



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 July 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	2025 On 01-August-19			Bond Future	136.54	136.5316	136.5435	136.5316	1,622.00
08/07/2019	2025 On 07-November-19			Bond Future	139.26	139.2517	139.2640	139.2517	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2019	2025 On 06-February-20			Bond Future	140.46	140.4472	140.4595	140.4472	0.00
08/07/2019	2029 On 01-August-19			Bond Future	103.39	103.4240	103.3885	103.4240	4,132.00
08/07/2019	2029 On 07-November-19			Bond Future	104.35	104.3904	104.3541	104.3904	150.00
08/07/2019	2029 On 06-February-20			Bond Future	106.35	106.3917	106.3546	106.3917	0.00
08/07/2019	2030 On 01-August-19			Bond Future	8.80	94.4174	8.7958	94.4174	77,975.00
08/07/2019	2030 On 01-August-19	8.35	Call	Bond Future	53	0	53	0	2,025.00
08/07/2019	2030 On 01-August-19	9.22	Call	Bond Future	2814	3	2814	3	5,400.00
08/07/2019	2030 On 01-August-19	9.69	Call	Bond Future	5601	5	5601	5	0.00
08/07/2019	2030 On 01-August-19	9.68	Call	Bond Future	5541	5	5541	5	0.00
08/07/2019	2030 On 01-August-19	8.67	Call	Bond Future	454	0	454	0	5,400.00
08/07/2019	2030 On 01-August-19	9.15	Call	Bond Future	2423	2	2423	2	2,025.00
08/07/2019	2030 On 01-August-19	9.91	Call	Bond Future	6906	7	6906	7	0.00
08/07/2019	2030 On 01-August-19	9.92	Call	Bond Future	6964	7	6964	7	0.00
08/07/2019	2030 On 01-August-19	9.90	Call	Bond Future	6847	7	6847	7	0.00
08/07/2019	2030 On 01-August-19	8.77	Call	Bond Future	729	1	729	1	0.00
08/07/2019	2030 On 01-August-19	9.24	Call	Bond Future	2928	3	2928	3	0.00
08/07/2019	2030 On 01-August-19	9.27	Call	Bond Future	3100	3	3100	3	0.00
08/07/2019	2030 On 01-August-19	9.08	Call	Bond Future	2049	2	2049	2	0.00
08/07/2019	2030 On 01-August-19	9.08	Put	Bond Future	221	0	221	0	6,570.00
08/07/2019	2030 On 01-August-19	9.92	Put	Bond Future	1	0	1	0	0.00
08/07/2019	2030 On 01-August-19	9.24	Put	Bond Future	91	0	91	0	0.00
08/07/2019	2030 On 01-August-19	9.27	Put	Bond Future	76	0	76	0	0.00
08/07/2019	2030 On 01-August-19	8.77	Put	Bond Future	897	1	897	1	0.00
08/07/2019	2030 On 01-August-19	9.90	Put	Bond Future	1	0	1	0	0.00
08/07/2019	2030 On 01-August-19	9.68	Put	Bond Future	6	0	6	0	4,800.00
08/07/2019	2030 On 01-August-19	9.91	Put	Bond Future	1	0	1	0	0.00
08/07/2019	2030 On 01-August-19	8.67	Put	Bond Future	1278	2	1278	2	0.00
08/07/2019	2030 On 01-August-19	9.15	Put	Bond Future	152	0	152	0	0.00
08/07/2019	2030 On 01-August-19	9.69	Put	Bond Future	5	0	5	0	5,400.00
08/07/2019	2030 On 01-August-19	9.22	Put	Bond Future	102	0	102	0	0.00
08/07/2019	2030 On 01-August-19	8.35	Put	Bond Future	3017	3	3017	3	0.00
08/07/2019	2030 On 07-November-19			Bond Future	8.85	96.2734	8.8480	96.2734	200.00
08/07/2019	2030 On 07-November-19	9.48	Call	Bond Future	4550	4	4550	4	0.00
08/07/2019	2030 On 07-November-19	8.60	Call	Bond Future	1138	1	1138	1	5,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2019	2030 On 07-November-19	9.10	Call	Bond Future	2817	3	2817	3	5,500.00
08/07/2019	2030 On 07-November-19	9.76	Call	Bond Future	5978	6	5978	6	0.00
08/07/2019	2030 On 07-November-19	9.49	Call	Bond Future	4599	4	4599	4	0.00
08/07/2019	2030 On 07-November-19	9.47	Call	Bond Future	4501	4	4501	4	0.00
08/07/2019	2030 On 07-November-19	9.70	Call	Bond Future	5666	5	5666	5	0.00
08/07/2019	2030 On 07-November-19	9.12	Call	Bond Future	2900	3	2900	3	0.00
08/07/2019	2030 On 07-November-19	8.57	Call	Bond Future	1062	1	1062	1	0.00
08/07/2019	2030 On 07-November-19	9.12	Put	Bond Future	1182	1	1182	1	0.00
08/07/2019	2030 On 07-November-19	9.70	Put	Bond Future	423	0	423	0	0.00
08/07/2019	2030 On 07-November-19	9.47	Put	Bond Future	634	1	634	1	0.00
08/07/2019	2030 On 07-November-19	8.57	Put	Bond Future	2860	3	2860	3	0.00
08/07/2019	2030 On 07-November-19	9.10	Put	Bond Future	1225	1	1225	1	0.00
08/07/2019	2030 On 07-November-19	9.48	Put	Bond Future	623	1	623	1	0.00
08/07/2019	2030 On 07-November-19	8.60	Put	Bond Future	2740	3	2740	3	0.00
08/07/2019	2030 On 07-November-19	9.76	Put	Bond Future	381	0	381	0	5,500.00
08/07/2019	2030 On 07-November-19	9.49	Put	Bond Future	612	1	612	1	0.00
08/07/2019	2030 On 06-February-20			Bond Future	8.89	94.0873	8.8898	94.0873	0.00
08/07/2019	2030 On 06-February-20	9.14	Call	Bond Future	3456	3	3456	3	0.00
08/07/2019	2030 On 06-February-20	9.15	Call	Bond Future	3495	3	3495	3	0.00
08/07/2019	2030 On 06-February-20	9.16	Call	Bond Future	3533	3	3533	3	0.00
08/07/2019	2030 On 06-February-20	9.16	Put	Bond Future	1859	2	1859	2	0.00
08/07/2019	2030 On 06-February-20	9.14	Put	Bond Future	1904	2	1904	2	0.00
08/07/2019	2030 On 06-February-20	9.15	Put	Bond Future	1881	2	1881	2	0.00
08/07/2019	2032 On 01-August-19			Bond Future	9.14	95.9337	9.1368	95.9337	44,151.00
08/07/2019	2032 On 01-August-19	10.11	Call	Bond Future	6551	6	6551	6	0.00
08/07/2019	2032 On 01-August-19	10.10	Call	Bond Future	6488	6	6488	6	0.00
08/07/2019	2032 On 01-August-19	10.09	Call	Bond Future	6424	6	6424	6	0.00
08/07/2019	2032 On 01-August-19	10.09	Put	Bond Future	7	0	7	0	0.00
08/07/2019	2032 On 01-August-19	10.11	Put	Bond Future	6	0	6	0	0.00
08/07/2019	2032 On 01-August-19	10.10	Put	Bond Future	6	0	6	0	0.00
08/07/2019	2032 On 07-November-19			Bond Future	9.20	93.6590	9.1986	93.6590	0.00
08/07/2019	2032 On 07-November-19	9.72	Call	Bond Future	4462	4	4462	4	0.00
08/07/2019	2032 On 07-November-19	9.71	Call	Bond Future	4412	4	4412	4	0.00
08/07/2019	2032 On 07-November-19	9.70	Call	Bond Future	4361	4	4361	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
08/07/2019	2032 On 07-November-19	9.71	Put	Bond Future	948	1	948	1	0.00
08/07/2019	2032 On 07-November-19	9.70	Put	Bond Future	964	1	964	1	0.00
08/07/2019	2032 On 07-November-19	9.72	Put	Bond Future	933	1	933	1	0.00
08/07/2019	2032 On 06-February-20			Bond Future	9.25	95.4328	9.2489	95.4328	0.00
08/07/2019	2032 On 06-February-20	9.39	Call	Bond Future	3443	3	3443	3	0.00
08/07/2019	2032 On 06-February-20	9.40	Call	Bond Future	3482	3	3482	3	0.00
08/07/2019	2032 On 06-February-20	9.38	Call	Bond Future	3403	3	3403	3	0.00
08/07/2019	2032 On 06-February-20	9.38	Put	Bond Future	2512	3	2512	3	0.00
08/07/2019	2032 On 06-February-20	9.39	Put	Bond Future	2484	3	2484	3	0.00
08/07/2019	2032 On 06-February-20	9.40	Put	Bond Future	2455	3	2455	3	0.00
08/07/2019	2033 On 01-August-19			Bond Future	104.15	104.1447	104.1546	104.1447	6,090.00
08/07/2019	2033 On 07-November-19			Bond Future	105.06	105.0495	105.0596	105.0495	50.00
08/07/2019	2033 On 06-February-20			Bond Future	107.07	107.0635	107.0737	107.0635	0.00
08/07/2019	2037 On 01-August-19			Bond Future	9.49	91.3359	9.4883	91.3359	55,692.00
08/07/2019	2037 On 01-August-19	10.29	Call	Bond Future	6049	6	6049	6	0.00
08/07/2019	2037 On 01-August-19	10.31	Call	Bond Future	6190	6	6190	6	0.00
08/07/2019	2037 On 01-August-19	10.30	Call	Bond Future	6120	6	6120	6	0.00
08/07/2019	2037 On 01-August-19	10.30	Put	Bond Future	18	0	18	0	0.00
08/07/2019	2037 On 01-August-19	10.31	Put	Bond Future	17	0	17	0	0.00
08/07/2019	2037 On 01-August-19	10.29	Put	Bond Future	19	0	19	0	0.00
08/07/2019	2037 On 07-November-19			Bond Future	9.55	93.1313	9.5507	93.1313	0.00
08/07/2019	2037 On 07-November-19	9.95	Call	Bond Future	4313	4	4313	4	0.00
08/07/2019	2037 On 07-November-19	9.97	Call	Bond Future	4419	4	4419	4	0.00
08/07/2019	2037 On 07-November-19	9.96	Call	Bond Future	4366	4	4366	4	0.00
08/07/2019	2037 On 07-November-19	9.96	Put	Bond Future	1250	1	1250	1	0.00
08/07/2019	2037 On 07-November-19	9.97	Put	Bond Future	1229	1	1229	1	0.00
08/07/2019	2037 On 07-November-19	9.95	Put	Bond Future	1272	1	1272	1	0.00
08/07/2019	2037 On 06-February-20			Bond Future	9.60	90.6352	9.6040	90.6352	0.00
08/07/2019	2037 On 06-February-20	9.68	Call	Bond Future	3616	3	3616	3	0.00
08/07/2019	2037 On 06-February-20	9.67	Call	Bond Future	3574	3	3574	3	0.00
08/07/2019	2037 On 06-February-20	9.66	Call	Bond Future	3532	3	3532	3	0.00
08/07/2019	2037 On 06-February-20	9.67	Put	Bond Future	3066	3	3066	3	0.00
08/07/2019	2037 On 06-February-20	9.66	Put	Bond Future	3101	3	3101	3	0.00
08/07/2019	2037 On 06-February-20	9.68	Put	Bond Future	3032	3	3032	3	0.00

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08/07/2019	2038 On 01-August-19			Bond Future	121.54	121.8012	121.5449	121.8012	11,392.00
08/07/2019	2038 On 07-November-19			Bond Future	123.97	124.2279	123.9666	124.2279	0.00
08/07/2019	2038 On 06-February-20			Bond Future	124.68	124.9510	124.6847	124.9510	0.00
08/07/2019	2040 On 01-August-19			Bond Future	9.58	94.5162	9.5833	94.5162	40,758.00
08/07/2019	2040 On 01-August-19	10.36	Call	Bond Future	6304	6	6304	6	0.00
08/07/2019	2040 On 01-August-19	10.37	Call	Bond Future	6379	6	6379	6	0.00
08/07/2019	2040 On 01-August-19	10.38	Call	Bond Future	6454	6	6454	6	0.00
08/07/2019	2040 On 01-August-19	10.38	Put	Bond Future	24	0	24	0	0.00
08/07/2019	2040 On 01-August-19	10.36	Put	Bond Future	26	0	26	0	0.00
08/07/2019	2040 On 01-August-19	10.37	Put	Bond Future	25	0	25	0	0.00
08/07/2019	2040 On 07-November-19			Bond Future	9.65	96.3742	9.6459	96.3742	0.00
08/07/2019	2040 On 07-November-19	10.03	Call	Bond Future	4577	4	4577	4	0.00
08/07/2019	2040 On 07-November-19	9.80	Call	Bond Future	3352	3	3352	3	1,260.00
08/07/2019	2040 On 07-November-19	9.30	Call	Bond Future	1302	1	1302	1	1,260.00
08/07/2019	2040 On 07-November-19	10.04	Call	Bond Future	4634	4	4634	4	0.00
08/07/2019	2040 On 07-November-19	10.05	Call	Bond Future	4692	4	4692	4	0.00
08/07/2019	2040 On 07-November-19	10.05	Put	Bond Future	1381	2	1381	2	0.00
08/07/2019	2040 On 07-November-19	10.03	Put	Bond Future	1426	2	1426	2	0.00
08/07/2019	2040 On 07-November-19	9.80	Put	Bond Future	2067	2	2067	2	0.00
08/07/2019	2040 On 07-November-19	9.30	Put	Bond Future	4289	5	4289	5	0.00
08/07/2019	2040 On 07-November-19	10.04	Put	Bond Future	1403	2	1403	2	0.00
08/07/2019	2040 On 06-February-20			Bond Future	9.70	93.6890	9.6996	93.6890	0.00
08/07/2019	2040 On 06-February-20	9.74	Call	Bond Future	3759	4	3759	4	0.00
08/07/2019	2040 On 06-February-20	9.76	Call	Bond Future	3849	4	3849	4	0.00
08/07/2019	2040 On 06-February-20	9.75	Call	Bond Future	3804	4	3804	4	0.00
08/07/2019	2040 On 06-February-20	9.75	Put	Bond Future	3386	4	3386	4	0.00
08/07/2019	2040 On 06-February-20	9.76	Put	Bond Future	3349	4	3349	4	0.00
08/07/2019	2040 On 06-February-20	9.74	Put	Bond Future	3424	4	3424	4	0.00
08/07/2019	2044 On 01-August-19			Bond Future	9.64	91.4043	9.6378	91.4043	40,532.00
08/07/2019	2044 On 01-August-19	10.39	Call	Bond Future	6204	6	6204	6	0.00
08/07/2019	2044 On 01-August-19	10.53	Call	Bond Future	7257	7	7257	7	0.00
08/07/2019	2044 On 01-August-19	9.39	Call	Bond Future	355	0	355	0	228.00
08/07/2019	2044 On 01-August-19	10.40	Call	Bond Future	6280	6	6280	6	0.00
08/07/2019	2044 On 01-August-19	9.86	Call	Bond Future	2376	2	2376	2	100.00

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08/07/2019	2044 On 01-August-19	10.38	Call	Bond Future	6129	6	6129	6	0.00
08/07/2019	2044 On 01-August-19	9.36	Call	Bond Future	296	0	296	0	100.00
08/07/2019	2044 On 01-August-19	9.74	Call	Bond Future	1672	1	1672	1	228.00
08/07/2019	2044 On 01-August-19	10.27	Call	Bond Future	5298	5	5298	5	0.00
08/07/2019	2044 On 01-August-19	10.27	Put	Bond Future	64	0	64	0	228.00
08/07/2019	2044 On 01-August-19	10.38	Put	Bond Future	35	0	35	0	0.00
08/07/2019	2044 On 01-August-19	9.36	Put	Bond Future	2765	3	2765	3	0.00
08/07/2019	2044 On 01-August-19	10.53	Put	Bond Future	15	0	15	0	100.00
08/07/2019	2044 On 01-August-19	9.39	Put	Bond Future	2553	3	2553	3	0.00
08/07/2019	2044 On 01-August-19	9.74	Put	Bond Future	790	1	790	1	0.00
08/07/2019	2044 On 01-August-19	10.40	Put	Bond Future	32	0	32	0	0.00
08/07/2019	2044 On 01-August-19	9.86	Put	Bond Future	477	1	477	1	0.00
08/07/2019	2044 On 01-August-19	10.39	Put	Bond Future	34	0	34	0	0.00
08/07/2019	2044 On 07-November-19			Bond Future	9.70	93.2011	9.6987	93.2011	0.00
08/07/2019	2044 On 07-November-19	10.06	Call	Bond Future	4551	4	4551	4	0.00
08/07/2019	2044 On 07-November-19	10.52	Call	Bond Future	7380	7	7380	7	0.00
08/07/2019	2044 On 07-November-19	9.19	Call	Bond Future	879	1	879	1	328.00
08/07/2019	2044 On 07-November-19	9.74	Call	Bond Future	2887	3	2887	3	328.00
08/07/2019	2044 On 07-November-19	10.07	Call	Bond Future	4608	4	4608	4	0.00
08/07/2019	2044 On 07-November-19	10.05	Call	Bond Future	4493	4	4493	4	0.00
08/07/2019	2044 On 07-November-19	10.05	Put	Bond Future	1555	2	1555	2	0.00
08/07/2019	2044 On 07-November-19	9.19	Put	Bond Future	5431	6	5431	6	0.00
08/07/2019	2044 On 07-November-19	10.07	Put	Bond Future	1507	2	1507	2	0.00
08/07/2019	2044 On 07-November-19	9.74	Put	Bond Future	2533	3	2533	3	0.00
08/07/2019	2044 On 07-November-19	10.06	Put	Bond Future	1531	2	1531	2	0.00
08/07/2019	2044 On 07-November-19	10.52	Put	Bond Future	752	1	752	1	328.00
08/07/2019	2044 On 06-February-20			Bond Future	9.75	90.5810	9.7510	90.5810	0.00
08/07/2019	2044 On 06-February-20	9.77	Call	Bond Future	3669	3	3669	3	0.00
08/07/2019	2044 On 06-February-20	9.09	Call	Bond Future	1181	1	1181	1	328.00
08/07/2019	2044 On 06-February-20	9.74	Call	Bond Future	3534	3	3534	3	328.00
08/07/2019	2044 On 06-February-20	9.76	Call	Bond Future	3624	3	3624	3	0.00
08/07/2019	2044 On 06-February-20	10.78	Call	Bond Future	9203	9	9203	9	0.00
08/07/2019	2044 On 06-February-20	9.78	Call	Bond Future	3714	3	3714	3	0.00
08/07/2019	2044 On 06-February-20	9.76	Put	Bond Future	3547	4	3547	4	0.00

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08/07/2019	2044 On 06-February-20	9.78	Put	Bond Future	3468	4	3468	4	0.00
08/07/2019	2044 On 06-February-20	10.78	Put	Bond Future	1109	1	1109	1	328.00
08/07/2019	2044 On 06-February-20	9.77	Put	Bond Future	3507	4	3507	4	0.00
08/07/2019	2044 On 06-February-20	9.74	Put	Bond Future	3627	4	3627	4	0.00
08/07/2019	2044 On 06-February-20	9.09	Put	Bond Future	7102	7	7102	7	0.00
08/07/2019	2046 On 01-August-19			Bond Future	114.50	115.1262	114.5032	115.1262	12,638.00
08/07/2019	2046 On 07-November-19			Bond Future	115.07	115.7005	115.0650	115.7005	0.00
08/07/2019	2046 On 06-February-20			Bond Future	117.27	117.9187	117.2709	117.9187	0.00
08/07/2019	2050 On 01-August-19			Bond Future	119.09	118.9582	119.0917	118.9582	11,104.00
08/07/2019	2050 On 07-November-19			Bond Future	121.46	121.3282	121.4644	121.3282	0.00
08/07/2019	2050 On 06-February-20			Bond Future	121.96	121.8179	121.9566	121.8179	0.00
08/07/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	AL37 On 01-August-19			Index Future	655.21	653.6910	655.2100	653.6910	0.00
08/07/2019	AL37 On 07-November-19			Index Future	668.09	666.5410	668.0900	666.5410	0.00
08/07/2019	AL37 On 06-February-20			Index Future	680.74	679.1610	680.7360	679.1610	0.00
08/07/2019	AL7T On 01-August-19			Index Future	765.73	763.1300	765.7260	763.1300	0.00
08/07/2019	AL7T On 07-November-19			Index Future	780.78	778.1310	780.7780	778.1310	0.00
08/07/2019	AL7T On 06-February-20			Index Future	795.56	792.8640	795.5580	792.8640	0.00
08/07/2019	ALBI On 01-August-19			Index Future	688.81	686.2200	688.8100	686.2200	970.00
08/07/2019	ALBI On 07-November-19			Index Future	702.35	699.7100	702.3500	699.7100	0.00
08/07/2019	ALBI On 06-February-20			Index Future	715.65	712.9580	715.6450	712.9580	0.00
08/07/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	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
08/07/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/07/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2019	ES33 On 01-August-19			Bond Future	10.63	79.9367	10.6344	79.9367	350.00
08/07/2019	ES33 On 07-November-19			Bond Future	10.75	77.7144	10.7461	77.7144	0.00
08/07/2019	ES33 On 06-February-20			Bond Future	10.85	79.1863	10.8474	79.1863	0.00
08/07/2019	ES42 On 01-August-19			Bond Future	10.94	81.6958	10.9391	81.6958	4,919.00
08/07/2019	ES42 On 07-November-19			Bond Future	11.05	79.0365	11.0493	79.0365	0.00
08/07/2019	ES42 On 06-February-20			Bond Future	11.15	80.5337	11.1457	80.5337	0.00
08/07/2019	GOVI On 01-August-19			GOVI	682.23	679.5720	682.2290	679.5720	437.00
08/07/2019	GOVI On 01-August-19	638.69	Call	GOVI	435390	41	435390	41	0.00
08/07/2019	GOVI On 01-August-19	638.68	Call	GOVI	435490	41	435490	41	0.00
08/07/2019	GOVI On 01-August-19	638.67	Call	GOVI	435590	41	435590	41	0.00
08/07/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
08/07/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
08/07/2019	GOVI On 07-November-19			GOVI	695.64	692.9310	695.6400	692.9310	44.00
08/07/2019	GOVI On 07-November-19	672.90	Call	GOVI	227400	20	227400	20	0.00
08/07/2019	GOVI On 07-November-19	672.91	Call	GOVI	227300	20	227300	20	0.00
08/07/2019	GOVI On 07-November-19	672.92	Call	GOVI	227200	20	227200	20	0.00
08/07/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
08/07/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
08/07/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
08/07/2019	GOVI On 06-February-20			GOVI	708.81	706.0510	708.8080	706.0510	0.00
08/07/2019	GOVI On 06-February-20	703.15	Call	GOVI	56580	3	56580	3	0.00
08/07/2019	GOVI On 06-February-20	703.14	Call	GOVI	56680	3	56680	3	0.00
08/07/2019	GOVI On 06-February-20	703.13	Call	GOVI	56780	3	56780	3	0.00
08/07/2019	GOVI On 06-February-20	703.13	Put	GOVI	0	0	0	0	0.00
08/07/2019	GOVI On 06-February-20	703.15	Put	GOVI	0	0	0	0	0.00
08/07/2019	GOVI On 06-February-20	703.14	Put	GOVI	0	0	0	0	0.00
08/07/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/07/2019	IGOV On 01-August-19			Index Future	262.06	262.1350	262.0570	262.1350	815.00
08/07/2019	IGOV On 07-November-19			Index Future	267.28	267.3580	267.2790	267.3580	218.00
08/07/2019	IGOV On 06-February-20			Index Future	272.40	272.4830	272.4010	272.4830	0.00
08/07/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
08/07/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
08/07/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
08/07/2019	IS02 On 23-March-20			Interest Rate Swap	98.56	98.5700	98.5600	98.5700	0.00
08/07/2019	IS02 On 22-June-20			Interest Rate Swap	101.98	101.9900	101.9800	101.9900	0.00
08/07/2019	IS02 On 21-September-20			Interest Rate Swap	98.80	98.8100	98.8000	98.8100	0.00
08/07/2019	IS05 On 17-December-20			Interest Rate Swap	95.42	95.4400	95.4200	95.4400	0.00
08/07/2019	IS05 On 16-March-21			Interest Rate Swap	94.41	94.4300	94.4100	94.4300	0.00
08/07/2019	IS05 On 15-June-21			Interest Rate Swap	93.37	93.3900	93.3700	93.3900	0.00
08/07/2019	IS05 On 21-September-21			Interest Rate Swap	93.29	93.3200	93.2900	93.3200	0.00
08/07/2019	IS05 On 21-December-21			Interest Rate Swap	95.27	95.3200	95.2700	95.3200	51.00
08/07/2019	IS05 On 15-March-22			Interest Rate Swap	95.21	95.2700	95.2100	95.2700	0.00
08/07/2019	IS05 On 21-June-22			Interest Rate Swap	96.17	96.2600	96.1700	96.2600	0.00
08/07/2019	IS05 On 20-September-22			Interest Rate Swap	99.92	100.0300	99.9200	100.0300	0.00
08/07/2019	IS05 On 20-December-22			Interest Rate Swap	100.98	101.1300	100.9800	101.1300	0.00

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08/07/2019	IS05 On 22-March-23			Interest Rate Swap	94.10	94.2700	94.1000	94.2700	0.00
08/07/2019	IS05 On 20-June-23			Interest Rate Swap	100.02	100.2200	100.0200	100.2200	0.00
08/07/2019	IS05 On 19-September-23			Interest Rate Swap	95.31	95.5300	95.3100	95.5300	0.00
08/07/2019	IS10 On 17-December-25			Interest Rate Swap	90.86	91.1700	90.8600	91.1700	0.00
08/07/2019	IS10 On 16-March-26			Interest Rate Swap	87.72	88.0300	87.7200	88.0300	0.00
08/07/2019	IS10 On 15-June-26			Interest Rate Swap	86.35	86.6700	86.3500	86.6700	0.00
08/07/2019	IS10 On 21-September-26			Interest Rate Swap	88.47	88.8100	88.4700	88.8100	0.00
08/07/2019	IS10 On 21-December-26			Interest Rate Swap	92.27	92.6500	92.2700	92.6500	0.00
08/07/2019	IS10 On 15-March-27			Interest Rate Swap	90.74	91.1500	90.7400	91.1500	0.00
08/07/2019	IS10 On 21-June-27			Interest Rate Swap	92.80	93.2400	92.8000	93.2400	0.00
08/07/2019	IS10 On 20-September-27			Interest Rate Swap	98.31	98.7600	98.3100	98.7600	0.00
08/07/2019	IS10 On 20-December-27			Interest Rate Swap	98.65	99.1000	98.6500	99.1000	0.00
08/07/2019	IS10 On 22-March-28			Interest Rate Swap	91.98	92.4500	91.9800	92.4500	0.00
08/07/2019	IS10 On 20-June-28			Interest Rate Swap	99.31	99.7700	99.3100	99.7700	0.00
08/07/2019	IS10 On 19-September-28			Interest Rate Swap	92.70	93.1700	92.7000	93.1700	0.00
08/07/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/07/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/07/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
08/07/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
08/07/2019	R023 On 01-August-19			Bond Future	7.26	104.6237	7.2630	104.6237	56,008.00
08/07/2019	R023 On 01-August-19	8.93	Call	Bond Future	5047	5	5047	5	0.00
08/07/2019	R023 On 01-August-19	8.95	Call	Bond Future	5106	5	5106	5	0.00
08/07/2019	R023 On 01-August-19	8.94	Call	Bond Future	5077	5	5077	5	0.00
08/07/2019	R023 On 01-August-19	8.94	Put	Bond Future	0	0	0	0	0.00
08/07/2019	R023 On 01-August-19	8.95	Put	Bond Future	0	0	0	0	0.00
08/07/2019	R023 On 01-August-19	8.93	Put	Bond Future	0	0	0	0	0.00
08/07/2019	R023 On 07-November-19			Bond Future	7.25	102.7486	7.2547	102.7486	0.00
08/07/2019	R023 On 07-November-19	7.98	Call	Bond Future	2245	2	2245	2	0.00
08/07/2019	R023 On 07-November-19	7.99	Call	Bond Future	2271	2	2271	2	0.00
08/07/2019	R023 On 07-November-19	8.00	Call	Bond Future	2297	2	2297	2	0.00
08/07/2019	R023 On 07-November-19	8.00	Put	Bond Future	152	0	152	0	0.00
08/07/2019	R023 On 07-November-19	7.99	Put	Bond Future	155	0	155	0	0.00
08/07/2019	R023 On 07-November-19	7.98	Put	Bond Future	157	0	157	0	0.00
08/07/2019	R023 On 06-February-20			Bond Future	7.22	104.6944	7.2221	104.6944	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
08/07/2019	R023 On 06-February-20	7.52	Call	Bond Future	1352	1	1352	1	0.00
08/07/2019	R023 On 06-February-20	7.54	Call	Bond Future	1392	1	1392	1	0.00
08/07/2019	R023 On 06-February-20	7.53	Call	Bond Future	1372	1	1372	1	0.00
08/07/2019	R023 On 06-February-20	7.53	Put	Bond Future	539	1	539	1	0.00
08/07/2019	R023 On 06-February-20	7.54	Put	Bond Future	533	1	533	1	0.00
08/07/2019	R023 On 06-February-20	7.52	Put	Bond Future	546	1	546	1	0.00
08/07/2019	R035 On 01-August-19			Bond Future	9.36	99.4303	9.3622	99.4303	74,013.00
08/07/2019	R035 On 01-August-19	10.24	Call	Bond Future	6577	6	6577	6	0.00
08/07/2019	R035 On 01-August-19	10.23	Call	Bond Future	6507	6	6507	6	0.00
08/07/2019	R035 On 01-August-19	10.22	Call	Bond Future	6437	6	6437	6	0.00
08/07/2019	R035 On 01-August-19	10.23	Put	Bond Future	14	0	14	0	0.00
08/07/2019	R035 On 01-August-19	10.22	Put	Bond Future	15	0	15	0	0.00
08/07/2019	R035 On 01-August-19	10.24	Put	Bond Future	13	0	13	0	0.00
08/07/2019	R035 On 07-November-19			Bond Future	9.43	96.8824	9.4280	96.8824	0.00
08/07/2019	R035 On 07-November-19	8.92	Call	Bond Future	784	1	784	1	3,500.00
08/07/2019	R035 On 07-November-19	9.52	Call	Bond Future	2808	3	2808	3	3,500.00
08/07/2019	R035 On 07-November-19	9.87	Call	Bond Future	4540	4	4540	4	0.00
08/07/2019	R035 On 07-November-19	9.88	Call	Bond Future	4594	4	4594	4	0.00
08/07/2019	R035 On 07-November-19	9.89	Call	Bond Future	4649	4	4649	4	0.00
08/07/2019	R035 On 07-November-19	10.21	Call	Bond Future	6492	6	6492	6	0.00
08/07/2019	R035 On 07-November-19	9.88	Put	Bond Future	1180	1	1180	1	0.00
08/07/2019	R035 On 07-November-19	9.87	Put	Bond Future	1199	1	1199	1	0.00
08/07/2019	R035 On 07-November-19	10.21	Put	Bond Future	698	1	698	1	3,500.00
08/07/2019	R035 On 07-November-19	9.89	Put	Bond Future	1161	1	1161	1	0.00
08/07/2019	R035 On 07-November-19	9.52	Put	Bond Future	2099	2	2099	2	0.00
08/07/2019	R035 On 07-November-19	8.92	Put	Bond Future	4847	5	4847	5	0.00
08/07/2019	R035 On 06-February-20			Bond Future	9.49	98.7172	9.4850	98.7172	0.00
08/07/2019	R035 On 06-February-20	9.61	Call	Bond Future	3723	3	3723	3	0.00
08/07/2019	R035 On 06-February-20	9.60	Call	Bond Future	3680	3	3680	3	0.00
08/07/2019	R035 On 06-February-20	9.59	Call	Bond Future	3637	3	3637	3	0.00
08/07/2019	R035 On 06-February-20	9.59	Put	Bond Future	2839	3	2839	3	0.00
08/07/2019	R035 On 06-February-20	9.61	Put	Bond Future	2774	3	2774	3	0.00
08/07/2019	R035 On 06-February-20	9.60	Put	Bond Future	2806	3	2806	3	0.00
08/07/2019	R186 On 01-August-19			Bond Future	8.11	114.0081	8.1104	114.0081	115,018.00

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08/07/2019	R186 On 01-August-19	9.52	Call	Bond Future	7964	8	7964	8	0.00
08/07/2019	R186 On 01-August-19	9.05	Call	Bond Future	5393	5	5393	5	6,000.00
08/07/2019	R186 On 01-August-19	8.30	Call	Bond Future	1385	1	1385	1	6,000.00
08/07/2019	R186 On 01-August-19	9.54	Call	Bond Future	8072	8	8072	8	0.00
08/07/2019	R186 On 01-August-19	8.38	Call	Bond Future	1754	2	1754	2	0.00
08/07/2019	R186 On 01-August-19	9.22	Call	Bond Future	6332	6	6332	6	0.00
08/07/2019	R186 On 01-August-19	9.53	Call	Bond Future	8018	8	8018	8	0.00
08/07/2019	R186 On 01-August-19	8.70	Call	Bond Future	3444	3	3444	3	0.00
08/07/2019	R186 On 01-August-19	10.08	Call	Bond Future	10925	11	10925	11	0.00
08/07/2019	R186 On 01-August-19	8.55	Call	Bond Future	2624	2	2624	2	0.00
08/07/2019	R186 On 01-August-19	8.38	Put	Bond Future	172	0	172	0	0.00
08/07/2019	R186 On 01-August-19	8.70	Put	Bond Future	21	0	21	0	3,100.00
08/07/2019	R186 On 01-August-19	9.54	Put	Bond Future	0	0	0	0	0.00
08/07/2019	R186 On 01-August-19	9.53	Put	Bond Future	0	0	0	0	0.00
08/07/2019	R186 On 01-August-19	9.22	Put	Bond Future	0	0	0	0	0.00
08/07/2019	R186 On 01-August-19	10.08	Put	Bond Future	0	0	0	0	6,000.00
08/07/2019	R186 On 01-August-19	8.55	Put	Bond Future	60	0	60	0	0.00
08/07/2019	R186 On 01-August-19	9.05	Put	Bond Future	1	0	1	0	0.00
08/07/2019	R186 On 01-August-19	8.30	Put	Bond Future	270	0	270	0	0.00
08/07/2019	R186 On 01-August-19	9.52	Put	Bond Future	0	0	0	0	0.00
08/07/2019	R186 On 07-November-19			Bond Future	8.15	116.2492	8.1475	116.2492	16,260.00
08/07/2019	R186 On 07-November-19	8.73	Call	Bond Future	3779	4	3779	4	0.00
08/07/2019	R186 On 07-November-19	8.94	Call	Bond Future	4758	4	4758	4	0.00
08/07/2019	R186 On 07-November-19	8.20	Call	Bond Future	1709	2	1709	2	0.00
08/07/2019	R186 On 07-November-19	8.23	Call	Bond Future	1804	2	1804	2	5,000.00
08/07/2019	R186 On 07-November-19	8.96	Call	Bond Future	4854	5	4854	5	0.00
08/07/2019	R186 On 07-November-19	8.95	Call	Bond Future	4806	5	4806	5	0.00
08/07/2019	R186 On 07-November-19	8.96	Put	Bond Future	316	0	316	0	0.00
08/07/2019	R186 On 07-November-19	8.23	Put	Bond Future	1332	2	1332	2	0.00
08/07/2019	R186 On 07-November-19	8.20	Put	Bond Future	1408	2	1408	2	7,500.00
08/07/2019	R186 On 07-November-19	8.95	Put	Bond Future	322	0	322	0	0.00
08/07/2019	R186 On 07-November-19	8.73	Put	Bond Future	501	1	501	1	5,000.00
08/07/2019	R186 On 07-November-19	8.94	Put	Bond Future	329	0	329	0	0.00
08/07/2019	R186 On 06-February-20			Bond Future	8.17	113.1441	8.1703	113.1441	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
08/07/2019	R186 On 06-February-20	8.55	Call	Bond Future	3390	3	3390	3	0.00
08/07/2019	R186 On 06-February-20	8.57	Call	Bond Future	3467	3	3467	3	0.00
08/07/2019	R186 On 06-February-20	8.56	Call	Bond Future	3428	3	3428	3	0.00
08/07/2019	R186 On 06-February-20	8.56	Put	Bond Future	1286	1	1286	1	0.00
08/07/2019	R186 On 06-February-20	8.57	Put	Bond Future	1271	1	1271	1	0.00
08/07/2019	R186 On 06-February-20	8.55	Put	Bond Future	1302	1	1302	1	0.00
08/07/2019	R197 On 01-August-19			Bond Future	303.01	302.9822	303.0067	302.9822	2,507.00
08/07/2019	R197 On 07-November-19			Bond Future	309.04	309.0187	309.0436	309.0187	0.00
08/07/2019	R197 On 06-February-20			Bond Future	307.31	307.2806	307.3057	307.2806	0.00
08/07/2019	R202 On 01-August-19			Bond Future	233.54	233.5189	233.5408	233.5189	9,518.00
08/07/2019	R202 On 07-November-19			Bond Future	238.19	238.1711	238.1940	238.1711	0.00
08/07/2019	R202 On 06-February-20			Bond Future	238.69	238.6673	238.6901	238.6673	0.00
08/07/2019	R207 On 01-August-19			Bond Future	6.13	100.8823	6.1308	100.8823	4,891.00
08/07/2019	R207 On 01-August-19	7.33	Call	Bond Future	520	1	520	1	0.00
08/07/2019	R207 On 01-August-19	7.34	Call	Bond Future	524	1	524	1	0.00
08/07/2019	R207 On 01-August-19	7.35	Call	Bond Future	529	1	529	1	0.00
08/07/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
08/07/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
08/07/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
08/07/2019	R207 On 07-November-19			Bond Future	4.22	102.8654	4.2244	102.8654	0.00
08/07/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
08/07/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
08/07/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
08/07/2019	R207 On 07-November-19	2.06	Put	Bond Future	389	0	389	0	0.00
08/07/2019	R207 On 07-November-19	2.07	Put	Bond Future	387	0	387	0	0.00
08/07/2019	R207 On 07-November-19	2.08	Put	Bond Future	385	0	385	0	0.00
08/07/2019	R208 On 01-August-19			Bond Future	6.28	103.0781	6.2801	103.0781	10,796.00
08/07/2019	R208 On 01-August-19	8.17	Call	Bond Future	2881	3	2881	3	0.00
08/07/2019	R208 On 01-August-19	8.16	Call	Bond Future	2866	3	2866	3	0.00
08/07/2019	R208 On 01-August-19	8.15	Call	Bond Future	2851	3	2851	3	0.00
08/07/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
08/07/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
08/07/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
08/07/2019	R208 On 07-November-19			Bond Future	6.05	101.7003	6.0512	101.7003	0.00

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08/07/2019	R208 On 07-November-19	6.84	Call	Bond Future	1058	1	1058	1	0.00
08/07/2019	R208 On 07-November-19	6.83	Call	Bond Future	1046	1	1046	1	0.00
08/07/2019	R208 On 07-November-19	6.82	Call	Bond Future	1033	1	1033	1	0.00
08/07/2019	R208 On 07-November-19	6.83	Put	Bond Future	27	0	27	0	0.00
08/07/2019	R208 On 07-November-19	6.82	Put	Bond Future	28	0	28	0	0.00
08/07/2019	R208 On 07-November-19	6.84	Put	Bond Future	27	0	27	0	0.00
08/07/2019	R208 On 06-February-20			Bond Future	5.68	103.6264	5.6779	103.6264	0.00
08/07/2019	R208 On 06-February-20	6.12	Call	Bond Future	549	1	549	1	0.00
08/07/2019	R208 On 06-February-20	6.13	Call	Bond Future	558	1	558	1	0.00
08/07/2019	R208 On 06-February-20	6.14	Call	Bond Future	568	1	568	1	0.00
08/07/2019	R208 On 06-February-20	6.14	Put	Bond Future	64	0	64	0	0.00
08/07/2019	R208 On 06-February-20	6.12	Put	Bond Future	67	0	67	0	0.00
08/07/2019	R208 On 06-February-20	6.13	Put	Bond Future	65	0	65	0	0.00
08/07/2019	R209 On 01-August-19			Bond Future	9.36	75.8079	9.3607	75.8079	90,036.00
08/07/2019	R209 On 01-August-19	10.15	Call	Bond Future	5068	5	5068	5	0.00
08/07/2019	R209 On 01-August-19	9.30	Call	Bond Future	708	1	708	1	7,560.00
08/07/2019	R209 On 01-August-19	10.17	Call	Bond Future	5187	5	5187	5	0.00
08/07/2019	R209 On 01-August-19	10.16	Call	Bond Future	5127	5	5127	5	0.00
08/07/2019	R209 On 01-August-19	9.80	Call	Bond Future	3003	3	3003	3	7,560.00
08/07/2019	R209 On 01-August-19	10.46	Call	Bond Future	6896	7	6896	7	0.00
08/07/2019	R209 On 01-August-19	10.46	Put	Bond Future	3	0	3	0	7,560.00
08/07/2019	R209 On 01-August-19	10.16	Put	Bond Future	19	0	19	0	0.00
08/07/2019	R209 On 01-August-19	9.30	Put	Bond Future	1118	1	1118	1	0.00
08/07/2019	R209 On 01-August-19	9.80	Put	Bond Future	129	0	129	0	0.00
08/07/2019	R209 On 01-August-19	10.15	Put	Bond Future	20	0	20	0	0.00
08/07/2019	R209 On 01-August-19	10.17	Put	Bond Future	18	0	18	0	0.00
08/07/2019	R209 On 07-November-19			Bond Future	9.42	74.1461	9.4183	74.1461	30.00
08/07/2019	R209 On 07-November-19	9.80	Call	Bond Future	3627	3	3627	3	0.00
08/07/2019	R209 On 07-November-19	9.82	Call	Bond Future	3718	3	3718	3	0.00
08/07/2019	R209 On 07-November-19	9.81	Call	Bond Future	3672	3	3672	3	0.00
08/07/2019	R209 On 07-November-19	9.81	Put	Bond Future	1131	1	1131	1	0.00
08/07/2019	R209 On 07-November-19	9.82	Put	Bond Future	1114	1	1114	1	0.00
08/07/2019	R209 On 07-November-19	9.80	Put	Bond Future	1149	1	1149	1	0.00
08/07/2019	R209 On 06-February-20			Bond Future	9.47	75.5504	9.4658	75.5504	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
08/07/2019	R209 On 06-February-20	9.51	Call	Bond Future	3025	3	3025	3	0.00
08/07/2019	R209 On 06-February-20	9.52	Call	Bond Future	3061	3	3061	3	0.00
08/07/2019	R209 On 06-February-20	9.50	Call	Bond Future	2990	3	2990	3	0.00
08/07/2019	R209 On 06-February-20	9.50	Put	Bond Future	2765	3	2765	3	0.00
08/07/2019	R209 On 06-February-20	9.51	Put	Bond Future	2735	3	2735	3	0.00
08/07/2019	R209 On 06-February-20	9.52	Put	Bond Future	2705	3	2705	3	0.00
08/07/2019	R210 On 01-August-19			Bond Future	191.64	191.6916	191.6353	191.6916	2,142.00
08/07/2019	R210 On 07-November-19			Bond Future	192.85	192.9042	192.8467	192.9042	0.00
08/07/2019	R210 On 06-February-20			Bond Future	196.54	196.6026	196.5438	196.6026	0.00
08/07/2019	R212 On 01-August-19			Bond Future	160.26	160.2441	160.2561	160.2441	6,690.00
08/07/2019	R212 On 07-November-19			Bond Future	163.45	163.4367	163.4489	163.4367	0.00
08/07/2019	R212 On 06-February-20			Bond Future	164.34	164.3239	164.3361	164.3239	0.00
08/07/2019	R213 On 01-August-19			Bond Future	8.98	88.6192	8.9802	88.6192	17,638.00
08/07/2019	R213 On 01-August-19	9.98	Call	Bond Future	6117	6	6117	6	0.00
08/07/2019	R213 On 01-August-19	10.00	Call	Bond Future	6233	6	6233	6	0.00
08/07/2019	R213 On 01-August-19	9.99	Call	Bond Future	6175	6	6175	6	0.00
08/07/2019	R213 On 01-August-19	9.98	Put	Bond Future	4	0	4	0	0.00
08/07/2019	R213 On 01-August-19	10.00	Put	Bond Future	3	0	3	0	0.00
08/07/2019	R213 On 01-August-19	9.99	Put	Bond Future	4	0	4	0	0.00
08/07/2019	R213 On 07-November-19			Bond Future	9.04	86.8101	9.0389	86.8101	3,080.00
08/07/2019	R213 On 07-November-19	9.58	Call	Bond Future	4064	4	4064	4	0.00
08/07/2019	R213 On 07-November-19	9.60	Call	Bond Future	4159	4	4159	4	0.00
08/07/2019	R213 On 07-November-19	9.59	Call	Bond Future	4111	4	4111	4	0.00
08/07/2019	R213 On 07-November-19	9.58	Put	Bond Future	737	1	737	1	0.00
08/07/2019	R213 On 07-November-19	9.60	Put	Bond Future	712	1	712	1	0.00
08/07/2019	R213 On 07-November-19	9.59	Put	Bond Future	725	1	725	1	0.00
08/07/2019	R213 On 06-February-20			Bond Future	9.09	88.4541	9.0884	88.4541	0.00
08/07/2019	R213 On 06-February-20	9.28	Call	Bond Future	3242	3	3242	3	0.00
08/07/2019	R213 On 06-February-20	9.27	Call	Bond Future	3205	3	3205	3	0.00
08/07/2019	R213 On 06-February-20	9.26	Call	Bond Future	3169	3	3169	3	0.00
08/07/2019	R213 On 06-February-20	9.27	Put	Bond Future	2087	2	2087	2	0.00
08/07/2019	R213 On 06-February-20	9.26	Put	Bond Future	2112	2	2112	2	0.00
08/07/2019	R213 On 06-February-20	9.28	Put	Bond Future	2063	2	2063	2	0.00
08/07/2019	R214 On 01-August-19			Bond Future	9.60	74.4522	9.5961	74.4522	10,625.00

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08/07/2019	R214 On 01-August-19	10.33	Call	Bond Future	4896	5	4896	5	0.00
08/07/2019	R214 On 01-August-19	10.34	Call	Bond Future	4957	5	4957	5	0.00
08/07/2019	R214 On 01-August-19	10.32	Call	Bond Future	4835	5	4835	5	0.00
08/07/2019	R214 On 01-August-19	10.32	Put	Bond Future	36	0	36	0	0.00
08/07/2019	R214 On 01-August-19	10.33	Put	Bond Future	34	0	34	0	0.00
08/07/2019	R214 On 01-August-19	10.34	Put	Bond Future	32	0	32	0	0.00
08/07/2019	R214 On 07-November-19			Bond Future	9.66	72.6182	9.6578	72.6182	0.00
08/07/2019	R214 On 07-November-19	10.01	Call	Bond Future	3680	3	3680	3	0.00
08/07/2019	R214 On 07-November-19	10.00	Call	Bond Future	3634	3	3634	3	0.00
08/07/2019	R214 On 07-November-19	10.02	Call	Bond Future	3726	4	3726	4	0.00
08/07/2019	R214 On 07-November-19	10.00	Put	Bond Future	1325	1	1325	1	0.00
08/07/2019	R214 On 07-November-19	10.01	Put	Bond Future	1305	1	1305	1	0.00
08/07/2019	R214 On 07-November-19	10.02	Put	Bond Future	1285	1	1285	1	0.00
08/07/2019	R214 On 06-February-20			Bond Future	9.71	73.9934	9.7114	73.9934	0.00
08/07/2019	R214 On 06-February-20	9.71	Call	Bond Future	3041	3	3041	3	0.00
08/07/2019	R214 On 06-February-20	9.73	Call	Bond Future	3113	3	3113	3	0.00
08/07/2019	R214 On 06-February-20	9.72	Call	Bond Future	3077	3	3077	3	0.00
08/07/2019	R214 On 06-February-20	9.72	Put	Bond Future	3018	3	3018	3	0.00
08/07/2019	R214 On 06-February-20	9.73	Put	Bond Future	2986	3	2986	3	0.00
08/07/2019	R214 On 06-February-20	9.71	Put	Bond Future	3051	3	3051	3	0.00
08/07/2019	R248 On 01-August-19			Bond Future	9.61	95.0547	9.6111	95.0547	102,489.00
08/07/2019	R248 On 01-August-19	10.36	Call	Bond Future	6361	6	6361	6	0.00
08/07/2019	R248 On 01-August-19	10.35	Call	Bond Future	6283	6	6283	6	0.00
08/07/2019	R248 On 01-August-19	10.34	Call	Bond Future	6206	6	6206	6	0.00
08/07/2019	R248 On 01-August-19	10.35	Put	Bond Future	35	0	35	0	0.00
08/07/2019	R248 On 01-August-19	10.34	Put	Bond Future	37	0	37	0	0.00
08/07/2019	R248 On 01-August-19	10.36	Put	Bond Future	33	0	33	0	0.00
08/07/2019	R248 On 07-November-19			Bond Future	9.67	92.4842	9.6727	92.4842	2,048.00
08/07/2019	R248 On 07-November-19	10.03	Call	Bond Future	4645	4	4645	4	0.00
08/07/2019	R248 On 07-November-19	10.02	Call	Bond Future	4586	4	4586	4	0.00
08/07/2019	R248 On 07-November-19	10.01	Call	Bond Future	4527	4	4527	4	0.00
08/07/2019	R248 On 07-November-19	10.02	Put	Bond Future	1588	2	1588	2	0.00
08/07/2019	R248 On 07-November-19	10.01	Put	Bond Future	1613	2	1613	2	0.00
08/07/2019	R248 On 07-November-19	10.03	Put	Bond Future	1563	2	1563	2	0.00

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08/07/2019	R248 On 06-February-20			Bond Future	9.73	94.2357	9.7263	94.2357	0.00
08/07/2019	R248 On 06-February-20	9.71	Call	Bond Future	3692	4	3692	4	0.00
08/07/2019	R248 On 06-February-20	9.70	Call	Bond Future	3647	3	3647	3	0.00
08/07/2019	R248 On 06-February-20	9.72	Call	Bond Future	3738	4	3738	4	0.00
08/07/2019	R248 On 06-February-20	9.72	Put	Bond Future	3793	4	3793	4	0.00
08/07/2019	R248 On 06-February-20	9.70	Put	Bond Future	3878	4	3878	4	0.00
08/07/2019	R248 On 06-February-20	9.71	Put	Bond Future	3836	4	3836	4	0.00