



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
16/08/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	2025 On 07-November-19			Bond Future	138.06	137.9541	138.0564	137.9541	1,451.00
16/08/2019	2025 On 06-February-20			Bond Future	139.10	138.9945	139.0988	138.9945	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
16/08/2019	2025 On 07-May-20			Bond Future	141.71	141.6019	141.7080	141.6019	0.00
16/08/2019	2029 On 07-November-19			Bond Future	102.70	102.6552	102.6979	102.6552	4,260.00
16/08/2019	2029 On 06-February-20			Bond Future	104.57	104.5263	104.5698	104.5263	0.00
16/08/2019	2029 On 07-May-20			Bond Future	105.42	105.3744	105.4186	105.3744	0.00
16/08/2019	2030 On 07-November-19			Bond Future	9.13	94.6008	9.1304	94.6008	77,076.00
16/08/2019	2030 On 07-November-19	9.48	Call	Bond Future	2888	3	2888	3	0.00
16/08/2019	2030 On 07-November-19	8.60	Call	Bond Future	351	0	351	0	5,500.00
16/08/2019	2030 On 07-November-19	9.10	Call	Bond Future	1448	1	1448	1	5,500.00
16/08/2019	2030 On 07-November-19	9.49	Call	Bond Future	2932	3	2932	3	0.00
16/08/2019	2030 On 07-November-19	9.76	Call	Bond Future	4215	4	4215	4	0.00
16/08/2019	2030 On 07-November-19	8.40	Call	Bond Future	163	0	163	0	0.00
16/08/2019	2030 On 07-November-19	9.47	Call	Bond Future	2844	3	2844	3	0.00
16/08/2019	2030 On 07-November-19	9.70	Call	Bond Future	3918	4	3918	4	0.00
16/08/2019	2030 On 07-November-19	9.35	Call	Bond Future	2343	2	2343	2	0.00
16/08/2019	2030 On 07-November-19	9.85	Call	Bond Future	4671	4	4671	4	0.00
16/08/2019	2030 On 07-November-19	8.57	Call	Bond Future	314	0	314	0	0.00
16/08/2019	2030 On 07-November-19	9.12	Call	Bond Future	1512	1	1512	1	0.00
16/08/2019	2030 On 07-November-19	8.95	Call	Bond Future	1021	1	1021	1	0.00
16/08/2019	2030 On 07-November-19	8.95	Put	Bond Future	2154	2	2154	2	5,000.00
16/08/2019	2030 On 07-November-19	9.12	Put	Bond Future	1576	2	1576	2	0.00
16/08/2019	2030 On 07-November-19	9.35	Put	Bond Future	988	1	988	1	2,500.00
16/08/2019	2030 On 07-November-19	9.70	Put	Bond Future	458	1	458	1	0.00
16/08/2019	2030 On 07-November-19	9.47	Put	Bond Future	760	1	760	1	0.00
16/08/2019	2030 On 07-November-19	9.85	Put	Bond Future	327	0	327	0	2,500.00
16/08/2019	2030 On 07-November-19	8.57	Put	Bond Future	3894	4	3894	4	0.00
16/08/2019	2030 On 07-November-19	9.10	Put	Bond Future	1638	2	1638	2	0.00
16/08/2019	2030 On 07-November-19	9.48	Put	Bond Future	743	1	743	1	0.00
16/08/2019	2030 On 07-November-19	8.60	Put	Bond Future	3735	4	3735	4	0.00
16/08/2019	2030 On 07-November-19	9.49	Put	Bond Future	727	1	727	1	0.00
16/08/2019	2030 On 07-November-19	9.76	Put	Bond Future	400	0	400	0	5,500.00
16/08/2019	2030 On 07-November-19	8.40	Put	Bond Future	4865	5	4865	5	0.00
16/08/2019	2030 On 06-February-20			Bond Future	9.20	92.2935	9.1977	92.2935	0.00
16/08/2019	2030 On 06-February-20	9.00	Call	Bond Future	1733	2	1733	2	5,820.00
16/08/2019	2030 On 06-February-20	9.14	Call	Bond Future	2145	2	2145	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
16/08/2019	2030 On 06-February-20	8.40	Call	Bond Future	498	0	498	0	5,820.00
16/08/2019	2030 On 06-February-20	9.15	Call	Bond Future	2176	2	2176	2	0.00
16/08/2019	2030 On 06-February-20	9.16	Call	Bond Future	2207	2	2207	2	0.00
16/08/2019	2030 On 06-February-20	9.16	Put	Bond Future	2438	3	2438	3	0.00
16/08/2019	2030 On 06-February-20	9.14	Put	Bond Future	2498	3	2498	3	0.00
16/08/2019	2030 On 06-February-20	8.40	Put	Bond Future	5542	6	5542	6	0.00
16/08/2019	2030 On 06-February-20	9.15	Put	Bond Future	2468	3	2468	3	0.00
16/08/2019	2030 On 06-February-20	9.00	Put	Bond Future	2951	3	2951	3	0.00
16/08/2019	2030 On 07-May-20			Bond Future	9.26	94.0037	9.2625	94.0037	0.00
16/08/2019	2030 On 07-May-20	8.80	Call	Bond Future	1560	1	1560	1	0.00
16/08/2019	2030 On 07-May-20	8.79	Call	Bond Future	1536	1	1536	1	0.00
16/08/2019	2030 On 07-May-20	8.78	Call	Bond Future	1513	1	1513	1	0.00
16/08/2019	2030 On 07-May-20	8.79	Put	Bond Future	4422	5	4422	5	0.00
16/08/2019	2030 On 07-May-20	8.78	Put	Bond Future	4461	5	4461	5	0.00
16/08/2019	2030 On 07-May-20	8.80	Put	Bond Future	4384	5	4384	5	0.00
16/08/2019	2032 On 07-November-19			Bond Future	9.52	91.5915	9.5184	91.5915	50,602.00
16/08/2019	2032 On 07-November-19	9.72	Call	Bond Future	2549	2	2549	2	0.00
16/08/2019	2032 On 07-November-19	9.71	Call	Bond Future	2507	2	2507	2	0.00
16/08/2019	2032 On 07-November-19	9.70	Call	Bond Future	2465	2	2465	2	0.00
16/08/2019	2032 On 07-November-19	9.71	Put	Bond Future	1230	1	1230	1	0.00
16/08/2019	2032 On 07-November-19	9.70	Put	Bond Future	1254	1	1254	1	0.00
16/08/2019	2032 On 07-November-19	9.72	Put	Bond Future	1206	1	1206	1	0.00
16/08/2019	2032 On 06-February-20			Bond Future	9.59	93.2387	9.5932	93.2387	0.00
16/08/2019	2032 On 06-February-20	9.39	Call	Bond Future	1904	2	1904	2	0.00
16/08/2019	2032 On 06-February-20	9.40	Call	Bond Future	1935	2	1935	2	0.00
16/08/2019	2032 On 06-February-20	9.38	Call	Bond Future	1873	2	1873	2	0.00
16/08/2019	2032 On 06-February-20	9.38	Put	Bond Future	3298	3	3298	3	0.00
16/08/2019	2032 On 06-February-20	9.39	Put	Bond Future	3261	3	3261	3	0.00
16/08/2019	2032 On 06-February-20	9.40	Put	Bond Future	3224	3	3224	3	0.00
16/08/2019	2032 On 07-May-20			Bond Future	9.66	90.8060	9.6640	90.8060	0.00
16/08/2019	2032 On 07-May-20	9.17	Call	Bond Future	1712	2	1712	2	0.00
16/08/2019	2032 On 07-May-20	9.19	Call	Bond Future	1764	2	1764	2	0.00
16/08/2019	2032 On 07-May-20	9.18	Call	Bond Future	1738	2	1738	2	0.00
16/08/2019	2032 On 07-May-20	9.18	Put	Bond Future	4961	5	4961	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2019	2032 On 07-May-20	9.19	Put	Bond Future	4918	5	4918	5	0.00
16/08/2019	2032 On 07-May-20	9.17	Put	Bond Future	5003	5	5003	5	0.00
16/08/2019	2033 On 07-November-19			Bond Future	103.35	103.2305	103.3489	103.2305	6,260.00
16/08/2019	2033 On 06-February-20			Bond Future	105.23	105.1120	105.2327	105.1120	0.00
16/08/2019	2033 On 07-May-20			Bond Future	106.01	105.8880	106.0109	105.8880	0.00
16/08/2019	2037 On 07-November-19			Bond Future	9.92	90.5769	9.9187	90.5769	62,917.00
16/08/2019	2037 On 07-November-19	9.95	Call	Bond Future	2106	2	2106	2	0.00
16/08/2019	2037 On 07-November-19	9.97	Call	Bond Future	2187	2	2187	2	0.00
16/08/2019	2037 On 07-November-19	9.96	Call	Bond Future	2147	2	2147	2	0.00
16/08/2019	2037 On 07-November-19	9.96	Put	Bond Future	1840	2	1840	2	0.00
16/08/2019	2037 On 07-November-19	9.97	Put	Bond Future	1806	2	1806	2	0.00
16/08/2019	2037 On 07-November-19	9.95	Put	Bond Future	1873	2	1873	2	0.00
16/08/2019	2037 On 06-February-20			Bond Future	10.00	87.9468	9.9954	87.9468	0.00
16/08/2019	2037 On 06-February-20	9.68	Call	Bond Future	1870	2	1870	2	0.00
16/08/2019	2037 On 06-February-20	9.67	Call	Bond Future	1839	2	1839	2	0.00
16/08/2019	2037 On 06-February-20	9.66	Call	Bond Future	1809	2	1809	2	0.00
16/08/2019	2037 On 06-February-20	9.67	Put	Bond Future	4280	4	4280	4	0.00
16/08/2019	2037 On 06-February-20	9.66	Put	Bond Future	4326	4	4326	4	0.00
16/08/2019	2037 On 06-February-20	9.68	Put	Bond Future	4234	4	4234	4	0.00
16/08/2019	2037 On 07-May-20			Bond Future	10.07	89.5765	10.0700	89.5765	0.00
16/08/2019	2037 On 07-May-20	9.59	Call	Bond Future	2095	2	2095	2	0.00
16/08/2019	2037 On 07-May-20	9.60	Call	Bond Future	2124	2	2124	2	0.00
16/08/2019	2037 On 07-May-20	9.61	Call	Bond Future	2154	2	2154	2	0.00
16/08/2019	2037 On 07-May-20	9.61	Put	Bond Future	5583	6	5583	6	0.00
16/08/2019	2037 On 07-May-20	9.59	Put	Bond Future	5679	6	5679	6	0.00
16/08/2019	2037 On 07-May-20	9.60	Put	Bond Future	5631	6	5631	6	0.00
16/08/2019	2038 On 07-November-19			Bond Future	122.14	122.1378	122.1363	122.1378	21,774.00
16/08/2019	2038 On 06-February-20			Bond Future	122.70	122.7058	122.7043	122.7058	0.00
16/08/2019	2038 On 07-May-20			Bond Future	125.01	125.0077	125.0059	125.0077	0.00
16/08/2019	2040 On 07-November-19			Bond Future	10.04	93.3001	10.0444	93.3001	43,814.00
16/08/2019	2040 On 07-November-19	10.03	Call	Bond Future	2088	2	2088	2	0.00
16/08/2019	2040 On 07-November-19	10.04	Call	Bond Future	2130	2	2130	2	0.00
16/08/2019	2040 On 07-November-19	9.80	Call	Bond Future	1260	1	1260	1	1,260.00
16/08/2019	2040 On 07-November-19	9.30	Call	Bond Future	227	0	227	0	1,260.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2019	2040 On 07-November-19	10.05	Call	Bond Future	2172	2	2172	2	0.00
16/08/2019	2040 On 07-November-19	10.05	Put	Bond Future	2127	2	2127	2	0.00
16/08/2019	2040 On 07-November-19	10.03	Put	Bond Future	2203	2	2203	2	0.00
16/08/2019	2040 On 07-November-19	9.80	Put	Bond Future	3241	3	3241	3	0.00
16/08/2019	2040 On 07-November-19	9.30	Put	Bond Future	6481	7	6481	7	0.00
16/08/2019	2040 On 07-November-19	10.04	Put	Bond Future	2165	2	2165	2	0.00
16/08/2019	2040 On 06-February-20			Bond Future	10.12	90.4684	10.1218	90.4684	0.00
16/08/2019	2040 On 06-February-20	8.40	Call	Bond Future	53	0	53	0	0.00
16/08/2019	2040 On 06-February-20	9.74	Call	Bond Future	1829	2	1829	2	0.00
16/08/2019	2040 On 06-February-20	9.76	Call	Bond Future	1891	2	1891	2	0.00
16/08/2019	2040 On 06-February-20	9.00	Call	Bond Future	313	0	313	0	0.00
16/08/2019	2040 On 06-February-20	9.75	Call	Bond Future	1860	2	1860	2	0.00
16/08/2019	2040 On 06-February-20	9.75	Put	Bond Future	4858	5	4858	5	0.00
16/08/2019	2040 On 06-February-20	9.76	Put	Bond Future	4806	5	4806	5	0.00
16/08/2019	2040 On 06-February-20	9.00	Put	Bond Future	9854	10	9854	10	0.00
16/08/2019	2040 On 06-February-20	9.74	Put	Bond Future	4909	5	4909	5	0.00
16/08/2019	2040 On 06-February-20	8.40	Put	Bond Future	15356	16	15356	16	0.00
16/08/2019	2040 On 07-May-20			Bond Future	10.20	92.1449	10.1971	92.1449	0.00
16/08/2019	2040 On 07-May-20	9.75	Call	Bond Future	2291	2	2291	2	0.00
16/08/2019	2040 On 07-May-20	9.74	Call	Bond Future	2259	2	2259	2	0.00
16/08/2019	2040 On 07-May-20	9.73	Call	Bond Future	2228	2	2228	2	0.00
16/08/2019	2040 On 07-May-20	9.73	Put	Bond Future	5966	6	5966	6	0.00
16/08/2019	2040 On 07-May-20	9.75	Put	Bond Future	5865	6	5865	6	0.00
16/08/2019	2040 On 07-May-20	9.74	Put	Bond Future	5916	6	5916	6	0.00
16/08/2019	2044 On 07-November-19			Bond Future	10.08	90.1994	10.0820	90.1994	37,851.00
16/08/2019	2044 On 07-November-19	10.06	Call	Bond Future	2104	2	2104	2	0.00
16/08/2019	2044 On 07-November-19	10.52	Call	Bond Future	4417	4	4417	4	0.00
16/08/2019	2044 On 07-November-19	10.05	Call	Bond Future	2063	2	2063	2	0.00
16/08/2019	2044 On 07-November-19	10.07	Call	Bond Future	2146	2	2146	2	0.00
16/08/2019	2044 On 07-November-19	9.19	Call	Bond Future	118	0	118	0	328.00
16/08/2019	2044 On 07-November-19	9.74	Call	Bond Future	1004	1	1004	1	328.00
16/08/2019	2044 On 07-November-19	10.05	Put	Bond Future	2322	2	2322	2	0.00
16/08/2019	2044 On 07-November-19	9.19	Put	Bond Future	7867	8	7867	8	0.00
16/08/2019	2044 On 07-November-19	10.07	Put	Bond Future	2243	2	2243	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
16/08/2019	2044 On 07-November-19	9.74	Put	Bond Future	3848	4	3848	4	0.00
16/08/2019	2044 On 07-November-19	10.06	Put	Bond Future	2282	2	2282	2	0.00
16/08/2019	2044 On 07-November-19	10.52	Put	Bond Future	986	1	986	1	328.00
16/08/2019	2044 On 06-February-20			Bond Future	10.16	87.4372	10.1566	87.4372	0.00
16/08/2019	2044 On 06-February-20	9.09	Call	Bond Future	362	0	362	0	328.00
16/08/2019	2044 On 06-February-20	9.77	Call	Bond Future	1762	2	1762	2	0.00
16/08/2019	2044 On 06-February-20	9.74	Call	Bond Future	1668	2	1668	2	328.00
16/08/2019	2044 On 06-February-20	9.76	Call	Bond Future	1731	2	1731	2	0.00
16/08/2019	2044 On 06-February-20	10.78	Call	Bond Future	6246	6	6246	6	0.00
16/08/2019	2044 On 06-February-20	9.78	Call	Bond Future	1794	2	1794	2	0.00
16/08/2019	2044 On 06-February-20	9.76	Put	Bond Future	4997	5	4997	5	0.00
16/08/2019	2044 On 06-February-20	9.78	Put	Bond Future	4891	5	4891	5	0.00
16/08/2019	2044 On 06-February-20	10.78	Put	Bond Future	1496	2	1496	2	328.00
16/08/2019	2044 On 06-February-20	9.77	Put	Bond Future	4944	5	4944	5	0.00
16/08/2019	2044 On 06-February-20	9.74	Put	Bond Future	5105	5	5105	5	0.00
16/08/2019	2044 On 06-February-20	9.09	Put	Bond Future	9627	10	9627	10	0.00
16/08/2019	2044 On 07-May-20			Bond Future	10.23	89.0575	10.2290	89.0575	0.00
16/08/2019	2044 On 07-May-20	9.79	Call	Bond Future	2370	2	2370	2	0.00
16/08/2019	2044 On 07-May-20	9.81	Call	Bond Future	2436	2	2436	2	0.00
16/08/2019	2044 On 07-May-20	9.26	Call	Bond Future	970	1	970	1	556.00
16/08/2019	2044 On 07-May-20	9.33	Call	Bond Future	1115	1	1115	1	100.00
16/08/2019	2044 On 07-May-20	9.98	Call	Bond Future	3030	3	3030	3	100.00
16/08/2019	2044 On 07-May-20	9.80	Call	Bond Future	2403	2	2403	2	0.00
16/08/2019	2044 On 07-May-20	9.91	Call	Bond Future	2777	3	2777	3	556.00
16/08/2019	2044 On 07-May-20	11.02	Call	Bond Future	7808	8	7808	8	0.00
16/08/2019	2044 On 07-May-20	11.09	Call	Bond Future	8183	8	8183	8	0.00
16/08/2019	2044 On 07-May-20	9.80	Put	Bond Future	5899	6	5899	6	0.00
16/08/2019	2044 On 07-May-20	9.26	Put	Bond Future	9210	9	9210	9	0.00
16/08/2019	2044 On 07-May-20	9.91	Put	Bond Future	5355	6	5355	6	0.00
16/08/2019	2044 On 07-May-20	9.98	Put	Bond Future	5031	5	5031	5	0.00
16/08/2019	2044 On 07-May-20	11.02	Put	Bond Future	1926	2	1926	2	556.00
16/08/2019	2044 On 07-May-20	11.09	Put	Bond Future	1813	2	1813	2	100.00
16/08/2019	2044 On 07-May-20	9.79	Put	Bond Future	5951	6	5951	6	0.00
16/08/2019	2044 On 07-May-20	9.33	Put	Bond Future	8718	9	8718	9	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
16/08/2019	2044 On 07-May-20	9.81	Put	Bond Future	5848	6	5848	6	0.00
16/08/2019	2046 On 07-November-19			Bond Future	113.09	113.0894	113.0882	113.0894	17,994.00
16/08/2019	2046 On 06-February-20			Bond Future	115.15	115.1508	115.1494	115.1508	0.00
16/08/2019	2046 On 07-May-20			Bond Future	115.56	115.5625	115.5610	115.5625	0.00
16/08/2019	2050 On 07-November-19			Bond Future	117.83	117.8333	117.8319	117.8333	12,776.00
16/08/2019	2050 On 06-February-20			Bond Future	118.14	118.1456	118.1442	118.1456	0.00
16/08/2019	2050 On 07-May-20			Bond Future	120.36	120.3618	120.3604	120.3618	0.00
16/08/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	AL37 On 07-November-19			Index Future	664.01	663.1130	664.0050	663.1130	0.00
16/08/2019	AL37 On 06-February-20			Index Future	675.95	675.0400	675.9480	675.0400	0.00
16/08/2019	AL37 On 07-May-20			Index Future	688.47	687.5450	688.4700	687.5450	0.00
16/08/2019	AL7T On 07-November-19			Index Future	767.75	766.0080	767.7510	766.0080	120.00
16/08/2019	AL7T On 06-February-20			Index Future	781.56	779.7860	781.5600	779.7860	0.00
16/08/2019	AL7T On 07-May-20			Index Future	796.04	794.2320	796.0380	794.2320	0.00
16/08/2019	ALBI On 07-November-19			Index Future	685.98	684.4670	685.9810	684.4670	226.00
16/08/2019	ALBI On 06-February-20			Index Future	698.32	696.7780	698.3190	696.7780	0.00
16/08/2019	ALBI On 07-May-20			Index Future	711.26	709.6860	711.2550	709.6860	0.00
16/08/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	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
16/08/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/08/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2019	ES33 On 07-November-19			Bond Future	11.09	75.9620	11.0868	75.9620	350.00
16/08/2019	ES33 On 06-February-20			Bond Future	11.21	77.3282	11.2135	77.3282	0.00
16/08/2019	ES33 On 07-May-20			Bond Future	11.34	74.9668	11.3352	74.9668	0.00
16/08/2019	ES42 On 07-November-19			Bond Future	11.42	76.7372	11.4210	76.7372	4,919.00
16/08/2019	ES42 On 06-February-20			Bond Future	11.54	78.1173	11.5420	78.1173	0.00
16/08/2019	ES42 On 07-May-20			Bond Future	11.66	75.3000	11.6632	75.3000	0.00
16/08/2019	GOVI On 07-November-19			GOVI	678.82	677.3130	678.8220	677.3130	1,186.00
16/08/2019	GOVI On 07-November-19	672.90	Call	GOVI	59220	4	59220	4	0.00
16/08/2019	GOVI On 07-November-19	672.91	Call	GOVI	59120	4	59120	4	0.00
16/08/2019	GOVI On 07-November-19	672.92	Call	GOVI	59020	4	59020	4	0.00
16/08/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
16/08/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
16/08/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
16/08/2019	GOVI On 06-February-20			GOVI	691.03	689.4950	691.0320	689.4950	0.00
16/08/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
16/08/2019	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
16/08/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
16/08/2019	GOVI On 06-February-20	703.13	Put	GOVI	120980	14	120980	14	0.00
16/08/2019	GOVI On 06-February-20	703.15	Put	GOVI	121180	14	121180	14	0.00
16/08/2019	GOVI On 06-February-20	703.14	Put	GOVI	121080	14	121080	14	0.00
16/08/2019	GOVI On 07-May-20			GOVI	703.83	702.2680	703.8330	702.2680	0.00
16/08/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
16/08/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
16/08/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
16/08/2019	GOVI On 07-May-20	720.00	Put	GOVI	161670	18	161670	18	0.00
16/08/2019	GOVI On 07-May-20	719.98	Put	GOVI	161470	18	161470	18	0.00
16/08/2019	GOVI On 07-May-20	719.99	Put	GOVI	161570	18	161570	18	0.00
16/08/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/08/2019	IGOV On 07-November-19			Index Future	264.21	264.2480	264.2120	264.2480	1,018.00
16/08/2019	IGOV On 06-February-20			Index Future	269.03	269.0650	269.0270	269.0650	0.00
16/08/2019	IGOV On 07-May-20			Index Future	274.07	274.1120	274.0740	274.1120	0.00
16/08/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
16/08/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
16/08/2019	IS02 On 20-December-19			Interest Rate Swap	102.71	102.7100	102.7100	102.7100	0.00
16/08/2019	IS02 On 23-March-20			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
16/08/2019	IS02 On 22-June-20			Interest Rate Swap	102.01	102.0300	102.0100	102.0300	0.00
16/08/2019	IS02 On 21-September-20			Interest Rate Swap	98.84	98.8700	98.8400	98.8700	0.00
16/08/2019	IS05 On 17-December-20			Interest Rate Swap	95.45	95.5000	95.4500	95.5000	0.00
16/08/2019	IS05 On 16-March-21			Interest Rate Swap	94.43	94.5000	94.4300	94.5000	0.00
16/08/2019	IS05 On 15-June-21			Interest Rate Swap	93.38	93.4600	93.3800	93.4600	0.00
16/08/2019	IS05 On 21-September-21			Interest Rate Swap	93.30	93.3900	93.3000	93.3900	0.00
16/08/2019	IS05 On 21-December-21			Interest Rate Swap	95.28	95.3900	95.2800	95.3900	51.00
16/08/2019	IS05 On 15-March-22			Interest Rate Swap	95.22	95.3300	95.2200	95.3300	0.00
16/08/2019	IS05 On 21-June-22			Interest Rate Swap	96.19	96.3200	96.1900	96.3200	0.00
16/08/2019	IS05 On 20-September-22			Interest Rate Swap	99.94	100.0800	99.9400	100.0800	0.00
16/08/2019	IS05 On 20-December-22			Interest Rate Swap	101.02	101.1700	101.0200	101.1700	0.00
16/08/2019	IS05 On 22-March-23			Interest Rate Swap	94.15	94.3100	94.1500	94.3100	0.00
16/08/2019	IS05 On 20-June-23			Interest Rate Swap	100.09	100.2600	100.0900	100.2600	0.00
16/08/2019	IS05 On 19-September-23			Interest Rate Swap	95.38	95.5600	95.3800	95.5600	0.00
16/08/2019	IS10 On 17-December-25			Interest Rate Swap	90.87	91.1400	90.8700	91.1400	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
16/08/2019	IS10 On 16-March-26			Interest Rate Swap	87.73	88.0100	87.7300	88.0100	0.00
16/08/2019	IS10 On 15-June-26			Interest Rate Swap	86.37	86.6500	86.3700	86.6500	0.00
16/08/2019	IS10 On 21-September-26			Interest Rate Swap	88.51	88.8000	88.5100	88.8000	0.00
16/08/2019	IS10 On 21-December-26			Interest Rate Swap	92.33	92.6300	92.3300	92.6300	0.00
16/08/2019	IS10 On 15-March-27			Interest Rate Swap	90.81	91.1300	90.8100	91.1300	0.00
16/08/2019	IS10 On 21-June-27			Interest Rate Swap	92.89	93.2200	92.8900	93.2200	0.00
16/08/2019	IS10 On 20-September-27			Interest Rate Swap	98.41	98.7500	98.4100	98.7500	0.00
16/08/2019	IS10 On 20-December-27			Interest Rate Swap	98.74	99.0900	98.7400	99.0900	0.00
16/08/2019	IS10 On 22-March-28			Interest Rate Swap	92.07	92.4400	92.0700	92.4400	0.00
16/08/2019	IS10 On 20-June-28			Interest Rate Swap	99.41	99.7700	99.4100	99.7700	0.00
16/08/2019	IS10 On 19-September-28			Interest Rate Swap	92.80	93.1800	92.8000	93.1800	0.00
16/08/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/08/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/08/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
16/08/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
16/08/2019	R023 On 07-November-19			Bond Future	7.43	102.3360	7.4317	102.3360	52,361.00
16/08/2019	R023 On 07-November-19	7.98	Call	Bond Future	1693	2	1693	2	0.00
16/08/2019	R023 On 07-November-19	8.00	Call	Bond Future	1744	2	1744	2	0.00
16/08/2019	R023 On 07-November-19	7.99	Call	Bond Future	1718	2	1718	2	0.00
16/08/2019	R023 On 07-November-19	7.98	Put	Bond Future	120	0	120	0	0.00
16/08/2019	R023 On 07-November-19	8.00	Put	Bond Future	114	0	114	0	0.00
16/08/2019	R023 On 07-November-19	7.99	Put	Bond Future	117	0	117	0	0.00
16/08/2019	R023 On 06-February-20			Bond Future	7.45	104.1766	7.4517	104.1766	0.00
16/08/2019	R023 On 06-February-20	7.52	Call	Bond Future	894	1	894	1	0.00
16/08/2019	R023 On 06-February-20	7.54	Call	Bond Future	927	1	927	1	0.00
16/08/2019	R023 On 06-February-20	7.53	Call	Bond Future	910	1	910	1	0.00
16/08/2019	R023 On 06-February-20	7.53	Put	Bond Future	700	1	700	1	0.00
16/08/2019	R023 On 06-February-20	7.54	Put	Bond Future	689	1	689	1	0.00
16/08/2019	R023 On 06-February-20	7.52	Put	Bond Future	711	1	711	1	0.00
16/08/2019	R023 On 07-May-20			Bond Future	7.44	102.1735	7.4399	102.1735	0.00
16/08/2019	R023 On 07-May-20	6.90	Call	Bond Future	299	0	299	0	0.00
16/08/2019	R023 On 07-May-20	6.91	Call	Bond Future	308	0	308	0	0.00
16/08/2019	R023 On 07-May-20	6.89	Call	Bond Future	290	0	290	0	0.00
16/08/2019	R023 On 07-May-20	6.89	Put	Bond Future	1676	2	1676	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
16/08/2019	R023 On 07-May-20	6.90	Put	Bond Future	1660	2	1660	2	0.00
16/08/2019	R023 On 07-May-20	6.91	Put	Bond Future	1644	2	1644	2	0.00
16/08/2019	R035 On 07-November-19			Bond Future	9.81	94.2138	9.8128	94.2138	96,124.00
16/08/2019	R035 On 07-November-19	9.87	Call	Bond Future	2219	2	2219	2	0.00
16/08/2019	R035 On 07-November-19	8.92	Call	Bond Future	107	0	107	0	3,500.00
16/08/2019	R035 On 07-November-19	9.52	Call	Bond Future	1031	1	1031	1	3,500.00
16/08/2019	R035 On 07-November-19	9.88	Call	Bond Future	2260	2	2260	2	0.00
16/08/2019	R035 On 07-November-19	9.89	Call	Bond Future	2301	2	2301	2	0.00
16/08/2019	R035 On 07-November-19	10.21	Call	Bond Future	3829	4	3829	4	0.00
16/08/2019	R035 On 07-November-19	9.88	Put	Bond Future	1764	2	1764	2	0.00
16/08/2019	R035 On 07-November-19	9.87	Put	Bond Future	1796	2	1796	2	0.00
16/08/2019	R035 On 07-November-19	10.21	Put	Bond Future	953	1	953	1	3,500.00
16/08/2019	R035 On 07-November-19	9.52	Put	Bond Future	3239	3	3239	3	0.00
16/08/2019	R035 On 07-November-19	8.92	Put	Bond Future	7088	7	7088	7	0.00
16/08/2019	R035 On 07-November-19	9.89	Put	Bond Future	1732	2	1732	2	0.00
16/08/2019	R035 On 06-February-20			Bond Future	9.90	95.9083	9.8952	95.9083	0.00
16/08/2019	R035 On 06-February-20	9.61	Call	Bond Future	1890	2	1890	2	0.00
16/08/2019	R035 On 06-February-20	9.60	Call	Bond Future	1859	2	1859	2	0.00
16/08/2019	R035 On 06-February-20	9.59	Call	Bond Future	1828	2	1828	2	0.00
16/08/2019	R035 On 06-February-20	9.59	Put	Bond Future	4093	4	4093	4	0.00
16/08/2019	R035 On 06-February-20	9.61	Put	Bond Future	4005	4	4005	4	0.00
16/08/2019	R035 On 06-February-20	9.60	Put	Bond Future	4049	4	4049	4	0.00
16/08/2019	R035 On 07-May-20			Bond Future	9.97	93.1811	9.9672	93.1811	0.00
16/08/2019	R035 On 07-May-20	9.47	Call	Bond Future	1968	2	1968	2	0.00
16/08/2019	R035 On 07-May-20	9.49	Call	Bond Future	2025	2	2025	2	0.00
16/08/2019	R035 On 07-May-20	9.48	Call	Bond Future	1997	2	1997	2	0.00
16/08/2019	R035 On 07-May-20	9.47	Put	Bond Future	5644	6	5644	6	0.00
16/08/2019	R035 On 07-May-20	9.49	Put	Bond Future	5550	6	5550	6	0.00
16/08/2019	R035 On 07-May-20	9.48	Put	Bond Future	5597	6	5597	6	0.00
16/08/2019	R186 On 07-November-19			Bond Future	8.43	114.7880	8.4275	114.7880	136,194.00
16/08/2019	R186 On 07-November-19	8.25	Call	Bond Future	839	1	839	1	3,750.00
16/08/2019	R186 On 07-November-19	8.73	Call	Bond Future	2339	2	2339	2	0.00
16/08/2019	R186 On 07-November-19	8.23	Call	Bond Future	795	1	795	1	5,000.00
16/08/2019	R186 On 07-November-19	8.94	Call	Bond Future	3230	3	3230	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
16/08/2019	R186 On 07-November-19	8.20	Call	Bond Future	731	1	731	1	0.00
16/08/2019	R186 On 07-November-19	8.96	Call	Bond Future	3320	3	3320	3	0.00
16/08/2019	R186 On 07-November-19	8.95	Call	Bond Future	3275	3	3275	3	0.00
16/08/2019	R186 On 07-November-19	8.96	Put	Bond Future	373	0	373	0	0.00
16/08/2019	R186 On 07-November-19	8.23	Put	Bond Future	1914	2	1914	2	0.00
16/08/2019	R186 On 07-November-19	8.20	Put	Bond Future	2022	2	2022	2	7,500.00
16/08/2019	R186 On 07-November-19	8.95	Put	Bond Future	382	0	382	0	0.00
16/08/2019	R186 On 07-November-19	8.73	Put	Bond Future	652	1	652	1	5,000.00
16/08/2019	R186 On 07-November-19	8.94	Put	Bond Future	392	0	392	0	0.00
16/08/2019	R186 On 07-November-19	8.25	Put	Bond Future	1844	2	1844	2	3,750.00
16/08/2019	R186 On 06-February-20			Bond Future	8.48	111.5485	8.4839	111.5485	0.00
16/08/2019	R186 On 06-February-20	8.11	Call	Bond Future	1020	1	1020	1	1,007.00
16/08/2019	R186 On 06-February-20	8.55	Call	Bond Future	2148	2	2148	2	0.00
16/08/2019	R186 On 06-February-20	8.50	Call	Bond Future	1995	2	1995	2	0.00
16/08/2019	R186 On 06-February-20	8.57	Call	Bond Future	2210	2	2210	2	0.00
16/08/2019	R186 On 06-February-20	9.00	Call	Bond Future	3757	4	3757	4	0.00
16/08/2019	R186 On 06-February-20	8.56	Call	Bond Future	2179	2	2179	2	0.00
16/08/2019	R186 On 06-February-20	8.56	Put	Bond Future	1765	2	1765	2	0.00
16/08/2019	R186 On 06-February-20	9.00	Put	Bond Future	987	1	987	1	1,007.00
16/08/2019	R186 On 06-February-20	8.50	Put	Bond Future	1908	2	1908	2	1,007.00
16/08/2019	R186 On 06-February-20	8.57	Put	Bond Future	1742	2	1742	2	0.00
16/08/2019	R186 On 06-February-20	8.11	Put	Bond Future	3084	3	3084	3	0.00
16/08/2019	R186 On 06-February-20	8.55	Put	Bond Future	1788	2	1788	2	0.00
16/08/2019	R186 On 07-May-20			Bond Future	8.53	113.6154	8.5335	113.6154	0.00
16/08/2019	R186 On 07-May-20	8.08	Call	Bond Future	1207	1	1207	1	0.00
16/08/2019	R186 On 07-May-20	8.93	Call	Bond Future	3697	4	3697	4	0.00
16/08/2019	R186 On 07-May-20	8.28	Call	Bond Future	1674	2	1674	2	6,000.00
16/08/2019	R186 On 07-May-20	8.09	Call	Bond Future	1228	1	1228	1	0.00
16/08/2019	R186 On 07-May-20	8.07	Call	Bond Future	1186	1	1186	1	0.00
16/08/2019	R186 On 07-May-20	7.60	Call	Bond Future	416	0	416	0	6,000.00
16/08/2019	R186 On 07-May-20	8.07	Put	Bond Future	3668	4	3668	4	0.00
16/08/2019	R186 On 07-May-20	7.60	Put	Bond Future	5490	6	5490	6	0.00
16/08/2019	R186 On 07-May-20	8.93	Put	Bond Future	1628	2	1628	2	6,000.00
16/08/2019	R186 On 07-May-20	8.28	Put	Bond Future	3023	3	3023	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
16/08/2019	R186 On 07-May-20	8.09	Put	Bond Future	3602	4	3602	4	0.00
16/08/2019	R186 On 07-May-20	8.08	Put	Bond Future	3635	4	3635	4	0.00
16/08/2019	R197 On 07-November-19			Bond Future	308.48	308.8451	308.4824	308.8451	2,507.00
16/08/2019	R197 On 06-February-20			Bond Future	306.45	306.8163	306.4470	306.8163	40.00
16/08/2019	R197 On 07-May-20			Bond Future	312.20	312.5719	312.1955	312.5719	0.00
16/08/2019	R202 On 07-November-19			Bond Future	235.80	235.8059	235.8023	235.8059	9,082.00
16/08/2019	R202 On 06-February-20			Bond Future	236.03	236.0360	236.0326	236.0360	0.00
16/08/2019	R202 On 07-May-20			Bond Future	240.46	240.4639	240.4603	240.4639	0.00
16/08/2019	R207 On 07-November-19			Bond Future	6.52	102.4538	6.5243	102.4538	3,801.00
16/08/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
16/08/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
16/08/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
16/08/2019	R207 On 07-November-19	2.06	Put	Bond Future	799	1	799	1	0.00
16/08/2019	R207 On 07-November-19	2.07	Put	Bond Future	797	1	797	1	0.00
16/08/2019	R207 On 07-November-19	2.08	Put	Bond Future	795	1	795	1	0.00
16/08/2019	R208 On 07-November-19			Bond Future	6.61	100.8080	6.6143	100.8080	10,137.00
16/08/2019	R208 On 07-November-19	6.84	Call	Bond Future	351	0	351	0	0.00
16/08/2019	R208 On 07-November-19	6.83	Call	Bond Future	341	0	341	0	0.00
16/08/2019	R208 On 07-November-19	6.82	Call	Bond Future	330	0	330	0	0.00
16/08/2019	R208 On 07-November-19	6.83	Put	Bond Future	60	0	60	0	0.00
16/08/2019	R208 On 07-November-19	6.82	Put	Bond Future	62	0	62	0	0.00
16/08/2019	R208 On 07-November-19	6.84	Put	Bond Future	58	0	58	0	0.00
16/08/2019	R208 On 06-February-20			Bond Future	6.46	102.6210	6.4576	102.6210	0.00
16/08/2019	R208 On 06-February-20	6.12	Call	Bond Future	49	0	49	0	0.00
16/08/2019	R208 On 06-February-20	6.13	Call	Bond Future	52	0	52	0	0.00
16/08/2019	R208 On 06-February-20	6.14	Call	Bond Future	55	0	55	0	0.00
16/08/2019	R208 On 06-February-20	6.14	Put	Bond Future	399	1	399	1	0.00
16/08/2019	R208 On 06-February-20	6.12	Put	Bond Future	415	1	415	1	0.00
16/08/2019	R208 On 06-February-20	6.13	Put	Bond Future	407	1	407	1	0.00
16/08/2019	R208 On 07-May-20			Bond Future	6.15	101.1185	6.1489	101.1185	0.00
16/08/2019	R208 On 07-May-20	4.82	Call	Bond Future	1	0	1	0	0.00
16/08/2019	R208 On 07-May-20	4.81	Call	Bond Future	1	0	1	0	0.00
16/08/2019	R208 On 07-May-20	4.80	Call	Bond Future	1	0	1	0	0.00
16/08/2019	R208 On 07-May-20	4.81	Put	Bond Future	1154	1	1154	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
16/08/2019	R208 On 07-May-20	4.80	Put	Bond Future	1163	1	1163	1	0.00
16/08/2019	R208 On 07-May-20	4.82	Put	Bond Future	1145	1	1145	1	0.00
16/08/2019	R209 On 07-November-19			Bond Future	9.80	71.9231	9.7991	71.9231	89,913.00
16/08/2019	R209 On 07-November-19	9.80	Call	Bond Future	1715	2	1715	2	0.00
16/08/2019	R209 On 07-November-19	9.50	Call	Bond Future	884	1	884	1	5,000.00
16/08/2019	R209 On 07-November-19	8.92	Call	Bond Future	118	0	118	0	8,000.00
16/08/2019	R209 On 07-November-19	9.82	Call	Bond Future	1781	2	1781	2	0.00
16/08/2019	R209 On 07-November-19	9.33	Call	Bond Future	547	1	547	1	8,000.00
16/08/2019	R209 On 07-November-19	9.77	Call	Bond Future	1617	2	1617	2	0.00
16/08/2019	R209 On 07-November-19	9.81	Call	Bond Future	1748	2	1748	2	0.00
16/08/2019	R209 On 07-November-19	9.81	Put	Bond Future	1679	2	1679	2	0.00
16/08/2019	R209 On 07-November-19	9.33	Put	Bond Future	3609	4	3609	4	0.00
16/08/2019	R209 On 07-November-19	9.82	Put	Bond Future	1649	2	1649	2	0.00
16/08/2019	R209 On 07-November-19	9.77	Put	Bond Future	1801	2	1801	2	8,000.00
16/08/2019	R209 On 07-November-19	8.92	Put	Bond Future	6015	6	6015	6	0.00
16/08/2019	R209 On 07-November-19	9.80	Put	Bond Future	1709	2	1709	2	0.00
16/08/2019	R209 On 07-November-19	9.50	Put	Bond Future	2815	3	2815	3	0.00
16/08/2019	R209 On 06-February-20			Bond Future	9.87	73.2166	9.8689	73.2166	0.00
16/08/2019	R209 On 06-February-20	9.51	Call	Bond Future	1460	1	1460	1	0.00
16/08/2019	R209 On 06-February-20	9.52	Call	Bond Future	1486	1	1486	1	0.00
16/08/2019	R209 On 06-February-20	9.50	Call	Bond Future	1435	1	1435	1	0.00
16/08/2019	R209 On 06-February-20	9.50	Put	Bond Future	3797	4	3797	4	0.00
16/08/2019	R209 On 06-February-20	9.51	Put	Bond Future	3757	4	3757	4	0.00
16/08/2019	R209 On 06-February-20	9.52	Put	Bond Future	3717	4	3717	4	0.00
16/08/2019	R209 On 07-May-20			Bond Future	9.94	71.4215	9.9351	71.4215	0.00
16/08/2019	R209 On 07-May-20	9.45	Call	Bond Future	1712	2	1712	2	0.00
16/08/2019	R209 On 07-May-20	9.47	Call	Bond Future	1764	2	1764	2	0.00
16/08/2019	R209 On 07-May-20	9.46	Call	Bond Future	1738	2	1738	2	0.00
16/08/2019	R209 On 07-May-20	9.46	Put	Bond Future	4764	5	4764	5	0.00
16/08/2019	R209 On 07-May-20	9.47	Put	Bond Future	4724	5	4724	5	0.00
16/08/2019	R209 On 07-May-20	9.45	Put	Bond Future	4804	5	4804	5	0.00
16/08/2019	R210 On 07-November-19			Bond Future	190.22	190.2245	190.2210	190.2245	2,132.00
16/08/2019	R210 On 06-February-20			Bond Future	193.69	193.6917	193.6882	193.6917	0.00
16/08/2019	R210 On 07-May-20			Bond Future	194.67	194.6747	194.6710	194.6747	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
16/08/2019	R212 On 07-November-19			Bond Future	163.06	163.1585	163.0568	163.1585	6,684.00
16/08/2019	R212 On 06-February-20			Bond Future	163.78	163.8865	163.7830	163.8865	0.00
16/08/2019	R212 On 07-May-20			Bond Future	166.86	166.9608	166.8553	166.9608	0.00
16/08/2019	R213 On 07-November-19			Bond Future	9.37	84.8511	9.3714	84.8511	20,554.00
16/08/2019	R213 On 07-November-19	9.58	Call	Bond Future	2287	2	2287	2	0.00
16/08/2019	R213 On 07-November-19	9.59	Call	Bond Future	2326	2	2326	2	0.00
16/08/2019	R213 On 07-November-19	9.60	Call	Bond Future	2365	2	2365	2	0.00
16/08/2019	R213 On 07-November-19	9.60	Put	Bond Future	983	1	983	1	0.00
16/08/2019	R213 On 07-November-19	9.58	Put	Bond Future	1025	1	1025	1	0.00
16/08/2019	R213 On 07-November-19	9.59	Put	Bond Future	1004	1	1004	1	0.00
16/08/2019	R213 On 06-February-20			Bond Future	9.45	86.3772	9.4464	86.3772	0.00
16/08/2019	R213 On 06-February-20	9.28	Call	Bond Future	1850	2	1850	2	0.00
16/08/2019	R213 On 06-February-20	9.27	Call	Bond Future	1822	2	1822	2	0.00
16/08/2019	R213 On 06-February-20	9.26	Call	Bond Future	1794	2	1794	2	0.00
16/08/2019	R213 On 06-February-20	9.27	Put	Bond Future	2889	3	2889	3	0.00
16/08/2019	R213 On 06-February-20	9.26	Put	Bond Future	2922	3	2922	3	0.00
16/08/2019	R213 On 06-February-20	9.28	Put	Bond Future	2856	3	2856	3	0.00
16/08/2019	R213 On 07-May-20			Bond Future	9.51	84.4250	9.5105	84.4250	0.00
16/08/2019	R213 On 07-May-20	9.00	Call	Bond Future	1484	1	1484	1	0.00
16/08/2019	R213 On 07-May-20	9.01	Call	Bond Future	1507	1	1507	1	0.00
16/08/2019	R213 On 07-May-20	9.02	Call	Bond Future	1531	1	1531	1	0.00
16/08/2019	R213 On 07-May-20	9.02	Put	Bond Future	4493	5	4493	5	0.00
16/08/2019	R213 On 07-May-20	9.00	Put	Bond Future	4570	5	4570	5	0.00
16/08/2019	R213 On 07-May-20	9.01	Put	Bond Future	4531	5	4531	5	0.00
16/08/2019	R214 On 07-November-19			Bond Future	10.04	70.2205	10.0370	70.2205	16,189.00
16/08/2019	R214 On 07-November-19	10.01	Call	Bond Future	1717	2	1717	2	0.00
16/08/2019	R214 On 07-November-19	10.02	Call	Bond Future	1750	2	1750	2	0.00
16/08/2019	R214 On 07-November-19	10.00	Call	Bond Future	1684	2	1684	2	0.00
16/08/2019	R214 On 07-November-19	10.00	Put	Bond Future	1926	2	1926	2	0.00
16/08/2019	R214 On 07-November-19	10.01	Put	Bond Future	1893	2	1893	2	0.00
16/08/2019	R214 On 07-November-19	10.02	Put	Bond Future	1861	2	1861	2	0.00
16/08/2019	R214 On 06-February-20			Bond Future	10.11	71.4835	10.1122	71.4835	0.00
16/08/2019	R214 On 06-February-20	9.71	Call	Bond Future	1524	1	1524	1	0.00
16/08/2019	R214 On 06-February-20	9.73	Call	Bond Future	1576	2	1576	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
16/08/2019	R214 On 06-February-20	9.72	Call	Bond Future	1550	1	1550	1	0.00
16/08/2019	R214 On 06-February-20	9.72	Put	Bond Future	4158	4	4158	4	0.00
16/08/2019	R214 On 06-February-20	9.73	Put	Bond Future	4116	4	4116	4	0.00
16/08/2019	R214 On 06-February-20	9.71	Put	Bond Future	4201	4	4201	4	0.00
16/08/2019	R214 On 07-May-20			Bond Future	10.18	69.5091	10.1782	69.5091	0.00
16/08/2019	R214 On 07-May-20	9.76	Call	Bond Future	2027	2	2027	2	0.00
16/08/2019	R214 On 07-May-20	9.77	Call	Bond Future	2054	2	2054	2	0.00
16/08/2019	R214 On 07-May-20	9.75	Call	Bond Future	2000	2	2000	2	0.00
16/08/2019	R214 On 07-May-20	9.75	Put	Bond Future	4824	5	4824	5	0.00
16/08/2019	R214 On 07-May-20	9.76	Put	Bond Future	4783	5	4783	5	0.00
16/08/2019	R214 On 07-May-20	9.77	Put	Bond Future	4742	5	4742	5	0.00
16/08/2019	R248 On 07-November-19			Bond Future	10.07	89.2404	10.0675	89.2404	89,039.00
16/08/2019	R248 On 07-November-19	10.03	Call	Bond Future	2077	2	2077	2	0.00
16/08/2019	R248 On 07-November-19	10.02	Call	Bond Future	2035	2	2035	2	0.00
16/08/2019	R248 On 07-November-19	10.01	Call	Bond Future	1994	2	1994	2	0.00
16/08/2019	R248 On 07-November-19	10.02	Put	Bond Future	2432	3	2432	3	0.00
16/08/2019	R248 On 07-November-19	10.01	Put	Bond Future	2475	3	2475	3	0.00
16/08/2019	R248 On 07-November-19	10.03	Put	Bond Future	2390	3	2390	3	0.00
16/08/2019	R248 On 06-February-20			Bond Future	10.14	90.8454	10.1435	90.8454	100.00
16/08/2019	R248 On 06-February-20	9.71	Call	Bond Future	1634	2	1634	2	0.00
16/08/2019	R248 On 06-February-20	9.72	Call	Bond Future	1665	2	1665	2	0.00
16/08/2019	R248 On 06-February-20	9.70	Call	Bond Future	1602	2	1602	2	0.00
16/08/2019	R248 On 06-February-20	9.72	Put	Bond Future	5265	5	5265	5	0.00
16/08/2019	R248 On 06-February-20	9.70	Put	Bond Future	5378	6	5378	6	0.00
16/08/2019	R248 On 06-February-20	9.71	Put	Bond Future	5321	5	5321	5	0.00
16/08/2019	R248 On 07-May-20			Bond Future	10.21	88.0880	10.2102	88.0880	0.00
16/08/2019	R248 On 07-May-20	9.77	Call	Bond Future	2399	2	2399	2	0.00
16/08/2019	R248 On 07-May-20	9.79	Call	Bond Future	2466	2	2466	2	0.00
16/08/2019	R248 On 07-May-20	9.78	Call	Bond Future	2432	2	2432	2	0.00
16/08/2019	R248 On 07-May-20	9.78	Put	Bond Future	6047	6	6047	6	0.00
16/08/2019	R248 On 07-May-20	9.77	Put	Bond Future	6100	6	6100	6	0.00
16/08/2019	R248 On 07-May-20	9.79	Put	Bond Future	5993	6	5993	6	0.00