



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 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
14/08/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	2025 On 07-November-19			Bond Future	137.99	138.0385	137.9922	138.0385	1,451.00
14/08/2019	2025 On 06-February-20			Bond Future	139.03	139.0847	139.0333	139.0847	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
14/08/2019	2025 On 07-May-20			Bond Future	141.64	141.6993	141.6414	141.6993	0.00
14/08/2019	2029 On 07-November-19			Bond Future	102.92	102.9308	102.9238	102.9308	4,260.00
14/08/2019	2029 On 06-February-20			Bond Future	104.80	104.8100	104.7998	104.8100	0.00
14/08/2019	2029 On 07-May-20			Bond Future	105.65	105.6676	105.6530	105.6676	0.00
14/08/2019	2030 On 07-November-19			Bond Future	9.23	94.4867	9.2251	94.4867	75,856.00
14/08/2019	2030 On 07-November-19	9.48	Call	Bond Future	2502	3	2502	3	0.00
14/08/2019	2030 On 07-November-19	8.60	Call	Bond Future	265	0	265	0	5,500.00
14/08/2019	2030 On 07-November-19	9.10	Call	Bond Future	1197	1	1197	1	5,500.00
14/08/2019	2030 On 07-November-19	9.49	Call	Bond Future	2543	3	2543	3	0.00
14/08/2019	2030 On 07-November-19	9.76	Call	Bond Future	3755	4	3755	4	0.00
14/08/2019	2030 On 07-November-19	9.47	Call	Bond Future	2462	3	2462	3	0.00
14/08/2019	2030 On 07-November-19	9.70	Call	Bond Future	3472	4	3472	4	0.00
14/08/2019	2030 On 07-November-19	8.95	Call	Bond Future	825	1	825	1	0.00
14/08/2019	2030 On 07-November-19	8.57	Call	Bond Future	236	0	236	0	0.00
14/08/2019	2030 On 07-November-19	9.12	Call	Bond Future	1253	1	1253	1	0.00
14/08/2019	2030 On 07-November-19	9.12	Put	Bond Future	1905	2	1905	2	0.00
14/08/2019	2030 On 07-November-19	8.95	Put	Bond Future	2545	2	2545	2	5,000.00
14/08/2019	2030 On 07-November-19	9.70	Put	Bond Future	598	1	598	1	0.00
14/08/2019	2030 On 07-November-19	9.47	Put	Bond Future	965	1	965	1	0.00
14/08/2019	2030 On 07-November-19	8.57	Put	Bond Future	4404	4	4404	4	0.00
14/08/2019	2030 On 07-November-19	9.10	Put	Bond Future	1974	2	1974	2	0.00
14/08/2019	2030 On 07-November-19	9.48	Put	Bond Future	945	1	945	1	0.00
14/08/2019	2030 On 07-November-19	8.60	Put	Bond Future	4237	4	4237	4	0.00
14/08/2019	2030 On 07-November-19	9.49	Put	Bond Future	925	1	925	1	0.00
14/08/2019	2030 On 07-November-19	9.76	Put	Bond Future	527	1	527	1	5,500.00
14/08/2019	2030 On 06-February-20			Bond Future	9.30	92.1804	9.2961	92.1804	0.00
14/08/2019	2030 On 06-February-20	9.00	Call	Bond Future	1502	2	1502	2	5,820.00
14/08/2019	2030 On 06-February-20	9.14	Call	Bond Future	1878	2	1878	2	0.00
14/08/2019	2030 On 06-February-20	8.40	Call	Bond Future	406	0	406	0	5,820.00
14/08/2019	2030 On 06-February-20	9.15	Call	Bond Future	1907	2	1907	2	0.00
14/08/2019	2030 On 06-February-20	9.16	Call	Bond Future	1936	2	1936	2	0.00
14/08/2019	2030 On 06-February-20	9.16	Put	Bond Future	2764	3	2764	3	0.00
14/08/2019	2030 On 06-February-20	9.14	Put	Bond Future	2829	3	2829	3	0.00
14/08/2019	2030 On 06-February-20	8.40	Put	Bond Future	6048	6	6048	6	0.00

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14/08/2019	2030 On 06-February-20	9.15	Put	Bond Future	2797	3	2797	3	0.00
14/08/2019	2030 On 06-February-20	9.00	Put	Bond Future	3317	3	3317	3	0.00
14/08/2019	2030 On 07-May-20			Bond Future	9.36	93.8923	9.3647	93.8923	0.00
14/08/2019	2030 On 07-May-20	8.80	Call	Bond Future	1364	1	1364	1	0.00
14/08/2019	2030 On 07-May-20	8.79	Call	Bond Future	1342	1	1342	1	0.00
14/08/2019	2030 On 07-May-20	8.78	Call	Bond Future	1321	1	1321	1	0.00
14/08/2019	2030 On 07-May-20	8.79	Put	Bond Future	4837	5	4837	5	0.00
14/08/2019	2030 On 07-May-20	8.78	Put	Bond Future	4878	5	4878	5	0.00
14/08/2019	2030 On 07-May-20	8.80	Put	Bond Future	4797	5	4797	5	0.00
14/08/2019	2032 On 07-November-19			Bond Future	9.60	91.5693	9.6028	91.5693	50,602.00
14/08/2019	2032 On 07-November-19	9.72	Call	Bond Future	2229	2	2229	2	0.00
14/08/2019	2032 On 07-November-19	9.71	Call	Bond Future	2190	2	2190	2	0.00
14/08/2019	2032 On 07-November-19	9.70	Call	Bond Future	2152	2	2152	2	0.00
14/08/2019	2032 On 07-November-19	9.71	Put	Bond Future	1479	1	1479	1	0.00
14/08/2019	2032 On 07-November-19	9.70	Put	Bond Future	1507	1	1507	1	0.00
14/08/2019	2032 On 07-November-19	9.72	Put	Bond Future	1452	1	1452	1	0.00
14/08/2019	2032 On 06-February-20			Bond Future	9.68	93.2191	9.6806	93.2191	0.00
14/08/2019	2032 On 06-February-20	9.39	Call	Bond Future	1682	2	1682	2	0.00
14/08/2019	2032 On 06-February-20	9.40	Call	Bond Future	1710	2	1710	2	0.00
14/08/2019	2032 On 06-February-20	9.38	Call	Bond Future	1653	2	1653	2	0.00
14/08/2019	2032 On 06-February-20	9.38	Put	Bond Future	3653	4	3653	4	0.00
14/08/2019	2032 On 06-February-20	9.39	Put	Bond Future	3614	3	3614	3	0.00
14/08/2019	2032 On 06-February-20	9.40	Put	Bond Future	3575	3	3575	3	0.00
14/08/2019	2032 On 07-May-20			Bond Future	9.75	90.7897	9.7546	90.7897	0.00
14/08/2019	2032 On 07-May-20	9.17	Call	Bond Future	1525	2	1525	2	0.00
14/08/2019	2032 On 07-May-20	9.19	Call	Bond Future	1573	2	1573	2	0.00
14/08/2019	2032 On 07-May-20	9.18	Call	Bond Future	1550	2	1550	2	0.00
14/08/2019	2032 On 07-May-20	9.18	Put	Bond Future	5358	5	5358	5	0.00
14/08/2019	2032 On 07-May-20	9.19	Put	Bond Future	5313	5	5313	5	0.00
14/08/2019	2032 On 07-May-20	9.17	Put	Bond Future	5402	5	5402	5	0.00
14/08/2019	2033 On 07-November-19			Bond Future	103.53	103.5386	103.5325	103.5386	6,140.00
14/08/2019	2033 On 06-February-20			Bond Future	105.42	105.4290	105.4196	105.4290	0.00
14/08/2019	2033 On 07-May-20			Bond Future	106.20	106.2152	106.2013	106.2152	0.00
14/08/2019	2037 On 07-November-19			Bond Future	9.99	90.7062	9.9874	90.7062	63,444.00

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14/08/2019	2037 On 07-November-19	9.95	Call	Bond Future	1870	2	1870	2	0.00
14/08/2019	2037 On 07-November-19	9.97	Call	Bond Future	1946	2	1946	2	0.00
14/08/2019	2037 On 07-November-19	9.96	Call	Bond Future	1908	2	1908	2	0.00
14/08/2019	2037 On 07-November-19	9.96	Put	Bond Future	2110	2	2110	2	0.00
14/08/2019	2037 On 07-November-19	9.97	Put	Bond Future	2074	2	2074	2	0.00
14/08/2019	2037 On 07-November-19	9.95	Put	Bond Future	2147	2	2147	2	0.00
14/08/2019	2037 On 06-February-20			Bond Future	10.07	88.0812	10.0664	88.0812	0.00
14/08/2019	2037 On 06-February-20	9.68	Call	Bond Future	1692	2	1692	2	0.00
14/08/2019	2037 On 06-February-20	9.67	Call	Bond Future	1663	2	1663	2	0.00
14/08/2019	2037 On 06-February-20	9.66	Call	Bond Future	1634	2	1634	2	0.00
14/08/2019	2037 On 06-February-20	9.67	Put	Bond Future	4622	4	4622	4	0.00
14/08/2019	2037 On 06-February-20	9.66	Put	Bond Future	4670	4	4670	4	0.00
14/08/2019	2037 On 06-February-20	9.68	Put	Bond Future	4574	4	4574	4	0.00
14/08/2019	2037 On 07-May-20			Bond Future	10.14	89.7170	10.1432	89.7170	0.00
14/08/2019	2037 On 07-May-20	9.59	Call	Bond Future	1921	2	1921	2	0.00
14/08/2019	2037 On 07-May-20	9.60	Call	Bond Future	1948	2	1948	2	0.00
14/08/2019	2037 On 07-May-20	9.61	Call	Bond Future	1976	2	1976	2	0.00
14/08/2019	2037 On 07-May-20	9.61	Put	Bond Future	5934	6	5934	6	0.00
14/08/2019	2037 On 07-May-20	9.59	Put	Bond Future	6033	6	6033	6	0.00
14/08/2019	2037 On 07-May-20	9.60	Put	Bond Future	5983	6	5983	6	0.00
14/08/2019	2038 On 07-November-19			Bond Future	122.14	122.0577	122.1396	122.0577	21,774.00
14/08/2019	2038 On 06-February-20			Bond Future	122.71	122.6279	122.7076	122.6279	0.00
14/08/2019	2038 On 07-May-20			Bond Future	125.01	124.9332	125.0094	124.9332	0.00
14/08/2019	2040 On 07-November-19			Bond Future	10.10	93.7255	10.1027	93.7255	44,699.00
14/08/2019	2040 On 07-November-19	10.03	Call	Bond Future	1889	2	1889	2	0.00
14/08/2019	2040 On 07-November-19	10.04	Call	Bond Future	1928	2	1928	2	0.00
14/08/2019	2040 On 07-November-19	9.80	Call	Bond Future	1121	1	1121	1	1,260.00
14/08/2019	2040 On 07-November-19	9.30	Call	Bond Future	192	0	192	0	1,260.00
14/08/2019	2040 On 07-November-19	10.05	Call	Bond Future	1967	2	1967	2	0.00
14/08/2019	2040 On 07-November-19	10.05	Put	Bond Future	2385	2	2385	2	0.00
14/08/2019	2040 On 07-November-19	10.03	Put	Bond Future	2467	2	2467	2	0.00
14/08/2019	2040 On 07-November-19	9.80	Put	Bond Future	3565	3	3565	3	0.00
14/08/2019	2040 On 07-November-19	9.30	Put	Bond Future	6909	6	6909	6	0.00
14/08/2019	2040 On 07-November-19	10.04	Put	Bond Future	2426	2	2426	2	0.00

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14/08/2019	2040 On 06-February-20			Bond Future	10.18	90.9043	10.1821	90.9043	0.00
14/08/2019	2040 On 06-February-20	9.74	Call	Bond Future	1679	2	1679	2	0.00
14/08/2019	2040 On 06-February-20	9.76	Call	Bond Future	1738	2	1738	2	0.00
14/08/2019	2040 On 06-February-20	9.75	Call	Bond Future	1709	2	1709	2	0.00
14/08/2019	2040 On 06-February-20	9.75	Put	Bond Future	5178	5	5178	5	0.00
14/08/2019	2040 On 06-February-20	9.76	Put	Bond Future	5124	5	5124	5	0.00
14/08/2019	2040 On 06-February-20	9.74	Put	Bond Future	5231	5	5231	5	0.00
14/08/2019	2040 On 07-May-20			Bond Future	10.26	92.5925	10.2593	92.5925	0.00
14/08/2019	2040 On 07-May-20	9.75	Call	Bond Future	2130	3	2130	3	0.00
14/08/2019	2040 On 07-May-20	9.74	Call	Bond Future	2099	3	2099	3	0.00
14/08/2019	2040 On 07-May-20	9.73	Call	Bond Future	2069	3	2069	3	0.00
14/08/2019	2040 On 07-May-20	9.73	Put	Bond Future	6288	6	6288	6	0.00
14/08/2019	2040 On 07-May-20	9.75	Put	Bond Future	6183	6	6183	6	0.00
14/08/2019	2040 On 07-May-20	9.74	Put	Bond Future	6236	6	6236	6	0.00
14/08/2019	2044 On 07-November-19			Bond Future	10.14	90.5903	10.1351	90.5903	37,851.00
14/08/2019	2044 On 07-November-19	10.06	Call	Bond Future	1923	2	1923	2	0.00
14/08/2019	2044 On 07-November-19	10.52	Call	Bond Future	4132	5	4132	5	0.00
14/08/2019	2044 On 07-November-19	10.05	Call	Bond Future	1884	2	1884	2	0.00
14/08/2019	2044 On 07-November-19	10.07	Call	Bond Future	1962	2	1962	2	0.00
14/08/2019	2044 On 07-November-19	9.19	Call	Bond Future	100	0	100	0	328.00
14/08/2019	2044 On 07-November-19	9.74	Call	Bond Future	900	1	900	1	328.00
14/08/2019	2044 On 07-November-19	10.05	Put	Bond Future	2572	2	2572	2	0.00
14/08/2019	2044 On 07-November-19	9.19	Put	Bond Future	8278	8	8278	8	0.00
14/08/2019	2044 On 07-November-19	10.07	Put	Bond Future	2488	2	2488	2	0.00
14/08/2019	2044 On 07-November-19	9.74	Put	Bond Future	4172	4	4172	4	0.00
14/08/2019	2044 On 07-November-19	10.06	Put	Bond Future	2529	2	2529	2	0.00
14/08/2019	2044 On 07-November-19	10.52	Put	Bond Future	1130	1	1130	1	328.00
14/08/2019	2044 On 06-February-20			Bond Future	10.21	87.8379	10.2114	87.8379	0.00
14/08/2019	2044 On 06-February-20	9.09	Call	Bond Future	323	0	323	0	328.00
14/08/2019	2044 On 06-February-20	9.77	Call	Bond Future	1627	2	1627	2	0.00
14/08/2019	2044 On 06-February-20	9.74	Call	Bond Future	1538	2	1538	2	328.00
14/08/2019	2044 On 06-February-20	9.76	Call	Bond Future	1597	2	1597	2	0.00
14/08/2019	2044 On 06-February-20	10.78	Call	Bond Future	5948	6	5948	6	0.00
14/08/2019	2044 On 06-February-20	9.78	Call	Bond Future	1657	2	1657	2	0.00

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14/08/2019	2044 On 06-February-20	9.76	Put	Bond Future	5300	5	5300	5	0.00
14/08/2019	2044 On 06-February-20	9.78	Put	Bond Future	5190	5	5190	5	0.00
14/08/2019	2044 On 06-February-20	10.78	Put	Bond Future	1633	2	1633	2	328.00
14/08/2019	2044 On 06-February-20	9.77	Put	Bond Future	5245	5	5245	5	0.00
14/08/2019	2044 On 06-February-20	9.74	Put	Bond Future	5411	5	5411	5	0.00
14/08/2019	2044 On 06-February-20	9.09	Put	Bond Future	10024	10	10024	10	0.00
14/08/2019	2044 On 07-May-20			Bond Future	10.29	89.4692	10.2855	89.4692	0.00
14/08/2019	2044 On 07-May-20	9.79	Call	Bond Future	2220	3	2220	3	0.00
14/08/2019	2044 On 07-May-20	9.81	Call	Bond Future	2283	3	2283	3	0.00
14/08/2019	2044 On 07-May-20	9.26	Call	Bond Future	892	1	892	1	556.00
14/08/2019	2044 On 07-May-20	9.33	Call	Bond Future	1028	1	1028	1	100.00
14/08/2019	2044 On 07-May-20	9.98	Call	Bond Future	2852	3	2852	3	100.00
14/08/2019	2044 On 07-May-20	9.80	Call	Bond Future	2251	3	2251	3	0.00
14/08/2019	2044 On 07-May-20	9.91	Call	Bond Future	2610	3	2610	3	556.00
14/08/2019	2044 On 07-May-20	11.02	Call	Bond Future	7500	8	7500	8	0.00
14/08/2019	2044 On 07-May-20	11.09	Call	Bond Future	7869	8	7869	8	0.00
14/08/2019	2044 On 07-May-20	9.80	Put	Bond Future	6192	6	6192	6	0.00
14/08/2019	2044 On 07-May-20	9.26	Put	Bond Future	9577	9	9577	9	0.00
14/08/2019	2044 On 07-May-20	9.91	Put	Bond Future	5632	5	5632	5	0.00
14/08/2019	2044 On 07-May-20	9.98	Put	Bond Future	5297	5	5297	5	0.00
14/08/2019	2044 On 07-May-20	11.02	Put	Bond Future	2063	2	2063	2	556.00
14/08/2019	2044 On 07-May-20	11.09	Put	Bond Future	1943	2	1943	2	100.00
14/08/2019	2044 On 07-May-20	9.79	Put	Bond Future	6245	6	6245	6	0.00
14/08/2019	2044 On 07-May-20	9.33	Put	Bond Future	9075	9	9075	9	0.00
14/08/2019	2044 On 07-May-20	9.81	Put	Bond Future	6139	6	6139	6	0.00
14/08/2019	2046 On 07-November-19			Bond Future	113.09	113.0967	113.0909	113.0967	17,994.00
14/08/2019	2046 On 06-February-20			Bond Future	115.15	115.1616	115.1521	115.1616	0.00
14/08/2019	2046 On 07-May-20			Bond Future	115.56	115.5782	115.5640	115.5782	0.00
14/08/2019	2050 On 07-November-19			Bond Future	117.83	117.8408	117.8347	117.8408	12,776.00
14/08/2019	2050 On 06-February-20			Bond Future	118.15	118.1567	118.1470	118.1567	0.00
14/08/2019	2050 On 07-May-20			Bond Future	120.36	120.3781	120.3633	120.3781	0.00
14/08/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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14/08/2019	AL37 On 07-November-19			Index Future	662.11	662.7090	662.1120	662.7090	0.00
14/08/2019	AL37 On 06-February-20			Index Future	674.02	674.6490	674.0200	674.6490	0.00
14/08/2019	AL37 On 07-May-20			Index Future	686.51	687.1730	686.5070	687.1730	0.00
14/08/2019	AL7T On 07-November-19			Index Future	763.88	765.7410	763.8810	765.7410	120.00
14/08/2019	AL7T On 06-February-20			Index Future	777.62	779.5370	777.6200	779.5370	0.00
14/08/2019	AL7T On 07-May-20			Index Future	792.03	794.0090	792.0260	794.0090	0.00
14/08/2019	ALBI On 07-November-19			Index Future	682.71	685.3120	682.7060	685.3120	226.00
14/08/2019	ALBI On 06-February-20			Index Future	694.99	697.6600	694.9850	697.6600	0.00
14/08/2019	ALBI On 07-May-20			Index Future	707.86	710.6110	707.8600	710.6110	0.00
14/08/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/08/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	C226 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
14/08/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2019	ES33 On 07-November-19			Bond Future	11.16	76.0197	11.1568	76.0197	350.00
14/08/2019	ES33 On 06-February-20			Bond Future	11.29	77.3893	11.2862	77.3893	0.00
14/08/2019	ES33 On 07-May-20			Bond Future	11.41	75.0321	11.4105	75.0321	0.00
14/08/2019	ES42 On 07-November-19			Bond Future	11.48	76.9686	11.4806	76.9686	4,919.00
14/08/2019	ES42 On 06-February-20			Bond Future	11.60	78.3553	11.6039	78.3553	0.00
14/08/2019	ES42 On 07-May-20			Bond Future	11.73	75.5455	11.7273	75.5455	0.00
14/08/2019	GOVI On 07-November-19			GOVI	675.48	678.2550	675.4750	678.2550	1,186.00
14/08/2019	GOVI On 07-November-19	672.90	Call	GOVI	25750	5	25750	5	0.00
14/08/2019	GOVI On 07-November-19	672.91	Call	GOVI	25650	5	25650	5	0.00
14/08/2019	GOVI On 07-November-19	672.92	Call	GOVI	25550	5	25550	5	0.00
14/08/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
14/08/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
14/08/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
14/08/2019	GOVI On 06-February-20			GOVI	687.62	690.4750	687.6230	690.4750	0.00
14/08/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
14/08/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
14/08/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
14/08/2019	GOVI On 06-February-20	703.13	Put	GOVI	155070	13	155070	13	0.00
14/08/2019	GOVI On 06-February-20	703.15	Put	GOVI	155270	13	155270	13	0.00
14/08/2019	GOVI On 06-February-20	703.14	Put	GOVI	155170	13	155170	13	0.00
14/08/2019	GOVI On 07-May-20			GOVI	700.36	703.2940	700.3620	703.2940	0.00
14/08/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
14/08/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
14/08/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
14/08/2019	GOVI On 07-May-20	720.00	Put	GOVI	196380	17	196380	17	0.00
14/08/2019	GOVI On 07-May-20	719.98	Put	GOVI	196180	17	196180	17	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
14/08/2019	GOVI On 07-May-20	719.99	Put	GOVI	196280	17	196280	17	0.00
14/08/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/08/2019	IGOV On 07-November-19			Index Future	264.37	264.3770	264.3710	264.3770	1,018.00
14/08/2019	IGOV On 06-February-20			Index Future	269.19	269.2040	269.1900	269.2040	0.00
14/08/2019	IGOV On 07-May-20			Index Future	274.24	274.2640	274.2390	274.2640	0.00
14/08/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
14/08/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
14/08/2019	IS02 On 20-December-19			Interest Rate Swap	102.71	102.7100	102.7100	102.7100	0.00
14/08/2019	IS02 On 23-March-20			Interest Rate Swap	98.60	98.5900	98.6000	98.5900	0.00
14/08/2019	IS02 On 22-June-20			Interest Rate Swap	102.05	102.0300	102.0500	102.0300	0.00
14/08/2019	IS02 On 21-September-20			Interest Rate Swap	98.90	98.8700	98.9000	98.8700	0.00
14/08/2019	IS05 On 17-December-20			Interest Rate Swap	95.53	95.5000	95.5300	95.5000	0.00
14/08/2019	IS05 On 16-March-21			Interest Rate Swap	94.55	94.5100	94.5500	94.5100	0.00
14/08/2019	IS05 On 15-June-21			Interest Rate Swap	93.52	93.4700	93.5200	93.4700	0.00
14/08/2019	IS05 On 21-September-21			Interest Rate Swap	93.48	93.4100	93.4800	93.4100	0.00
14/08/2019	IS05 On 21-December-21			Interest Rate Swap	95.49	95.4100	95.4900	95.4100	51.00
14/08/2019	IS05 On 15-March-22			Interest Rate Swap	95.45	95.3600	95.4500	95.3600	0.00
14/08/2019	IS05 On 21-June-22			Interest Rate Swap	96.45	96.3500	96.4500	96.3500	0.00
14/08/2019	IS05 On 20-September-22			Interest Rate Swap	100.22	100.1100	100.2200	100.1100	0.00
14/08/2019	IS05 On 20-December-22			Interest Rate Swap	101.31	101.1900	101.3100	101.1900	0.00
14/08/2019	IS05 On 22-March-23			Interest Rate Swap	94.46	94.3100	94.4600	94.3100	0.00
14/08/2019	IS05 On 20-June-23			Interest Rate Swap	100.40	100.2400	100.4000	100.2400	0.00
14/08/2019	IS05 On 19-September-23			Interest Rate Swap	95.72	95.5400	95.7200	95.5400	0.00
14/08/2019	IS10 On 17-December-25			Interest Rate Swap	91.40	91.1700	91.4000	91.1700	0.00
14/08/2019	IS10 On 16-March-26			Interest Rate Swap	88.29	88.0200	88.2900	88.0200	0.00
14/08/2019	IS10 On 15-June-26			Interest Rate Swap	86.95	86.6500	86.9500	86.6500	0.00
14/08/2019	IS10 On 21-September-26			Interest Rate Swap	89.09	88.7800	89.0900	88.7800	0.00
14/08/2019	IS10 On 21-December-26			Interest Rate Swap	92.92	92.6200	92.9200	92.6200	0.00
14/08/2019	IS10 On 15-March-27			Interest Rate Swap	91.41	91.1200	91.4100	91.1200	0.00
14/08/2019	IS10 On 21-June-27			Interest Rate Swap	93.49	93.2200	93.4900	93.2200	0.00
14/08/2019	IS10 On 20-September-27			Interest Rate Swap	99.01	98.7400	99.0100	98.7400	0.00
14/08/2019	IS10 On 20-December-27			Interest Rate Swap	99.35	99.0800	99.3500	99.0800	0.00
14/08/2019	IS10 On 22-March-28			Interest Rate Swap	92.71	92.4300	92.7100	92.4300	0.00
14/08/2019	IS10 On 20-June-28			Interest Rate Swap	100.04	99.7500	100.0400	99.7500	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
14/08/2019	IS10 On 19-September-28			Interest Rate Swap	93.46	93.1500	93.4600	93.1500	0.00
14/08/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/08/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/08/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
14/08/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
14/08/2019	R023 On 07-November-19			Bond Future	7.52	102.3189	7.5241	102.3189	52,610.00
14/08/2019	R023 On 07-November-19	7.98	Call	Bond Future	1476	2	1476	2	0.00
14/08/2019	R023 On 07-November-19	8.00	Call	Bond Future	1525	2	1525	2	0.00
14/08/2019	R023 On 07-November-19	7.99	Call	Bond Future	1501	2	1501	2	0.00
14/08/2019	R023 On 07-November-19	7.98	Put	Bond Future	171	0	171	0	0.00
14/08/2019	R023 On 07-November-19	8.00	Put	Bond Future	163	0	163	0	0.00
14/08/2019	R023 On 07-November-19	7.99	Put	Bond Future	167	0	167	0	0.00
14/08/2019	R023 On 06-February-20			Bond Future	7.55	104.1624	7.5528	104.1624	0.00
14/08/2019	R023 On 06-February-20	7.52	Call	Bond Future	759	1	759	1	0.00
14/08/2019	R023 On 06-February-20	7.54	Call	Bond Future	789	1	789	1	0.00
14/08/2019	R023 On 06-February-20	7.53	Call	Bond Future	774	1	774	1	0.00
14/08/2019	R023 On 06-February-20	7.53	Put	Bond Future	835	1	835	1	0.00
14/08/2019	R023 On 06-February-20	7.54	Put	Bond Future	824	1	824	1	0.00
14/08/2019	R023 On 06-February-20	7.52	Put	Bond Future	848	1	848	1	0.00
14/08/2019	R023 On 07-May-20			Bond Future	7.55	102.1632	7.5509	102.1632	0.00
14/08/2019	R023 On 07-May-20	6.90	Call	Bond Future	237	0	237	0	0.00
14/08/2019	R023 On 07-May-20	6.91	Call	Bond Future	245	0	245	0	0.00
14/08/2019	R023 On 07-May-20	6.89	Call	Bond Future	229	0	229	0	0.00
14/08/2019	R023 On 07-May-20	6.89	Put	Bond Future	1893	2	1893	2	0.00
14/08/2019	R023 On 07-May-20	6.90	Put	Bond Future	1875	2	1875	2	0.00
14/08/2019	R023 On 07-May-20	6.91	Put	Bond Future	1858	2	1858	2	0.00
14/08/2019	R035 On 07-November-19			Bond Future	9.89	94.2649	9.8873	94.2649	96,024.00
14/08/2019	R035 On 07-November-19	9.87	Call	Bond Future	1956	2	1956	2	0.00
14/08/2019	R035 On 07-November-19	8.92	Call	Bond Future	83	0	83	0	3,500.00
14/08/2019	R035 On 07-November-19	9.52	Call	Bond Future	878	1	878	1	3,500.00
14/08/2019	R035 On 07-November-19	9.88	Call	Bond Future	1994	2	1994	2	0.00
14/08/2019	R035 On 07-November-19	9.89	Call	Bond Future	2032	2	2032	2	0.00
14/08/2019	R035 On 07-November-19	10.21	Call	Bond Future	3467	4	3467	4	0.00
14/08/2019	R035 On 07-November-19	9.88	Put	Bond Future	2047	2	2047	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2019	R035 On 07-November-19	9.87	Put	Bond Future	2082	2	2082	2	0.00
14/08/2019	R035 On 07-November-19	10.21	Put	Bond Future	1140	1	1140	1	3,500.00
14/08/2019	R035 On 07-November-19	9.52	Put	Bond Future	3636	3	3636	3	0.00
14/08/2019	R035 On 07-November-19	8.92	Put	Bond Future	7613	7	7613	7	0.00
14/08/2019	R035 On 07-November-19	9.89	Put	Bond Future	2012	2	2012	2	0.00
14/08/2019	R035 On 06-February-20			Bond Future	9.97	95.9633	9.9722	95.9633	0.00
14/08/2019	R035 On 06-February-20	9.61	Call	Bond Future	1692	2	1692	2	0.00
14/08/2019	R035 On 06-February-20	9.60	Call	Bond Future	1663	2	1663	2	0.00
14/08/2019	R035 On 06-February-20	9.59	Call	Bond Future	1635	2	1635	2	0.00
14/08/2019	R035 On 06-February-20	9.59	Put	Bond Future	4459	4	4459	4	0.00
14/08/2019	R035 On 06-February-20	9.61	Put	Bond Future	4366	4	4366	4	0.00
14/08/2019	R035 On 06-February-20	9.60	Put	Bond Future	4412	4	4412	4	0.00
14/08/2019	R035 On 07-May-20			Bond Future	10.05	93.2410	10.0468	93.2410	0.00
14/08/2019	R035 On 07-May-20	9.47	Call	Bond Future	1785	2	1785	2	0.00
14/08/2019	R035 On 07-May-20	9.49	Call	Bond Future	1838	2	1838	2	0.00
14/08/2019	R035 On 07-May-20	9.48	Call	Bond Future	1812	2	1812	2	0.00
14/08/2019	R035 On 07-May-20	9.47	Put	Bond Future	6030	6	6030	6	0.00
14/08/2019	R035 On 07-May-20	9.49	Put	Bond Future	5932	6	5932	6	0.00
14/08/2019	R035 On 07-May-20	9.48	Put	Bond Future	5981	6	5981	6	0.00
14/08/2019	R186 On 07-November-19			Bond Future	8.52	114.7744	8.5178	114.7744	135,841.00
14/08/2019	R186 On 07-November-19	8.25	Call	Bond Future	674	1	674	1	3,750.00
14/08/2019	R186 On 07-November-19	8.73	Call	Bond Future	2013	2	2013	2	0.00
14/08/2019	R186 On 07-November-19	8.23	Call	Bond Future	636	1	636	1	5,000.00
14/08/2019	R186 On 07-November-19	8.94	Call	Bond Future	2848	3	2848	3	0.00
14/08/2019	R186 On 07-November-19	8.20	Call	Bond Future	583	1	583	1	0.00
14/08/2019	R186 On 07-November-19	8.96	Call	Bond Future	2934	3	2934	3	0.00
14/08/2019	R186 On 07-November-19	8.95	Call	Bond Future	2891	3	2891	3	0.00
14/08/2019	R186 On 07-November-19	8.96	Put	Bond Future	493	0	493	0	0.00
14/08/2019	R186 On 07-November-19	8.23	Put	Bond Future	2262	2	2262	2	0.00
14/08/2019	R186 On 07-November-19	8.20	Put	Bond Future	2380	2	2380	2	7,500.00
14/08/2019	R186 On 07-November-19	8.95	Put	Bond Future	505	0	505	0	0.00
14/08/2019	R186 On 07-November-19	8.73	Put	Bond Future	833	1	833	1	5,000.00
14/08/2019	R186 On 07-November-19	8.94	Put	Bond Future	517	0	517	0	0.00
14/08/2019	R186 On 07-November-19	8.25	Put	Bond Future	2186	2	2186	2	3,750.00

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14/08/2019	R186 On 06-February-20			Bond Future	8.58	111.5381	8.5788	111.5381	0.00
14/08/2019	R186 On 06-February-20	8.11	Call	Bond Future	866	1	866	1	1,007.00
14/08/2019	R186 On 06-February-20	8.55	Call	Bond Future	1892	2	1892	2	0.00
14/08/2019	R186 On 06-February-20	8.50	Call	Bond Future	1751	2	1751	2	0.00
14/08/2019	R186 On 06-February-20	8.57	Call	Bond Future	1950	2	1950	2	0.00
14/08/2019	R186 On 06-February-20	9.00	Call	Bond Future	3410	4	3410	4	0.00
14/08/2019	R186 On 06-February-20	8.56	Call	Bond Future	1921	2	1921	2	0.00
14/08/2019	R186 On 06-February-20	8.56	Put	Bond Future	2023	2	2023	2	0.00
14/08/2019	R186 On 06-February-20	9.00	Put	Bond Future	1156	1	1156	1	1,007.00
14/08/2019	R186 On 06-February-20	8.50	Put	Bond Future	2180	2	2180	2	1,007.00
14/08/2019	R186 On 06-February-20	8.57	Put	Bond Future	1998	2	1998	2	0.00
14/08/2019	R186 On 06-February-20	8.11	Put	Bond Future	3446	3	3446	3	0.00
14/08/2019	R186 On 06-February-20	8.55	Put	Bond Future	2048	2	2048	2	0.00
14/08/2019	R186 On 07-May-20			Bond Future	8.63	113.6094	8.6333	113.6094	0.00
14/08/2019	R186 On 07-May-20	8.08	Call	Bond Future	1045	1	1045	1	0.00
14/08/2019	R186 On 07-May-20	8.93	Call	Bond Future	3379	4	3379	4	0.00
14/08/2019	R186 On 07-May-20	8.28	Call	Bond Future	1472	2	1472	2	6,000.00
14/08/2019	R186 On 07-May-20	8.09	Call	Bond Future	1064	1	1064	1	0.00
14/08/2019	R186 On 07-May-20	8.07	Call	Bond Future	1025	1	1025	1	0.00
14/08/2019	R186 On 07-May-20	7.60	Call	Bond Future	341	0	341	0	6,000.00
14/08/2019	R186 On 07-May-20	8.07	Put	Bond Future	4034	4	4034	4	0.00
14/08/2019	R186 On 07-May-20	7.60	Put	Bond Future	5940	6	5940	6	0.00
14/08/2019	R186 On 07-May-20	8.93	Put	Bond Future	1836	2	1836	2	6,000.00
14/08/2019	R186 On 07-May-20	8.28	Put	Bond Future	3347	3	3347	3	0.00
14/08/2019	R186 On 07-May-20	8.09	Put	Bond Future	3964	4	3964	4	0.00
14/08/2019	R186 On 07-May-20	8.08	Put	Bond Future	3999	4	3999	4	0.00
14/08/2019	R197 On 07-November-19			Bond Future	309.09	309.1245	309.0908	309.1245	2,507.00
14/08/2019	R197 On 06-February-20			Bond Future	307.07	307.1101	307.0663	307.1101	40.00
14/08/2019	R197 On 07-May-20			Bond Future	312.83	312.8836	312.8267	312.8836	0.00
14/08/2019	R202 On 07-November-19			Bond Future	235.81	235.8231	235.8092	235.8231	9,082.00
14/08/2019	R202 On 06-February-20			Bond Future	236.04	236.0611	236.0396	236.0611	0.00
14/08/2019	R202 On 07-May-20			Bond Future	240.47	240.4987	240.4675	240.4987	0.00
14/08/2019	R207 On 07-November-19			Bond Future	6.52	102.4585	6.5153	102.4585	3,801.00
14/08/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00

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14/08/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
14/08/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
14/08/2019	R207 On 07-November-19	2.06	Put	Bond Future	798	1	798	1	0.00
14/08/2019	R207 On 07-November-19	2.07	Put	Bond Future	796	1	796	1	0.00
14/08/2019	R207 On 07-November-19	2.08	Put	Bond Future	794	1	794	1	0.00
14/08/2019	R208 On 07-November-19			Bond Future	6.73	100.8133	6.7301	100.8133	10,137.00
14/08/2019	R208 On 07-November-19	6.84	Call	Bond Future	248	0	248	0	0.00
14/08/2019	R208 On 07-November-19	6.83	Call	Bond Future	238	0	238	0	0.00
14/08/2019	R208 On 07-November-19	6.82	Call	Bond Future	229	0	229	0	0.00
14/08/2019	R208 On 07-November-19	6.83	Put	Bond Future	108	0	108	0	0.00
14/08/2019	R208 On 07-November-19	6.82	Put	Bond Future	112	0	112	0	0.00
14/08/2019	R208 On 07-November-19	6.84	Put	Bond Future	105	0	105	0	0.00
14/08/2019	R208 On 06-February-20			Bond Future	6.60	102.6296	6.5999	102.6296	0.00
14/08/2019	R208 On 06-February-20	6.12	Call	Bond Future	25	0	25	0	0.00
14/08/2019	R208 On 06-February-20	6.13	Call	Bond Future	27	0	27	0	0.00
14/08/2019	R208 On 06-February-20	6.14	Call	Bond Future	29	0	29	0	0.00
14/08/2019	R208 On 06-February-20	6.14	Put	Bond Future	527	1	527	1	0.00
14/08/2019	R208 On 06-February-20	6.12	Put	Bond Future	545	1	545	1	0.00
14/08/2019	R208 On 06-February-20	6.13	Put	Bond Future	536	1	536	1	0.00
14/08/2019	R208 On 07-May-20			Bond Future	6.33	101.1314	6.3322	101.1314	0.00
14/08/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
14/08/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
14/08/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
14/08/2019	R208 On 07-May-20	4.81	Put	Bond Future	1310	1	1310	1	0.00
14/08/2019	R208 On 07-May-20	4.80	Put	Bond Future	1319	1	1319	1	0.00
14/08/2019	R208 On 07-May-20	4.82	Put	Bond Future	1301	1	1301	1	0.00
14/08/2019	R209 On 07-November-19			Bond Future	9.87	72.0012	9.8676	72.0012	91,089.00
14/08/2019	R209 On 07-November-19	9.80	Call	Bond Future	1522	2	1522	2	0.00
14/08/2019	R209 On 07-November-19	8.92	Call	Bond Future	96	0	96	0	8,000.00
14/08/2019	R209 On 07-November-19	9.50	Call	Bond Future	765	1	765	1	5,000.00
14/08/2019	R209 On 07-November-19	9.82	Call	Bond Future	1584	2	1584	2	0.00
14/08/2019	R209 On 07-November-19	9.33	Call	Bond Future	465	1	465	1	8,000.00
14/08/2019	R209 On 07-November-19	9.77	Call	Bond Future	1432	2	1432	2	0.00
14/08/2019	R209 On 07-November-19	9.81	Call	Bond Future	1553	2	1553	2	0.00

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14/08/2019	R209 On 07-November-19	9.81	Put	Bond Future	1916	2	1916	2	0.00
14/08/2019	R209 On 07-November-19	9.33	Put	Bond Future	3959	4	3959	4	0.00
14/08/2019	R209 On 07-November-19	9.82	Put	Bond Future	1883	2	1883	2	0.00
14/08/2019	R209 On 07-November-19	9.77	Put	Bond Future	2048	2	2048	2	8,000.00
14/08/2019	R209 On 07-November-19	8.92	Put	Bond Future	6424	6	6424	6	0.00
14/08/2019	R209 On 07-November-19	9.50	Put	Bond Future	3128	3	3128	3	0.00
14/08/2019	R209 On 07-November-19	9.80	Put	Bond Future	1948	2	1948	2	0.00
14/08/2019	R209 On 06-February-20			Bond Future	9.94	73.2984	9.9395	73.2984	0.00
14/08/2019	R209 On 06-February-20	9.51	Call	Bond Future	1317	2	1317	2	0.00
14/08/2019	R209 On 06-February-20	9.52	Call	Bond Future	1341	2	1341	2	0.00
14/08/2019	R209 On 06-February-20	9.50	Call	Bond Future	1293	1	1293	1	0.00
14/08/2019	R209 On 06-February-20	9.50	Put	Bond Future	4095	4	4095	4	0.00
14/08/2019	R209 On 06-February-20	9.51	Put	Bond Future	4053	4	4053	4	0.00
14/08/2019	R209 On 06-February-20	9.52	Put	Bond Future	4011	4	4011	4	0.00
14/08/2019	R209 On 07-May-20			Bond Future	10.01	71.5078	10.0079	71.5078	0.00
14/08/2019	R209 On 07-May-20	9.45	Call	Bond Future	1566	2	1566	2	0.00
14/08/2019	R209 On 07-May-20	9.47	Call	Bond Future	1615	2	1615	2	0.00
14/08/2019	R209 On 07-May-20	9.46	Call	Bond Future	1590	2	1590	2	0.00
14/08/2019	R209 On 07-May-20	9.46	Put	Bond Future	5064	5	5064	5	0.00
14/08/2019	R209 On 07-May-20	9.47	Put	Bond Future	5022	5	5022	5	0.00
14/08/2019	R209 On 07-May-20	9.45	Put	Bond Future	5105	5	5105	5	0.00
14/08/2019	R210 On 07-November-19			Bond Future	190.23	190.2416	190.2281	190.2416	2,132.00
14/08/2019	R210 On 06-February-20			Bond Future	193.70	193.7150	193.6952	193.7150	0.00
14/08/2019	R210 On 07-May-20			Bond Future	194.68	194.7060	194.6784	194.7060	0.00
14/08/2019	R212 On 07-November-19			Bond Future	163.26	163.3203	163.2606	163.3203	6,684.00
14/08/2019	R212 On 06-February-20			Bond Future	163.99	164.0562	163.9903	164.0562	0.00
14/08/2019	R212 On 07-May-20			Bond Future	167.07	167.1403	167.0667	167.1403	0.00
14/08/2019	R213 On 07-November-19			Bond Future	9.45	84.8324	9.4457	84.8324	20,554.00
14/08/2019	R213 On 07-November-19	9.58	Call	Bond Future	2028	2	2028	2	0.00
14/08/2019	R213 On 07-November-19	9.59	Call	Bond Future	2064	2	2064	2	0.00
14/08/2019	R213 On 07-November-19	9.60	Call	Bond Future	2101	2	2101	2	0.00
14/08/2019	R213 On 07-November-19	9.60	Put	Bond Future	1172	1	1172	1	0.00
14/08/2019	R213 On 07-November-19	9.58	Put	Bond Future	1219	1	1219	1	0.00
14/08/2019	R213 On 07-November-19	9.59	Put	Bond Future	1195	1	1195	1	0.00

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14/08/2019	R213 On 06-February-20			Bond Future	9.52	86.3609	9.5234	86.3609	0.00
14/08/2019	R213 On 06-February-20	9.28	Call	Bond Future	1665	2	1665	2	0.00
14/08/2019	R213 On 06-February-20	9.27	Call	Bond Future	1639	2	1639	2	0.00
14/08/2019	R213 On 06-February-20	9.26	Call	Bond Future	1613	2	1613	2	0.00
14/08/2019	R213 On 06-February-20	9.27	Put	Bond Future	3167	3	3167	3	0.00
14/08/2019	R213 On 06-February-20	9.26	Put	Bond Future	3202	3	3202	3	0.00
14/08/2019	R213 On 06-February-20	9.28	Put	Bond Future	3132	3	3132	3	0.00
14/08/2019	R213 On 07-May-20			Bond Future	9.59	84.4118	9.5902	84.4118	0.00
14/08/2019	R213 On 07-May-20	9.00	Call	Bond Future	1338	1	1338	1	0.00
14/08/2019	R213 On 07-May-20	9.01	Call	Bond Future	1360	1	1360	1	0.00
14/08/2019	R213 On 07-May-20	9.02	Call	Bond Future	1382	1	1382	1	0.00
14/08/2019	R213 On 07-May-20	9.02	Put	Bond Future	4813	5	4813	5	0.00
14/08/2019	R213 On 07-May-20	9.00	Put	Bond Future	4893	5	4893	5	0.00
14/08/2019	R213 On 07-May-20	9.01	Put	Bond Future	4853	5	4853	5	0.00
14/08/2019	R214 On 07-November-19			Bond Future	10.10	70.4686	10.0955	70.4686	16,189.00
14/08/2019	R214 On 07-November-19	10.01	Call	Bond Future	1555	2	1555	2	0.00
14/08/2019	R214 On 07-November-19	10.02	Call	Bond Future	1586	2	1586	2	0.00
14/08/2019	R214 On 07-November-19	10.00	Call	Bond Future	1524	2	1524	2	0.00
14/08/2019	R214 On 07-November-19	10.00	Put	Bond Future	2148	2	2148	2	0.00
14/08/2019	R214 On 07-November-19	10.01	Put	Bond Future	2113	2	2113	2	0.00
14/08/2019	R214 On 07-November-19	10.02	Put	Bond Future	2078	2	2078	2	0.00
14/08/2019	R214 On 06-February-20			Bond Future	10.17	71.7383	10.1726	71.7383	0.00
14/08/2019	R214 On 06-February-20	9.71	Call	Bond Future	1402	2	1402	2	0.00
14/08/2019	R214 On 06-February-20	9.73	Call	Bond Future	1451	2	1451	2	0.00
14/08/2019	R214 On 06-February-20	9.72	Call	Bond Future	1426	2	1426	2	0.00
14/08/2019	R214 On 06-February-20	9.72	Put	Bond Future	4423	4	4423	4	0.00
14/08/2019	R214 On 06-February-20	9.73	Put	Bond Future	4379	4	4379	4	0.00
14/08/2019	R214 On 06-February-20	9.71	Put	Bond Future	4467	4	4467	4	0.00
14/08/2019	R214 On 07-May-20			Bond Future	10.24	69.7715	10.2404	69.7715	0.00
14/08/2019	R214 On 07-May-20	9.76	Call	Bond Future	1889	2	1889	2	0.00
14/08/2019	R214 On 07-May-20	9.77	Call	Bond Future	1914	2	1914	2	0.00
14/08/2019	R214 On 07-May-20	9.75	Call	Bond Future	1863	2	1863	2	0.00
14/08/2019	R214 On 07-May-20	9.75	Put	Bond Future	5082	5	5082	5	0.00
14/08/2019	R214 On 07-May-20	9.76	Put	Bond Future	5040	5	5040	5	0.00

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14/08/2019	R214 On 07-May-20	9.77	Put	Bond Future	4998	5	4998	5	0.00
14/08/2019	R248 On 07-November-19			Bond Future	10.12	89.5563	10.1211	89.5563	89,039.00
14/08/2019	R248 On 07-November-19	10.03	Call	Bond Future	1893	2	1893	2	0.00
14/08/2019	R248 On 07-November-19	10.02	Call	Bond Future	1854	2	1854	2	0.00
14/08/2019	R248 On 07-November-19	10.01	Call	Bond Future	1815	2	1815	2	0.00
14/08/2019	R248 On 07-November-19	10.02	Put	Bond Future	2694	2	2694	2	0.00
14/08/2019	R248 On 07-November-19	10.01	Put	Bond Future	2739	2	2739	2	0.00
14/08/2019	R248 On 07-November-19	10.03	Put	Bond Future	2650	2	2650	2	0.00
14/08/2019	R248 On 06-February-20			Bond Future	10.20	91.1698	10.1988	91.1698	100.00
14/08/2019	R248 On 06-February-20	9.71	Call	Bond Future	1503	2	1503	2	0.00
14/08/2019	R248 On 06-February-20	9.72	Call	Bond Future	1533	2	1533	2	0.00
14/08/2019	R248 On 06-February-20	9.70	Call	Bond Future	1473	2	1473	2	0.00
14/08/2019	R248 On 06-February-20	9.72	Put	Bond Future	5583	5	5583	5	0.00
14/08/2019	R248 On 06-February-20	9.70	Put	Bond Future	5700	5	5700	5	0.00
14/08/2019	R248 On 06-February-20	9.71	Put	Bond Future	5641	5	5641	5	0.00
14/08/2019	R248 On 07-May-20			Bond Future	10.27	88.4219	10.2672	88.4219	0.00
14/08/2019	R248 On 07-May-20	9.77	Call	Bond Future	2244	3	2244	3	0.00
14/08/2019	R248 On 07-May-20	9.79	Call	Bond Future	2308	3	2308	3	0.00
14/08/2019	R248 On 07-May-20	9.78	Call	Bond Future	2276	3	2276	3	0.00
14/08/2019	R248 On 07-May-20	9.78	Put	Bond Future	6350	6	6350	6	0.00
14/08/2019	R248 On 07-May-20	9.77	Put	Bond Future	6405	6	6405	6	0.00
14/08/2019	R248 On 07-May-20	9.79	Put	Bond Future	6295	6	6295	6	0.00