



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For August 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	2025 On 07-November-19			Bond Future	138.19	138.2269	138.1885	138.2269	1,451.00
07/08/2019	2025 On 06-February-20			Bond Future	139.24	139.2765	139.2374	139.2765	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
07/08/2019	2025 On 07-May-20			Bond Future	141.86	141.8950	141.8552	141.8950	0.00
07/08/2019	2029 On 07-November-19			Bond Future	102.98	102.9826	102.9808	102.9826	4,260.00
07/08/2019	2029 On 06-February-20			Bond Future	104.86	104.8627	104.8609	104.8627	0.00
07/08/2019	2029 On 07-May-20			Bond Future	105.72	105.7215	105.7196	105.7215	0.00
07/08/2019	2030 On 07-November-19			Bond Future	9.12	94.9842	9.1154	94.9842	69,848.00
07/08/2019	2030 On 07-November-19	9.48	Call	Bond Future	3081	3	3081	3	0.00
07/08/2019	2030 On 07-November-19	9.10	Call	Bond Future	1614	2	1614	2	5,500.00
07/08/2019	2030 On 07-November-19	8.60	Call	Bond Future	455	0	455	0	5,500.00
07/08/2019	2030 On 07-November-19	9.49	Call	Bond Future	3125	3	3125	3	0.00
07/08/2019	2030 On 07-November-19	9.76	Call	Bond Future	4398	4	4398	4	0.00
07/08/2019	2030 On 07-November-19	9.47	Call	Bond Future	3037	3	3037	3	0.00
07/08/2019	2030 On 07-November-19	9.70	Call	Bond Future	4105	4	4105	4	0.00
07/08/2019	2030 On 07-November-19	8.95	Call	Bond Future	1173	1	1173	1	0.00
07/08/2019	2030 On 07-November-19	9.12	Call	Bond Future	1678	2	1678	2	0.00
07/08/2019	2030 On 07-November-19	8.57	Call	Bond Future	413	0	413	0	0.00
07/08/2019	2030 On 07-November-19	9.12	Put	Bond Future	1650	2	1650	2	0.00
07/08/2019	2030 On 07-November-19	8.95	Put	Bond Future	2212	2	2212	2	5,000.00
07/08/2019	2030 On 07-November-19	9.70	Put	Bond Future	551	1	551	1	0.00
07/08/2019	2030 On 07-November-19	9.47	Put	Bond Future	859	1	859	1	0.00
07/08/2019	2030 On 07-November-19	8.57	Put	Bond Future	3900	4	3900	4	0.00
07/08/2019	2030 On 07-November-19	9.10	Put	Bond Future	1710	2	1710	2	0.00
07/08/2019	2030 On 07-November-19	9.48	Put	Bond Future	843	1	843	1	0.00
07/08/2019	2030 On 07-November-19	8.60	Put	Bond Future	3746	4	3746	4	0.00
07/08/2019	2030 On 07-November-19	9.49	Put	Bond Future	827	1	827	1	0.00
07/08/2019	2030 On 07-November-19	9.76	Put	Bond Future	489	0	489	0	5,500.00
07/08/2019	2030 On 06-February-20			Bond Future	9.18	92.6866	9.1817	92.6866	0.00
07/08/2019	2030 On 06-February-20	9.00	Call	Bond Future	1815	2	1815	2	5,820.00
07/08/2019	2030 On 06-February-20	9.14	Call	Bond Future	2232	2	2232	2	0.00
07/08/2019	2030 On 06-February-20	8.40	Call	Bond Future	541	1	541	1	5,820.00
07/08/2019	2030 On 06-February-20	9.15	Call	Bond Future	2264	2	2264	2	0.00
07/08/2019	2030 On 06-February-20	9.16	Call	Bond Future	2296	2	2296	2	0.00
07/08/2019	2030 On 06-February-20	9.16	Put	Bond Future	2428	2	2428	2	0.00
07/08/2019	2030 On 06-February-20	9.14	Put	Bond Future	2488	3	2488	3	0.00
07/08/2019	2030 On 06-February-20	8.40	Put	Bond Future	5487	5	5487	5	0.00

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07/08/2019	2030 On 06-February-20	9.15	Put	Bond Future	2458	2	2458	2	0.00
07/08/2019	2030 On 06-February-20	9.00	Put	Bond Future	2934	3	2934	3	0.00
07/08/2019	2030 On 07-May-20			Bond Future	9.25	94.4082	9.2452	94.4082	0.00
07/08/2019	2030 On 07-May-20	8.80	Call	Bond Future	1676	2	1676	2	0.00
07/08/2019	2030 On 07-May-20	8.79	Call	Bond Future	1652	2	1652	2	0.00
07/08/2019	2030 On 07-May-20	8.78	Call	Bond Future	1627	2	1627	2	0.00
07/08/2019	2030 On 07-May-20	8.79	Put	Bond Future	4434	4	4434	4	0.00
07/08/2019	2030 On 07-May-20	8.78	Put	Bond Future	4472	4	4472	4	0.00
07/08/2019	2030 On 07-May-20	8.80	Put	Bond Future	4396	4	4396	4	0.00
07/08/2019	2032 On 07-November-19			Bond Future	9.48	92.1730	9.4785	92.1730	50,602.00
07/08/2019	2032 On 07-November-19	9.72	Call	Bond Future	2800	3	2800	3	0.00
07/08/2019	2032 On 07-November-19	9.71	Call	Bond Future	2756	3	2756	3	0.00
07/08/2019	2032 On 07-November-19	9.70	Call	Bond Future	2714	3	2714	3	0.00
07/08/2019	2032 On 07-November-19	9.71	Put	Bond Future	1211	1	1211	1	0.00
07/08/2019	2032 On 07-November-19	9.70	Put	Bond Future	1234	1	1234	1	0.00
07/08/2019	2032 On 07-November-19	9.72	Put	Bond Future	1188	1	1188	1	0.00
07/08/2019	2032 On 06-February-20			Bond Future	9.55	93.8336	9.5514	93.8336	0.00
07/08/2019	2032 On 06-February-20	9.39	Call	Bond Future	2145	2	2145	2	0.00
07/08/2019	2032 On 06-February-20	9.40	Call	Bond Future	2177	2	2177	2	0.00
07/08/2019	2032 On 06-February-20	9.38	Call	Bond Future	2114	2	2114	2	0.00
07/08/2019	2032 On 06-February-20	9.38	Put	Bond Future	3262	3	3262	3	0.00
07/08/2019	2032 On 06-February-20	9.39	Put	Bond Future	3226	3	3226	3	0.00
07/08/2019	2032 On 06-February-20	9.40	Put	Bond Future	3190	3	3190	3	0.00
07/08/2019	2032 On 07-May-20			Bond Future	9.62	91.4160	9.6202	91.4160	0.00
07/08/2019	2032 On 07-May-20	9.17	Call	Bond Future	2033	2	2033	2	0.00
07/08/2019	2032 On 07-May-20	9.19	Call	Bond Future	2087	2	2087	2	0.00
07/08/2019	2032 On 07-May-20	9.18	Call	Bond Future	2060	2	2060	2	0.00
07/08/2019	2032 On 07-May-20	9.18	Put	Bond Future	4996	5	4996	5	0.00
07/08/2019	2032 On 07-May-20	9.19	Put	Bond Future	4955	5	4955	5	0.00
07/08/2019	2032 On 07-May-20	9.17	Put	Bond Future	5038	5	5038	5	0.00
07/08/2019	2033 On 07-November-19			Bond Future	103.97	103.9679	103.9662	103.9679	6,140.00
07/08/2019	2033 On 06-February-20			Bond Future	105.86	105.8659	105.8643	105.8659	0.00
07/08/2019	2033 On 07-May-20			Bond Future	106.66	106.6606	106.6588	106.6606	0.00
07/08/2019	2037 On 07-November-19			Bond Future	9.84	91.4932	9.8376	91.4932	62,399.00

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07/08/2019	2037 On 07-November-19	9.95	Call	Bond Future	2597	3	2597	3	0.00
07/08/2019	2037 On 07-November-19	9.97	Call	Bond Future	2685	3	2685	3	0.00
07/08/2019	2037 On 07-November-19	9.96	Call	Bond Future	2641	3	2641	3	0.00
07/08/2019	2037 On 07-November-19	9.96	Put	Bond Future	1726	2	1726	2	0.00
07/08/2019	2037 On 07-November-19	9.97	Put	Bond Future	1696	2	1696	2	0.00
07/08/2019	2037 On 07-November-19	9.95	Put	Bond Future	1756	2	1756	2	0.00
07/08/2019	2037 On 06-February-20			Bond Future	9.91	88.8823	9.9113	88.8823	0.00
07/08/2019	2037 On 06-February-20	9.68	Call	Bond Future	2170	2	2170	2	0.00
07/08/2019	2037 On 06-February-20	9.67	Call	Bond Future	2136	2	2136	2	0.00
07/08/2019	2037 On 06-February-20	9.66	Call	Bond Future	2103	2	2103	2	0.00
07/08/2019	2037 On 06-February-20	9.67	Put	Bond Future	3955	4	3955	4	0.00
07/08/2019	2037 On 06-February-20	9.66	Put	Bond Future	3998	4	3998	4	0.00
07/08/2019	2037 On 06-February-20	9.68	Put	Bond Future	3912	4	3912	4	0.00
07/08/2019	2037 On 07-May-20			Bond Future	9.98	90.5332	9.9825	90.5332	0.00
07/08/2019	2037 On 07-May-20	9.59	Call	Bond Future	2487	2	2487	2	0.00
07/08/2019	2037 On 07-May-20	9.60	Call	Bond Future	2518	2	2518	2	0.00
07/08/2019	2037 On 07-May-20	9.61	Call	Bond Future	2549	2	2549	2	0.00
07/08/2019	2037 On 07-May-20	9.61	Put	Bond Future	5342	5	5342	5	0.00
07/08/2019	2037 On 07-May-20	9.59	Put	Bond Future	5433	5	5433	5	0.00
07/08/2019	2037 On 07-May-20	9.60	Put	Bond Future	5387	5	5387	5	0.00
07/08/2019	2038 On 07-November-19			Bond Future	122.15	122.1532	122.1515	122.1532	21,624.00
07/08/2019	2038 On 06-February-20			Bond Future	122.72	122.7251	122.7233	122.7251	0.00
07/08/2019	2038 On 07-May-20			Bond Future	125.03	125.0324	125.0307	125.0324	0.00
07/08/2019	2040 On 07-November-19			Bond Future	9.95	94.3617	9.9479	94.3617	44,699.00
07/08/2019	2040 On 07-November-19	10.03	Call	Bond Future	2602	3	2602	3	0.00
07/08/2019	2040 On 07-November-19	10.04	Call	Bond Future	2647	3	2647	3	0.00
07/08/2019	2040 On 07-November-19	9.80	Call	Bond Future	1659	2	1659	2	1,260.00
07/08/2019	2040 On 07-November-19	9.30	Call	Bond Future	369	0	369	0	1,260.00
07/08/2019	2040 On 07-November-19	10.05	Call	Bond Future	2693	3	2693	3	0.00
07/08/2019	2040 On 07-November-19	10.05	Put	Bond Future	1874	2	1874	2	0.00
07/08/2019	2040 On 07-November-19	10.03	Put	Bond Future	1942	2	1942	2	0.00
07/08/2019	2040 On 07-November-19	9.80	Put	Bond Future	2866	3	2866	3	0.00
07/08/2019	2040 On 07-November-19	9.30	Put	Bond Future	5848	6	5848	6	0.00
07/08/2019	2040 On 07-November-19	10.04	Put	Bond Future	1908	2	1908	2	0.00

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07/08/2019	2040 On 06-February-20			Bond Future	10.02	91.5520	10.0218	91.5520	0.00
07/08/2019	2040 On 06-February-20	9.74	Call	Bond Future	2191	2	2191	2	0.00
07/08/2019	2040 On 06-February-20	9.76	Call	Bond Future	2260	2	2260	2	0.00
07/08/2019	2040 On 06-February-20	9.75	Call	Bond Future	2226	2	2226	2	0.00
07/08/2019	2040 On 06-February-20	9.75	Put	Bond Future	4432	4	4432	4	0.00
07/08/2019	2040 On 06-February-20	9.76	Put	Bond Future	4384	4	4384	4	0.00
07/08/2019	2040 On 06-February-20	9.74	Put	Bond Future	4480	4	4480	4	0.00
07/08/2019	2040 On 07-May-20			Bond Future	10.09	93.2525	10.0934	93.2525	0.00
07/08/2019	2040 On 07-May-20	9.75	Call	Bond Future	2882	3	2882	3	0.00
07/08/2019	2040 On 07-May-20	9.74	Call	Bond Future	2848	3	2848	3	0.00
07/08/2019	2040 On 07-May-20	9.73	Call	Bond Future	2813	3	2813	3	0.00
07/08/2019	2040 On 07-May-20	9.73	Put	Bond Future	5742	6	5742	6	0.00
07/08/2019	2040 On 07-May-20	9.75	Put	Bond Future	5646	5	5646	5	0.00
07/08/2019	2040 On 07-May-20	9.74	Put	Bond Future	5694	6	5694	6	0.00
07/08/2019	2044 On 07-November-19			Bond Future	10.00	91.1104	10.0008	91.1104	37,706.00
07/08/2019	2044 On 07-November-19	10.06	Call	Bond Future	2557	2	2557	2	0.00
07/08/2019	2044 On 07-November-19	10.52	Call	Bond Future	5004	5	5004	5	0.00
07/08/2019	2044 On 07-November-19	10.05	Call	Bond Future	2512	2	2512	2	0.00
07/08/2019	2044 On 07-November-19	10.07	Call	Bond Future	2603	3	2603	3	0.00
07/08/2019	2044 On 07-November-19	9.19	Call	Bond Future	199	0	199	0	328.00
07/08/2019	2044 On 07-November-19	9.74	Call	Bond Future	1319	1	1319	1	328.00
07/08/2019	2044 On 07-November-19	10.05	Put	Bond Future	2110	2	2110	2	0.00
07/08/2019	2044 On 07-November-19	9.19	Put	Bond Future	7286	7	7286	7	0.00
07/08/2019	2044 On 07-November-19	10.07	Put	Bond Future	2038	2	2038	2	0.00
07/08/2019	2044 On 07-November-19	9.74	Put	Bond Future	3501	3	3501	3	0.00
07/08/2019	2044 On 07-November-19	10.06	Put	Bond Future	2073	2	2073	2	0.00
07/08/2019	2044 On 07-November-19	10.52	Put	Bond Future	912	1	912	1	328.00
07/08/2019	2044 On 06-February-20			Bond Future	10.07	88.3673	10.0725	88.3673	0.00
07/08/2019	2044 On 06-February-20	9.77	Call	Bond Future	2180	2	2180	2	0.00
07/08/2019	2044 On 06-February-20	9.09	Call	Bond Future	501	1	501	1	328.00
07/08/2019	2044 On 06-February-20	9.74	Call	Bond Future	2078	2	2078	2	328.00
07/08/2019	2044 On 06-February-20	9.76	Call	Bond Future	2146	2	2146	2	0.00
07/08/2019	2044 On 06-February-20	10.78	Call	Bond Future	6920	7	6920	7	0.00
07/08/2019	2044 On 06-February-20	9.78	Call	Bond Future	2214	2	2214	2	0.00

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07/08/2019	2044 On 06-February-20	9.76	Put	Bond Future	4736	5	4736	5	0.00
07/08/2019	2044 On 06-February-20	9.78	Put	Bond Future	4635	5	4635	5	0.00
07/08/2019	2044 On 06-February-20	10.78	Put	Bond Future	1493	2	1493	2	328.00
07/08/2019	2044 On 06-February-20	9.77	Put	Bond Future	4685	5	4685	5	0.00
07/08/2019	2044 On 06-February-20	9.74	Put	Bond Future	4839	5	4839	5	0.00
07/08/2019	2044 On 06-February-20	9.09	Put	Bond Future	9090	9	9090	9	0.00
07/08/2019	2044 On 07-May-20			Bond Future	10.14	90.0087	10.1418	90.0087	0.00
07/08/2019	2044 On 07-May-20	9.79	Call	Bond Future	2825	3	2825	3	0.00
07/08/2019	2044 On 07-May-20	9.81	Call	Bond Future	2896	3	2896	3	0.00
07/08/2019	2044 On 07-May-20	9.26	Call	Bond Future	1262	1	1262	1	556.00
07/08/2019	2044 On 07-May-20	9.80	Call	Bond Future	2861	3	2861	3	0.00
07/08/2019	2044 On 07-May-20	9.91	Call	Bond Future	3265	3	3265	3	556.00
07/08/2019	2044 On 07-May-20	11.02	Call	Bond Future	8478	8	8478	8	0.00
07/08/2019	2044 On 07-May-20	11.02	Put	Bond Future	1904	2	1904	2	556.00
07/08/2019	2044 On 07-May-20	9.80	Put	Bond Future	5665	6	5665	6	0.00
07/08/2019	2044 On 07-May-20	9.26	Put	Bond Future	8810	9	8810	9	0.00
07/08/2019	2044 On 07-May-20	9.91	Put	Bond Future	5150	5	5150	5	0.00
07/08/2019	2044 On 07-May-20	9.79	Put	Bond Future	5714	6	5714	6	0.00
07/08/2019	2044 On 07-May-20	9.81	Put	Bond Future	5616	5	5616	5	0.00
07/08/2019	2046 On 07-November-19			Bond Future	113.10	113.1022	113.1008	113.1022	17,994.00
07/08/2019	2046 On 06-February-20			Bond Future	115.17	115.1670	115.1655	115.1670	0.00
07/08/2019	2046 On 07-May-20			Bond Future	115.58	115.5838	115.5823	115.5838	0.00
07/08/2019	2050 On 07-November-19			Bond Future	117.96	118.2046	117.9644	118.2046	12,776.00
07/08/2019	2050 On 06-February-20			Bond Future	118.28	118.5269	118.2824	118.5269	0.00
07/08/2019	2050 On 07-May-20			Bond Future	120.51	120.7556	120.5061	120.7556	0.00
07/08/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	AL37 On 07-November-19			Index Future	663.23	662.7130	663.2280	662.7130	0.00
07/08/2019	AL37 On 06-February-20			Index Future	675.18	674.6530	675.1760	674.6530	0.00
07/08/2019	AL37 On 07-May-20			Index Future	687.71	687.1800	687.7130	687.1800	0.00
07/08/2019	AL7T On 07-November-19			Index Future	768.45	768.6730	768.4540	768.6730	120.00
07/08/2019	AL7T On 06-February-20			Index Future	782.30	782.5210	782.2980	782.5210	0.00
07/08/2019	AL7T On 07-May-20			Index Future	796.82	797.0520	796.8240	797.0520	0.00

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07/08/2019	ALBI On 07-November-19			Index Future	688.42	688.5700	688.4210	688.5700	226.00
07/08/2019	ALBI On 06-February-20			Index Future	700.82	700.9750	700.8230	700.9750	0.00
07/08/2019	ALBI On 07-May-20			Index Future	713.84	713.9910	713.8360	713.9910	0.00
07/08/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/08/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	CS23 On 25-January-23			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
07/08/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2019	ES33 On 07-November-19			Bond Future	11.01	76.5502	11.0147	76.5502	350.00
07/08/2019	ES33 On 06-February-20			Bond Future	11.14	77.9293	11.1384	77.9293	0.00
07/08/2019	ES33 On 07-May-20			Bond Future	11.26	75.5823	11.2566	75.5823	0.00
07/08/2019	ES42 On 07-November-19			Bond Future	11.35	77.4023	11.3540	77.4023	4,919.00
07/08/2019	ES42 On 06-February-20			Bond Future	11.47	78.7967	11.4723	78.7967	0.00
07/08/2019	ES42 On 07-May-20			Bond Future	11.59	75.9954	11.5903	75.9954	0.00
07/08/2019	GOVI On 07-November-19			GOVI	681.47	681.6350	681.4680	681.6350	1,180.00
07/08/2019	GOVI On 07-November-19	672.90	Call	GOVI	85680	9	85680	9	0.00
07/08/2019	GOVI On 07-November-19	672.91	Call	GOVI	85580	9	85580	9	0.00
07/08/2019	GOVI On 07-November-19	672.92	Call	GOVI	85480	9	85480	9	0.00
07/08/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
07/08/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
07/08/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
07/08/2019	GOVI On 06-February-20			GOVI	693.75	693.9150	693.7450	693.9150	0.00
07/08/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
07/08/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
07/08/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
07/08/2019	GOVI On 06-February-20	703.13	Put	GOVI	93850	9	93850	9	0.00
07/08/2019	GOVI On 06-February-20	703.15	Put	GOVI	94050	9	94050	9	0.00
07/08/2019	GOVI On 06-February-20	703.14	Put	GOVI	93950	9	93950	9	0.00
07/08/2019	GOVI On 07-May-20			GOVI	706.63	706.8010	706.6270	706.8010	0.00
07/08/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
07/08/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
07/08/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
07/08/2019	GOVI On 07-May-20	720.00	Put	GOVI	133730	13	133730	13	0.00
07/08/2019	GOVI On 07-May-20	719.98	Put	GOVI	133530	13	133530	13	0.00
07/08/2019	GOVI On 07-May-20	719.99	Put	GOVI	133630	13	133630	13	0.00
07/08/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/08/2019	IGOV On 07-November-19			Index Future	264.55	264.6050	264.5500	264.6050	1,016.00
07/08/2019	IGOV On 06-February-20			Index Future	269.38	269.4360	269.3800	269.4360	0.00
07/08/2019	IGOV On 07-May-20			Index Future	274.44	274.5010	274.4440	274.5010	0.00
07/08/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	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
07/08/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
07/08/2019	IS02 On 20-December-19			Interest Rate Swap	102.71	102.7100	102.7100	102.7100	0.00
07/08/2019	IS02 On 23-March-20			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
07/08/2019	IS02 On 22-June-20			Interest Rate Swap	102.02	102.0300	102.0200	102.0300	0.00
07/08/2019	IS02 On 21-September-20			Interest Rate Swap	98.87	98.8800	98.8700	98.8800	0.00
07/08/2019	IS05 On 17-December-20			Interest Rate Swap	95.50	95.5100	95.5000	95.5100	0.00
07/08/2019	IS05 On 16-March-21			Interest Rate Swap	94.50	94.5100	94.5000	94.5100	0.00
07/08/2019	IS05 On 15-June-21			Interest Rate Swap	93.47	93.4800	93.4700	93.4800	0.00
07/08/2019	IS05 On 21-September-21			Interest Rate Swap	93.40	93.4200	93.4000	93.4200	0.00
07/08/2019	IS05 On 21-December-21			Interest Rate Swap	95.40	95.4200	95.4000	95.4200	51.00
07/08/2019	IS05 On 15-March-22			Interest Rate Swap	95.35	95.3700	95.3500	95.3700	0.00
07/08/2019	IS05 On 21-June-22			Interest Rate Swap	96.33	96.3600	96.3300	96.3600	0.00
07/08/2019	IS05 On 20-September-22			Interest Rate Swap	100.08	100.1200	100.0800	100.1200	0.00
07/08/2019	IS05 On 20-December-22			Interest Rate Swap	101.17	101.2100	101.1700	101.2100	0.00
07/08/2019	IS05 On 22-March-23			Interest Rate Swap	94.30	94.3500	94.3000	94.3500	0.00
07/08/2019	IS05 On 20-June-23			Interest Rate Swap	100.24	100.2900	100.2400	100.2900	0.00
07/08/2019	IS05 On 19-September-23			Interest Rate Swap	95.53	95.6000	95.5300	95.6000	0.00
07/08/2019	IS10 On 17-December-25			Interest Rate Swap	91.14	91.2500	91.1400	91.2500	0.00
07/08/2019	IS10 On 16-March-26			Interest Rate Swap	88.00	88.1100	88.0000	88.1100	0.00
07/08/2019	IS10 On 15-June-26			Interest Rate Swap	86.64	86.7500	86.6400	86.7500	0.00
07/08/2019	IS10 On 21-September-26			Interest Rate Swap	88.77	88.8900	88.7700	88.8900	0.00
07/08/2019	IS10 On 21-December-26			Interest Rate Swap	92.60	92.7100	92.6000	92.7100	0.00
07/08/2019	IS10 On 15-March-27			Interest Rate Swap	91.09	91.2000	91.0900	91.2000	0.00
07/08/2019	IS10 On 21-June-27			Interest Rate Swap	93.17	93.2800	93.1700	93.2800	0.00
07/08/2019	IS10 On 20-September-27			Interest Rate Swap	98.70	98.8000	98.7000	98.8000	0.00
07/08/2019	IS10 On 20-December-27			Interest Rate Swap	99.05	99.1400	99.0500	99.1400	0.00
07/08/2019	IS10 On 22-March-28			Interest Rate Swap	92.41	92.5100	92.4100	92.5100	0.00
07/08/2019	IS10 On 20-June-28			Interest Rate Swap	99.75	99.8400	99.7500	99.8400	0.00
07/08/2019	IS10 On 19-September-28			Interest Rate Swap	93.16	93.2500	93.1600	93.2500	0.00
07/08/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/08/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/08/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
07/08/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
07/08/2019	R023 On 07-November-19			Bond Future	7.46	102.2844	7.4602	102.2844	52,535.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2019	R023 On 07-November-19	7.98	Call	Bond Future	1649	2	1649	2	0.00
07/08/2019	R023 On 07-November-19	8.00	Call	Bond Future	1699	2	1699	2	0.00
07/08/2019	R023 On 07-November-19	7.99	Call	Bond Future	1674	2	1674	2	0.00
07/08/2019	R023 On 07-November-19	7.98	Put	Bond Future	158	0	158	0	0.00
07/08/2019	R023 On 07-November-19	8.00	Put	Bond Future	151	0	151	0	0.00
07/08/2019	R023 On 07-November-19	7.99	Put	Bond Future	155	0	155	0	0.00
07/08/2019	R023 On 06-February-20			Bond Future	7.48	104.1271	7.4818	104.1271	0.00
07/08/2019	R023 On 06-February-20	7.52	Call	Bond Future	881	1	881	1	0.00
07/08/2019	R023 On 06-February-20	7.54	Call	Bond Future	912	1	912	1	0.00
07/08/2019	R023 On 06-February-20	7.53	Call	Bond Future	896	1	896	1	0.00
07/08/2019	R023 On 06-February-20	7.53	Put	Bond Future	766	1	766	1	0.00
07/08/2019	R023 On 06-February-20	7.54	Put	Bond Future	756	1	756	1	0.00
07/08/2019	R023 On 06-February-20	7.52	Put	Bond Future	778	1	778	1	0.00
07/08/2019	R023 On 07-May-20			Bond Future	7.47	102.1275	7.4711	102.1275	0.00
07/08/2019	R023 On 07-May-20	6.90	Call	Bond Future	283	0	283	0	0.00
07/08/2019	R023 On 07-May-20	6.91	Call	Bond Future	292	0	292	0	0.00
07/08/2019	R023 On 07-May-20	6.89	Call	Bond Future	274	0	274	0	0.00
07/08/2019	R023 On 07-May-20	6.89	Put	Bond Future	1739	2	1739	2	0.00
07/08/2019	R023 On 07-May-20	6.90	Put	Bond Future	1722	2	1722	2	0.00
07/08/2019	R023 On 07-May-20	6.91	Put	Bond Future	1706	2	1706	2	0.00
07/08/2019	R035 On 07-November-19			Bond Future	9.74	95.0075	9.7426	95.0075	94,508.00
07/08/2019	R035 On 07-November-19	9.87	Call	Bond Future	2601	3	2601	3	0.00
07/08/2019	R035 On 07-November-19	8.92	Call	Bond Future	170	0	170	0	3,500.00
07/08/2019	R035 On 07-November-19	9.52	Call	Bond Future	1296	1	1296	1	3,500.00
07/08/2019	R035 On 07-November-19	9.88	Call	Bond Future	2645	3	2645	3	0.00
07/08/2019	R035 On 07-November-19	9.89	Call	Bond Future	2690	3	2690	3	0.00
07/08/2019	R035 On 07-November-19	10.21	Call	Bond Future	4289	4	4289	4	0.00
07/08/2019	R035 On 07-November-19	9.88	Put	Bond Future	1627	2	1627	2	0.00
07/08/2019	R035 On 07-November-19	9.87	Put	Bond Future	1656	2	1656	2	0.00
07/08/2019	R035 On 07-November-19	10.21	Put	Bond Future	890	1	890	1	3,500.00
07/08/2019	R035 On 07-November-19	9.52	Put	Bond Future	2982	3	2982	3	0.00
07/08/2019	R035 On 07-November-19	8.92	Put	Bond Future	6628	7	6628	7	0.00
07/08/2019	R035 On 07-November-19	9.89	Put	Bond Future	1598	2	1598	2	0.00
07/08/2019	R035 On 06-February-20			Bond Future	9.82	96.7192	9.8221	96.7192	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
07/08/2019	R035 On 06-February-20	9.61	Call	Bond Future	2244	2	2244	2	0.00
07/08/2019	R035 On 06-February-20	9.60	Call	Bond Future	2211	2	2211	2	0.00
07/08/2019	R035 On 06-February-20	9.59	Call	Bond Future	2178	2	2178	2	0.00
07/08/2019	R035 On 06-February-20	9.59	Put	Bond Future	3909	4	3909	4	0.00
07/08/2019	R035 On 06-February-20	9.61	Put	Bond Future	3823	4	3823	4	0.00
07/08/2019	R035 On 06-February-20	9.60	Put	Bond Future	3866	4	3866	4	0.00
07/08/2019	R035 On 07-May-20			Bond Future	9.89	94.0111	9.8911	94.0111	0.00
07/08/2019	R035 On 07-May-20	9.47	Call	Bond Future	2315	2	2315	2	0.00
07/08/2019	R035 On 07-May-20	9.49	Call	Bond Future	2377	2	2377	2	0.00
07/08/2019	R035 On 07-May-20	9.48	Call	Bond Future	2346	2	2346	2	0.00
07/08/2019	R035 On 07-May-20	9.47	Put	Bond Future	5442	5	5442	5	0.00
07/08/2019	R035 On 07-May-20	9.49	Put	Bond Future	5352	5	5352	5	0.00
07/08/2019	R035 On 07-May-20	9.48	Put	Bond Future	5397	5	5397	5	0.00
07/08/2019	R186 On 07-November-19			Bond Future	8.42	115.0542	8.4220	115.0542	137,940.00
07/08/2019	R186 On 07-November-19	8.25	Call	Bond Future	911	1	911	1	3,750.00
07/08/2019	R186 On 07-November-19	8.73	Call	Bond Future	2418	2	2418	2	0.00
07/08/2019	R186 On 07-November-19	8.23	Call	Bond Future	865	1	865	1	5,000.00
07/08/2019	R186 On 07-November-19	8.94	Call	Bond Future	3302	3	3302	3	0.00
07/08/2019	R186 On 07-November-19	8.20	Call	Bond Future	800	1	800	1	0.00
07/08/2019	R186 On 07-November-19	8.96	Call	Bond Future	3391	3	3391	3	0.00
07/08/2019	R186 On 07-November-19	8.95	Call	Bond Future	3347	3	3347	3	0.00
07/08/2019	R186 On 07-November-19	8.96	Put	Bond Future	413	0	413	0	0.00
07/08/2019	R186 On 07-November-19	8.23	Put	Bond Future	1954	2	1954	2	0.00
07/08/2019	R186 On 07-November-19	8.20	Put	Bond Future	2060	2	2060	2	7,500.00
07/08/2019	R186 On 07-November-19	8.95	Put	Bond Future	423	0	423	0	0.00
07/08/2019	R186 On 07-November-19	8.73	Put	Bond Future	701	1	701	1	5,000.00
07/08/2019	R186 On 07-November-19	8.94	Put	Bond Future	433	0	433	0	0.00
07/08/2019	R186 On 07-November-19	8.25	Put	Bond Future	1885	2	1885	2	3,750.00
07/08/2019	R186 On 06-February-20			Bond Future	8.48	111.8229	8.4775	111.8229	0.00
07/08/2019	R186 On 06-February-20	8.11	Call	Bond Future	1066	1	1066	1	1,007.00
07/08/2019	R186 On 06-February-20	8.55	Call	Bond Future	2206	2	2206	2	0.00
07/08/2019	R186 On 06-February-20	8.50	Call	Bond Future	2054	2	2054	2	0.00
07/08/2019	R186 On 06-February-20	8.57	Call	Bond Future	2269	2	2269	2	0.00
07/08/2019	R186 On 06-February-20	9.00	Call	Bond Future	3817	4	3817	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
07/08/2019	R186 On 06-February-20	8.56	Call	Bond Future	2237	2	2237	2	0.00
07/08/2019	R186 On 06-February-20	8.56	Put	Bond Future	1788	2	1788	2	0.00
07/08/2019	R186 On 06-February-20	9.00	Put	Bond Future	1012	1	1012	1	1,007.00
07/08/2019	R186 On 06-February-20	8.50	Put	Bond Future	1931	2	1931	2	1,007.00
07/08/2019	R186 On 06-February-20	8.57	Put	Bond Future	1766	2	1766	2	0.00
07/08/2019	R186 On 06-February-20	8.11	Put	Bond Future	3095	3	3095	3	0.00
07/08/2019	R186 On 06-February-20	8.55	Put	Bond Future	1812	2	1812	2	0.00
07/08/2019	R186 On 07-May-20			Bond Future	8.53	113.8998	8.5259	113.8998	0.00
07/08/2019	R186 On 07-May-20	8.08	Call	Bond Future	1247	1	1247	1	0.00
07/08/2019	R186 On 07-May-20	8.93	Call	Bond Future	3752	4	3752	4	0.00
07/08/2019	R186 On 07-May-20	8.28	Call	Bond Future	1720	2	1720	2	6,000.00
07/08/2019	R186 On 07-May-20	8.09	Call	Bond Future	1269	1	1269	1	0.00
07/08/2019	R186 On 07-May-20	8.07	Call	Bond Future	1226	1	1226	1	0.00
07/08/2019	R186 On 07-May-20	7.60	Call	Bond Future	442	0	442	0	6,000.00
07/08/2019	R186 On 07-May-20	8.07	Put	Bond Future	3668	4	3668	4	0.00
07/08/2019	R186 On 07-May-20	7.60	Put	Bond Future	5475	5	5475	5	0.00
07/08/2019	R186 On 07-May-20	8.93	Put	Bond Future	1643	2	1643	2	6,000.00
07/08/2019	R186 On 07-May-20	8.28	Put	Bond Future	3029	3	3029	3	0.00
07/08/2019	R186 On 07-May-20	8.09	Put	Bond Future	3603	4	3603	4	0.00
07/08/2019	R186 On 07-May-20	8.08	Put	Bond Future	3635	4	3635	4	0.00
07/08/2019	R197 On 07-November-19			Bond Future	309.15	309.1632	309.1535	309.1632	2,507.00
07/08/2019	R197 On 06-February-20			Bond Future	307.14	307.1490	307.1393	307.1490	40.00
07/08/2019	R197 On 07-May-20			Bond Future	312.91	312.9239	312.9138	312.9239	0.00
07/08/2019	R202 On 07-November-19			Bond Future	235.83	235.8367	235.8334	235.8367	9,082.00
07/08/2019	R202 On 06-February-20			Bond Future	236.07	236.0747	236.0713	236.0747	0.00
07/08/2019	R202 On 07-May-20			Bond Future	240.51	240.5132	240.5094	240.5132	0.00
07/08/2019	R207 On 07-November-19			Bond Future	6.54	102.4618	6.5387	102.4618	3,801.00
07/08/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
07/08/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
07/08/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
07/08/2019	R207 On 07-November-19	2.06	Put	Bond Future	802	1	802	1	0.00
07/08/2019	R207 On 07-November-19	2.07	Put	Bond Future	800	1	800	1	0.00
07/08/2019	R207 On 07-November-19	2.08	Put	Bond Future	798	1	798	1	0.00
07/08/2019	R208 On 07-November-19			Bond Future	6.69	100.7782	6.6948	100.7782	10,137.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2019	R208 On 07-November-19	6.84	Call	Bond Future	281	0	281	0	0.00
07/08/2019	R208 On 07-November-19	6.83	Call	Bond Future	271	0	271	0	0.00
07/08/2019	R208 On 07-November-19	6.82	Call	Bond Future	262	0	262	0	0.00
07/08/2019	R208 On 07-November-19	6.83	Put	Bond Future	96	0	96	0	0.00
07/08/2019	R208 On 07-November-19	6.82	Put	Bond Future	99	0	99	0	0.00
07/08/2019	R208 On 07-November-19	6.84	Put	Bond Future	92	0	92	0	0.00
07/08/2019	R208 On 06-February-20			Bond Future	6.55	102.5938	6.5538	102.5938	0.00
07/08/2019	R208 On 06-February-20	6.12	Call	Bond Future	29	0	29	0	0.00
07/08/2019	R208 On 06-February-20	6.13	Call	Bond Future	31	0	31	0	0.00
07/08/2019	R208 On 06-February-20	6.14	Call	Bond Future	32	0	32	0	0.00
07/08/2019	R208 On 06-February-20	6.14	Put	Bond Future	480	1	480	1	0.00
07/08/2019	R208 On 06-February-20	6.12	Put	Bond Future	499	1	499	1	0.00
07/08/2019	R208 On 06-February-20	6.13	Put	Bond Future	489	1	489	1	0.00
07/08/2019	R208 On 07-May-20			Bond Future	6.27	101.0952	6.2677	101.0952	0.00
07/08/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
07/08/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
07/08/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
07/08/2019	R208 On 07-May-20	4.81	Put	Bond Future	1255	1	1255	1	0.00
07/08/2019	R208 On 07-May-20	4.80	Put	Bond Future	1264	1	1264	1	0.00
07/08/2019	R208 On 07-May-20	4.82	Put	Bond Future	1246	1	1246	1	0.00
07/08/2019	R209 On 07-November-19			Bond Future	9.72	72.6038	9.7229	72.6038	91,356.00
07/08/2019	R209 On 07-November-19	9.80	Call	Bond Future	2055	2	2055	2	0.00
07/08/2019	R209 On 07-November-19	9.50	Call	Bond Future	1131	0	1131	0	5,000.00
07/08/2019	R209 On 07-November-19	8.92	Call	Bond Future	184	0	184	0	8,000.00
07/08/2019	R209 On 07-November-19	9.82	Call	Bond Future	2127	2	2127	2	0.00
07/08/2019	R209 On 07-November-19	9.33	Call	Bond Future	735	1	735	1	8,000.00
07/08/2019	R209 On 07-November-19	9.77	Call	Bond Future	1949	2	1949	2	0.00
07/08/2019	R209 On 07-November-19	9.81	Call	Bond Future	2091	2	2091	2	0.00
07/08/2019	R209 On 07-November-19	9.81	Put	Bond Future	1538	1	1538	1	0.00
07/08/2019	R209 On 07-November-19	9.33	Put	Bond Future	3312	3	3312	3	0.00
07/08/2019	R209 On 07-November-19	9.82	Put	Bond Future	1511	1	1511	1	0.00
07/08/2019	R209 On 07-November-19	9.77	Put	Bond Future	1649	2	1649	2	8,000.00
07/08/2019	R209 On 07-November-19	9.50	Put	Bond Future	2577	0	2577	0	0.00
07/08/2019	R209 On 07-November-19	8.92	Put	Bond Future	5596	6	5596	6	0.00

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07/08/2019	R209 On 07-November-19	9.80	Put	Bond Future	1565	1	1565	1	0.00
07/08/2019	R209 On 06-February-20			Bond Future	9.79	73.9118	9.7900	73.9118	0.00
07/08/2019	R209 On 06-February-20	9.51	Call	Bond Future	1779	2	1779	2	0.00
07/08/2019	R209 On 06-February-20	9.52	Call	Bond Future	1806	2	1806	2	0.00
07/08/2019	R209 On 06-February-20	9.50	Call	Bond Future	1752	2	1752	2	0.00
07/08/2019	R209 On 06-February-20	9.50	Put	Bond Future	3618	4	3618	4	0.00
07/08/2019	R209 On 06-February-20	9.51	Put	Bond Future	3580	4	3580	4	0.00
07/08/2019	R209 On 06-February-20	9.52	Put	Bond Future	3542	4	3542	4	0.00
07/08/2019	R209 On 07-May-20			Bond Future	9.85	72.1328	9.8534	72.1328	0.00
07/08/2019	R209 On 07-May-20	9.45	Call	Bond Future	2114	2	2114	2	0.00
07/08/2019	R209 On 07-May-20	9.47	Call	Bond Future	2169	2	2169	2	0.00
07/08/2019	R209 On 07-May-20	9.46	Call	Bond Future	2142	2	2142	2	0.00
07/08/2019	R209 On 07-May-20	9.46	Put	Bond Future	4659	5	4659	5	0.00
07/08/2019	R209 On 07-May-20	9.47	Put	Bond Future	4621	5	4621	5	0.00
07/08/2019	R209 On 07-May-20	9.45	Put	Bond Future	4698	5	4698	5	0.00
07/08/2019	R210 On 07-November-19			Bond Future	190.25	190.1100	190.2522	190.1100	2,132.00
07/08/2019	R210 On 06-February-20			Bond Future	193.73	193.5807	193.7256	193.5807	0.00
07/08/2019	R210 On 07-May-20			Bond Future	194.72	194.5698	194.7173	194.5698	0.00
07/08/2019	R212 On 07-November-19			Bond Future	163.42	163.4228	163.4164	163.4228	6,684.00
07/08/2019	R212 On 06-February-20			Bond Future	164.15	164.1604	164.1540	164.1604	0.00
07/08/2019	R212 On 07-May-20			Bond Future	167.24	167.2468	167.2402	167.2468	0.00
07/08/2019	R213 On 07-November-19			Bond Future	9.33	85.3824	9.3314	85.3824	20,754.00
07/08/2019	R213 On 07-November-19	9.58	Call	Bond Future	2568	3	2568	3	0.00
07/08/2019	R213 On 07-November-19	9.59	Call	Bond Future	2609	3	2609	3	0.00
07/08/2019	R213 On 07-November-19	9.60	Call	Bond Future	2649	3	2649	3	0.00
07/08/2019	R213 On 07-November-19	9.60	Put	Bond Future	1023	1	1023	1	0.00
07/08/2019	R213 On 07-November-19	9.58	Put	Bond Future	1061	1	1061	1	0.00
07/08/2019	R213 On 07-November-19	9.59	Put	Bond Future	1042	1	1042	1	0.00
07/08/2019	R213 On 06-February-20			Bond Future	9.40	86.9206	9.4044	86.9206	0.00
07/08/2019	R213 On 06-February-20	9.28	Call	Bond Future	2003	2	2003	2	0.00
07/08/2019	R213 On 06-February-20	9.27	Call	Bond Future	1974	2	1974	2	0.00
07/08/2019	R213 On 06-February-20	9.26	Call	Bond Future	1945	2	1945	2	0.00
07/08/2019	R213 On 06-February-20	9.27	Put	Bond Future	2789	3	2789	3	0.00
07/08/2019	R213 On 06-February-20	9.26	Put	Bond Future	2821	3	2821	3	0.00

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07/08/2019	R213 On 06-February-20	9.28	Put	Bond Future	2757	3	2757	3	0.00
07/08/2019	R213 On 07-May-20			Bond Future	9.47	84.9822	9.4665	84.9822	0.00
07/08/2019	R213 On 07-May-20	9.00	Call	Bond Future	1651	2	1651	2	0.00
07/08/2019	R213 On 07-May-20	9.01	Call	Bond Future	1675	2	1675	2	0.00
07/08/2019	R213 On 07-May-20	9.02	Call	Bond Future	1700	2	1700	2	0.00
07/08/2019	R213 On 07-May-20	9.02	Put	Bond Future	4402	4	4402	4	0.00
07/08/2019	R213 On 07-May-20	9.00	Put	Bond Future	4476	4	4476	4	0.00
07/08/2019	R213 On 07-May-20	9.01	Put	Bond Future	4439	4	4439	4	0.00
07/08/2019	R214 On 07-November-19			Bond Future	9.97	70.9218	9.9664	70.9218	16,189.00
07/08/2019	R214 On 07-November-19	10.01	Call	Bond Future	2049	2	2049	2	0.00
07/08/2019	R214 On 07-November-19	10.02	Call	Bond Future	2085	2	2085	2	0.00
07/08/2019	R214 On 07-November-19	10.00	Call	Bond Future	2013	2	2013	2	0.00
07/08/2019	R214 On 07-November-19	10.00	Put	Bond Future	1792	2	1792	2	0.00
07/08/2019	R214 On 07-November-19	10.01	Put	Bond Future	1762	2	1762	2	0.00
07/08/2019	R214 On 07-November-19	10.02	Put	Bond Future	1733	2	1733	2	0.00
07/08/2019	R214 On 06-February-20			Bond Future	10.04	72.1994	10.0392	72.1994	0.00
07/08/2019	R214 On 06-February-20	9.71	Call	Bond Future	1756	2	1756	2	0.00
07/08/2019	R214 On 06-February-20	9.73	Call	Bond Future	1812	2	1812	2	0.00
07/08/2019	R214 On 06-February-20	9.72	Call	Bond Future	1784	2	1784	2	0.00
07/08/2019	R214 On 06-February-20	9.72	Put	Bond Future	3918	4	3918	4	0.00
07/08/2019	R214 On 06-February-20	9.73	Put	Bond Future	3878	4	3878	4	0.00
07/08/2019	R214 On 06-February-20	9.71	Put	Bond Future	3959	4	3959	4	0.00
07/08/2019	R214 On 07-May-20			Bond Future	10.10	70.2414	10.1026	70.2414	0.00
07/08/2019	R214 On 07-May-20	9.76	Call	Bond Future	2463	2	2463	2	0.00
07/08/2019	R214 On 07-May-20	9.77	Call	Bond Future	2491	2	2491	2	0.00
07/08/2019	R214 On 07-May-20	9.75	Call	Bond Future	2434	2	2434	2	0.00
07/08/2019	R214 On 07-May-20	9.75	Put	Bond Future	4772	5	4772	5	0.00
07/08/2019	R214 On 07-May-20	9.76	Put	Bond Future	4733	5	4733	5	0.00
07/08/2019	R214 On 07-May-20	9.77	Put	Bond Future	4694	5	4694	5	0.00
07/08/2019	R248 On 07-November-19			Bond Future	9.99	90.0904	9.9919	90.0904	88,756.00
07/08/2019	R248 On 07-November-19	10.03	Call	Bond Future	2511	2	2511	2	0.00
07/08/2019	R248 On 07-November-19	10.02	Call	Bond Future	2465	2	2465	2	0.00
07/08/2019	R248 On 07-November-19	10.01	Call	Bond Future	2420	2	2420	2	0.00
07/08/2019	R248 On 07-November-19	10.02	Put	Bond Future	2229	2	2229	2	0.00

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07/08/2019	R248 On 07-November-19	10.01	Put	Bond Future	2268	2	2268	2	0.00
07/08/2019	R248 On 07-November-19	10.03	Put	Bond Future	2191	2	2191	2	0.00
07/08/2019	R248 On 06-February-20			Bond Future	10.07	91.7135	10.0651	91.7135	100.00
07/08/2019	R248 On 06-February-20	9.71	Call	Bond Future	2032	2	2032	2	0.00
07/08/2019	R248 On 06-February-20	9.72	Call	Bond Future	2066	2	2066	2	0.00
07/08/2019	R248 On 06-February-20	9.70	Call	Bond Future	1997	2	1997	2	0.00
07/08/2019	R248 On 06-February-20	9.72	Put	Bond Future	5018	5	5018	5	0.00
07/08/2019	R248 On 06-February-20	9.70	Put	Bond Future	5126	5	5126	5	0.00
07/08/2019	R248 On 06-February-20	9.71	Put	Bond Future	5072	5	5072	5	0.00
07/08/2019	R248 On 07-May-20			Bond Future	10.13	88.9759	10.1290	88.9759	0.00
07/08/2019	R248 On 07-May-20	9.77	Call	Bond Future	2850	3	2850	3	0.00
07/08/2019	R248 On 07-May-20	9.79	Call	Bond Future	2922	3	2922	3	0.00
07/08/2019	R248 On 07-May-20	9.78	Call	Bond Future	2886	3	2886	3	0.00
07/08/2019	R248 On 07-May-20	9.78	Put	Bond Future	5837	6	5837	6	0.00
07/08/2019	R248 On 07-May-20	9.77	Put	Bond Future	5888	6	5888	6	0.00
07/08/2019	R248 On 07-May-20	9.79	Put	Bond Future	5787	6	5787	6	0.00