



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
15/08/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	2025 On 07-November-19			Bond Future	137.95	137.9922	137.9541	137.9922	1,451.00
15/08/2019	2025 On 06-February-20			Bond Future	138.99	139.0333	138.9945	139.0333	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
15/08/2019	2025 On 07-May-20			Bond Future	141.60	141.6414	141.6019	141.6414	0.00
15/08/2019	2029 On 07-November-19			Bond Future	102.66	102.9238	102.6552	102.9238	4,260.00
15/08/2019	2029 On 06-February-20			Bond Future	104.53	104.7998	104.5263	104.7998	0.00
15/08/2019	2029 On 07-May-20			Bond Future	105.37	105.6530	105.3744	105.6530	0.00
15/08/2019	2030 On 07-November-19			Bond Future	9.17	94.2434	9.1674	94.2434	77,076.00
15/08/2019	2030 On 07-November-19	9.48	Call	Bond Future	2735	3	2735	3	0.00
15/08/2019	2030 On 07-November-19	8.60	Call	Bond Future	316	0	316	0	5,500.00
15/08/2019	2030 On 07-November-19	9.10	Call	Bond Future	1348	1	1348	1	5,500.00
15/08/2019	2030 On 07-November-19	9.49	Call	Bond Future	2777	3	2777	3	0.00
15/08/2019	2030 On 07-November-19	9.76	Call	Bond Future	4033	4	4033	4	0.00
15/08/2019	2030 On 07-November-19	8.40	Call	Bond Future	144	0	144	0	0.00
15/08/2019	2030 On 07-November-19	9.47	Call	Bond Future	2692	2	2692	2	0.00
15/08/2019	2030 On 07-November-19	9.70	Call	Bond Future	3742	3	3742	3	0.00
15/08/2019	2030 On 07-November-19	9.35	Call	Bond Future	2207	0	2207	0	0.00
15/08/2019	2030 On 07-November-19	9.85	Call	Bond Future	4482	0	4482	0	0.00
15/08/2019	2030 On 07-November-19	8.57	Call	Bond Future	282	0	282	0	0.00
15/08/2019	2030 On 07-November-19	9.12	Call	Bond Future	1408	1	1408	1	0.00
15/08/2019	2030 On 07-November-19	8.95	Call	Bond Future	942	1	942	1	0.00
15/08/2019	2030 On 07-November-19	8.95	Put	Bond Future	2305	3	2305	3	5,000.00
15/08/2019	2030 On 07-November-19	9.12	Put	Bond Future	1703	2	1703	2	0.00
15/08/2019	2030 On 07-November-19	9.35	Put	Bond Future	1082	0	1082	0	2,500.00
15/08/2019	2030 On 07-November-19	9.70	Put	Bond Future	511	1	511	1	0.00
15/08/2019	2030 On 07-November-19	9.47	Put	Bond Future	838	1	838	1	0.00
15/08/2019	2030 On 07-November-19	9.85	Put	Bond Future	369	0	369	0	2,500.00
15/08/2019	2030 On 07-November-19	8.57	Put	Bond Future	4092	4	4092	4	0.00
15/08/2019	2030 On 07-November-19	9.10	Put	Bond Future	1768	2	1768	2	0.00
15/08/2019	2030 On 07-November-19	9.48	Put	Bond Future	820	1	820	1	0.00
15/08/2019	2030 On 07-November-19	8.60	Put	Bond Future	3930	4	3930	4	0.00
15/08/2019	2030 On 07-November-19	9.49	Put	Bond Future	802	1	802	1	0.00
15/08/2019	2030 On 07-November-19	9.76	Put	Bond Future	448	1	448	1	5,500.00
15/08/2019	2030 On 07-November-19	8.40	Put	Bond Future	5077	0	5077	0	0.00
15/08/2019	2030 On 06-February-20			Bond Future	9.24	91.9297	9.2361	91.9297	0.00
15/08/2019	2030 On 06-February-20	9.00	Call	Bond Future	1641	2	1641	2	5,820.00
15/08/2019	2030 On 06-February-20	9.14	Call	Bond Future	2039	2	2039	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
15/08/2019	2030 On 06-February-20	8.40	Call	Bond Future	461	0	461	0	5,820.00
15/08/2019	2030 On 06-February-20	9.15	Call	Bond Future	2069	2	2069	2	0.00
15/08/2019	2030 On 06-February-20	9.16	Call	Bond Future	2100	2	2100	2	0.00
15/08/2019	2030 On 06-February-20	9.16	Put	Bond Future	2564	3	2564	3	0.00
15/08/2019	2030 On 06-February-20	9.14	Put	Bond Future	2626	3	2626	3	0.00
15/08/2019	2030 On 06-February-20	8.40	Put	Bond Future	5739	6	5739	6	0.00
15/08/2019	2030 On 06-February-20	9.15	Put	Bond Future	2595	3	2595	3	0.00
15/08/2019	2030 On 06-February-20	9.00	Put	Bond Future	3093	3	3093	3	0.00
15/08/2019	2030 On 07-May-20			Bond Future	9.30	93.6332	9.3025	93.6332	0.00
15/08/2019	2030 On 07-May-20	8.80	Call	Bond Future	1482	1	1482	1	0.00
15/08/2019	2030 On 07-May-20	8.79	Call	Bond Future	1459	1	1459	1	0.00
15/08/2019	2030 On 07-May-20	8.78	Call	Bond Future	1436	1	1436	1	0.00
15/08/2019	2030 On 07-May-20	8.79	Put	Bond Future	4584	5	4584	5	0.00
15/08/2019	2030 On 07-May-20	8.78	Put	Bond Future	4623	5	4623	5	0.00
15/08/2019	2030 On 07-May-20	8.80	Put	Bond Future	4544	5	4544	5	0.00
15/08/2019	2032 On 07-November-19			Bond Future	9.56	91.2747	9.5554	91.2747	50,602.00
15/08/2019	2032 On 07-November-19	9.72	Call	Bond Future	2406	2	2406	2	0.00
15/08/2019	2032 On 07-November-19	9.71	Call	Bond Future	2365	2	2365	2	0.00
15/08/2019	2032 On 07-November-19	9.70	Call	Bond Future	2325	2	2325	2	0.00
15/08/2019	2032 On 07-November-19	9.71	Put	Bond Future	1337	1	1337	1	0.00
15/08/2019	2032 On 07-November-19	9.70	Put	Bond Future	1363	2	1363	2	0.00
15/08/2019	2032 On 07-November-19	9.72	Put	Bond Future	1312	1	1312	1	0.00
15/08/2019	2032 On 06-February-20			Bond Future	9.63	92.9163	9.6315	92.9163	0.00
15/08/2019	2032 On 06-February-20	9.39	Call	Bond Future	1805	2	1805	2	0.00
15/08/2019	2032 On 06-February-20	9.40	Call	Bond Future	1834	2	1834	2	0.00
15/08/2019	2032 On 06-February-20	9.38	Call	Bond Future	1775	2	1775	2	0.00
15/08/2019	2032 On 06-February-20	9.38	Put	Bond Future	3453	4	3453	4	0.00
15/08/2019	2032 On 06-February-20	9.39	Put	Bond Future	3415	4	3415	4	0.00
15/08/2019	2032 On 06-February-20	9.40	Put	Bond Future	3377	4	3377	4	0.00
15/08/2019	2032 On 07-May-20			Bond Future	9.70	90.4777	9.7038	90.4777	0.00
15/08/2019	2032 On 07-May-20	9.17	Call	Bond Future	1629	2	1629	2	0.00
15/08/2019	2032 On 07-May-20	9.19	Call	Bond Future	1679	2	1679	2	0.00
15/08/2019	2032 On 07-May-20	9.18	Call	Bond Future	1654	2	1654	2	0.00
15/08/2019	2032 On 07-May-20	9.18	Put	Bond Future	5134	5	5134	5	0.00

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15/08/2019	2032 On 07-May-20	9.19	Put	Bond Future	5091	5	5091	5	0.00
15/08/2019	2032 On 07-May-20	9.17	Put	Bond Future	5177	5	5177	5	0.00
15/08/2019	2033 On 07-November-19			Bond Future	103.23	103.5325	103.2305	103.5325	6,260.00
15/08/2019	2033 On 06-February-20			Bond Future	105.11	105.4196	105.1120	105.4196	0.00
15/08/2019	2033 On 07-May-20			Bond Future	105.89	106.2013	105.8880	106.2013	0.00
15/08/2019	2037 On 07-November-19			Bond Future	9.95	90.2653	9.9453	90.2653	62,917.00
15/08/2019	2037 On 07-November-19	9.95	Call	Bond Future	2015	2	2015	2	0.00
15/08/2019	2037 On 07-November-19	9.97	Call	Bond Future	2094	2	2094	2	0.00
15/08/2019	2037 On 07-November-19	9.96	Call	Bond Future	2054	2	2054	2	0.00
15/08/2019	2037 On 07-November-19	9.96	Put	Bond Future	1945	2	1945	2	0.00
15/08/2019	2037 On 07-November-19	9.97	Put	Bond Future	1911	2	1911	2	0.00
15/08/2019	2037 On 07-November-19	9.95	Put	Bond Future	1980	2	1980	2	0.00
15/08/2019	2037 On 06-February-20			Bond Future	10.02	87.6295	10.0229	87.6295	0.00
15/08/2019	2037 On 06-February-20	9.68	Call	Bond Future	1801	2	1801	2	0.00
15/08/2019	2037 On 06-February-20	9.67	Call	Bond Future	1771	2	1771	2	0.00
15/08/2019	2037 On 06-February-20	9.66	Call	Bond Future	1741	2	1741	2	0.00
15/08/2019	2037 On 06-February-20	9.67	Put	Bond Future	4413	5	4413	5	0.00
15/08/2019	2037 On 06-February-20	9.66	Put	Bond Future	4460	5	4460	5	0.00
15/08/2019	2037 On 06-February-20	9.68	Put	Bond Future	4366	5	4366	5	0.00
15/08/2019	2037 On 07-May-20			Bond Future	10.10	89.2534	10.0984	89.2534	0.00
15/08/2019	2037 On 07-May-20	9.59	Call	Bond Future	2028	2	2028	2	0.00
15/08/2019	2037 On 07-May-20	9.60	Call	Bond Future	2056	2	2056	2	0.00
15/08/2019	2037 On 07-May-20	9.61	Call	Bond Future	2085	2	2085	2	0.00
15/08/2019	2037 On 07-May-20	9.61	Put	Bond Future	5720	6	5720	6	0.00
15/08/2019	2037 On 07-May-20	9.59	Put	Bond Future	5816	6	5816	6	0.00
15/08/2019	2037 On 07-May-20	9.60	Put	Bond Future	5768	6	5768	6	0.00
15/08/2019	2038 On 07-November-19			Bond Future	122.14	122.1396	122.1378	122.1396	21,774.00
15/08/2019	2038 On 06-February-20			Bond Future	122.71	122.7076	122.7058	122.7076	0.00
15/08/2019	2038 On 07-May-20			Bond Future	125.01	125.0094	125.0077	125.0094	0.00
15/08/2019	2040 On 07-November-19			Bond Future	10.08	93.0894	10.0761	93.0894	43,814.00
15/08/2019	2040 On 07-November-19	10.03	Call	Bond Future	1977	2	1977	2	0.00
15/08/2019	2040 On 07-November-19	10.04	Call	Bond Future	2017	2	2017	2	0.00
15/08/2019	2040 On 07-November-19	9.80	Call	Bond Future	1181	1	1181	1	1,260.00
15/08/2019	2040 On 07-November-19	9.30	Call	Bond Future	207	0	207	0	1,260.00

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15/08/2019	2040 On 07-November-19	10.05	Call	Bond Future	2057	2	2057	2	0.00
15/08/2019	2040 On 07-November-19	10.05	Put	Bond Future	2264	2	2264	2	0.00
15/08/2019	2040 On 07-November-19	10.03	Put	Bond Future	2344	2	2344	2	0.00
15/08/2019	2040 On 07-November-19	9.80	Put	Bond Future	3415	4	3415	4	0.00
15/08/2019	2040 On 07-November-19	9.30	Put	Bond Future	6713	7	6713	7	0.00
15/08/2019	2040 On 07-November-19	10.04	Put	Bond Future	2304	2	2304	2	0.00
15/08/2019	2040 On 06-February-20			Bond Future	10.15	90.2539	10.1546	90.2539	0.00
15/08/2019	2040 On 06-February-20	8.40	Call	Bond Future	49	0	49	0	0.00
15/08/2019	2040 On 06-February-20	9.74	Call	Bond Future	1745	2	1745	2	0.00
15/08/2019	2040 On 06-February-20	9.76	Call	Bond Future	1806	2	1806	2	0.00
15/08/2019	2040 On 06-February-20	9.00	Call	Bond Future	291	0	291	0	0.00
15/08/2019	2040 On 06-February-20	9.75	Call	Bond Future	1776	2	1776	2	0.00
15/08/2019	2040 On 06-February-20	9.75	Put	Bond Future	5030	5	5030	5	0.00
15/08/2019	2040 On 06-February-20	9.76	Put	Bond Future	4977	5	4977	5	0.00
15/08/2019	2040 On 06-February-20	9.00	Put	Bond Future	10089	0	10089	0	0.00
15/08/2019	2040 On 06-February-20	9.74	Put	Bond Future	5083	5	5083	5	0.00
15/08/2019	2040 On 06-February-20	8.40	Put	Bond Future	15609	0	15609	0	0.00
15/08/2019	2040 On 07-May-20			Bond Future	10.23	91.9264	10.2309	91.9264	0.00
15/08/2019	2040 On 07-May-20	9.75	Call	Bond Future	2201	2	2201	2	0.00
15/08/2019	2040 On 07-May-20	9.74	Call	Bond Future	2171	2	2171	2	0.00
15/08/2019	2040 On 07-May-20	9.73	Call	Bond Future	2140	2	2140	2	0.00
15/08/2019	2040 On 07-May-20	9.73	Put	Bond Future	6140	6	6140	6	0.00
15/08/2019	2040 On 07-May-20	9.75	Put	Bond Future	6037	6	6037	6	0.00
15/08/2019	2040 On 07-May-20	9.74	Put	Bond Future	6088	6	6088	6	0.00
15/08/2019	2044 On 07-November-19			Bond Future	10.11	90.0271	10.1136	90.0271	37,851.00
15/08/2019	2044 On 07-November-19	10.06	Call	Bond Future	1992	2	1992	2	0.00
15/08/2019	2044 On 07-November-19	10.52	Call	Bond Future	4243	4	4243	4	0.00
15/08/2019	2044 On 07-November-19	10.05	Call	Bond Future	1952	2	1952	2	0.00
15/08/2019	2044 On 07-November-19	10.07	Call	Bond Future	2032	2	2032	2	0.00
15/08/2019	2044 On 07-November-19	9.19	Call	Bond Future	107	0	107	0	328.00
15/08/2019	2044 On 07-November-19	9.74	Call	Bond Future	939	1	939	1	328.00
15/08/2019	2044 On 07-November-19	10.05	Put	Bond Future	2468	3	2468	3	0.00
15/08/2019	2044 On 07-November-19	9.19	Put	Bond Future	8111	8	8111	8	0.00
15/08/2019	2044 On 07-November-19	10.07	Put	Bond Future	2385	2	2385	2	0.00

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15/08/2019	2044 On 07-November-19	9.74	Put	Bond Future	4038	4	4038	4	0.00
15/08/2019	2044 On 07-November-19	10.06	Put	Bond Future	2426	3	2426	3	0.00
15/08/2019	2044 On 07-November-19	10.52	Put	Bond Future	1068	1	1068	1	328.00
15/08/2019	2044 On 06-February-20			Bond Future	10.19	87.2618	10.1893	87.2618	0.00
15/08/2019	2044 On 06-February-20	9.77	Call	Bond Future	1679	2	1679	2	0.00
15/08/2019	2044 On 06-February-20	9.09	Call	Bond Future	338	0	338	0	328.00
15/08/2019	2044 On 06-February-20	9.74	Call	Bond Future	1588	2	1588	2	328.00
15/08/2019	2044 On 06-February-20	9.76	Call	Bond Future	1649	2	1649	2	0.00
15/08/2019	2044 On 06-February-20	10.78	Call	Bond Future	6066	6	6066	6	0.00
15/08/2019	2044 On 06-February-20	9.78	Call	Bond Future	1709	2	1709	2	0.00
15/08/2019	2044 On 06-February-20	9.76	Put	Bond Future	5176	5	5176	5	0.00
15/08/2019	2044 On 06-February-20	9.78	Put	Bond Future	5067	5	5067	5	0.00
15/08/2019	2044 On 06-February-20	10.78	Put	Bond Future	1575	2	1575	2	328.00
15/08/2019	2044 On 06-February-20	9.77	Put	Bond Future	5121	5	5121	5	0.00
15/08/2019	2044 On 06-February-20	9.74	Put	Bond Future	5285	5	5285	5	0.00
15/08/2019	2044 On 06-February-20	9.09	Put	Bond Future	9863	10	9863	10	0.00
15/08/2019	2044 On 07-May-20			Bond Future	10.26	88.8789	10.2627	88.8789	0.00
15/08/2019	2044 On 07-May-20	9.79	Call	Bond Future	2278	2	2278	2	0.00
15/08/2019	2044 On 07-May-20	9.81	Call	Bond Future	2342	2	2342	2	0.00
15/08/2019	2044 On 07-May-20	9.26	Call	Bond Future	922	1	922	1	556.00
15/08/2019	2044 On 07-May-20	9.33	Call	Bond Future	1061	1	1061	1	100.00
15/08/2019	2044 On 07-May-20	9.98	Call	Bond Future	2921	3	2921	3	100.00
15/08/2019	2044 On 07-May-20	9.80	Call	Bond Future	2310	2	2310	2	0.00
15/08/2019	2044 On 07-May-20	9.91	Call	Bond Future	2675	3	2675	3	556.00
15/08/2019	2044 On 07-May-20	11.02	Call	Bond Future	7622	8	7622	8	0.00
15/08/2019	2044 On 07-May-20	11.09	Call	Bond Future	7993	8	7993	8	0.00
15/08/2019	2044 On 07-May-20	9.80	Put	Bond Future	6072	6	6072	6	0.00
15/08/2019	2044 On 07-May-20	9.26	Put	Bond Future	9428	10	9428	10	0.00
15/08/2019	2044 On 07-May-20	9.91	Put	Bond Future	5518	6	5518	6	0.00
15/08/2019	2044 On 07-May-20	9.98	Put	Bond Future	5188	5	5188	5	0.00
15/08/2019	2044 On 07-May-20	11.02	Put	Bond Future	2006	2	2006	2	556.00
15/08/2019	2044 On 07-May-20	11.09	Put	Bond Future	1889	2	1889	2	100.00
15/08/2019	2044 On 07-May-20	9.79	Put	Bond Future	6124	6	6124	6	0.00
15/08/2019	2044 On 07-May-20	9.33	Put	Bond Future	8929	9	8929	9	0.00

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15/08/2019	2044 On 07-May-20	9.81	Put	Bond Future	6020	6	6020	6	0.00
15/08/2019	2046 On 07-November-19			Bond Future	113.09	113.0909	113.0894	113.0909	17,994.00
15/08/2019	2046 On 06-February-20			Bond Future	115.15	115.1521	115.1508	115.1521	0.00
15/08/2019	2046 On 07-May-20			Bond Future	115.56	115.5640	115.5625	115.5640	0.00
15/08/2019	2050 On 07-November-19			Bond Future	117.83	117.8347	117.8333	117.8347	12,776.00
15/08/2019	2050 On 06-February-20			Bond Future	118.15	118.1470	118.1456	118.1470	0.00
15/08/2019	2050 On 07-May-20			Bond Future	120.36	120.3633	120.3618	120.3633	0.00
15/08/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	AL37 On 07-November-19			Index Future	663.11	662.1120	663.1130	662.1120	0.00
15/08/2019	AL37 On 06-February-20			Index Future	675.04	674.0200	675.0400	674.0200	0.00
15/08/2019	AL37 On 07-May-20			Index Future	687.55	686.5070	687.5450	686.5070	0.00
15/08/2019	AL7T On 07-November-19			Index Future	766.01	763.8810	766.0080	763.8810	120.00
15/08/2019	AL7T On 06-February-20			Index Future	779.79	777.6200	779.7860	777.6200	0.00
15/08/2019	AL7T On 07-May-20			Index Future	794.23	792.0260	794.2320	792.0260	0.00
15/08/2019	ALBI On 07-November-19			Index Future	684.47	682.7060	684.4670	682.7060	226.00
15/08/2019	ALBI On 06-February-20			Index Future	696.78	694.9850	696.7780	694.9850	0.00
15/08/2019	ALBI On 07-May-20			Index Future	709.69	707.8600	709.6860	707.8600	0.00
15/08/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	C197 On 07-December-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
15/08/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/08/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2019	ES33 On 07-November-19			Bond Future	11.11	75.6908	11.1088	75.6908	350.00
15/08/2019	ES33 On 06-February-20			Bond Future	11.24	77.0521	11.2364	77.0521	0.00
15/08/2019	ES33 On 07-May-20			Bond Future	11.36	74.6856	11.3589	74.6856	0.00
15/08/2019	ES42 On 07-November-19			Bond Future	11.45	76.5631	11.4534	76.5631	4,919.00
15/08/2019	ES42 On 06-February-20			Bond Future	11.58	77.9401	11.5756	77.9401	0.00
15/08/2019	ES42 On 07-May-20			Bond Future	11.70	75.1196	11.6980	75.1196	0.00
15/08/2019	GOVI On 07-November-19			GOVI	677.31	675.4750	677.3130	675.4750	1,186.00
15/08/2019	GOVI On 07-November-19	672.90	Call	GOVI	44130	3	44130	3	0.00
15/08/2019	GOVI On 07-November-19	672.91	Call	GOVI	44030	3	44030	3	0.00
15/08/2019	GOVI On 07-November-19	672.92	Call	GOVI	43930	3	43930	3	0.00
15/08/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
15/08/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
15/08/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
15/08/2019	GOVI On 06-February-20			GOVI	689.50	687.6230	689.4950	687.6230	0.00
15/08/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
15/08/2019	GOVI On 06-February-20	703.14	Call	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
15/08/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
15/08/2019	GOVI On 06-February-20	703.13	Put	GOVI	136350	16	136350	16	0.00
15/08/2019	GOVI On 06-February-20	703.15	Put	GOVI	136550	16	136550	16	0.00
15/08/2019	GOVI On 06-February-20	703.14	Put	GOVI	136450	16	136450	16	0.00
15/08/2019	GOVI On 07-May-20			GOVI	702.27	700.3620	702.2680	700.3620	0.00
15/08/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
15/08/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
15/08/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
15/08/2019	GOVI On 07-May-20	720.00	Put	GOVI	177320	20	177320	20	0.00
15/08/2019	GOVI On 07-May-20	719.98	Put	GOVI	177120	20	177120	20	0.00
15/08/2019	GOVI On 07-May-20	719.99	Put	GOVI	177220	20	177220	20	0.00
15/08/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/08/2019	IGOV On 07-November-19			Index Future	264.25	264.3710	264.2480	264.3710	1,018.00
15/08/2019	IGOV On 06-February-20			Index Future	269.07	269.1900	269.0650	269.1900	0.00
15/08/2019	IGOV On 07-May-20			Index Future	274.11	274.2390	274.1120	274.2390	0.00
15/08/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
15/08/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
15/08/2019	IS02 On 20-December-19			Interest Rate Swap	102.71	102.7100	102.7100	102.7100	0.00
15/08/2019	IS02 On 23-March-20			Interest Rate Swap	98.59	98.6000	98.5900	98.6000	0.00
15/08/2019	IS02 On 22-June-20			Interest Rate Swap	102.03	102.0500	102.0300	102.0500	0.00
15/08/2019	IS02 On 21-September-20			Interest Rate Swap	98.87	98.9000	98.8700	98.9000	0.00
15/08/2019	IS05 On 17-December-20			Interest Rate Swap	95.50	95.5300	95.5000	95.5300	0.00
15/08/2019	IS05 On 16-March-21			Interest Rate Swap	94.50	94.5500	94.5000	94.5500	0.00
15/08/2019	IS05 On 15-June-21			Interest Rate Swap	93.46	93.5200	93.4600	93.5200	0.00
15/08/2019	IS05 On 21-September-21			Interest Rate Swap	93.39	93.4800	93.3900	93.4800	0.00
15/08/2019	IS05 On 21-December-21			Interest Rate Swap	95.39	95.4900	95.3900	95.4900	51.00
15/08/2019	IS05 On 15-March-22			Interest Rate Swap	95.33	95.4500	95.3300	95.4500	0.00
15/08/2019	IS05 On 21-June-22			Interest Rate Swap	96.32	96.4500	96.3200	96.4500	0.00
15/08/2019	IS05 On 20-September-22			Interest Rate Swap	100.08	100.2200	100.0800	100.2200	0.00
15/08/2019	IS05 On 20-December-22			Interest Rate Swap	101.17	101.3100	101.1700	101.3100	0.00
15/08/2019	IS05 On 22-March-23			Interest Rate Swap	94.31	94.4600	94.3100	94.4600	0.00
15/08/2019	IS05 On 20-June-23			Interest Rate Swap	100.26	100.4000	100.2600	100.4000	0.00
15/08/2019	IS05 On 19-September-23			Interest Rate Swap	95.56	95.7200	95.5600	95.7200	0.00
15/08/2019	IS10 On 17-December-25			Interest Rate Swap	91.14	91.4000	91.1400	91.4000	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
15/08/2019	IS10 On 16-March-26			Interest Rate Swap	88.01	88.2900	88.0100	88.2900	0.00
15/08/2019	IS10 On 15-June-26			Interest Rate Swap	86.65	86.9500	86.6500	86.9500	0.00
15/08/2019	IS10 On 21-September-26			Interest Rate Swap	88.80	89.0900	88.8000	89.0900	0.00
15/08/2019	IS10 On 21-December-26			Interest Rate Swap	92.63	92.9200	92.6300	92.9200	0.00
15/08/2019	IS10 On 15-March-27			Interest Rate Swap	91.13	91.4100	91.1300	91.4100	0.00
15/08/2019	IS10 On 21-June-27			Interest Rate Swap	93.22	93.4900	93.2200	93.4900	0.00
15/08/2019	IS10 On 20-September-27			Interest Rate Swap	98.75	99.0100	98.7500	99.0100	0.00
15/08/2019	IS10 On 20-December-27			Interest Rate Swap	99.09	99.3500	99.0900	99.3500	0.00
15/08/2019	IS10 On 22-March-28			Interest Rate Swap	92.44	92.7100	92.4400	92.7100	0.00
15/08/2019	IS10 On 20-June-28			Interest Rate Swap	99.77	100.0400	99.7700	100.0400	0.00
15/08/2019	IS10 On 19-September-28			Interest Rate Swap	93.18	93.4600	93.1800	93.4600	0.00
15/08/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/08/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/08/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
15/08/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
15/08/2019	R023 On 07-November-19			Bond Future	7.48	102.1947	7.4752	102.1947	52,610.00
15/08/2019	R023 On 07-November-19	7.98	Call	Bond Future	1589	1	1589	1	0.00
15/08/2019	R023 On 07-November-19	8.00	Call	Bond Future	1639	2	1639	2	0.00
15/08/2019	R023 On 07-November-19	7.99	Call	Bond Future	1614	2	1614	2	0.00
15/08/2019	R023 On 07-November-19	7.98	Put	Bond Future	142	0	142	0	0.00
15/08/2019	R023 On 07-November-19	8.00	Put	Bond Future	135	0	135	0	0.00
15/08/2019	R023 On 07-November-19	7.99	Put	Bond Future	139	0	139	0	0.00
15/08/2019	R023 On 06-February-20			Bond Future	7.50	104.0327	7.4993	104.0327	0.00
15/08/2019	R023 On 06-February-20	7.52	Call	Bond Future	829	1	829	1	0.00
15/08/2019	R023 On 06-February-20	7.54	Call	Bond Future	860	1	860	1	0.00
15/08/2019	R023 On 06-February-20	7.53	Call	Bond Future	844	1	844	1	0.00
15/08/2019	R023 On 06-February-20	7.53	Put	Bond Future	762	1	762	1	0.00
15/08/2019	R023 On 06-February-20	7.54	Put	Bond Future	751	1	751	1	0.00
15/08/2019	R023 On 06-February-20	7.52	Put	Bond Future	773	1	773	1	0.00
15/08/2019	R023 On 07-May-20			Bond Future	7.49	102.0271	7.4921	102.0271	0.00
15/08/2019	R023 On 07-May-20	6.90	Call	Bond Future	268	0	268	0	0.00
15/08/2019	R023 On 07-May-20	6.91	Call	Bond Future	277	0	277	0	0.00
15/08/2019	R023 On 07-May-20	6.89	Call	Bond Future	260	0	260	0	0.00
15/08/2019	R023 On 07-May-20	6.89	Put	Bond Future	1777	2	1777	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
15/08/2019	R023 On 07-May-20	6.90	Put	Bond Future	1760	2	1760	2	0.00
15/08/2019	R023 On 07-May-20	6.91	Put	Bond Future	1743	2	1743	2	0.00
15/08/2019	R035 On 07-November-19			Bond Future	9.84	93.8650	9.8399	93.8650	96,124.00
15/08/2019	R035 On 07-November-19	9.52	Call	Bond Future	976	1	976	1	3,500.00
15/08/2019	R035 On 07-November-19	9.87	Call	Bond Future	2123	2	2123	2	0.00
15/08/2019	R035 On 07-November-19	8.92	Call	Bond Future	99	0	99	0	3,500.00
15/08/2019	R035 On 07-November-19	9.88	Call	Bond Future	2163	2	2163	2	0.00
15/08/2019	R035 On 07-November-19	9.89	Call	Bond Future	2204	2	2204	2	0.00
15/08/2019	R035 On 07-November-19	10.21	Call	Bond Future	3698	3	3698	3	0.00
15/08/2019	R035 On 07-November-19	9.88	Put	Bond Future	1868	2	1868	2	0.00
15/08/2019	R035 On 07-November-19	9.87	Put	Bond Future	1901	2	1901	2	0.00
15/08/2019	R035 On 07-November-19	10.21	Put	Bond Future	1022	1	1022	1	3,500.00
15/08/2019	R035 On 07-November-19	9.52	Put	Bond Future	3385	4	3385	4	0.00
15/08/2019	R035 On 07-November-19	8.92	Put	Bond Future	7280	8	7280	8	0.00
15/08/2019	R035 On 07-November-19	9.89	Put	Bond Future	1835	2	1835	2	0.00
15/08/2019	R035 On 06-February-20			Bond Future	9.92	95.5532	9.9232	95.5532	0.00
15/08/2019	R035 On 06-February-20	9.61	Call	Bond Future	1818	2	1818	2	0.00
15/08/2019	R035 On 06-February-20	9.60	Call	Bond Future	1788	2	1788	2	0.00
15/08/2019	R035 On 06-February-20	9.59	Call	Bond Future	1758	2	1758	2	0.00
15/08/2019	R035 On 06-February-20	9.59	Put	Bond Future	4227	4	4227	4	0.00
15/08/2019	R035 On 06-February-20	9.61	Put	Bond Future	4137	4	4137	4	0.00
15/08/2019	R035 On 06-February-20	9.60	Put	Bond Future	4182	4	4182	4	0.00
15/08/2019	R035 On 07-May-20			Bond Future	10.00	92.8195	9.9961	92.8195	0.00
15/08/2019	R035 On 07-May-20	9.47	Call	Bond Future	1901	2	1901	2	0.00
15/08/2019	R035 On 07-May-20	9.49	Call	Bond Future	1957	2	1957	2	0.00
15/08/2019	R035 On 07-May-20	9.48	Call	Bond Future	1929	2	1929	2	0.00
15/08/2019	R035 On 07-May-20	9.47	Put	Bond Future	5785	6	5785	6	0.00
15/08/2019	R035 On 07-May-20	9.49	Put	Bond Future	5689	6	5689	6	0.00
15/08/2019	R035 On 07-May-20	9.48	Put	Bond Future	5737	6	5737	6	0.00
15/08/2019	R186 On 07-November-19			Bond Future	8.47	114.5202	8.4700	114.5202	136,191.00
15/08/2019	R186 On 07-November-19	8.25	Call	Bond Future	758	1	758	1	3,750.00
15/08/2019	R186 On 07-November-19	8.73	Call	Bond Future	2182	2	2182	2	0.00
15/08/2019	R186 On 07-November-19	8.23	Call	Bond Future	717	1	717	1	5,000.00
15/08/2019	R186 On 07-November-19	8.94	Call	Bond Future	3047	3	3047	3	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
15/08/2019	R186 On 07-November-19	8.20	Call	Bond Future	658	1	658	1	0.00
15/08/2019	R186 On 07-November-19	8.96	Call	Bond Future	3135	3	3135	3	0.00
15/08/2019	R186 On 07-November-19	8.95	Call	Bond Future	3091	3	3091	3	0.00
15/08/2019	R186 On 07-November-19	8.96	Put	Bond Future	427	0	427	0	0.00
15/08/2019	R186 On 07-November-19	8.23	Put	Bond Future	2075	2	2075	2	0.00
15/08/2019	R186 On 07-November-19	8.20	Put	Bond Future	2188	2	2188	2	7,500.00
15/08/2019	R186 On 07-November-19	8.95	Put	Bond Future	438	1	438	1	0.00
15/08/2019	R186 On 07-November-19	8.73	Put	Bond Future	734	1	734	1	5,000.00
15/08/2019	R186 On 07-November-19	8.94	Put	Bond Future	448	1	448	1	0.00
15/08/2019	R186 On 07-November-19	8.25	Put	Bond Future	2002	2	2002	2	3,750.00
15/08/2019	R186 On 06-February-20			Bond Future	8.53	111.2758	8.5286	111.2758	0.00
15/08/2019	R186 On 06-February-20	8.11	Call	Bond Future	945	1	945	1	1,007.00
15/08/2019	R186 On 06-February-20	8.55	Call	Bond Future	2025	2	2025	2	0.00
15/08/2019	R186 On 06-February-20	8.50	Call	Bond Future	1878	2	1878	2	0.00
15/08/2019	R186 On 06-February-20	8.57	Call	Bond Future	2085	2	2085	2	0.00
15/08/2019	R186 On 06-February-20	9.00	Call	Bond Future	3591	3	3591	3	0.00
15/08/2019	R186 On 06-February-20	8.56	Call	Bond Future	2055	2	2055	2	0.00
15/08/2019	R186 On 06-February-20	8.56	Put	Bond Future	1884	2	1884	2	0.00
15/08/2019	R186 On 06-February-20	9.00	Put	Bond Future	1065	1	1065	1	1,007.00
15/08/2019	R186 On 06-February-20	8.50	Put	Bond Future	2034	2	2034	2	1,007.00
15/08/2019	R186 On 06-February-20	8.57	Put	Bond Future	1860	2	1860	2	0.00
15/08/2019	R186 On 06-February-20	8.11	Put	Bond Future	3253	3	3253	3	0.00
15/08/2019	R186 On 06-February-20	8.55	Put	Bond Future	1908	2	1908	2	0.00
15/08/2019	R186 On 07-May-20			Bond Future	8.58	113.3377	8.5805	113.3377	0.00
15/08/2019	R186 On 07-May-20	8.08	Call	Bond Future	1128	1	1128	1	0.00
15/08/2019	R186 On 07-May-20	8.93	Call	Bond Future	3545	3	3545	3	0.00
15/08/2019	R186 On 07-May-20	8.28	Call	Bond Future	1577	1	1577	1	6,000.00
15/08/2019	R186 On 07-May-20	8.09	Call	Bond Future	1149	1	1149	1	0.00
15/08/2019	R186 On 07-May-20	8.07	Call	Bond Future	1108	1	1108	1	0.00
15/08/2019	R186 On 07-May-20	7.60	Call	Bond Future	379	0	379	0	6,000.00
15/08/2019	R186 On 07-May-20	8.07	Put	Bond Future	3839	4	3839	4	0.00
15/08/2019	R186 On 07-May-20	7.60	Put	Bond Future	5701	6	5701	6	0.00
15/08/2019	R186 On 07-May-20	8.93	Put	Bond Future	1724	2	1724	2	6,000.00
15/08/2019	R186 On 07-May-20	8.28	Put	Bond Future	3174	3	3174	3	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
15/08/2019	R186 On 07-May-20	8.09	Put	Bond Future	3771	4	3771	4	0.00
15/08/2019	R186 On 07-May-20	8.08	Put	Bond Future	3805	4	3805	4	0.00
15/08/2019	R197 On 07-November-19			Bond Future	308.85	309.0908	308.8451	309.0908	2,507.00
15/08/2019	R197 On 06-February-20			Bond Future	306.82	307.0663	306.8163	307.0663	40.00
15/08/2019	R197 On 07-May-20			Bond Future	312.57	312.8267	312.5719	312.8267	0.00
15/08/2019	R202 On 07-November-19			Bond Future	235.81	235.8092	235.8059	235.8092	9,082.00
15/08/2019	R202 On 06-February-20			Bond Future	236.04	236.0396	236.0360	236.0396	0.00
15/08/2019	R202 On 07-May-20			Bond Future	240.46	240.4675	240.4639	240.4675	0.00
15/08/2019	R207 On 07-November-19			Bond Future	6.52	102.4545	6.5198	102.4545	3,801.00
15/08/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
15/08/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
15/08/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
15/08/2019	R207 On 07-November-19	2.06	Put	Bond Future	798	1	798	1	0.00
15/08/2019	R207 On 07-November-19	2.07	Put	Bond Future	796	1	796	1	0.00
15/08/2019	R207 On 07-November-19	2.08	Put	Bond Future	795	1	795	1	0.00
15/08/2019	R208 On 07-November-19			Bond Future	6.73	100.8089	6.7308	100.8089	10,137.00
15/08/2019	R208 On 07-November-19	6.84	Call	Bond Future	246	0	246	0	0.00
15/08/2019	R208 On 07-November-19	6.83	Call	Bond Future	237	0	237	0	0.00
15/08/2019	R208 On 07-November-19	6.82	Call	Bond Future	227	0	227	0	0.00
15/08/2019	R208 On 07-November-19	6.83	Put	Bond Future	108	0	108	0	0.00
15/08/2019	R208 On 07-November-19	6.82	Put	Bond Future	111	0	111	0	0.00
15/08/2019	R208 On 07-November-19	6.84	Put	Bond Future	104	0	104	0	0.00
15/08/2019	R208 On 06-February-20			Bond Future	6.60	102.6219	6.6008	102.6219	0.00
15/08/2019	R208 On 06-February-20	6.12	Call	Bond Future	25	0	25	0	0.00
15/08/2019	R208 On 06-February-20	6.13	Call	Bond Future	27	0	27	0	0.00
15/08/2019	R208 On 06-February-20	6.14	Call	Bond Future	28	0	28	0	0.00
15/08/2019	R208 On 06-February-20	6.14	Put	Bond Future	527	1	527	1	0.00
15/08/2019	R208 On 06-February-20	6.12	Put	Bond Future	545	1	545	1	0.00
15/08/2019	R208 On 06-February-20	6.13	Put	Bond Future	536	1	536	1	0.00
15/08/2019	R208 On 07-May-20			Bond Future	6.33	101.1195	6.3334	101.1195	0.00
15/08/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
15/08/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
15/08/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
15/08/2019	R208 On 07-May-20	4.81	Put	Bond Future	1311	1	1311	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2019	R208 On 07-May-20	4.80	Put	Bond Future	1320	1	1320	1	0.00
15/08/2019	R208 On 07-May-20	4.82	Put	Bond Future	1302	1	1302	1	0.00
15/08/2019	R209 On 07-November-19			Bond Future	9.82	71.6265	9.8204	71.6265	89,876.00
15/08/2019	R209 On 07-November-19	9.80	Call	Bond Future	1656	2	1656	2	0.00
15/08/2019	R209 On 07-November-19	9.50	Call	Bond Future	848	1	848	1	5,000.00
15/08/2019	R209 On 07-November-19	8.92	Call	Bond Future	112	0	112	0	8,000.00
15/08/2019	R209 On 07-November-19	9.82	Call	Bond Future	1722	2	1722	2	0.00
15/08/2019	R209 On 07-November-19	9.33	Call	Bond Future	523	0	523	0	8,000.00
15/08/2019	R209 On 07-November-19	9.77	Call	Bond Future	1561	1	1561	1	0.00
15/08/2019	R209 On 07-November-19	9.81	Call	Bond Future	1689	2	1689	2	0.00
15/08/2019	R209 On 07-November-19	9.81	Put	Bond Future	1755	2	1755	2	0.00
15/08/2019	R209 On 07-November-19	9.33	Put	Bond Future	3721	4	3721	4	0.00
15/08/2019	R209 On 07-November-19	9.82	Put	Bond Future	1724	2	1724	2	0.00
15/08/2019	R209 On 07-November-19	9.77	Put	Bond Future	1881	2	1881	2	8,000.00
15/08/2019	R209 On 07-November-19	8.92	Put	Bond Future	6143	6	6143	6	0.00
15/08/2019	R209 On 07-November-19	9.80	Put	Bond Future	1786	2	1786	2	0.00
15/08/2019	R209 On 07-November-19	9.50	Put	Bond Future	2914	3	2914	3	0.00
15/08/2019	R209 On 06-February-20			Bond Future	9.89	72.9147	9.8909	72.9147	0.00
15/08/2019	R209 On 06-February-20	9.51	Call	Bond Future	1417	1	1417	1	0.00
15/08/2019	R209 On 06-February-20	9.52	Call	Bond Future	1442	1	1442	1	0.00
15/08/2019	R209 On 06-February-20	9.50	Call	Bond Future	1392	1	1392	1	0.00
15/08/2019	R209 On 06-February-20	9.50	Put	Bond Future	3892	4	3892	4	0.00
15/08/2019	R209 On 06-February-20	9.51	Put	Bond Future	3851	4	3851	4	0.00
15/08/2019	R209 On 06-February-20	9.52	Put	Bond Future	3810	4	3810	4	0.00
15/08/2019	R209 On 07-May-20			Bond Future	9.96	71.1141	9.9578	71.1141	0.00
15/08/2019	R209 On 07-May-20	9.45	Call	Bond Future	1667	2	1667	2	0.00
15/08/2019	R209 On 07-May-20	9.47	Call	Bond Future	1718	2	1718	2	0.00
15/08/2019	R209 On 07-May-20	9.46	Call	Bond Future	1693	2	1693	2	0.00
15/08/2019	R209 On 07-May-20	9.46	Put	Bond Future	4859	5	4859	5	0.00
15/08/2019	R209 On 07-May-20	9.47	Put	Bond Future	4818	5	4818	5	0.00
15/08/2019	R209 On 07-May-20	9.45	Put	Bond Future	4899	5	4899	5	0.00
15/08/2019	R210 On 07-November-19			Bond Future	190.22	190.2281	190.2245	190.2281	2,132.00
15/08/2019	R210 On 06-February-20			Bond Future	193.69	193.6952	193.6917	193.6952	0.00
15/08/2019	R210 On 07-May-20			Bond Future	194.67	194.6784	194.6747	194.6784	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
15/08/2019	R212 On 07-November-19			Bond Future	163.16	163.2606	163.1585	163.2606	6,684.00
15/08/2019	R212 On 06-February-20			Bond Future	163.89	163.9903	163.8865	163.9903	0.00
15/08/2019	R212 On 07-May-20			Bond Future	166.96	167.0667	166.9608	167.0667	0.00
15/08/2019	R213 On 07-November-19			Bond Future	9.41	84.6263	9.4087	84.6263	20,554.00
15/08/2019	R213 On 07-November-19	9.58	Call	Bond Future	2154	2	2154	2	0.00
15/08/2019	R213 On 07-November-19	9.59	Call	Bond Future	2192	2	2192	2	0.00
15/08/2019	R213 On 07-November-19	9.60	Call	Bond Future	2229	2	2229	2	0.00
15/08/2019	R213 On 07-November-19	9.60	Put	Bond Future	1076	1	1076	1	0.00
15/08/2019	R213 On 07-November-19	9.58	Put	Bond Future	1120	1	1120	1	0.00
15/08/2019	R213 On 07-November-19	9.59	Put	Bond Future	1098	1	1098	1	0.00
15/08/2019	R213 On 06-February-20			Bond Future	9.49	86.1483	9.4850	86.1483	0.00
15/08/2019	R213 On 06-February-20	9.28	Call	Bond Future	1755	2	1755	2	0.00
15/08/2019	R213 On 06-February-20	9.27	Call	Bond Future	1728	2	1728	2	0.00
15/08/2019	R213 On 06-February-20	9.26	Call	Bond Future	1701	2	1701	2	0.00
15/08/2019	R213 On 06-February-20	9.27	Put	Bond Future	3027	3	3027	3	0.00
15/08/2019	R213 On 06-February-20	9.26	Put	Bond Future	3061	3	3061	3	0.00
15/08/2019	R213 On 06-February-20	9.28	Put	Bond Future	2993	3	2993	3	0.00
15/08/2019	R213 On 07-May-20			Bond Future	9.55	84.1920	9.5505	84.1920	0.00
15/08/2019	R213 On 07-May-20	9.00	Call	Bond Future	1409	1	1409	1	0.00
15/08/2019	R213 On 07-May-20	9.01	Call	Bond Future	1432	1	1432	1	0.00
15/08/2019	R213 On 07-May-20	9.02	Call	Bond Future	1455	1	1455	1	0.00
15/08/2019	R213 On 07-May-20	9.02	Put	Bond Future	4653	5	4653	5	0.00
15/08/2019	R213 On 07-May-20	9.00	Put	Bond Future	4731	5	4731	5	0.00
15/08/2019	R213 On 07-May-20	9.01	Put	Bond Future	4692	5	4692	5	0.00
15/08/2019	R214 On 07-November-19			Bond Future	10.07	70.0481	10.0690	70.0481	16,189.00
15/08/2019	R214 On 07-November-19	10.01	Call	Bond Future	1626	2	1626	2	0.00
15/08/2019	R214 On 07-November-19	10.02	Call	Bond Future	1658	2	1658	2	0.00
15/08/2019	R214 On 07-November-19	10.00	Call	Bond Future	1594	2	1594	2	0.00
15/08/2019	R214 On 07-November-19	10.00	Put	Bond Future	2045	2	2045	2	0.00
15/08/2019	R214 On 07-November-19	10.01	Put	Bond Future	2011	2	2011	2	0.00
15/08/2019	R214 On 07-November-19	10.02	Put	Bond Future	1978	2	1978	2	0.00
15/08/2019	R214 On 06-February-20			Bond Future	10.15	71.3079	10.1452	71.3079	0.00
15/08/2019	R214 On 06-February-20	9.71	Call	Bond Future	1455	1	1455	1	0.00
15/08/2019	R214 On 06-February-20	9.73	Call	Bond Future	1506	1	1506	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2019	R214 On 06-February-20	9.72	Call	Bond Future	1480	1	1480	1	0.00
15/08/2019	R214 On 06-February-20	9.72	Put	Bond Future	4301	4	4301	4	0.00
15/08/2019	R214 On 06-February-20	9.73	Put	Bond Future	4258	4	4258	4	0.00
15/08/2019	R214 On 06-February-20	9.71	Put	Bond Future	4345	4	4345	4	0.00
15/08/2019	R214 On 07-May-20			Bond Future	10.21	69.3303	10.2122	69.3303	0.00
15/08/2019	R214 On 07-May-20	9.76	Call	Bond Future	1950	2	1950	2	0.00
15/08/2019	R214 On 07-May-20	9.77	Call	Bond Future	1976	2	1976	2	0.00
15/08/2019	R214 On 07-May-20	9.75	Call	Bond Future	1923	2	1923	2	0.00
15/08/2019	R214 On 07-May-20	9.75	Put	Bond Future	4964	5	4964	5	0.00
15/08/2019	R214 On 07-May-20	9.76	Put	Bond Future	4922	5	4922	5	0.00
15/08/2019	R214 On 07-May-20	9.77	Put	Bond Future	4881	5	4881	5	0.00
15/08/2019	R248 On 07-November-19			Bond Future	10.09	89.0208	10.0945	89.0208	89,039.00
15/08/2019	R248 On 07-November-19	10.03	Call	Bond Future	1982	2	1982	2	0.00
15/08/2019	R248 On 07-November-19	10.02	Call	Bond Future	1942	2	1942	2	0.00
15/08/2019	R248 On 07-November-19	10.01	Call	Bond Future	1902	2	1902	2	0.00
15/08/2019	R248 On 07-November-19	10.02	Put	Bond Future	2563	3	2563	3	0.00
15/08/2019	R248 On 07-November-19	10.01	Put	Bond Future	2607	3	2607	3	0.00
15/08/2019	R248 On 07-November-19	10.03	Put	Bond Future	2519	3	2519	3	0.00
15/08/2019	R248 On 06-February-20			Bond Future	10.17	90.6219	10.1713	90.6219	100.00
15/08/2019	R248 On 06-February-20	9.71	Call	Bond Future	1566	2	1566	2	0.00
15/08/2019	R248 On 06-February-20	9.72	Call	Bond Future	1597	2	1597	2	0.00
15/08/2019	R248 On 06-February-20	9.70	Call	Bond Future	1536	1	1536	1	0.00
15/08/2019	R248 On 06-February-20	9.72	Put	Bond Future	5424	6	5424	6	0.00
15/08/2019	R248 On 06-February-20	9.70	Put	Bond Future	5539	6	5539	6	0.00
15/08/2019	R248 On 06-February-20	9.71	Put	Bond Future	5482	6	5482	6	0.00
15/08/2019	R248 On 07-May-20			Bond Future	10.24	87.8602	10.2389	87.8602	0.00
15/08/2019	R248 On 07-May-20	9.77	Call	Bond Future	2320	2	2320	2	0.00
15/08/2019	R248 On 07-May-20	9.79	Call	Bond Future	2385	2	2385	2	0.00
15/08/2019	R248 On 07-May-20	9.78	Call	Bond Future	2352	2	2352	2	0.00
15/08/2019	R248 On 07-May-20	9.78	Put	Bond Future	6198	6	6198	6	0.00
15/08/2019	R248 On 07-May-20	9.77	Put	Bond Future	6253	6	6253	6	0.00
15/08/2019	R248 On 07-May-20	9.79	Put	Bond Future	6144	6	6144	6	0.00