/12/2019	2044 On 05-November-20			Bond Future	10.64	86.5293	10.6382	86.5293	0.00
03/12/2019	2044 On 05-November-20	9.72	Call	Bond Future	1688	2	1688	2	1,815.00
03/12/2019	2044 On 05-November-20	9.96	Call	Bond Future	2306	2	2306	2	0.00
03/12/2019	2044 On 05-November-20	10.34	Call	Bond Future	3489	4	3489	4	0.00
03/12/2019	2044 On 05-November-20	11.38	Call	Bond Future	7842	8	7842	8	0.00
03/12/2019	2044 On 05-November-20	9.97	Call	Bond Future	2334	2	2334	2	568.00
03/12/2019	2044 On 05-November-20	10.36	Call	Bond Future	3558	4	3558	4	0.00
03/12/2019	2044 On 05-November-20	11.43	Call	Bond Future	8082	8	8082	8	0.00
03/12/2019	2044 On 05-November-20	9.29	Call	Bond Future	912	1	912	1	568.00
03/12/2019	2044 On 05-November-20	11.17	Call	Bond Future	6853	7	6853	7	0.00
03/12/2019	2044 On 05-November-20	8.87	Call	Bond Future	476	1	476	1	1,815.00
03/12/2019	2044 On 05-November-20	10.02	Call	Bond Future	2477	3	2477	3	1,815.00
03/12/2019	2044 On 05-November-20	10.35	Call	Bond Future	3524	4	3524	4	0.00
03/12/2019	2044 On 05-November-20	10.35	Put	Bond Future	5700	6	5700	6	0.00
03/12/2019	2044 On 05-November-20	10.02	Put	Bond Future	7263	7	7263	7	0.00
03/12/2019	2044 On 05-November-20	10.36	Put	Bond Future	5657	6	5657	6	0.00
03/12/2019	2044 On 05-November-20	11.17	Put	Bond Future	3073	3	3073	3	1,815.00
03/12/2019	2044 On 05-November-20	11.43	Put	Bond Future	2557	2	2557	2	1,815.00
03/12/2019	2044 On 05-November-20	8.87	Put	Bond Future	15459	15	15459	15	0.00
03/12/2019	2044 On 05-November-20	9.72	Put	Bond Future	8962	9	8962	9	0.00
03/12/2019	2044 On 05-November-20	9.29	Put	Bond Future	11958	12	11958	12	0.00
03/12/2019	2044 On 05-November-20	9.96	Put	Bond Future	7581	7	7581	7	0.00
03/12/2019	2044 On 05-November-20	11.38	Put	Bond Future	2648	3	2648	3	568.00
03/12/2019	2044 On 05-November-20	10.34	Put	Bond Future	5743	6	5743	6	0.00
03/12/2019	2044 On 05-November-20	9.97	Put	Bond Future	7527	7	7527	7	0.00
03/12/2019	2046 On 06-February-20			Bond Future	106.82	106.8145	106.8155	106.8145	11,575.00
03/12/2019	2046 On 07-May-20			Bond Future	107.05	107.0381	107.0459	107.0381	0.00
03/12/2019	2046 On 06-August-20			Bond Future	109.07	109.0625	109.0696	109.0625	0.00
03/12/2019	2046 On 05-November-20			Bond Future	109.33	109.3150	109.3269	109.3150	0.00
03/12/2019	2050 On 06-February-20			Bond Future	108.58	108.5827	108.5840	108.5827	11,827.00
03/12/2019	2050 On 07-May-20			Bond Future	110.59	110.5872	110.5908	110.5872	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
03/12/2019	2050 On 06-August-20			Bond Future	110.81	110.7986	110.8061	110.7986	0.00
03/12/2019	2050 On 05-November-20			Bond Future	112.89	112.8797	112.8873	112.8797	0.00
03/12/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	AL37 On 06-February-20			Index Future	677.16	676.7890	677.1550	676.7890	0.00
03/12/2019	AL37 On 07-May-20			Index Future	689.51	689.1190	689.5060	689.1190	0.00
03/12/2019	AL37 On 06-August-20			Index Future	702.24	701.8560	702.2440	701.8560	0.00
03/12/2019	AL7T On 06-February-20			Index Future	778.57	778.6500	778.5720	778.6500	0.00
03/12/2019	AL7T On 07-May-20			Index Future	792.77	792.8350	792.7730	792.8350	0.00
03/12/2019	AL7T On 06-August-20			Index Future	807.42	807.4890	807.4190	807.4890	0.00
03/12/2019	ALBI On 06-February-20			Index Future	692.08	693.1130	692.0820	693.1130	414.00
03/12/2019	ALBI On 07-May-20			Index Future	704.71	705.7410	704.7060	705.7410	0.00
03/12/2019	ALBI On 06-August-20			Index Future	717.73	718.7840	717.7250	718.7840	0.00
03/12/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/12/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2019	ES33 On 06-February-20			Bond Future	11.21	77.6756	11.2085	77.6756	350.00
03/12/2019	ES33 On 07-May-20			Bond Future	11.33	75.2970	11.3340	75.2970	0.00
03/12/2019	ES33 On 06-August-20			Bond Future	11.46	76.6802	11.4627	76.6802	0.00
03/12/2019	ES33 On 05-November-20			Bond Future	11.59	74.3333	11.5934	74.3333	0.00
03/12/2019	ES42 On 06-February-20			Bond Future	11.55	78.4657	11.5548	78.4657	4,919.00
03/12/2019	ES42 On 07-May-20			Bond Future	11.68	75.6306	11.6800	75.6306	0.00
03/12/2019	ES42 On 06-August-20			Bond Future	11.81	77.0190	11.8066	77.0190	0.00
03/12/2019	ES42 On 05-November-20			Bond Future	11.93	74.2087	11.9342	74.2087	0.00
03/12/2019	GOVI On 06-February-20			GOVI	684.12	685.2300	684.1210	685.2300	1,242.00
03/12/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
03/12/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
03/12/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
03/12/2019	GOVI On 06-February-20	703.13	Put	GOVI	190090	18	190090	18	0.00
03/12/2019	GOVI On 06-February-20	703.15	Put	GOVI	190290	18	190290	18	0.00
03/12/2019	GOVI On 06-February-20	703.14	Put	GOVI	190190	18	190190	18	0.00
03/12/2019	GOVI On 07-May-20			GOVI	696.60	697.7140	696.6000	697.7140	0.00
03/12/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
03/12/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
03/12/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
03/12/2019	GOVI On 07-May-20	720.00	Put	GOVI	234000	22	234000	22	0.00
03/12/2019	GOVI On 07-May-20	719.98	Put	GOVI	233800	22	233800	22	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2019	GOVI On 07-May-20	719.99	Put	GOVI	233900	22	233900	22	0.00
03/12/2019	GOVI On 06-August-20			GOVI	709.47	710.6090	709.4690	710.6090	0.00
03/12/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
03/12/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
03/12/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
03/12/2019	GOVI On 06-August-20	728.13	Put	GOVI	186610	18	186610	18	0.00
03/12/2019	GOVI On 06-August-20	728.12	Put	GOVI	186510	18	186510	18	0.00
03/12/2019	GOVI On 06-August-20	728.14	Put	GOVI	186710	18	186710	18	0.00
03/12/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/12/2019	IGOV On 06-February-20			Index Future	258.81	258.8320	258.8060	258.8320	1,011.00
03/12/2019	IGOV On 07-May-20			Index Future	263.59	263.6100	263.5900	263.6100	47.00
03/12/2019	IGOV On 06-August-20			Index Future	268.52	268.5440	268.5210	268.5440	0.00
03/12/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
03/12/2019	IS02 On 23-March-20			Interest Rate Swap	98.61	98.6100	98.6100	98.6100	0.00
03/12/2019	IS02 On 22-June-20			Interest Rate Swap	102.06	102.0700	102.0600	102.0700	0.00
03/12/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
03/12/2019	IS05 On 17-December-20			Interest Rate Swap	95.54	95.5600	95.5400	95.5600	0.00
03/12/2019	IS05 On 16-March-21			Interest Rate Swap	94.53	94.5700	94.5300	94.5700	0.00
03/12/2019	IS05 On 15-June-21			Interest Rate Swap	93.48	93.5300	93.4800	93.5300	0.00
03/12/2019	IS05 On 21-September-21			Interest Rate Swap	93.40	93.4600	93.4000	93.4600	0.00
03/12/2019	IS05 On 21-December-21			Interest Rate Swap	95.39	95.4400	95.3900	95.4400	51.00
03/12/2019	IS05 On 15-March-22			Interest Rate Swap	95.33	95.4000	95.3300	95.4000	0.00
03/12/2019	IS05 On 21-June-22			Interest Rate Swap	96.30	96.3900	96.3000	96.3900	0.00
03/12/2019	IS05 On 20-September-22			Interest Rate Swap	100.06	100.1700	100.0600	100.1700	0.00
03/12/2019	IS05 On 20-December-22			Interest Rate Swap	101.14	101.2600	101.1400	101.2600	0.00
03/12/2019	IS05 On 22-March-23			Interest Rate Swap	94.27	94.3900	94.2700	94.3900	0.00
03/12/2019	IS05 On 20-June-23			Interest Rate Swap	100.21	100.3200	100.2100	100.3200	0.00
03/12/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
03/12/2019	IS10 On 17-December-25			Interest Rate Swap	91.17	91.3200	91.1700	91.3200	0.00
03/12/2019	IS10 On 16-March-26			Interest Rate Swap	88.05	88.2000	88.0500	88.2000	0.00
03/12/2019	IS10 On 15-June-26			Interest Rate Swap	86.73	86.8600	86.7300	86.8600	0.00
03/12/2019	IS10 On 21-September-26			Interest Rate Swap	88.91	89.0200	88.9100	89.0200	0.00
03/12/2019	IS10 On 21-December-26			Interest Rate Swap	92.77	92.8700	92.7700	92.8700	0.00
03/12/2019	IS10 On 15-March-27			Interest Rate Swap	91.27	91.3900	91.2700	91.3900	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
03/12/2019	IS10 On 21-June-27			Interest Rate Swap	93.36	93.4900	93.3600	93.4900	0.00
03/12/2019	IS10 On 20-September-27			Interest Rate Swap	98.90	99.0400	98.9000	99.0400	0.00
03/12/2019	IS10 On 20-December-27			Interest Rate Swap	99.26	99.4100	99.2600	99.4100	0.00
03/12/2019	IS10 On 22-March-28			Interest Rate Swap	92.64	92.7900	92.6400	92.7900	0.00
03/12/2019	IS10 On 20-June-28			Interest Rate Swap	100.02	100.1600	100.0200	100.1600	0.00
03/12/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
03/12/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/12/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/12/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
03/12/2019	R023 On 06-February-20			Bond Future	7.46	104.2244	7.4593	104.2244	42,651.00
03/12/2019	R023 On 06-February-20	7.52	Call	Bond Future	506	0	506	0	0.00
03/12/2019	R023 On 06-February-20	7.54	Call	Bond Future	540	1	540	1	0.00
03/12/2019	R023 On 06-February-20	7.53	Call	Bond Future	523	0	523	0	0.00
03/12/2019	R023 On 06-February-20	7.53	Put	Bond Future	332	0	332	0	0.00
03/12/2019	R023 On 06-February-20	7.54	Put	Bond Future	323	0	323	0	0.00
03/12/2019	R023 On 06-February-20	7.52	Put	Bond Future	342	0	342	0	0.00
03/12/2019	R023 On 07-May-20			Bond Future	7.46	102.1906	7.4599	102.1906	13,512.00
03/12/2019	R023 On 07-May-20	6.90	Call	Bond Future	118	0	118	0	0.00
03/12/2019	R023 On 07-May-20	6.91	Call	Bond Future	124	0	124	0	0.00
03/12/2019	R023 On 07-May-20	6.89	Call	Bond Future	113	0	113	0	0.00
03/12/2019	R023 On 07-May-20	6.89	Put	Bond Future	1550	2	1550	2	0.00
03/12/2019	R023 On 07-May-20	6.90	Put	Bond Future	1530	2	1530	2	0.00
03/12/2019	R023 On 07-May-20	6.91	Put	Bond Future	1510	2	1510	2	0.00
03/12/2019	R023 On 06-August-20			Bond Future	7.45	104.0785	7.4470	104.0785	0.00
03/12/2019	R023 On 06-August-20	7.26	Call	Bond Future	576	1	576	1	0.00
03/12/2019	R023 On 06-August-20	7.28	Call	Bond Future	599	1	599	1	0.00
03/12/2019	R023 On 06-August-20	7.27	Call	Bond Future	588	1	588	1	0.00
03/12/2019	R023 On 06-August-20	7.28	Put	Bond Future	984	1	984	1	0.00
03/12/2019	R023 On 06-August-20	7.27	Put	Bond Future	996	1	996	1	0.00
03/12/2019	R023 On 06-August-20	7.26	Put	Bond Future	1007	1	1007	1	0.00
03/12/2019	R023 On 05-November-20			Bond Future	7.43	102.0993	7.4326	102.0993	0.00
03/12/2019	R023 On 05-November-20	7.46	Call	Bond Future	947	1	947	1	0.00
03/12/2019	R023 On 05-November-20	7.45	Call	Bond Future	934	1	934	1	0.00
03/12/2019	R023 On 05-November-20	7.47	Call	Bond Future	959	1	959	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
03/12/2019	R023 On 05-November-20	7.45	Put	Bond Future	898	1	898	1	0.00
03/12/2019	R023 On 05-November-20	7.46	Put	Bond Future	889	1	889	1	0.00
03/12/2019	R023 On 05-November-20	7.47	Put	Bond Future	881	1	881	1	0.00
03/12/2019	R035 On 06-February-20			Bond Future	10.00	95.5787	10.0034	95.5787	118,781.00
03/12/2019	R035 On 06-February-20	9.61	Call	Bond Future	592	1	592	1	0.00
03/12/2019	R035 On 06-February-20	9.60	Call	Bond Future	572	1	572	1	0.00
03/12/2019	R035 On 06-February-20	9.59	Call	Bond Future	552	1	552	1	0.00
03/12/2019	R035 On 06-February-20	9.59	Put	Bond Future	3601	3	3601	3	0.00
03/12/2019	R035 On 06-February-20	9.61	Put	Bond Future	3490	3	3490	3	0.00
03/12/2019	R035 On 06-February-20	9.60	Put	Bond Future	3545	3	3545	3	0.00
03/12/2019	R035 On 07-May-20			Bond Future	10.08	92.8165	10.0828	92.8165	0.00
03/12/2019	R035 On 07-May-20	9.11	Call	Bond Future	400	0	400	0	5,000.00
03/12/2019	R035 On 07-May-20	9.75	Call	Bond Future	1690	2	1690	2	5,000.00
03/12/2019	R035 On 07-May-20	9.47	Call	Bond Future	991	1	991	1	0.00
03/12/2019	R035 On 07-May-20	9.78	Call	Bond Future	1777	2	1777	2	3,530.00
03/12/2019	R035 On 07-May-20	9.18	Call	Bond Future	488	1	488	1	3,530.00
03/12/2019	R035 On 07-May-20	9.49	Call	Bond Future	1035	1	1035	1	0.00
03/12/2019	R035 On 07-May-20	10.57	Call	Bond Future	4891	5	4891	5	0.00
03/12/2019	R035 On 07-May-20	10.75	Call	Bond Future	5783	6	5783	6	0.00
03/12/2019	R035 On 07-May-20	9.48	Call	Bond Future	1013	1	1013	1	0.00
03/12/2019	R035 On 07-May-20	9.47	Put	Bond Future	5493	5	5493	5	0.00
03/12/2019	R035 On 07-May-20	9.75	Put	Bond Future	4096	4	4096	4	0.00
03/12/2019	R035 On 07-May-20	9.78	Put	Bond Future	3962	4	3962	4	0.00
03/12/2019	R035 On 07-May-20	9.49	Put	Bond Future	5384	5	5384	5	0.00
03/12/2019	R035 On 07-May-20	9.18	Put	Bond Future	7233	7	7233	7	0.00
03/12/2019	R035 On 07-May-20	10.75	Put	Bond Future	1228	1	1228	1	5,000.00
03/12/2019	R035 On 07-May-20	9.48	Put	Bond Future	5438	5	5438	5	0.00
03/12/2019	R035 On 07-May-20	10.57	Put	Bond Future	1531	1	1531	1	3,530.00
03/12/2019	R035 On 07-May-20	9.11	Put	Bond Future	7698	7	7698	7	0.00
03/12/2019	R035 On 06-August-20			Bond Future	10.16	94.5248	10.1633	94.5248	0.00
03/12/2019	R035 On 06-August-20	9.00	Call	Bond Future	565	1	565	1	24,761.00
03/12/2019	R035 On 06-August-20	9.92	Call	Bond Future	2641	3	2641	3	0.00
03/12/2019	R035 On 06-August-20	9.91	Call	Bond Future	2609	3	2609	3	0.00
03/12/2019	R035 On 06-August-20	8.75	Call	Bond Future	349	0	349	0	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2019	R035 On 06-August-20	9.93	Call	Bond Future	2673	3	2673	3	0.00
03/12/2019	R035 On 06-August-20	9.91	Put	Bond Future	4402	4	4402	4	0.00
03/12/2019	R035 On 06-August-20	9.93	Put	Bond Future	4322	4	4322	4	0.00
03/12/2019	R035 On 06-August-20	8.75	Put	Bond Future	11049	11	11049	11	0.00
03/12/2019	R035 On 06-August-20	9.00	Put	Bond Future	9244	9	9244	9	0.00
03/12/2019	R035 On 06-August-20	9.92	Put	Bond Future	4362	4	4362	4	0.00
03/12/2019	R035 On 05-November-20			Bond Future	10.25	91.8020	10.2459	91.8020	0.00
03/12/2019	R035 On 05-November-20	10.33	Call	Bond Future	4406	5	4406	5	0.00
03/12/2019	R035 On 05-November-20	10.32	Call	Bond Future	4368	5	4368	5	0.00
03/12/2019	R035 On 05-November-20	10.34	Call	Bond Future	4443	5	4443	5	0.00
03/12/2019	R035 On 05-November-20	10.32	Put	Bond Future	3862	4	3862	4	0.00
03/12/2019	R035 On 05-November-20	10.33	Put	Bond Future	3831	4	3831	4	0.00
03/12/2019	R035 On 05-November-20	10.34	Put	Bond Future	3800	4	3800	4	0.00
03/12/2019	R186 On 06-February-20			Bond Future	8.52	111.6052	8.5172	111.6052	103,718.00
03/12/2019	R186 On 06-February-20	8.55	Call	Bond Future	1213	1	1213	1	0.00
03/12/2019	R186 On 06-February-20	8.11	Call	Bond Future	314	0	314	0	821.00
03/12/2019	R186 On 06-February-20	8.57	Call	Bond Future	1273	1	1273	1	0.00
03/12/2019	R186 On 06-February-20	8.50	Call	Bond Future	1070	1	1070	1	0.00
03/12/2019	R186 On 06-February-20	8.56	Call	Bond Future	1243	1	1243	1	0.00
03/12/2019	R186 On 06-February-20	9.00	Call	Bond Future	2903	3	2903	3	0.00
03/12/2019	R186 On 06-February-20	8.56	Put	Bond Future	1010	1	1010	1	0.00
03/12/2019	R186 On 06-February-20	8.57	Put	Bond Future	986	1	986	1	0.00
03/12/2019	R186 On 06-February-20	9.00	Put	Bond Future	314	0	314	0	821.00
03/12/2019	R186 On 06-February-20	8.50	Put	Bond Future	1164	1	1164	1	821.00
03/12/2019	R186 On 06-February-20	8.11	Put	Bond Future	2559	3	2559	3	0.00
03/12/2019	R186 On 06-February-20	8.55	Put	Bond Future	1035	1	1035	1	0.00
03/12/2019	R186 On 07-May-20			Bond Future	8.57	113.6383	8.5746	113.6383	1,650.00
03/12/2019	R186 On 07-May-20	8.50	Call	Bond Future	1582	2	1582	2	0.00
03/12/2019	R186 On 07-May-20	8.08	Call	Bond Future	689	1	689	1	0.00
03/12/2019	R186 On 07-May-20	8.93	Call	Bond Future	2949	3	2949	3	0.00
03/12/2019	R186 On 07-May-20	7.90	Call	Bond Future	436	0	436	0	0.00
03/12/2019	R186 On 07-May-20	8.28	Call	Bond Future	1063	1	1063	1	6,000.00
03/12/2019	R186 On 07-May-20	8.09	Call	Bond Future	705	1	705	1	0.00
03/12/2019	R186 On 07-May-20	7.60	Call	Bond Future	177	0	177	0	6,000.00

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03/12/2019	R186 On 07-May-20	8.07	Call	Bond Future	673	1	673	1	0.00
03/12/2019	R186 On 07-May-20	8.07	Put	Bond Future	3373	3	3373	3	0.00
03/12/2019	R186 On 07-May-20	7.60	Put	Bond Future	5467	5	5467	5	0.00
03/12/2019	R186 On 07-May-20	8.93	Put	Bond Future	1098	1	1098	1	6,000.00
03/12/2019	R186 On 07-May-20	8.09	Put	Bond Future	3296	3	3296	3	0.00
03/12/2019	R186 On 07-May-20	7.90	Put	Bond Future	4064	4	4064	4	2,500.00
03/12/2019	R186 On 07-May-20	8.28	Put	Bond Future	2629	3	2629	3	0.00
03/12/2019	R186 On 07-May-20	8.08	Put	Bond Future	3334	3	3334	3	0.00
03/12/2019	R186 On 07-May-20	8.50	Put	Bond Future	1976	2	1976	2	23,208.00
03/12/2019	R186 On 06-August-20			Bond Future	8.63	110.4297	8.6324	110.4297	0.00
03/12/2019	R186 On 06-August-20	8.37	Call	Bond Future	1392	1	1392	1	0.00
03/12/2019	R186 On 06-August-20	8.38	Call	Bond Future	1418	1	1418	1	0.00
03/12/2019	R186 On 06-August-20	8.36	Call	Bond Future	1366	1	1366	1	0.00
03/12/2019	R186 On 06-August-20	8.36	Put	Bond Future	2765	3	2765	3	0.00
03/12/2019	R186 On 06-August-20	8.37	Put	Bond Future	2739	3	2739	3	0.00
03/12/2019	R186 On 06-August-20	8.38	Put	Bond Future	2713	3	2713	3	0.00
03/12/2019	R186 On 05-November-20			Bond Future	8.69	112.5050	8.6872	112.5050	0.00
03/12/2019	R186 On 05-November-20	8.66	Call	Bond Future	2409	2	2409	2	0.00
03/12/2019	R186 On 05-November-20	8.65	Call	Bond Future	2379	2	2379	2	0.00
03/12/2019	R186 On 05-November-20	8.64	Call	Bond Future	2350	2	2350	2	0.00
03/12/2019	R186 On 05-November-20	8.65	Put	Bond Future	2562	3	2562	3	0.00
03/12/2019	R186 On 05-November-20	8.64	Put	Bond Future	2583	3	2583	3	0.00
03/12/2019	R186 On 05-November-20	8.66	Put	Bond Future	2543	3	2543	3	0.00
03/12/2019	R197 On 06-February-20			Bond Future	301.75	301.7556	301.7532	301.7556	2,540.00
03/12/2019	R197 On 07-May-20			Bond Future	307.33	307.3260	307.3302	307.3260	0.00
03/12/2019	R197 On 06-August-20			Bond Future	305.37	305.3448	305.3660	305.3448	0.00
03/12/2019	R197 On 05-November-20			Bond Future	311.10	311.0796	311.1013	311.0796	0.00
03/12/2019	R202 On 06-February-20			Bond Future	226.66	226.6578	226.6593	226.6578	8,469.00
03/12/2019	R202 On 07-May-20			Bond Future	230.85	230.8418	230.8485	230.8418	0.00
03/12/2019	R202 On 06-August-20			Bond Future	231.08	231.0684	231.0833	231.0684	0.00
03/12/2019	R202 On 05-November-20			Bond Future	235.42	235.4081	235.4238	235.4081	0.00
03/12/2019	R208 On 06-February-20			Bond Future	6.60	102.6264	6.5957	102.6264	12,519.00
03/12/2019	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
03/12/2019	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00

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03/12/2019	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
03/12/2019	R208 On 06-February-20	6.14	Put	Bond Future	494	0	494	0	0.00
03/12/2019	R208 On 06-February-20	6.12	Put	Bond Future	515	1	515	1	0.00
03/12/2019	R208 On 06-February-20	6.13	Put	Bond Future	504	1	504	1	0.00
03/12/2019	R208 On 07-May-20			Bond Future	6.36	101.0925	6.3612	101.0925	0.00
03/12/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
03/12/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
03/12/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
03/12/2019	R208 On 07-May-20	4.81	Put	Bond Future	1334	1	1334	1	0.00
03/12/2019	R208 On 07-May-20	4.80	Put	Bond Future	1343	1	1343	1	0.00
03/12/2019	R208 On 07-May-20	4.82	Put	Bond Future	1326	1	1326	1	0.00
03/12/2019	R208 On 06-August-20			Bond Future	5.90	102.9643	5.9014	102.9643	0.00
03/12/2019	R208 On 06-August-20	5.56	Call	Bond Future	41	0	41	0	0.00
03/12/2019	R208 On 06-August-20	5.57	Call	Bond Future	43	0	43	0	0.00
03/12/2019	R208 On 06-August-20	5.55	Call	Bond Future	39	0	39	0	0.00
03/12/2019	R208 On 06-August-20	5.55	Put	Bond Future	258	0	258	0	0.00
03/12/2019	R208 On 06-August-20	5.56	Put	Bond Future	254	0	254	0	0.00
03/12/2019	R208 On 06-August-20	5.57	Put	Bond Future	249	0	249	0	0.00
03/12/2019	R208 On 05-November-20			Bond Future	4.81	101.4883	4.8084	101.4883	0.00
03/12/2019	R208 On 05-November-20	4.79	Call	Bond Future	91	0	91	0	0.00
03/12/2019	R208 On 05-November-20	4.78	Call	Bond Future	89	0	89	0	0.00
03/12/2019	R208 On 05-November-20	4.77	Call	Bond Future	87	0	87	0	0.00
03/12/2019	R208 On 05-November-20	4.78	Put	Bond Future	99	0	99	0	0.00
03/12/2019	R208 On 05-November-20	4.77	Put	Bond Future	101	0	101	0	0.00
03/12/2019	R208 On 05-November-20	4.79	Put	Bond Future	98	0	98	0	0.00
03/12/2019	R209 On 06-February-20			Bond Future	10.02	72.6338	10.0197	72.6338	103,380.00
03/12/2019	R209 On 06-February-20	9.51	Call	Bond Future	353	0	353	0	0.00
03/12/2019	R209 On 06-February-20	9.40	Call	Bond Future	231	0	231	0	7,500.00
03/12/2019	R209 On 06-February-20	9.52	Call	Bond Future	367	0	367	0	0.00
03/12/2019	R209 On 06-February-20	9.50	Call	Bond Future	341	0	341	0	0.00
03/12/2019	R209 On 06-February-20	9.50	Put	Bond Future	3637	3	3637	3	0.00
03/12/2019	R209 On 06-February-20	9.51	Put	Bond Future	3585	3	3585	3	0.00
03/12/2019	R209 On 06-February-20	9.40	Put	Bond Future	4187	4	4187	4	0.00
03/12/2019	R209 On 06-February-20	9.52	Put	Bond Future	3532	3	3532	3	0.00

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03/12/2019	R209 On 07-May-20			Bond Future	10.09	70.8057	10.0940	70.8057	0.00
03/12/2019	R209 On 07-May-20	9.45	Call	Bond Future	811	1	811	1	0.00
03/12/2019	R209 On 07-May-20	9.47	Call	Bond Future	847	1	847	1	0.00
03/12/2019	R209 On 07-May-20	9.46	Call	Bond Future	829	1	829	1	0.00
03/12/2019	R209 On 07-May-20	9.46	Put	Bond Future	4827	5	4827	5	0.00
03/12/2019	R209 On 07-May-20	9.47	Put	Bond Future	4779	5	4779	5	0.00
03/12/2019	R209 On 07-May-20	9.45	Put	Bond Future	4875	5	4875	5	0.00
03/12/2019	R209 On 06-August-20			Bond Future	10.17	72.1085	10.1692	72.1085	0.00
03/12/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
03/12/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
03/12/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
03/12/2019	R209 On 06-August-20	5.56	Put	Bond Future	37521	37	37521	37	0.00
03/12/2019	R209 On 06-August-20	5.55	Put	Bond Future	37629	37	37629	37	0.00
03/12/2019	R209 On 06-August-20	5.57	Put	Bond Future	37412	37	37412	37	0.00
03/12/2019	R209 On 05-November-20			Bond Future	10.24	70.3151	10.2428	70.3151	0.00
03/12/2019	R209 On 05-November-20	10.00	Call	Bond Future	2801	3	2801	3	0.00
03/12/2019	R209 On 05-November-20	10.02	Call	Bond Future	2860	3	2860	3	0.00
03/12/2019	R209 On 05-November-20	10.01	Call	Bond Future	2831	3	2831	3	0.00
03/12/2019	R209 On 05-November-20	10.01	Put	Bond Future	4225	4	4225	4	0.00
03/12/2019	R209 On 05-November-20	10.02	Put	Bond Future	4194	4	4194	4	0.00
03/12/2019	R209 On 05-November-20	10.00	Put	Bond Future	4256	4	4256	4	0.00
03/12/2019	R210 On 06-February-20			Bond Future	188.59	188.7276	188.5899	188.7276	1,721.00
03/12/2019	R210 On 07-May-20			Bond Future	189.43	189.5615	189.4320	189.5615	0.00
03/12/2019	R210 On 06-August-20			Bond Future	193.01	193.1468	193.0133	193.1468	0.00
03/12/2019	R210 On 05-November-20			Bond Future	193.92	194.0522	193.9231	194.0522	0.00
03/12/2019	R212 On 06-February-20			Bond Future	161.73	161.7208	161.7341	161.7208	7,963.00
03/12/2019	R212 On 07-May-20			Bond Future	164.72	164.7060	164.7232	164.7060	0.00
03/12/2019	R212 On 06-August-20			Bond Future	165.55	165.5274	165.5493	165.5274	0.00
03/12/2019	R212 On 05-November-20			Bond Future	168.66	168.6363	168.6587	168.6363	0.00
03/12/2019	R213 On 06-February-20			Bond Future	9.53	86.1183	9.5324	86.1183	24,118.00
03/12/2019	R213 On 06-February-20	9.28	Call	Bond Future	724	1	724	1	0.00
03/12/2019	R213 On 06-February-20	9.27	Call	Bond Future	704	1	704	1	0.00
03/12/2019	R213 On 06-February-20	9.26	Call	Bond Future	684	1	684	1	0.00
03/12/2019	R213 On 06-February-20	9.27	Put	Bond Future	2286	2	2286	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
03/12/2019	R213 On 06-February-20	9.26	Put	Bond Future	2326	2	2326	2	0.00
03/12/2019	R213 On 06-February-20	9.28	Put	Bond Future	2245	2	2245	2	0.00
03/12/2019	R213 On 07-May-20			Bond Future	9.60	84.1352	9.6038	84.1352	0.00
03/12/2019	R213 On 07-May-20	9.00	Call	Bond Future	773	1	773	1	0.00
03/12/2019	R213 On 07-May-20	9.01	Call	Bond Future	790	1	790	1	0.00
03/12/2019	R213 On 07-May-20	9.02	Call	Bond Future	807	1	807	1	0.00
03/12/2019	R213 On 07-May-20	9.02	Put	Bond Future	4318	4	4318	4	0.00
03/12/2019	R213 On 07-May-20	9.00	Put	Bond Future	4407	4	4407	4	0.00
03/12/2019	R213 On 07-May-20	9.01	Put	Bond Future	4362	4	4362	4	0.00
03/12/2019	R213 On 06-August-20			Bond Future	9.68	85.6847	9.6757	85.6847	0.00
03/12/2019	R213 On 06-August-20	9.29	Call	Bond Future	1604	2	1604	2	0.00
03/12/2019	R213 On 06-August-20	9.31	Call	Bond Future	1654	2	1654	2	0.00
03/12/2019	R213 On 06-August-20	9.30	Call	Bond Future	1629	2	1629	2	0.00
03/12/2019	R213 On 06-August-20	9.30	Put	Bond Future	3826	4	3826	4	0.00
03/12/2019	R213 On 06-August-20	9.31	Put	Bond Future	3792	4	3792	4	0.00
03/12/2019	R213 On 06-August-20	9.29	Put	Bond Future	3861	4	3861	4	0.00
03/12/2019	R213 On 05-November-20			Bond Future	9.75	83.7458	9.7504	83.7458	0.00
03/12/2019	R213 On 05-November-20	9.59	Call	Bond Future	2747	3	2747	3	0.00
03/12/2019	R213 On 05-November-20	9.60	Call	Bond Future	2777	3	2777	3	0.00
03/12/2019	R213 On 05-November-20	9.61	Call	Bond Future	2807	3	2807	3	0.00
03/12/2019	R213 On 05-November-20	9.61	Put	Bond Future	3604	4	3604	4	0.00
03/12/2019	R213 On 05-November-20	9.59	Put	Bond Future	3659	4	3659	4	0.00
03/12/2019	R213 On 05-November-20	9.60	Put	Bond Future	3632	4	3632	4	0.00
03/12/2019	R214 On 06-February-20			Bond Future	10.28	70.8180	10.2843	70.8180	17,680.00
03/12/2019	R214 On 06-February-20	9.71	Call	Bond Future	305	0	305	0	0.00
03/12/2019	R214 On 06-February-20	9.73	Call	Bond Future	329	0	329	0	0.00
03/12/2019	R214 On 06-February-20	10.42	Call	Bond Future	2049	2	2049	2	0.00
03/12/2019	R214 On 06-February-20	9.52	Call	Bond Future	134	0	134	0	1,000.00
03/12/2019	R214 On 06-February-20	9.87	Call	Bond Future	538	1	538	1	1,000.00
03/12/2019	R214 On 06-February-20	9.72	Call	Bond Future	317	0	317	0	0.00
03/12/2019	R214 On 06-February-20	9.72	Put	Bond Future	4022	4	4022	4	0.00
03/12/2019	R214 On 06-February-20	9.52	Put	Bond Future	5231	5	5231	5	0.00
03/12/2019	R214 On 06-February-20	9.73	Put	Bond Future	3966	4	3966	4	0.00
03/12/2019	R214 On 06-February-20	9.87	Put	Bond Future	3228	3	3228	3	0.00

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03/12/2019	R214 On 06-February-20	9.71	Put	Bond Future	4079	4	4079	4	0.00
03/12/2019	R214 On 06-February-20	10.42	Put	Bond Future	1203	1	1203	1	1,000.00
03/12/2019	R214 On 07-May-20			Bond Future	10.36	68.8100	10.3587	68.8100	0.00
03/12/2019	R214 On 07-May-20	9.76	Call	Bond Future	974	1	974	1	0.00
03/12/2019	R214 On 07-May-20	9.77	Call	Bond Future	994	1	994	1	0.00
03/12/2019	R214 On 07-May-20	9.31	Call	Bond Future	321	0	321	0	1,250.00
03/12/2019	R214 On 07-May-20	9.91	Call	Bond Future	1294	1	1294	1	1,250.00
03/12/2019	R214 On 07-May-20	10.66	Call	Bond Future	3637	4	3637	4	0.00
03/12/2019	R214 On 07-May-20	9.75	Call	Bond Future	955	1	955	1	0.00
03/12/2019	R214 On 07-May-20	9.75	Put	Bond Future	4916	5	4916	5	0.00
03/12/2019	R214 On 07-May-20	9.91	Put	Bond Future	4180	4	4180	4	0.00
03/12/2019	R214 On 07-May-20	9.31	Put	Bond Future	7380	7	7380	7	0.00
03/12/2019	R214 On 07-May-20	10.66	Put	Bond Future	1804	2	1804	2	1,250.00
03/12/2019	R214 On 07-May-20	9.76	Put	Bond Future	4868	5	4868	5	0.00
03/12/2019	R214 On 07-May-20	9.77	Put	Bond Future	4820	5	4820	5	0.00
03/12/2019	R214 On 06-August-20			Bond Future	10.43	70.0759	10.4338	70.0759	0.00
03/12/2019	R214 On 06-August-20	9.97	Call	Bond Future	1751	2	1751	2	0.00
03/12/2019	R214 On 06-August-20	9.98	Call	Bond Future	1777	2	1777	2	0.00
03/12/2019	R214 On 06-August-20	9.99	Call	Bond Future	1803	2	1803	2	0.00
03/12/2019	R214 On 06-August-20	9.99	Put	Bond Future	4620	4	4620	4	0.00
03/12/2019	R214 On 06-August-20	9.97	Put	Bond Future	4699	5	4699	5	0.00
03/12/2019	R214 On 06-August-20	9.98	Put	Bond Future	4659	5	4659	5	0.00
03/12/2019	R214 On 05-November-20			Bond Future	10.51	68.0982	10.5102	68.0982	0.00
03/12/2019	R214 On 05-November-20	10.25	Call	Bond Future	2949	3	2949	3	0.00
03/12/2019	R214 On 05-November-20	10.26	Call	Bond Future	2979	3	2979	3	0.00
03/12/2019	R214 On 05-November-20	10.24	Call	Bond Future	2919	3	2919	3	0.00
03/12/2019	R214 On 05-November-20	10.24	Put	Bond Future	4592	4	4592	4	0.00
03/12/2019	R214 On 05-November-20	10.25	Put	Bond Future	4559	4	4559	4	0.00
03/12/2019	R214 On 05-November-20	10.26	Put	Bond Future	4526	4	4526	4	0.00
03/12/2019	R248 On 06-February-20			Bond Future	10.37	89.5956	10.3662	89.5956	94,080.00
03/12/2019	R248 On 06-February-20	9.72	Call	Bond Future	264	0	264	0	0.00
03/12/2019	R248 On 06-February-20	9.70	Call	Bond Future	241	0	241	0	0.00
03/12/2019	R248 On 06-February-20	9.71	Call	Bond Future	252	0	252	0	0.00
03/12/2019	R248 On 06-February-20	9.70	Put	Bond Future	5810	6	5810	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2019	R248 On 06-February-20	9.72	Put	Bond Future	5657	5	5657	5	0.00
03/12/2019	R248 On 06-February-20	9.71	Put	Bond Future	5734	5	5734	5	0.00
03/12/2019	R248 On 07-May-20			Bond Future	10.44	86.7878	10.4431	86.7878	0.00
03/12/2019	R248 On 07-May-20	9.77	Call	Bond Future	935	1	935	1	0.00
03/12/2019	R248 On 07-May-20	9.79	Call	Bond Future	979	1	979	1	0.00
03/12/2019	R248 On 07-May-20	9.78	Call	Bond Future	957	1	957	1	0.00
03/12/2019	R248 On 07-May-20	9.78	Put	Bond Future	6423	6	6423	6	0.00
03/12/2019	R248 On 07-May-20	9.77	Put	Bond Future	6488	6	6488	6	0.00
03/12/2019	R248 On 07-May-20	9.79	Put	Bond Future	6359	6	6359	6	0.00
03/12/2019	R248 On 06-August-20			Bond Future	10.52	88.3843	10.5209	88.3843	0.00
03/12/2019	R248 On 06-August-20	9.25	Call	Bond Future	516	1	516	1	20,640.00
03/12/2019	R248 On 06-August-20	10.18	Call	Bond Future	2592	3	2592	3	0.00
03/12/2019	R248 On 06-August-20	10.20	Call	Bond Future	2661	3	2661	3	0.00
03/12/2019	R248 On 06-August-20	9.00	Call	Bond Future	306	0	306	0	3,000.00
03/12/2019	R248 On 06-August-20	10.19	Call	Bond Future	2626	3	2626	3	0.00
03/12/2019	R248 On 06-August-20	10.19	Put	Bond Future	5243	5	5243	5	0.00
03/12/2019	R248 On 06-August-20	10.20	Put	Bond Future	5196	5	5196	5	0.00
03/12/2019	R248 On 06-August-20	9.00	Put	Bond Future	13610	13	13610	13	0.00
03/12/2019	R248 On 06-August-20	10.18	Put	Bond Future	5290	5	5290	5	0.00
03/12/2019	R248 On 06-August-20	9.25	Put	Bond Future	11393	11	11393	11	0.00
03/12/2019	R248 On 05-November-20			Bond Future	10.60	85.6102	10.5999	85.6102	0.00
03/12/2019	R248 On 05-November-20	10.04	Call	Bond Future	2670	3	2670	3	0.00
03/12/2019	R248 On 05-November-20	10.03	Call	Bond Future	2640	3	2640	3	0.00
03/12/2019	R248 On 05-November-20	10.02	Call	Bond Future	2609	3	2609	3	0.00
03/12/2019	R248 On 05-November-20	10.03	Put	Bond Future	7174	7	7174	7	0.00
03/12/2019	R248 On 05-November-20	10.02	Put	Bond Future	7227	7	7227	7	0.00
03/12/2019	R248 On 05-November-20	10.04	Put	Bond Future	7121	7	7121	7	0.00