



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
10/07/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	2025 On 01-August-19			Bond Future	136.38	136.3403	136.3768	136.3403	1,622.00
10/07/2019	2025 On 07-November-19			Bond Future	139.09	139.0527	139.0898	139.0527	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
10/07/2019	2025 On 06-February-20			Bond Future	140.27	140.2368	140.2741	140.2368	0.00
10/07/2019	2029 On 01-August-19			Bond Future	103.07	103.3065	103.0664	103.3065	4,110.00
10/07/2019	2029 On 07-November-19			Bond Future	104.02	104.2674	104.0223	104.2674	150.00
10/07/2019	2029 On 06-February-20			Bond Future	106.01	106.2608	106.0107	106.2608	0.00
10/07/2019	2030 On 01-August-19			Bond Future	8.77	94.9834	8.7682	94.9834	77,375.00
10/07/2019	2030 On 01-August-19	9.22	Call	Bond Future	2977	3	2977	3	5,400.00
10/07/2019	2030 On 01-August-19	9.69	Call	Bond Future	5780	6	5780	6	0.00
10/07/2019	2030 On 01-August-19	8.35	Call	Bond Future	62	0	62	0	2,025.00
10/07/2019	2030 On 01-August-19	9.68	Call	Bond Future	5720	6	5720	6	0.00
10/07/2019	2030 On 01-August-19	8.67	Call	Bond Future	513	1	513	1	5,400.00
10/07/2019	2030 On 01-August-19	9.15	Call	Bond Future	2579	3	2579	3	2,025.00
10/07/2019	2030 On 01-August-19	9.91	Call	Bond Future	7085	7	7085	7	0.00
10/07/2019	2030 On 01-August-19	9.92	Call	Bond Future	7144	7	7144	7	0.00
10/07/2019	2030 On 01-August-19	8.77	Call	Bond Future	808	1	808	1	0.00
10/07/2019	2030 On 01-August-19	9.24	Call	Bond Future	3093	3	3093	3	0.00
10/07/2019	2030 On 01-August-19	9.27	Call	Bond Future	3268	3	3268	3	0.00
10/07/2019	2030 On 01-August-19	9.08	Call	Bond Future	2195	2	2195	2	0.00
10/07/2019	2030 On 01-August-19	9.90	Call	Bond Future	7026	7	7026	7	0.00
10/07/2019	2030 On 01-August-19	8.77	Put	Bond Future	796	1	796	1	0.00
10/07/2019	2030 On 01-August-19	9.08	Put	Bond Future	187	0	187	0	6,570.00
10/07/2019	2030 On 01-August-19	9.24	Put	Bond Future	77	0	77	0	0.00
10/07/2019	2030 On 01-August-19	9.27	Put	Bond Future	64	0	64	0	0.00
10/07/2019	2030 On 01-August-19	9.92	Put	Bond Future	1	0	1	0	0.00
10/07/2019	2030 On 01-August-19	9.90	Put	Bond Future	1	0	1	0	0.00
10/07/2019	2030 On 01-August-19	9.68	Put	Bond Future	4	0	4	0	4,800.00
10/07/2019	2030 On 01-August-19	9.91	Put	Bond Future	1	0	1	0	0.00
10/07/2019	2030 On 01-August-19	8.67	Put	Bond Future	1157	1	1157	1	0.00
10/07/2019	2030 On 01-August-19	9.15	Put	Bond Future	128	0	128	0	0.00
10/07/2019	2030 On 01-August-19	9.22	Put	Bond Future	86	0	86	0	0.00
10/07/2019	2030 On 01-August-19	9.69	Put	Bond Future	4	0	4	0	5,400.00
10/07/2019	2030 On 01-August-19	8.35	Put	Bond Future	2847	3	2847	3	0.00
10/07/2019	2030 On 07-November-19			Bond Future	8.82	96.8477	8.8198	96.8477	200.00
10/07/2019	2030 On 07-November-19	9.48	Call	Bond Future	4745	5	4745	5	0.00
10/07/2019	2030 On 07-November-19	8.60	Call	Bond Future	1251	1	1251	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
10/07/2019	2030 On 07-November-19	9.10	Call	Bond Future	2980	3	2980	3	5,500.00
10/07/2019	2030 On 07-November-19	9.76	Call	Bond Future	6171	6	6171	6	0.00
10/07/2019	2030 On 07-November-19	9.49	Call	Bond Future	4795	5	4795	5	0.00
10/07/2019	2030 On 07-November-19	9.47	Call	Bond Future	4696	5	4696	5	0.00
10/07/2019	2030 On 07-November-19	9.70	Call	Bond Future	5862	6	5862	6	0.00
10/07/2019	2030 On 07-November-19	9.12	Call	Bond Future	3065	3	3065	3	0.00
10/07/2019	2030 On 07-November-19	8.57	Call	Bond Future	1173	1	1173	1	0.00
10/07/2019	2030 On 07-November-19	9.12	Put	Bond Future	1168	1	1168	1	0.00
10/07/2019	2030 On 07-November-19	9.70	Put	Bond Future	439	0	439	0	0.00
10/07/2019	2030 On 07-November-19	9.47	Put	Bond Future	649	1	649	1	0.00
10/07/2019	2030 On 07-November-19	8.57	Put	Bond Future	2791	3	2791	3	0.00
10/07/2019	2030 On 07-November-19	9.10	Put	Bond Future	1207	1	1207	1	0.00
10/07/2019	2030 On 07-November-19	9.48	Put	Bond Future	638	1	638	1	0.00
10/07/2019	2030 On 07-November-19	8.60	Put	Bond Future	2673	3	2673	3	0.00
10/07/2019	2030 On 07-November-19	9.76	Put	Bond Future	394	0	394	0	5,500.00
10/07/2019	2030 On 07-November-19	9.49	Put	Bond Future	627	1	627	1	0.00
10/07/2019	2030 On 06-February-20			Bond Future	8.86	94.6673	8.8614	94.6673	0.00
10/07/2019	2030 On 06-February-20	9.14	Call	Bond Future	3632	4	3632	4	0.00
10/07/2019	2030 On 06-February-20	9.15	Call	Bond Future	3672	4	3672	4	0.00
10/07/2019	2030 On 06-February-20	9.16	Call	Bond Future	3713	4	3713	4	0.00
10/07/2019	2030 On 06-February-20	9.16	Put	Bond Future	1860	2	1860	2	0.00
10/07/2019	2030 On 06-February-20	9.14	Put	Bond Future	1902	2	1902	2	0.00
10/07/2019	2030 On 06-February-20	9.15	Put	Bond Future	1881	2	1881	2	0.00
10/07/2019	2032 On 01-August-19			Bond Future	9.12	96.5121	9.1193	96.5121	49,403.00
10/07/2019	2032 On 01-August-19	10.11	Call	Bond Future	6674	7	6674	7	0.00
10/07/2019	2032 On 01-August-19	10.10	Call	Bond Future	6610	7	6610	7	0.00
10/07/2019	2032 On 01-August-19	10.09	Call	Bond Future	6546	7	6546	7	0.00
10/07/2019	2032 On 01-August-19	10.09	Put	Bond Future	5	0	5	0	0.00
10/07/2019	2032 On 01-August-19	10.11	Put	Bond Future	4	0	4	0	0.00
10/07/2019	2032 On 01-August-19	10.10	Put	Bond Future	5	0	5	0	0.00
10/07/2019	2032 On 07-November-19			Bond Future	9.18	94.2459	9.1808	94.2459	0.00
10/07/2019	2032 On 07-November-19	9.72	Call	Bond Future	4537	5	4537	5	0.00
10/07/2019	2032 On 07-November-19	9.71	Call	Bond Future	4486	5	4486	5	0.00
10/07/2019	2032 On 07-November-19	9.70	Call	Bond Future	4435	5	4435	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2019	2032 On 07-November-19	9.71	Put	Bond Future	899	1	899	1	0.00
10/07/2019	2032 On 07-November-19	9.70	Put	Bond Future	914	1	914	1	0.00
10/07/2019	2032 On 07-November-19	9.72	Put	Bond Future	884	1	884	1	0.00
10/07/2019	2032 On 06-February-20			Bond Future	9.23	96.0258	9.2313	96.0258	0.00
10/07/2019	2032 On 06-February-20	9.39	Call	Bond Future	3496	4	3496	4	0.00
10/07/2019	2032 On 06-February-20	9.40	Call	Bond Future	3536	4	3536	4	0.00
10/07/2019	2032 On 06-February-20	9.38	Call	Bond Future	3456	4	3456	4	0.00
10/07/2019	2032 On 06-February-20	9.38	Put	Bond Future	2444	2	2444	2	0.00
10/07/2019	2032 On 06-February-20	9.39	Put	Bond Future	2416	2	2416	2	0.00
10/07/2019	2032 On 06-February-20	9.40	Put	Bond Future	2388	2	2388	2	0.00
10/07/2019	2033 On 01-August-19			Bond Future	103.71	103.6794	103.7093	103.6794	6,090.00
10/07/2019	2033 On 07-November-19			Bond Future	104.60	104.5719	104.6023	104.5719	50.00
10/07/2019	2033 On 06-February-20			Bond Future	106.60	106.5711	106.6017	106.5711	0.00
10/07/2019	2037 On 01-August-19			Bond Future	9.54	91.8238	9.5359	91.8238	61,888.00
10/07/2019	2037 On 01-August-19	10.29	Call	Bond Future	5681	6	5681	6	0.00
10/07/2019	2037 On 01-August-19	10.31	Call	Bond Future	5821	6	5821	6	0.00
10/07/2019	2037 On 01-August-19	10.30	Call	Bond Future	5751	6	5751	6	0.00
10/07/2019	2037 On 01-August-19	10.30	Put	Bond Future	26	0	26	0	0.00
10/07/2019	2037 On 01-August-19	10.31	Put	Bond Future	24	0	24	0	0.00
10/07/2019	2037 On 01-August-19	10.29	Put	Bond Future	27	0	27	0	0.00
10/07/2019	2037 On 07-November-19			Bond Future	9.60	93.6261	9.6003	93.6261	0.00
10/07/2019	2037 On 07-November-19	9.95	Call	Bond Future	4120	4	4120	4	0.00
10/07/2019	2037 On 07-November-19	9.97	Call	Bond Future	4224	4	4224	4	0.00
10/07/2019	2037 On 07-November-19	9.96	Call	Bond Future	4172	4	4172	4	0.00
10/07/2019	2037 On 07-November-19	9.96	Put	Bond Future	1442	1	1442	1	0.00
10/07/2019	2037 On 07-November-19	9.97	Put	Bond Future	1420	1	1420	1	0.00
10/07/2019	2037 On 07-November-19	9.95	Put	Bond Future	1465	1	1465	1	0.00
10/07/2019	2037 On 06-February-20			Bond Future	9.66	91.1343	9.6558	91.1343	0.00
10/07/2019	2037 On 06-February-20	9.68	Call	Bond Future	3468	4	3468	4	0.00
10/07/2019	2037 On 06-February-20	9.67	Call	Bond Future	3427	4	3427	4	0.00
10/07/2019	2037 On 06-February-20	9.66	Call	Bond Future	3387	4	3387	4	0.00
10/07/2019	2037 On 06-February-20	9.67	Put	Bond Future	3319	3	3319	3	0.00
10/07/2019	2037 On 06-February-20	9.66	Put	Bond Future	3355	3	3355	3	0.00
10/07/2019	2037 On 06-February-20	9.68	Put	Bond Future	3283	3	3283	3	0.00

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10/07/2019	2038 On 01-August-19			Bond Future	121.06	121.0208	121.0570	121.0208	11,341.00
10/07/2019	2038 On 07-November-19			Bond Future	123.47	123.4283	123.4653	123.4283	0.00
10/07/2019	2038 On 06-February-20			Bond Future	124.17	124.1296	124.1667	124.1296	0.00
10/07/2019	2040 On 01-August-19			Bond Future	9.67	94.7842	9.6712	94.7842	40,670.00
10/07/2019	2040 On 01-August-19	10.36	Call	Bond Future	5580	6	5580	6	0.00
10/07/2019	2040 On 01-August-19	10.37	Call	Bond Future	5653	6	5653	6	0.00
10/07/2019	2040 On 01-August-19	10.38	Call	Bond Future	5727	6	5727	6	0.00
10/07/2019	2040 On 01-August-19	10.38	Put	Bond Future	43	0	43	0	0.00
10/07/2019	2040 On 01-August-19	10.36	Put	Bond Future	48	0	48	0	0.00
10/07/2019	2040 On 01-August-19	10.37	Put	Bond Future	45	0	45	0	0.00
10/07/2019	2040 On 07-November-19			Bond Future	9.74	96.6447	9.7371	96.6447	0.00
10/07/2019	2040 On 07-November-19	10.03	Call	Bond Future	4048	4	4048	4	0.00
10/07/2019	2040 On 07-November-19	9.80	Call	Bond Future	2903	3	2903	3	1,260.00
10/07/2019	2040 On 07-November-19	9.30	Call	Bond Future	1053	1	1053	1	1,260.00
10/07/2019	2040 On 07-November-19	10.04	Call	Bond Future	4102	5	4102	5	0.00
10/07/2019	2040 On 07-November-19	10.05	Call	Bond Future	4157	5	4157	5	0.00
10/07/2019	2040 On 07-November-19	10.05	Put	Bond Future	1610	1	1610	1	0.00
10/07/2019	2040 On 07-November-19	10.03	Put	Bond Future	1660	1	1660	1	0.00
10/07/2019	2040 On 07-November-19	9.80	Put	Bond Future	2382	2	2382	2	0.00
10/07/2019	2040 On 07-November-19	9.30	Put	Bond Future	4804	4	4804	4	0.00
10/07/2019	2040 On 07-November-19	10.04	Put	Bond Future	1635	1	1635	1	0.00
10/07/2019	2040 On 06-February-20			Bond Future	9.79	93.9593	9.7943	93.9593	0.00
10/07/2019	2040 On 06-February-20	9.74	Call	Bond Future	3344	4	3344	4	0.00
10/07/2019	2040 On 06-February-20	9.76	Call	Bond Future	3428	4	3428	4	0.00
10/07/2019	2040 On 06-February-20	9.75	Call	Bond Future	3386	4	3386	4	0.00
10/07/2019	2040 On 06-February-20	9.75	Put	Bond Future	3751	3	3751	3	0.00
10/07/2019	2040 On 06-February-20	9.76	Put	Bond Future	3710	3	3710	3	0.00
10/07/2019	2040 On 06-February-20	9.74	Put	Bond Future	3791	4	3791	4	0.00
10/07/2019	2044 On 01-August-19			Bond Future	9.74	91.5896	9.7409	91.5896	38,001.00
10/07/2019	2044 On 01-August-19	10.39	Call	Bond Future	5335	6	5335	6	0.00
10/07/2019	2044 On 01-August-19	10.53	Call	Bond Future	6377	7	6377	7	0.00
10/07/2019	2044 On 01-August-19	9.39	Call	Bond Future	173	0	173	0	228.00
10/07/2019	2044 On 01-August-19	10.40	Call	Bond Future	5409	6	5409	6	0.00
10/07/2019	2044 On 01-August-19	9.86	Call	Bond Future	1717	2	1717	2	100.00

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10/07/2019	2044 On 01-August-19	10.38	Call	Bond Future	5260	6	5260	6	0.00
10/07/2019	2044 On 01-August-19	9.36	Call	Bond Future	138	0	138	0	100.00
10/07/2019	2044 On 01-August-19	9.74	Call	Bond Future	1124	1	1124	1	228.00
10/07/2019	2044 On 01-August-19	10.27	Call	Bond Future	4446	5	4446	5	0.00
10/07/2019	2044 On 01-August-19	10.27	Put	Bond Future	101	0	101	0	228.00
10/07/2019	2044 On 01-August-19	10.38	Put	Bond Future	56	0	56	0	0.00
10/07/2019	2044 On 01-August-19	9.36	Put	Bond Future	3496	3	3496	3	0.00
10/07/2019	2044 On 01-August-19	10.53	Put	Bond Future	24	0	24	0	100.00
10/07/2019	2044 On 01-August-19	9.39	Put	Bond Future	3259	3	3259	3	0.00
10/07/2019	2044 On 01-August-19	9.74	Put	Bond Future	1132	1	1132	1	0.00
10/07/2019	2044 On 01-August-19	10.40	Put	Bond Future	51	0	51	0	0.00
10/07/2019	2044 On 01-August-19	9.86	Put	Bond Future	707	1	707	1	0.00
10/07/2019	2044 On 01-August-19	10.39	Put	Bond Future	53	0	53	0	0.00
10/07/2019	2044 On 07-November-19			Bond Future	9.81	93.3873	9.8054	93.3873	0.00
10/07/2019	2044 On 07-November-19	10.06	Call	Bond Future	3943	4	3943	4	0.00
10/07/2019	2044 On 07-November-19	10.52	Call	Bond Future	6635	7	6635	7	0.00
10/07/2019	2044 On 07-November-19	9.19	Call	Bond Future	668	1	668	1	328.00
10/07/2019	2044 On 07-November-19	9.74	Call	Bond Future	2415	3	2415	3	328.00
10/07/2019	2044 On 07-November-19	10.07	Call	Bond Future	3996	4	3996	4	0.00
10/07/2019	2044 On 07-November-19	10.05	Call	Bond Future	3889	4	3889	4	0.00
10/07/2019	2044 On 07-November-19	10.05	Put	Bond Future	1861	2	1861	2	0.00
10/07/2019	2044 On 07-November-19	9.19	Put	Bond Future	6129	6	6129	6	0.00
10/07/2019	2044 On 07-November-19	10.07	Put	Bond Future	1805	2	1805	2	0.00
10/07/2019	2044 On 07-November-19	9.74	Put	Bond Future	2970	3	2970	3	0.00
10/07/2019	2044 On 07-November-19	10.06	Put	Bond Future	1833	2	1833	2	0.00
10/07/2019	2044 On 07-November-19	10.52	Put	Bond Future	917	1	917	1	328.00
10/07/2019	2044 On 06-February-20			Bond Future	9.86	90.7657	9.8615	90.7657	0.00
10/07/2019	2044 On 06-February-20	9.09	Call	Bond Future	1066	1	1066	1	328.00
10/07/2019	2044 On 06-February-20	9.77	Call	Bond Future	3290	4	3290	4	0.00
10/07/2019	2044 On 06-February-20	9.74	Call	Bond Future	3166	3	3166	3	328.00
10/07/2019	2044 On 06-February-20	9.76	Call	Bond Future	3248	3	3248	3	0.00
10/07/2019	2044 On 06-February-20	10.78	Call	Bond Future	8561	9	8561	9	0.00
10/07/2019	2044 On 06-February-20	9.78	Call	Bond Future	3332	4	3332	4	0.00
10/07/2019	2044 On 06-February-20	9.76	Put	Bond Future	4104	4	4104	4	0.00

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10/07/2019	2044 On 06-February-20	9.78	Put	Bond Future	4017	4	4017	4	0.00
10/07/2019	2044 On 06-February-20	10.78	Put	Bond Future	1399	1	1399	1	328.00
10/07/2019	2044 On 06-February-20	9.77	Put	Bond Future	4060	4	4060	4	0.00
10/07/2019	2044 On 06-February-20	9.74	Put	Bond Future	4191	4	4191	4	0.00
10/07/2019	2044 On 06-February-20	9.09	Put	Bond Future	7920	7	7920	7	0.00
10/07/2019	2046 On 01-August-19			Bond Future	113.92	114.3020	113.9165	114.3020	12,638.00
10/07/2019	2046 On 07-November-19			Bond Future	114.46	114.8564	114.4632	114.8564	0.00
10/07/2019	2046 On 06-February-20			Bond Future	116.65	117.0524	116.6510	117.0524	0.00
10/07/2019	2050 On 01-August-19			Bond Future	117.68	117.6474	117.6822	117.6474	11,027.00
10/07/2019	2050 On 07-November-19			Bond Future	120.02	119.9880	120.0231	119.9880	0.00
10/07/2019	2050 On 06-February-20			Bond Future	120.48	120.4455	120.4810	120.4455	0.00
10/07/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	AL37 On 01-August-19			Index Future	656.13	655.7470	656.1330	655.7470	0.00
10/07/2019	AL37 On 07-November-19			Index Future	669.01	668.6170	669.0110	668.6170	0.00
10/07/2019	AL37 On 06-February-20			Index Future	681.64	681.2390	681.6390	681.2390	0.00
10/07/2019	AL7T On 01-August-19			Index Future	766.12	766.7200	766.1190	766.7200	0.00
10/07/2019	AL7T On 07-November-19			Index Future	781.16	781.7690	781.1560	781.7690	0.00
10/07/2019	AL7T On 06-February-20			Index Future	795.90	796.5260	795.9010	796.5260	0.00
10/07/2019	ALBI On 01-August-19			Index Future	686.53	688.7110	686.5330	688.7110	970.00
10/07/2019	ALBI On 07-November-19			Index Future	700.01	702.2280	700.0070	702.2280	0.00
10/07/2019	ALBI On 06-February-20			Index Future	713.22	715.4840	713.2200	715.4840	0.00
10/07/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	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
10/07/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/07/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2019	ES33 On 01-August-19			Bond Future	10.69	80.2821	10.6855	80.2821	350.00
10/07/2019	ES33 On 07-November-19			Bond Future	10.80	78.0643	10.7996	78.0643	0.00
10/07/2019	ES33 On 06-February-20			Bond Future	10.90	79.5385	10.9037	79.5385	0.00
10/07/2019	ES42 On 01-August-19			Bond Future	11.05	81.8487	11.0457	81.8487	4,919.00
10/07/2019	ES42 On 07-November-19			Bond Future	11.16	79.1900	11.1604	79.1900	0.00
10/07/2019	ES42 On 06-February-20			Bond Future	11.26	80.6857	11.2613	80.6857	0.00
10/07/2019	GOVI On 01-August-19			GOVI	679.82	682.1050	679.8190	682.1050	437.00
10/07/2019	GOVI On 01-August-19	638.69	Call	GOVI	411290	43	411290	43	0.00
10/07/2019	GOVI On 01-August-19	638.68	Call	GOVI	411390	43	411390	43	0.00
10/07/2019	GOVI On 01-August-19	638.67	Call	GOVI	411490	43	411490	43	0.00
10/07/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
10/07/2019	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
10/07/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
10/07/2019	GOVI On 07-November-19			GOVI	693.16	695.4930	693.1620	695.4930	44.00
10/07/2019	GOVI On 07-November-19	672.90	Call	GOVI	202620	23	202620	23	0.00
10/07/2019	GOVI On 07-November-19	672.91	Call	GOVI	202520	23	202520	23	0.00
10/07/2019	GOVI On 07-November-19	672.92	Call	GOVI	202420	23	202420	23	0.00
10/07/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
10/07/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
10/07/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
10/07/2019	GOVI On 06-February-20			GOVI	706.25	708.6220	706.2450	708.6220	0.00
10/07/2019	GOVI On 06-February-20	703.15	Call	GOVI	30950	5	30950	5	0.00
10/07/2019	GOVI On 06-February-20	703.14	Call	GOVI	31050	5	31050	5	0.00
10/07/2019	GOVI On 06-February-20	703.13	Call	GOVI	31150	5	31150	5	0.00
10/07/2019	GOVI On 06-February-20	703.13	Put	GOVI	0	0	0	0	0.00
10/07/2019	GOVI On 06-February-20	703.15	Put	GOVI	0	0	0	0	0.00
10/07/2019	GOVI On 06-February-20	703.14	Put	GOVI	0	0	0	0	0.00
10/07/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/07/2019	IGOV On 01-August-19			Index Future	261.15	261.3980	261.1500	261.3980	816.00
10/07/2019	IGOV On 07-November-19			Index Future	266.35	266.5980	266.3450	266.5980	218.00
10/07/2019	IGOV On 06-February-20			Index Future	271.44	271.6940	271.4350	271.6940	0.00
10/07/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
10/07/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
10/07/2019	IS02 On 20-December-19			Interest Rate Swap	102.69	102.6900	102.6900	102.6900	0.00
10/07/2019	IS02 On 23-March-20			Interest Rate Swap	98.54	98.5500	98.5400	98.5500	0.00
10/07/2019	IS02 On 22-June-20			Interest Rate Swap	101.94	101.9600	101.9400	101.9600	0.00
10/07/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7700	98.7500	98.7700	0.00
10/07/2019	IS05 On 17-December-20			Interest Rate Swap	95.35	95.3900	95.3500	95.3900	0.00
10/07/2019	IS05 On 16-March-21			Interest Rate Swap	94.34	94.3800	94.3400	94.3800	0.00
10/07/2019	IS05 On 15-June-21			Interest Rate Swap	93.27	93.3300	93.2700	93.3300	0.00
10/07/2019	IS05 On 21-September-21			Interest Rate Swap	93.18	93.2500	93.1800	93.2500	0.00
10/07/2019	IS05 On 21-December-21			Interest Rate Swap	95.15	95.2300	95.1500	95.2300	51.00
10/07/2019	IS05 On 15-March-22			Interest Rate Swap	95.09	95.1600	95.0900	95.1600	0.00
10/07/2019	IS05 On 21-June-22			Interest Rate Swap	96.05	96.1200	96.0500	96.1200	0.00
10/07/2019	IS05 On 20-September-22			Interest Rate Swap	99.79	99.8700	99.7900	99.8700	0.00
10/07/2019	IS05 On 20-December-22			Interest Rate Swap	100.86	100.9400	100.8600	100.9400	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
10/07/2019	IS05 On 22-March-23			Interest Rate Swap	93.98	94.0500	93.9800	94.0500	0.00
10/07/2019	IS05 On 20-June-23			Interest Rate Swap	99.91	99.9800	99.9100	99.9800	0.00
10/07/2019	IS05 On 19-September-23			Interest Rate Swap	95.20	95.2700	95.2000	95.2700	0.00
10/07/2019	IS10 On 17-December-25			Interest Rate Swap	90.75	90.7700	90.7500	90.7700	0.00
10/07/2019	IS10 On 16-March-26			Interest Rate Swap	87.59	87.6100	87.5900	87.6100	0.00
10/07/2019	IS10 On 15-June-26			Interest Rate Swap	86.20	86.2400	86.2000	86.2400	0.00
10/07/2019	IS10 On 21-September-26			Interest Rate Swap	88.32	88.3600	88.3200	88.3600	0.00
10/07/2019	IS10 On 21-December-26			Interest Rate Swap	92.13	92.1800	92.1300	92.1800	0.00
10/07/2019	IS10 On 15-March-27			Interest Rate Swap	90.61	90.6600	90.6100	90.6600	0.00
10/07/2019	IS10 On 21-June-27			Interest Rate Swap	92.67	92.7300	92.6700	92.7300	0.00
10/07/2019	IS10 On 20-September-27			Interest Rate Swap	98.20	98.2500	98.2000	98.2500	0.00
10/07/2019	IS10 On 20-December-27			Interest Rate Swap	98.53	98.5800	98.5300	98.5800	0.00
10/07/2019	IS10 On 22-March-28			Interest Rate Swap	91.86	91.9000	91.8600	91.9000	0.00
10/07/2019	IS10 On 20-June-28			Interest Rate Swap	99.20	99.2300	99.2000	99.2300	0.00
10/07/2019	IS10 On 19-September-28			Interest Rate Swap	92.57	92.6100	92.5700	92.6100	0.00
10/07/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/07/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/07/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
10/07/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
10/07/2019	R023 On 01-August-19			Bond Future	7.20	104.9410	7.2026	104.9410	56,008.00
10/07/2019	R023 On 01-August-19	8.93	Call	Bond Future	5236	5	5236	5	0.00
10/07/2019	R023 On 01-August-19	8.95	Call	Bond Future	5295	5	5295	5	0.00
10/07/2019	R023 On 01-August-19	8.94	Call	Bond Future	5266	5	5266	5	0.00
10/07/2019	R023 On 01-August-19	8.94	Put	Bond Future	0	0	0	0	0.00
10/07/2019	R023 On 01-August-19	8.95	Put	Bond Future	0	0	0	0	0.00
10/07/2019	R023 On 01-August-19	8.93	Put	Bond Future	0	0	0	0	0.00
10/07/2019	R023 On 07-November-19			Bond Future	7.19	103.0692	7.1897	103.0692	0.00
10/07/2019	R023 On 07-November-19	7.98	Call	Bond Future	2404	2	2404	2	0.00
10/07/2019	R023 On 07-November-19	7.99	Call	Bond Future	2430	2	2430	2	0.00
10/07/2019	R023 On 07-November-19	8.00	Call	Bond Future	2456	2	2456	2	0.00
10/07/2019	R023 On 07-November-19	8.00	Put	Bond Future	122	0	122	0	0.00
10/07/2019	R023 On 07-November-19	7.99	Put	Bond Future	125	0	125	0	0.00
10/07/2019	R023 On 07-November-19	7.98	Put	Bond Future	127	0	127	0	0.00
10/07/2019	R023 On 06-February-20			Bond Future	7.15	105.0154	7.1532	105.0154	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
10/07/2019	R023 On 06-February-20	7.52	Call	Bond Future	1468	1	1468	1	0.00
10/07/2019	R023 On 06-February-20	7.54	Call	Bond Future	1510	1	1510	1	0.00
10/07/2019	R023 On 06-February-20	7.53	Call	Bond Future	1489	1	1489	1	0.00
10/07/2019	R023 On 06-February-20	7.53	Put	Bond Future	470	1	470	1	0.00
10/07/2019	R023 On 06-February-20	7.54	Put	Bond Future	464	1	464	1	0.00
10/07/2019	R023 On 06-February-20	7.52	Put	Bond Future	476	1	476	1	0.00
10/07/2019	R035 On 01-August-19			Bond Future	9.41	99.8750	9.4101	99.8750	77,253.00
10/07/2019	R035 On 01-August-19	10.24	Call	Bond Future	6205	7	6205	7	0.00
10/07/2019	R035 On 01-August-19	10.23	Call	Bond Future	6135	7	6135	7	0.00
10/07/2019	R035 On 01-August-19	10.22	Call	Bond Future	6065	6	6065	6	0.00
10/07/2019	R035 On 01-August-19	10.23	Put	Bond Future	19	0	19	0	0.00
10/07/2019	R035 On 01-August-19	10.22	Put	Bond Future	20	0	20	0	0.00
10/07/2019	R035 On 01-August-19	10.24	Put	Bond Future	18	0	18	0	0.00
10/07/2019	R035 On 07-November-19			Bond Future	9.48	97.3331	9.4780	97.3331	0.00
10/07/2019	R035 On 07-November-19	8.92	Call	Bond Future	676	1	676	1	3,500.00
10/07/2019	R035 On 07-November-19	9.52	Call	Bond Future	2573	3	2573	3	3,500.00
10/07/2019	R035 On 07-November-19	9.87	Call	Bond Future	4244	5	4244	5	0.00
10/07/2019	R035 On 07-November-19	9.88	Call	Bond Future	4297	5	4297	5	0.00
10/07/2019	R035 On 07-November-19	9.89	Call	Bond Future	4350	5	4350	5	0.00
10/07/2019	R035 On 07-November-19	10.21	Call	Bond Future	6160	6	6160	6	0.00
10/07/2019	R035 On 07-November-19	9.88	Put	Bond Future	1270	1	1270	1	0.00
10/07/2019	R035 On 07-November-19	9.87	Put	Bond Future	1290	1	1290	1	0.00
10/07/2019	R035 On 07-November-19	10.21	Put	Bond Future	752	1	752	1	3,500.00
10/07/2019	R035 On 07-November-19	9.89	Put	Bond Future	1249	1	1249	1	0.00
10/07/2019	R035 On 07-November-19	9.52	Put	Bond Future	2250	2	2250	2	0.00
10/07/2019	R035 On 07-November-19	8.92	Put	Bond Future	5125	5	5125	5	0.00
10/07/2019	R035 On 06-February-20			Bond Future	9.54	99.1710	9.5374	99.1710	0.00
10/07/2019	R035 On 06-February-20	9.61	Call	Bond Future	3565	4	3565	4	0.00
10/07/2019	R035 On 06-February-20	9.60	Call	Bond Future	3524	4	3524	4	0.00
10/07/2019	R035 On 06-February-20	9.59	Call	Bond Future	3482	4	3482	4	0.00
10/07/2019	R035 On 06-February-20	9.59	Put	Bond Future	3084	3	3084	3	0.00
10/07/2019	R035 On 06-February-20	9.61	Put	Bond Future	3016	3	3016	3	0.00
10/07/2019	R035 On 06-February-20	9.60	Put	Bond Future	3050	3	3050	3	0.00
10/07/2019	R186 On 01-August-19			Bond Future	8.11	114.4306	8.1141	114.4306	114,951.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2019	R186 On 01-August-19	9.52	Call	Bond Future	7942	8	7942	8	0.00
10/07/2019	R186 On 01-August-19	8.30	Call	Bond Future	1366	1	1366	1	6,000.00
10/07/2019	R186 On 01-August-19	9.05	Call	Bond Future	5371	5	5371	5	6,000.00
10/07/2019	R186 On 01-August-19	9.54	Call	Bond Future	8050	8	8050	8	0.00
10/07/2019	R186 On 01-August-19	8.38	Call	Bond Future	1736	2	1736	2	0.00
10/07/2019	R186 On 01-August-19	9.53	Call	Bond Future	7996	8	7996	8	0.00
10/07/2019	R186 On 01-August-19	9.22	Call	Bond Future	6310	6	6310	6	0.00
10/07/2019	R186 On 01-August-19	8.70	Call	Bond Future	3424	4	3424	4	0.00
10/07/2019	R186 On 01-August-19	10.08	Call	Bond Future	10904	11	10904	11	0.00
10/07/2019	R186 On 01-August-19	8.55	Call	Bond Future	2605	3	2605	3	0.00
10/07/2019	R186 On 01-August-19	8.38	Put	Bond Future	176	0	176	0	0.00
10/07/2019	R186 On 01-August-19	8.70	Put	Bond Future	23	0	23	0	3,100.00
10/07/2019	R186 On 01-August-19	9.54	Put	Bond Future	0	0	0	0	0.00
10/07/2019	R186 On 01-August-19	9.22	Put	Bond Future	0	0	0	0	0.00
10/07/2019	R186 On 01-August-19	9.53	Put	Bond Future	0	0	0	0	0.00
10/07/2019	R186 On 01-August-19	10.08	Put	Bond Future	0	0	0	0	6,000.00
10/07/2019	R186 On 01-August-19	8.55	Put	Bond Future	62	0	62	0	0.00
10/07/2019	R186 On 01-August-19	9.05	Put	Bond Future	1	0	1	0	0.00
10/07/2019	R186 On 01-August-19	8.30	Put	Bond Future	273	0	273	0	0.00
10/07/2019	R186 On 01-August-19	9.52	Put	Bond Future	0	0	0	0	0.00
10/07/2019	R186 On 07-November-19			Bond Future	8.15	116.6766	8.1520	116.6766	16,260.00
10/07/2019	R186 On 07-November-19	8.73	Call	Bond Future	3753	4	3753	4	0.00
10/07/2019	R186 On 07-November-19	8.94	Call	Bond Future	4731	5	4731	5	0.00
10/07/2019	R186 On 07-November-19	8.20	Call	Bond Future	1687	2	1687	2	0.00
10/07/2019	R186 On 07-November-19	8.23	Call	Bond Future	1782	2	1782	2	5,000.00
10/07/2019	R186 On 07-November-19	8.96	Call	Bond Future	4827	5	4827	5	0.00
10/07/2019	R186 On 07-November-19	8.95	Call	Bond Future	4779	5	4779	5	0.00
10/07/2019	R186 On 07-November-19	8.96	Put	Bond Future	315	0	315	0	0.00
10/07/2019	R186 On 07-November-19	8.23	Put	Bond Future	1336	1	1336	1	0.00
10/07/2019	R186 On 07-November-19	8.20	Put	Bond Future	1412	1	1412	1	7,500.00
10/07/2019	R186 On 07-November-19	8.95	Put	Bond Future	321	0	321	0	0.00
10/07/2019	R186 On 07-November-19	8.73	Put	Bond Future	501	0	501	0	5,000.00
10/07/2019	R186 On 07-November-19	8.94	Put	Bond Future	328	0	328	0	0.00
10/07/2019	R186 On 06-February-20			Bond Future	8.18	113.5733	8.1762	113.5733	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
10/07/2019	R186 On 06-February-20	8.55	Call	Bond Future	3364	3	3364	3	0.00
10/07/2019	R186 On 06-February-20	8.57	Call	Bond Future	3441	3	3441	3	0.00
10/07/2019	R186 On 06-February-20	8.56	Call	Bond Future	3403	3	3403	3	0.00
10/07/2019	R186 On 06-February-20	8.56	Put	Bond Future	1293	1	1293	1	0.00
10/07/2019	R186 On 06-February-20	8.57	Put	Bond Future	1277	1	1277	1	0.00
10/07/2019	R186 On 06-February-20	8.55	Put	Bond Future	1309	1	1309	1	0.00
10/07/2019	R197 On 01-August-19			Bond Future	302.51	302.6697	302.5074	302.6697	2,507.00
10/07/2019	R197 On 07-November-19			Bond Future	308.53	308.6910	308.5252	308.6910	0.00
10/07/2019	R197 On 06-February-20			Bond Future	306.76	306.9302	306.7600	306.9302	0.00
10/07/2019	R202 On 01-August-19			Bond Future	233.36	233.5594	233.3636	233.5594	9,503.00
10/07/2019	R202 On 07-November-19			Bond Future	238.01	238.2058	238.0059	238.2058	0.00
10/07/2019	R202 On 06-February-20			Bond Future	238.49	238.6899	238.4852	238.6899	0.00
10/07/2019	R207 On 01-August-19			Bond Future	6.16	100.8760	6.1575	100.8760	4,891.00
10/07/2019	R207 On 01-August-19	7.33	Call	Bond Future	508	1	508	1	0.00
10/07/2019	R207 On 01-August-19	7.34	Call	Bond Future	513	1	513	1	0.00
10/07/2019	R207 On 01-August-19	7.35	Call	Bond Future	517	1	517	1	0.00
10/07/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
10/07/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
10/07/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
10/07/2019	R207 On 07-November-19			Bond Future	4.31	102.8560	4.3080	102.8560	0.00
10/07/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
10/07/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
10/07/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
10/07/2019	R207 On 07-November-19	2.06	Put	Bond Future	404	0	404	0	0.00
10/07/2019	R207 On 07-November-19	2.07	Put	Bond Future	402	0	402	0	0.00
10/07/2019	R207 On 07-November-19	2.08	Put	Bond Future	400	0	400	0	0.00
10/07/2019	R208 On 01-August-19			Bond Future	6.26	103.0712	6.2619	103.0712	10,796.00
10/07/2019	R208 On 01-August-19	8.17	Call	Bond Future	2909	3	2909	3	0.00
10/07/2019	R208 On 01-August-19	8.16	Call	Bond Future	2894	3	2894	3	0.00
10/07/2019	R208 On 01-August-19	8.15	Call	Bond Future	2879	3	2879	3	0.00
10/07/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
10/07/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
10/07/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
10/07/2019	R208 On 07-November-19			Bond Future	6.03	101.6902	6.0316	101.6902	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
10/07/2019	R208 On 07-November-19	6.84	Call	Bond Future	1083	1	1083	1	0.00
10/07/2019	R208 On 07-November-19	6.83	Call	Bond Future	1070	1	1070	1	0.00
10/07/2019	R208 On 07-November-19	6.82	Call	Bond Future	1058	1	1058	1	0.00
10/07/2019	R208 On 07-November-19	6.83	Put	Bond Future	26	0	26	0	0.00
10/07/2019	R208 On 07-November-19	6.82	Put	Bond Future	26	0	26	0	0.00
10/07/2019	R208 On 07-November-19	6.84	Put	Bond Future	25	0	25	0	0.00
10/07/2019	R208 On 06-February-20			Bond Future	5.66	103.6105	5.6593	103.6105	0.00
10/07/2019	R208 On 06-February-20	6.12	Call	Bond Future	567	1	567	1	0.00
10/07/2019	R208 On 06-February-20	6.13	Call	Bond Future	576	1	576	1	0.00
10/07/2019	R208 On 06-February-20	6.14	Call	Bond Future	586	1	586	1	0.00
10/07/2019	R208 On 06-February-20	6.14	Put	Bond Future	62	0	62	0	0.00
10/07/2019	R208 On 06-February-20	6.12	Put	Bond Future	64	0	64	0	0.00
10/07/2019	R208 On 06-February-20	6.13	Put	Bond Future	63	0	63	0	0.00
10/07/2019	R209 On 01-August-19			Bond Future	9.41	76.1869	9.4138	76.1869	90,883.00
10/07/2019	R209 On 01-August-19	10.15	Call	Bond Future	4720	5	4720	5	0.00
10/07/2019	R209 On 01-August-19	9.30	Call	Bond Future	561	1	561	1	7,560.00
10/07/2019	R209 On 01-August-19	10.17	Call	Bond Future	4839	5	4839	5	0.00
10/07/2019	R209 On 01-August-19	10.16	Call	Bond Future	4780	5	4780	5	0.00
10/07/2019	R209 On 01-August-19	9.80	Call	Bond Future	2696	3	2696	3	7,560.00
10/07/2019	R209 On 01-August-19	10.46	Call	Bond Future	6540	7	6540	7	0.00
10/07/2019	R209 On 01-August-19	10.46	Put	Bond Future	3	0	3	0	7,560.00
10/07/2019	R209 On 01-August-19	10.16	Put	Bond Future	27	0	27	0	0.00
10/07/2019	R209 On 01-August-19	9.30	Put	Bond Future	1328	1	1328	1	0.00
10/07/2019	R209 On 01-August-19	9.80	Put	Bond Future	178	0	178	0	0.00
10/07/2019	R209 On 01-August-19	10.15	Put	Bond Future	29	0	29	0	0.00
10/07/2019	R209 On 01-August-19	10.17	Put	Bond Future	26	0	26	0	0.00
10/07/2019	R209 On 07-November-19			Bond Future	9.47	74.5304	9.4735	74.5304	30.00
10/07/2019	R209 On 07-November-19	9.80	Call	Bond Future	3370	4	3370	4	0.00
10/07/2019	R209 On 07-November-19	9.82	Call	Bond Future	3458	4	3458	4	0.00
10/07/2019	R209 On 07-November-19	9.81	Call	Bond Future	3414	4	3414	4	0.00
10/07/2019	R209 On 07-November-19	9.81	Put	Bond Future	1239	1	1239	1	0.00
10/07/2019	R209 On 07-November-19	9.82	Put	Bond Future	1220	1	1220	1	0.00
10/07/2019	R209 On 07-November-19	9.80	Put	Bond Future	1258	1	1258	1	0.00
10/07/2019	R209 On 06-February-20			Bond Future	9.52	75.9379	9.5232	75.9379	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
10/07/2019	R209 On 06-February-20	9.51	Call	Bond Future	2819	3	2819	3	0.00
10/07/2019	R209 On 06-February-20	9.52	Call	Bond Future	2853	3	2853	3	0.00
10/07/2019	R209 On 06-February-20	9.50	Call	Bond Future	2785	3	2785	3	0.00
10/07/2019	R209 On 06-February-20	9.50	Put	Bond Future	2937	3	2937	3	0.00
10/07/2019	R209 On 06-February-20	9.51	Put	Bond Future	2905	3	2905	3	0.00
10/07/2019	R209 On 06-February-20	9.52	Put	Bond Future	2874	3	2874	3	0.00
10/07/2019	R210 On 01-August-19			Bond Future	191.12	191.6493	191.1150	191.6493	2,132.00
10/07/2019	R210 On 07-November-19			Bond Future	192.31	192.8553	192.3104	192.8553	0.00
10/07/2019	R210 On 06-February-20			Bond Future	195.99	196.5424	195.9863	196.5424	0.00
10/07/2019	R212 On 01-August-19			Bond Future	160.26	160.2654	160.2624	160.2654	6,690.00
10/07/2019	R212 On 07-November-19			Bond Future	163.45	163.4537	163.4505	163.4537	0.00
10/07/2019	R212 On 06-February-20			Bond Future	164.33	164.3324	164.3285	164.3324	0.00
10/07/2019	R213 On 01-August-19			Bond Future	8.97	89.1113	8.9679	89.1113	17,638.00
10/07/2019	R213 On 01-August-19	9.98	Call	Bond Future	6195	6	6195	6	0.00
10/07/2019	R213 On 01-August-19	10.00	Call	Bond Future	6310	6	6310	6	0.00
10/07/2019	R213 On 01-August-19	9.99	Call	Bond Future	6253	6	6253	6	0.00
10/07/2019	R213 On 01-August-19	9.98	Put	Bond Future	2	0	2	0	0.00
10/07/2019	R213 On 01-August-19	10.00	Put	Bond Future	2	0	2	0	0.00
10/07/2019	R213 On 01-August-19	9.99	Put	Bond Future	2	0	2	0	0.00
10/07/2019	R213 On 07-November-19			Bond Future	9.03	87.3092	9.0266	87.3092	3,080.00
10/07/2019	R213 On 07-November-19	9.58	Call	Bond Future	4180	4	4180	4	0.00
10/07/2019	R213 On 07-November-19	9.60	Call	Bond Future	4274	4	4274	4	0.00
10/07/2019	R213 On 07-November-19	9.59	Call	Bond Future	4227	4	4227	4	0.00
10/07/2019	R213 On 07-November-19	9.58	Put	Bond Future	775	1	775	1	0.00
10/07/2019	R213 On 07-November-19	9.60	Put	Bond Future	750	1	750	1	0.00
10/07/2019	R213 On 07-November-19	9.59	Put	Bond Future	763	1	763	1	0.00
10/07/2019	R213 On 06-February-20			Bond Future	9.08	88.9578	9.0765	88.9578	0.00
10/07/2019	R213 On 06-February-20	9.28	Call	Bond Future	3348	3	3348	3	0.00
10/07/2019	R213 On 06-February-20	9.27	Call	Bond Future	3310	3	3310	3	0.00
10/07/2019	R213 On 06-February-20	9.26	Call	Bond Future	3272	3	3272	3	0.00
10/07/2019	R213 On 06-February-20	9.27	Put	Bond Future	2118	2	2118	2	0.00
10/07/2019	R213 On 06-February-20	9.26	Put	Bond Future	2141	2	2141	2	0.00
10/07/2019	R213 On 06-February-20	9.28	Put	Bond Future	2095	2	2095	2	0.00
10/07/2019	R214 On 01-August-19			Bond Future	9.70	74.6002	9.7046	74.6002	16,514.00

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10/07/2019	R214 On 01-August-19	10.33	Call	Bond Future	4166	5	4166	5	0.00
10/07/2019	R214 On 01-August-19	10.34	Call	Bond Future	4225	5	4225	5	0.00
10/07/2019	R214 On 01-August-19	10.32	Call	Bond Future	4106	5	4106	5	0.00
10/07/2019	R214 On 01-August-19	10.32	Put	Bond Future	59	0	59	0	0.00
10/07/2019	R214 On 01-August-19	10.33	Put	Bond Future	56	0	56	0	0.00
10/07/2019	R214 On 01-August-19	10.34	Put	Bond Future	53	0	53	0	0.00
10/07/2019	R214 On 07-November-19			Bond Future	9.77	72.7670	9.7700	72.7670	0.00
10/07/2019	R214 On 07-November-19	10.01	Call	Bond Future	3176	4	3176	4	0.00
10/07/2019	R214 On 07-November-19	10.00	Call	Bond Future	3133	3	3133	3	0.00
10/07/2019	R214 On 07-November-19	10.02	Call	Bond Future	3218	4	3218	4	0.00
10/07/2019	R214 On 07-November-19	10.00	Put	Bond Future	1593	1	1593	1	0.00
10/07/2019	R214 On 07-November-19	10.01	Put	Bond Future	1570	1	1570	1	0.00
10/07/2019	R214 On 07-November-19	10.02	Put	Bond Future	1548	1	1548	1	0.00
10/07/2019	R214 On 06-February-20			Bond Future	9.83	74.1411	9.8275	74.1411	0.00
10/07/2019	R214 On 06-February-20	9.71	Call	Bond Future	2651	3	2651	3	0.00
10/07/2019	R214 On 06-February-20	9.73	Call	Bond Future	2717	3	2717	3	0.00
10/07/2019	R214 On 06-February-20	9.72	Call	Bond Future	2684	3	2684	3	0.00
10/07/2019	R214 On 06-February-20	9.72	Put	Bond Future	3414	3	3414	3	0.00
10/07/2019	R214 On 06-February-20	9.73	Put	Bond Future	3379	3	3379	3	0.00
10/07/2019	R214 On 06-February-20	9.71	Put	Bond Future	3450	3	3450	3	0.00
10/07/2019	R248 On 01-August-19			Bond Future	9.71	95.1547	9.7145	95.1547	100,749.00
10/07/2019	R248 On 01-August-19	10.36	Call	Bond Future	5460	6	5460	6	0.00
10/07/2019	R248 On 01-August-19	10.35	Call	Bond Future	5384	6	5384	6	0.00
10/07/2019	R248 On 01-August-19	10.34	Call	Bond Future	5308	6	5308	6	0.00
10/07/2019	R248 On 01-August-19	10.35	Put	Bond Future	58	0	58	0	0.00
10/07/2019	R248 On 01-August-19	10.34	Put	Bond Future	61	0	61	0	0.00
10/07/2019	R248 On 01-August-19	10.36	Put	Bond Future	55	0	55	0	0.00
10/07/2019	R248 On 07-November-19			Bond Future	9.78	92.5835	9.7798	92.5835	2,048.00
10/07/2019	R248 On 07-November-19	10.03	Call	Bond Future	4023	4	4023	4	0.00
10/07/2019	R248 On 07-November-19	10.02	Call	Bond Future	3968	4	3968	4	0.00
10/07/2019	R248 On 07-November-19	10.01	Call	Bond Future	3913	4	3913	4	0.00
10/07/2019	R248 On 07-November-19	10.02	Put	Bond Future	1913	2	1913	2	0.00
10/07/2019	R248 On 07-November-19	10.01	Put	Bond Future	1942	2	1942	2	0.00
10/07/2019	R248 On 07-November-19	10.03	Put	Bond Future	1884	2	1884	2	0.00

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10/07/2019	R248 On 06-February-20			Bond Future	9.84	94.3318	9.8372	94.3318	0.00
10/07/2019	R248 On 06-February-20	9.71	Call	Bond Future	3227	4	3227	4	0.00
10/07/2019	R248 On 06-February-20	9.72	Call	Bond Future	3269	4	3269	4	0.00
10/07/2019	R248 On 06-February-20	9.70	Call	Bond Future	3185	3	3185	3	0.00
10/07/2019	R248 On 06-February-20	9.72	Put	Bond Future	4290	4	4290	4	0.00
10/07/2019	R248 On 06-February-20	9.70	Put	Bond Future	4382	4	4382	4	0.00
10/07/2019	R248 On 06-February-20	9.71	Put	Bond Future	4336	4	4336	4	0.00