



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
22/08/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	2025 On 07-November-19			Bond Future	137.71	137.7873	137.7147	137.7873	1,451.00
22/08/2019	2025 On 06-February-20			Bond Future	138.75	138.8259	138.7519	138.8259	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
22/08/2019	2025 On 07-May-20			Bond Future	141.35	141.4262	141.3508	141.4262	0.00
22/08/2019	2029 On 07-November-19			Bond Future	102.55	102.5497	102.5480	102.5497	4,260.00
22/08/2019	2029 On 06-February-20			Bond Future	104.42	104.4197	104.4180	104.4197	0.00
22/08/2019	2029 On 07-May-20			Bond Future	105.26	105.2628	105.2610	105.2628	0.00
22/08/2019	2030 On 07-November-19			Bond Future	9.01	95.5915	9.0134	95.5915	77,055.00
22/08/2019	2030 On 07-November-19	9.48	Call	Bond Future	3382	3	3382	3	0.00
22/08/2019	2030 On 07-November-19	9.10	Call	Bond Future	1772	2	1772	2	5,500.00
22/08/2019	2030 On 07-November-19	8.60	Call	Bond Future	459	0	459	0	5,500.00
22/08/2019	2030 On 07-November-19	9.49	Call	Bond Future	3430	3	3430	3	0.00
22/08/2019	2030 On 07-November-19	9.76	Call	Bond Future	4801	5	4801	5	0.00
22/08/2019	2030 On 07-November-19	8.40	Call	Bond Future	218	0	218	0	0.00
22/08/2019	2030 On 07-November-19	9.47	Call	Bond Future	3335	3	3335	3	0.00
22/08/2019	2030 On 07-November-19	9.70	Call	Bond Future	4488	5	4488	5	0.00
22/08/2019	2030 On 07-November-19	9.85	Call	Bond Future	5279	5	5279	5	0.00
22/08/2019	2030 On 07-November-19	8.57	Call	Bond Future	412	0	412	0	0.00
22/08/2019	2030 On 07-November-19	9.12	Call	Bond Future	1844	2	1844	2	0.00
22/08/2019	2030 On 07-November-19	8.95	Call	Bond Future	1273	1	1273	1	0.00
22/08/2019	2030 On 07-November-19	9.35	Call	Bond Future	2782	3	2782	3	0.00
22/08/2019	2030 On 07-November-19	9.35	Put	Bond Future	694	1	694	1	2,500.00
22/08/2019	2030 On 07-November-19	8.95	Put	Bond Future	1674	2	1674	2	5,000.00
22/08/2019	2030 On 07-November-19	9.12	Put	Bond Future	1176	1	1176	1	0.00
22/08/2019	2030 On 07-November-19	9.70	Put	Bond Future	294	0	294	0	0.00
22/08/2019	2030 On 07-November-19	9.47	Put	Bond Future	518	1	518	1	0.00
22/08/2019	2030 On 07-November-19	9.85	Put	Bond Future	203	0	203	0	2,500.00
22/08/2019	2030 On 07-November-19	8.57	Put	Bond Future	3260	3	3260	3	0.00
22/08/2019	2030 On 07-November-19	9.10	Put	Bond Future	1229	1	1229	1	0.00
22/08/2019	2030 On 07-November-19	9.48	Put	Bond Future	505	1	505	1	0.00
22/08/2019	2030 On 07-November-19	8.60	Put	Bond Future	3110	3	3110	3	0.00
22/08/2019	2030 On 07-November-19	9.49	Put	Bond Future	492	0	492	0	0.00
22/08/2019	2030 On 07-November-19	9.76	Put	Bond Future	253	0	253	0	5,500.00
22/08/2019	2030 On 07-November-19	8.40	Put	Bond Future	4187	4	4187	4	0.00
22/08/2019	2030 On 06-February-20			Bond Future	9.08	93.3028	9.0760	93.3028	0.00
22/08/2019	2030 On 06-February-20	9.00	Call	Bond Future	2022	2	2022	2	5,820.00
22/08/2019	2030 On 06-February-20	9.14	Call	Bond Future	2477	2	2477	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
22/08/2019	2030 On 06-February-20	8.40	Call	Bond Future	613	1	613	1	5,820.00
22/08/2019	2030 On 06-February-20	9.15	Call	Bond Future	2511	3	2511	3	0.00
22/08/2019	2030 On 06-February-20	9.16	Call	Bond Future	2545	3	2545	3	0.00
22/08/2019	2030 On 06-February-20	9.16	Put	Bond Future	2029	2	2029	2	0.00
22/08/2019	2030 On 06-February-20	9.14	Put	Bond Future	2083	2	2083	2	0.00
22/08/2019	2030 On 06-February-20	8.40	Put	Bond Future	4910	5	4910	5	0.00
22/08/2019	2030 On 06-February-20	9.15	Put	Bond Future	2056	2	2056	2	0.00
22/08/2019	2030 On 06-February-20	9.00	Put	Bond Future	2493	2	2493	2	0.00
22/08/2019	2030 On 07-May-20			Bond Future	9.14	95.0291	9.1366	95.0291	0.00
22/08/2019	2030 On 07-May-20	8.80	Call	Bond Future	1852	2	1852	2	0.00
22/08/2019	2030 On 07-May-20	8.79	Call	Bond Future	1825	2	1825	2	0.00
22/08/2019	2030 On 07-May-20	8.78	Call	Bond Future	1799	2	1799	2	0.00
22/08/2019	2030 On 07-May-20	8.79	Put	Bond Future	3953	4	3953	4	0.00
22/08/2019	2030 On 07-May-20	8.78	Put	Bond Future	3989	4	3989	4	0.00
22/08/2019	2030 On 07-May-20	8.80	Put	Bond Future	3917	4	3917	4	0.00
22/08/2019	2032 On 07-November-19			Bond Future	9.40	92.6299	9.4008	92.6299	50,982.00
22/08/2019	2032 On 07-November-19	9.72	Call	Bond Future	3009	3	3009	3	0.00
22/08/2019	2032 On 07-November-19	9.71	Call	Bond Future	2963	3	2963	3	0.00
22/08/2019	2032 On 07-November-19	9.70	Call	Bond Future	2916	3	2916	3	0.00
22/08/2019	2032 On 07-November-19	9.71	Put	Bond Future	891	1	891	1	0.00
22/08/2019	2032 On 07-November-19	9.70	Put	Bond Future	910	1	910	1	0.00
22/08/2019	2032 On 07-November-19	9.72	Put	Bond Future	871	1	871	1	0.00
22/08/2019	2032 On 06-February-20			Bond Future	9.47	94.2967	9.4713	94.2967	0.00
22/08/2019	2032 On 06-February-20	9.39	Call	Bond Future	2294	2	2294	2	0.00
22/08/2019	2032 On 06-February-20	9.40	Call	Bond Future	2328	2	2328	2	0.00
22/08/2019	2032 On 06-February-20	9.38	Call	Bond Future	2261	2	2261	2	0.00
22/08/2019	2032 On 06-February-20	9.38	Put	Bond Future	2875	3	2875	3	0.00
22/08/2019	2032 On 06-February-20	9.39	Put	Bond Future	2841	3	2841	3	0.00
22/08/2019	2032 On 06-February-20	9.40	Put	Bond Future	2806	3	2806	3	0.00
22/08/2019	2032 On 07-May-20			Bond Future	9.54	91.8809	9.5382	91.8809	0.00
22/08/2019	2032 On 07-May-20	9.17	Call	Bond Future	2068	2	2068	2	0.00
22/08/2019	2032 On 07-May-20	9.19	Call	Bond Future	2126	2	2126	2	0.00
22/08/2019	2032 On 07-May-20	9.18	Call	Bond Future	2097	2	2097	2	0.00
22/08/2019	2032 On 07-May-20	9.18	Put	Bond Future	4496	5	4496	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
22/08/2019	2032 On 07-May-20	9.19	Put	Bond Future	4457	4	4457	4	0.00
22/08/2019	2032 On 07-May-20	9.17	Put	Bond Future	4536	5	4536	5	0.00
22/08/2019	2033 On 07-November-19			Bond Future	103.09	103.3349	103.0939	103.3349	6,260.00
22/08/2019	2033 On 06-February-20			Bond Future	104.97	105.2191	104.9739	105.2191	0.00
22/08/2019	2033 On 07-May-20			Bond Future	105.74	105.9942	105.7442	105.9942	0.00
22/08/2019	2037 On 07-November-19			Bond Future	9.83	91.5717	9.8322	91.5717	63,136.00
22/08/2019	2037 On 07-November-19	9.95	Call	Bond Future	2394	2	2394	2	0.00
22/08/2019	2037 On 07-November-19	9.97	Call	Bond Future	2483	3	2483	3	0.00
22/08/2019	2037 On 07-November-19	9.96	Call	Bond Future	2438	3	2438	3	0.00
22/08/2019	2037 On 07-November-19	9.96	Put	Bond Future	1483	1	1483	1	0.00
22/08/2019	2037 On 07-November-19	9.97	Put	Bond Future	1454	1	1454	1	0.00
22/08/2019	2037 On 07-November-19	9.95	Put	Bond Future	1513	1	1513	1	0.00
22/08/2019	2037 On 06-February-20			Bond Future	9.91	88.9602	9.9060	88.9602	0.00
22/08/2019	2037 On 06-February-20	9.68	Call	Bond Future	2089	2	2089	2	0.00
22/08/2019	2037 On 06-February-20	9.67	Call	Bond Future	2056	2	2056	2	0.00
22/08/2019	2037 On 06-February-20	9.66	Call	Bond Future	2023	2	2023	2	0.00
22/08/2019	2037 On 06-February-20	9.67	Put	Bond Future	3836	4	3836	4	0.00
22/08/2019	2037 On 06-February-20	9.66	Put	Bond Future	3879	4	3879	4	0.00
22/08/2019	2037 On 06-February-20	9.68	Put	Bond Future	3793	4	3793	4	0.00
22/08/2019	2037 On 07-May-20			Bond Future	9.98	90.6061	9.9780	90.6061	0.00
22/08/2019	2037 On 07-May-20	9.59	Call	Bond Future	2430	2	2430	2	0.00
22/08/2019	2037 On 07-May-20	9.60	Call	Bond Future	2462	3	2462	3	0.00
22/08/2019	2037 On 07-May-20	9.61	Call	Bond Future	2493	3	2493	3	0.00
22/08/2019	2037 On 07-May-20	9.61	Put	Bond Future	5253	5	5253	5	0.00
22/08/2019	2037 On 07-May-20	9.59	Put	Bond Future	5343	5	5343	5	0.00
22/08/2019	2037 On 07-May-20	9.60	Put	Bond Future	5298	5	5298	5	0.00
22/08/2019	2038 On 07-November-19			Bond Future	121.76	121.9427	121.7642	121.9427	21,774.00
22/08/2019	2038 On 06-February-20			Bond Future	122.33	122.5081	122.3264	122.5081	0.00
22/08/2019	2038 On 07-May-20			Bond Future	124.62	124.8027	124.6177	124.8027	0.00
22/08/2019	2040 On 07-November-19			Bond Future	9.97	94.2808	9.9681	94.2808	43,795.00
22/08/2019	2040 On 07-November-19	10.03	Call	Bond Future	2337	2	2337	2	0.00
22/08/2019	2040 On 07-November-19	10.04	Call	Bond Future	2383	2	2383	2	0.00
22/08/2019	2040 On 07-November-19	9.80	Call	Bond Future	1426	1	1426	1	1,260.00
22/08/2019	2040 On 07-November-19	9.30	Call	Bond Future	265	0	265	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
22/08/2019	2040 On 07-November-19	10.05	Call	Bond Future	2428	3	2428	3	0.00
22/08/2019	2040 On 07-November-19	10.05	Put	Bond Future	1772	2	1772	2	0.00
22/08/2019	2040 On 07-November-19	10.03	Put	Bond Future	1841	2	1841	2	0.00
22/08/2019	2040 On 07-November-19	9.80	Put	Bond Future	2796	3	2796	3	0.00
22/08/2019	2040 On 07-November-19	9.30	Put	Bond Future	5907	6	5907	6	0.00
22/08/2019	2040 On 07-November-19	10.04	Put	Bond Future	1806	2	1806	2	0.00
22/08/2019	2040 On 06-February-20			Bond Future	10.04	91.4675	10.0430	91.4675	0.00
22/08/2019	2040 On 06-February-20	8.40	Call	Bond Future	62	0	62	0	0.00
22/08/2019	2040 On 06-February-20	9.74	Call	Bond Future	1924	2	1924	2	0.00
22/08/2019	2040 On 06-February-20	9.76	Call	Bond Future	1992	2	1992	2	0.00
22/08/2019	2040 On 06-February-20	9.00	Call	Bond Future	361	0	361	0	0.00
22/08/2019	2040 On 06-February-20	9.75	Call	Bond Future	1958	2	1958	2	0.00
22/08/2019	2040 On 06-February-20	9.75	Put	Bond Future	4333	4	4333	4	0.00
22/08/2019	2040 On 06-February-20	9.76	Put	Bond Future	4284	4	4284	4	0.00
22/08/2019	2040 On 06-February-20	9.00	Put	Bond Future	9280	9	9280	9	0.00
22/08/2019	2040 On 06-February-20	9.74	Put	Bond Future	4382	4	4382	4	0.00
22/08/2019	2040 On 06-February-20	8.40	Put	Bond Future	14743	15	14743	15	0.00
22/08/2019	2040 On 07-May-20			Bond Future	10.12	93.1599	10.1161	93.1599	0.00
22/08/2019	2040 On 07-May-20	9.75	Call	Bond Future	2633	3	2633	3	0.00
22/08/2019	2040 On 07-May-20	9.74	Call	Bond Future	2599	3	2599	3	0.00
22/08/2019	2040 On 07-May-20	9.73	Call	Bond Future	2565	3	2565	3	0.00
22/08/2019	2040 On 07-May-20	9.73	Put	Bond Future	5672	6	5672	6	0.00
22/08/2019	2040 On 07-May-20	9.75	Put	Bond Future	5575	6	5575	6	0.00
22/08/2019	2040 On 07-May-20	9.74	Put	Bond Future	5623	6	5623	6	0.00
22/08/2019	2044 On 07-November-19			Bond Future	10.01	91.1524	10.0110	91.1524	37,851.00
22/08/2019	2044 On 07-November-19	10.06	Call	Bond Future	2331	2	2331	2	0.00
22/08/2019	2044 On 07-November-19	10.52	Call	Bond Future	4789	5	4789	5	0.00
22/08/2019	2044 On 07-November-19	10.05	Call	Bond Future	2286	2	2286	2	0.00
22/08/2019	2044 On 07-November-19	10.07	Call	Bond Future	2376	2	2376	2	0.00
22/08/2019	2044 On 07-November-19	9.19	Call	Bond Future	135	0	135	0	328.00
22/08/2019	2044 On 07-November-19	9.74	Call	Bond Future	1128	1	1128	1	328.00
22/08/2019	2044 On 07-November-19	10.05	Put	Bond Future	1968	2	1968	2	0.00
22/08/2019	2044 On 07-November-19	9.19	Put	Bond Future	7306	7	7306	7	0.00
22/08/2019	2044 On 07-November-19	10.07	Put	Bond Future	1895	2	1895	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
22/08/2019	2044 On 07-November-19	9.74	Put	Bond Future	3394	3	3394	3	0.00
22/08/2019	2044 On 07-November-19	10.06	Put	Bond Future	1931	2	1931	2	0.00
22/08/2019	2044 On 07-November-19	10.52	Put	Bond Future	781	1	781	1	328.00
22/08/2019	2044 On 06-February-20			Bond Future	10.08	88.4081	10.0833	88.4081	0.00
22/08/2019	2044 On 06-February-20	9.09	Call	Bond Future	411	0	411	0	328.00
22/08/2019	2044 On 06-February-20	9.77	Call	Bond Future	1939	2	1939	2	0.00
22/08/2019	2044 On 06-February-20	9.74	Call	Bond Future	1838	2	1838	2	328.00
22/08/2019	2044 On 06-February-20	9.76	Call	Bond Future	1905	2	1905	2	0.00
22/08/2019	2044 On 06-February-20	10.78	Call	Bond Future	6643	7	6643	7	0.00
22/08/2019	2044 On 06-February-20	9.78	Call	Bond Future	1973	2	1973	2	0.00
22/08/2019	2044 On 06-February-20	9.76	Put	Bond Future	4583	5	4583	5	0.00
22/08/2019	2044 On 06-February-20	9.78	Put	Bond Future	4481	4	4481	4	0.00
22/08/2019	2044 On 06-February-20	10.78	Put	Bond Future	1304	1	1304	1	328.00
22/08/2019	2044 On 06-February-20	9.77	Put	Bond Future	4532	4	4532	4	0.00
22/08/2019	2044 On 06-February-20	9.74	Put	Bond Future	4686	5	4686	5	0.00
22/08/2019	2044 On 06-February-20	9.09	Put	Bond Future	9087	9	9087	9	0.00
22/08/2019	2044 On 07-May-20			Bond Future	10.15	90.0439	10.1537	90.0439	0.00
22/08/2019	2044 On 07-May-20	9.79	Call	Bond Future	2703	3	2703	3	0.00
22/08/2019	2044 On 07-May-20	9.81	Call	Bond Future	2773	3	2773	3	0.00
22/08/2019	2044 On 07-May-20	9.26	Call	Bond Future	1177	1	1177	1	556.00
22/08/2019	2044 On 07-May-20	9.33	Call	Bond Future	1339	1	1339	1	100.00
22/08/2019	2044 On 07-May-20	9.98	Call	Bond Future	3401	3	3401	3	100.00
22/08/2019	2044 On 07-May-20	9.80	Call	Bond Future	2738	3	2738	3	0.00
22/08/2019	2044 On 07-May-20	9.91	Call	Bond Future	3135	3	3135	3	556.00
22/08/2019	2044 On 07-May-20	11.02	Call	Bond Future	8328	8	8328	8	0.00
22/08/2019	2044 On 07-May-20	11.09	Call	Bond Future	8709	9	8709	9	0.00
22/08/2019	2044 On 07-May-20	9.80	Put	Bond Future	5637	6	5637	6	0.00
22/08/2019	2044 On 07-May-20	9.26	Put	Bond Future	8821	9	8821	9	0.00
22/08/2019	2044 On 07-May-20	9.91	Put	Bond Future	5116	5	5116	5	0.00
22/08/2019	2044 On 07-May-20	9.98	Put	Bond Future	4805	5	4805	5	0.00
22/08/2019	2044 On 07-May-20	11.02	Put	Bond Future	1850	2	1850	2	556.00
22/08/2019	2044 On 07-May-20	11.09	Put	Bond Future	1743	2	1743	2	100.00
22/08/2019	2044 On 07-May-20	9.79	Put	Bond Future	5687	6	5687	6	0.00
22/08/2019	2044 On 07-May-20	9.33	Put	Bond Future	8345	8	8345	8	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
22/08/2019	2044 On 07-May-20	9.81	Put	Bond Future	5588	6	5588	6	0.00
22/08/2019	2046 On 07-November-19			Bond Future	112.86	112.8654	112.8642	112.8654	17,994.00
22/08/2019	2046 On 06-February-20			Bond Future	114.92	114.9235	114.9223	114.9235	0.00
22/08/2019	2046 On 07-May-20			Bond Future	115.33	115.3278	115.3264	115.3278	0.00
22/08/2019	2050 On 07-November-19			Bond Future	117.58	117.9361	117.5784	117.9361	12,776.00
22/08/2019	2050 On 06-February-20			Bond Future	117.89	118.2511	117.8867	118.2511	0.00
22/08/2019	2050 On 07-May-20			Bond Future	120.09	120.4659	120.0949	120.4659	0.00
22/08/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	AL37 On 07-November-19			Index Future	666.57	666.5100	666.5720	666.5100	0.00
22/08/2019	AL37 On 06-February-20			Index Future	678.57	678.5020	678.5660	678.5020	0.00
22/08/2019	AL37 On 07-May-20			Index Future	691.12	691.0520	691.1170	691.0520	0.00
22/08/2019	AL7T On 07-November-19			Index Future	772.95	773.2050	772.9510	773.2050	120.00
22/08/2019	AL7T On 06-February-20			Index Future	786.86	787.1180	786.8590	787.1180	0.00
22/08/2019	AL7T On 07-May-20			Index Future	801.41	801.6770	801.4130	801.6770	0.00
22/08/2019	ALBI On 07-November-19			Index Future	690.39	690.9820	690.3920	690.9820	222.00
22/08/2019	ALBI On 06-February-20			Index Future	702.82	703.4150	702.8150	703.4150	0.00
22/08/2019	ALBI On 07-May-20			Index Future	715.81	716.4260	715.8140	716.4260	0.00
22/08/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	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
22/08/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/08/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2019	ES33 On 07-November-19			Bond Future	10.99	76.7711	10.9917	76.7711	350.00
22/08/2019	ES33 On 06-February-20			Bond Future	11.11	78.1525	11.1148	78.1525	0.00
22/08/2019	ES33 On 07-May-20			Bond Future	11.23	75.8041	11.2332	75.8041	0.00
22/08/2019	ES42 On 07-November-19			Bond Future	11.34	77.5853	11.3362	77.5853	4,919.00
22/08/2019	ES42 On 06-February-20			Bond Future	11.45	78.9813	11.4540	78.9813	0.00
22/08/2019	ES42 On 07-May-20			Bond Future	11.57	76.1778	11.5723	76.1778	0.00
22/08/2019	GOVI On 07-November-19			GOVI	683.28	683.9370	683.2820	683.9370	1,190.00
22/08/2019	GOVI On 07-November-19	672.90	Call	GOVI	103820	11	103820	11	0.00
22/08/2019	GOVI On 07-November-19	672.91	Call	GOVI	103720	11	103720	11	0.00
22/08/2019	GOVI On 07-November-19	672.92	Call	GOVI	103620	11	103620	11	0.00
22/08/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
22/08/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
22/08/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
22/08/2019	GOVI On 06-February-20			GOVI	695.58	696.2440	695.5760	696.2440	0.00
22/08/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
22/08/2019	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
22/08/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
22/08/2019	GOVI On 06-February-20	703.13	Put	GOVI	75540	7	75540	7	0.00
22/08/2019	GOVI On 06-February-20	703.15	Put	GOVI	75740	7	75740	7	0.00
22/08/2019	GOVI On 06-February-20	703.14	Put	GOVI	75640	7	75640	7	0.00
22/08/2019	GOVI On 07-May-20			GOVI	708.44	709.1220	708.4420	709.1220	0.00
22/08/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
22/08/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
22/08/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
22/08/2019	GOVI On 07-May-20	720.00	Put	GOVI	115580	11	115580	11	0.00
22/08/2019	GOVI On 07-May-20	719.98	Put	GOVI	115380	11	115380	11	0.00
22/08/2019	GOVI On 07-May-20	719.99	Put	GOVI	115480	11	115480	11	0.00
22/08/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/08/2019	IGOV On 07-November-19			Index Future	263.56	263.8260	263.5590	263.8260	1,018.00
22/08/2019	IGOV On 06-February-20			Index Future	268.37	268.6370	268.3650	268.6370	0.00
22/08/2019	IGOV On 07-May-20			Index Future	273.39	273.6680	273.3920	273.6680	0.00
22/08/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
22/08/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
22/08/2019	IS02 On 20-December-19			Interest Rate Swap	102.68	102.6900	102.6800	102.6900	0.00
22/08/2019	IS02 On 23-March-20			Interest Rate Swap	98.55	98.5500	98.5500	98.5500	0.00
22/08/2019	IS02 On 22-June-20			Interest Rate Swap	101.94	101.9500	101.9400	101.9500	0.00
22/08/2019	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7800	98.7600	98.7800	0.00
22/08/2019	IS05 On 17-December-20			Interest Rate Swap	95.34	95.3600	95.3400	95.3600	0.00
22/08/2019	IS05 On 16-March-21			Interest Rate Swap	94.29	94.3200	94.2900	94.3200	0.00
22/08/2019	IS05 On 15-June-21			Interest Rate Swap	93.20	93.2300	93.2000	93.2300	0.00
22/08/2019	IS05 On 21-September-21			Interest Rate Swap	93.09	93.1200	93.0900	93.1200	0.00
22/08/2019	IS05 On 21-December-21			Interest Rate Swap	95.05	95.0800	95.0500	95.0800	51.00
22/08/2019	IS05 On 15-March-22			Interest Rate Swap	94.97	95.0100	94.9700	95.0100	0.00
22/08/2019	IS05 On 21-June-22			Interest Rate Swap	95.94	95.9800	95.9400	95.9800	0.00
22/08/2019	IS05 On 20-September-22			Interest Rate Swap	99.67	99.7100	99.6700	99.7100	0.00
22/08/2019	IS05 On 20-December-22			Interest Rate Swap	100.73	100.7600	100.7300	100.7600	0.00
22/08/2019	IS05 On 22-March-23			Interest Rate Swap	93.82	93.8400	93.8200	93.8400	0.00
22/08/2019	IS05 On 20-June-23			Interest Rate Swap	99.73	99.7600	99.7300	99.7600	0.00
22/08/2019	IS05 On 19-September-23			Interest Rate Swap	94.99	95.0100	94.9900	95.0100	0.00
22/08/2019	IS10 On 17-December-25			Interest Rate Swap	90.38	90.4400	90.3800	90.4400	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
22/08/2019	IS10 On 16-March-26			Interest Rate Swap	87.24	87.2800	87.2400	87.2800	0.00
22/08/2019	IS10 On 15-June-26			Interest Rate Swap	85.87	85.9000	85.8700	85.9000	0.00
22/08/2019	IS10 On 21-September-26			Interest Rate Swap	88.01	88.0300	88.0100	88.0300	0.00
22/08/2019	IS10 On 21-December-26			Interest Rate Swap	91.83	91.8500	91.8300	91.8500	0.00
22/08/2019	IS10 On 15-March-27			Interest Rate Swap	90.28	90.3100	90.2800	90.3100	0.00
22/08/2019	IS10 On 21-June-27			Interest Rate Swap	92.34	92.3800	92.3400	92.3800	0.00
22/08/2019	IS10 On 20-September-27			Interest Rate Swap	97.85	97.9000	97.8500	97.9000	0.00
22/08/2019	IS10 On 20-December-27			Interest Rate Swap	98.18	98.2400	98.1800	98.2400	0.00
22/08/2019	IS10 On 22-March-28			Interest Rate Swap	91.50	91.5600	91.5000	91.5600	0.00
22/08/2019	IS10 On 20-June-28			Interest Rate Swap	98.85	98.9200	98.8500	98.9200	0.00
22/08/2019	IS10 On 19-September-28			Interest Rate Swap	92.22	92.2900	92.2200	92.2900	0.00
22/08/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/08/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/08/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
22/08/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
22/08/2019	R023 On 07-November-19			Bond Future	7.31	102.8011	7.3094	102.8011	53,397.00
22/08/2019	R023 On 07-November-19	7.98	Call	Bond Future	1995	2	1995	2	0.00
22/08/2019	R023 On 07-November-19	8.00	Call	Bond Future	2049	2	2049	2	0.00
22/08/2019	R023 On 07-November-19	7.99	Call	Bond Future	2022	2	2022	2	0.00
22/08/2019	R023 On 07-November-19	7.98	Put	Bond Future	67	0	67	0	0.00
22/08/2019	R023 On 07-November-19	8.00	Put	Bond Future	64	0	64	0	0.00
22/08/2019	R023 On 07-November-19	7.99	Put	Bond Future	65	0	65	0	0.00
22/08/2019	R023 On 06-February-20			Bond Future	7.32	104.6508	7.3176	104.6508	0.00
22/08/2019	R023 On 06-February-20	7.52	Call	Bond Future	1087	1	1087	1	0.00
22/08/2019	R023 On 06-February-20	7.54	Call	Bond Future	1124	1	1124	1	0.00
22/08/2019	R023 On 06-February-20	7.53	Call	Bond Future	1105	1	1105	1	0.00
22/08/2019	R023 On 06-February-20	7.53	Put	Bond Future	532	1	532	1	0.00
22/08/2019	R023 On 06-February-20	7.54	Put	Bond Future	524	1	524	1	0.00
22/08/2019	R023 On 06-February-20	7.52	Put	Bond Future	541	1	541	1	0.00
22/08/2019	R023 On 07-May-20			Bond Future	7.29	102.6536	7.2938	102.6536	0.00
22/08/2019	R023 On 07-May-20	6.90	Call	Bond Future	393	0	393	0	0.00
22/08/2019	R023 On 07-May-20	6.91	Call	Bond Future	404	0	404	0	0.00
22/08/2019	R023 On 07-May-20	6.89	Call	Bond Future	382	0	382	0	0.00
22/08/2019	R023 On 07-May-20	6.89	Put	Bond Future	1403	1	1403	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
22/08/2019	R023 On 07-May-20	6.90	Put	Bond Future	1388	1	1388	1	0.00
22/08/2019	R023 On 07-May-20	6.91	Put	Bond Future	1374	1	1374	1	0.00
22/08/2019	R035 On 07-November-19			Bond Future	9.72	95.2456	9.7160	95.2456	96,090.00
22/08/2019	R035 On 07-November-19	9.52	Call	Bond Future	1222	1	1222	1	3,500.00
22/08/2019	R035 On 07-November-19	9.87	Call	Bond Future	2558	3	2558	3	0.00
22/08/2019	R035 On 07-November-19	8.92	Call	Bond Future	134	0	134	0	3,500.00
22/08/2019	R035 On 07-November-19	9.88	Call	Bond Future	2604	3	2604	3	0.00
22/08/2019	R035 On 07-November-19	9.89	Call	Bond Future	2650	3	2650	3	0.00
22/08/2019	R035 On 07-November-19	10.21	Call	Bond Future	4303	4	4303	4	0.00
22/08/2019	R035 On 07-November-19	9.88	Put	Bond Future	1386	1	1386	1	0.00
22/08/2019	R035 On 07-November-19	9.87	Put	Bond Future	1414	1	1414	1	0.00
22/08/2019	R035 On 07-November-19	10.21	Put	Bond Future	704	1	704	1	3,500.00
22/08/2019	R035 On 07-November-19	9.52	Put	Bond Future	2709	3	2709	3	0.00
22/08/2019	R035 On 07-November-19	8.92	Put	Bond Future	6393	6	6393	6	0.00
22/08/2019	R035 On 07-November-19	9.89	Put	Bond Future	1358	1	1358	1	0.00
22/08/2019	R035 On 06-February-20			Bond Future	9.79	96.9594	9.7949	96.9594	0.00
22/08/2019	R035 On 06-February-20	9.61	Call	Bond Future	2146	2	2146	2	0.00
22/08/2019	R035 On 06-February-20	9.60	Call	Bond Future	2112	2	2112	2	0.00
22/08/2019	R035 On 06-February-20	9.59	Call	Bond Future	2078	2	2078	2	0.00
22/08/2019	R035 On 06-February-20	9.59	Put	Bond Future	3608	4	3608	4	0.00
22/08/2019	R035 On 06-February-20	9.61	Put	Bond Future	3525	3	3525	3	0.00
22/08/2019	R035 On 06-February-20	9.60	Put	Bond Future	3566	4	3566	4	0.00
22/08/2019	R035 On 07-May-20			Bond Future	9.86	94.2491	9.8639	94.2491	0.00
22/08/2019	R035 On 07-May-20	9.11	Call	Bond Future	1345	1	1345	1	5,000.00
22/08/2019	R035 On 07-May-20	9.75	Call	Bond Future	3261	3	3261	3	5,000.00
22/08/2019	R035 On 07-May-20	9.47	Call	Bond Future	2320	2	2320	2	0.00
22/08/2019	R035 On 07-May-20	9.49	Call	Bond Future	2382	2	2382	2	0.00
22/08/2019	R035 On 07-May-20	10.75	Call	Bond Future	7724	8	7724	8	0.00
22/08/2019	R035 On 07-May-20	9.48	Call	Bond Future	2351	2	2351	2	0.00
22/08/2019	R035 On 07-May-20	9.47	Put	Bond Future	5249	5	5249	5	0.00
22/08/2019	R035 On 07-May-20	9.75	Put	Bond Future	4094	4	4094	4	0.00
22/08/2019	R035 On 07-May-20	9.49	Put	Bond Future	5160	5	5160	5	0.00
22/08/2019	R035 On 07-May-20	10.75	Put	Bond Future	1598	2	1598	2	5,000.00
22/08/2019	R035 On 07-May-20	9.48	Put	Bond Future	5205	5	5205	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
22/08/2019	R035 On 07-May-20	9.11	Put	Bond Future	7071	7	7071	7	0.00
22/08/2019	R186 On 07-November-19			Bond Future	8.31	115.7456	8.3050	115.7456	136,294.00
22/08/2019	R186 On 07-November-19	8.25	Call	Bond Future	1081	1	1081	1	3,750.00
22/08/2019	R186 On 07-November-19	8.73	Call	Bond Future	2806	3	2806	3	0.00
22/08/2019	R186 On 07-November-19	8.23	Call	Bond Future	1028	1	1028	1	4,955.00
22/08/2019	R186 On 07-November-19	8.94	Call	Bond Future	3771	4	3771	4	0.00
22/08/2019	R186 On 07-November-19	8.20	Call	Bond Future	950	1	950	1	0.00
22/08/2019	R186 On 07-November-19	8.96	Call	Bond Future	3867	4	3867	4	0.00
22/08/2019	R186 On 07-November-19	8.95	Call	Bond Future	3819	4	3819	4	0.00
22/08/2019	R186 On 07-November-19	8.96	Put	Bond Future	227	0	227	0	0.00
22/08/2019	R186 On 07-November-19	8.23	Put	Bond Future	1454	1	1454	1	0.00
22/08/2019	R186 On 07-November-19	8.20	Put	Bond Future	1548	2	1548	2	7,500.00
22/08/2019	R186 On 07-November-19	8.95	Put	Bond Future	234	0	234	0	0.00
22/08/2019	R186 On 07-November-19	8.73	Put	Bond Future	426	0	426	0	4,955.00
22/08/2019	R186 On 07-November-19	8.94	Put	Bond Future	241	0	241	0	0.00
22/08/2019	R186 On 07-November-19	8.25	Put	Bond Future	1394	1	1394	1	3,750.00
22/08/2019	R186 On 06-February-20			Bond Future	8.36	112.5243	8.3551	112.5243	0.00
22/08/2019	R186 On 06-February-20	8.11	Call	Bond Future	1240	1	1240	1	1,007.00
22/08/2019	R186 On 06-February-20	8.55	Call	Bond Future	2507	3	2507	3	0.00
22/08/2019	R186 On 06-February-20	8.50	Call	Bond Future	2340	2	2340	2	0.00
22/08/2019	R186 On 06-February-20	8.57	Call	Bond Future	2576	3	2576	3	0.00
22/08/2019	R186 On 06-February-20	9.00	Call	Bond Future	4240	4	4240	4	0.00
22/08/2019	R186 On 06-February-20	8.56	Call	Bond Future	2541	3	2541	3	0.00
22/08/2019	R186 On 06-February-20	8.56	Put	Bond Future	1421	1	1421	1	0.00
22/08/2019	R186 On 06-February-20	9.00	Put	Bond Future	764	1	764	1	1,007.00
22/08/2019	R186 On 06-February-20	8.50	Put	Bond Future	1547	2	1547	2	1,007.00
22/08/2019	R186 On 06-February-20	8.57	Put	Bond Future	1401	1	1401	1	0.00
22/08/2019	R186 On 06-February-20	8.11	Put	Bond Future	2598	3	2598	3	0.00
22/08/2019	R186 On 06-February-20	8.55	Put	Bond Future	1442	1	1442	1	0.00
22/08/2019	R186 On 07-May-20			Bond Future	8.40	114.6060	8.3985	114.6060	0.00
22/08/2019	R186 On 07-May-20	8.08	Call	Bond Future	1436	1	1436	1	0.00
22/08/2019	R186 On 07-May-20	8.93	Call	Bond Future	4134	4	4134	4	0.00
22/08/2019	R186 On 07-May-20	8.28	Call	Bond Future	1956	2	1956	2	6,000.00
22/08/2019	R186 On 07-May-20	8.09	Call	Bond Future	1460	1	1460	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
22/08/2019	R186 On 07-May-20	8.07	Call	Bond Future	1412	1	1412	1	0.00
22/08/2019	R186 On 07-May-20	7.60	Call	Bond Future	524	1	524	1	6,000.00
22/08/2019	R186 On 07-May-20	8.07	Put	Bond Future	3179	3	3179	3	0.00
22/08/2019	R186 On 07-May-20	7.60	Put	Bond Future	4882	5	4882	5	0.00
22/08/2019	R186 On 07-May-20	8.93	Put	Bond Future	1350	1	1350	1	6,000.00
22/08/2019	R186 On 07-May-20	8.28	Put	Bond Future	2589	3	2589	3	0.00
22/08/2019	R186 On 07-May-20	8.09	Put	Bond Future	3118	3	3118	3	0.00
22/08/2019	R186 On 07-May-20	8.08	Put	Bond Future	3148	3	3148	3	0.00
22/08/2019	R197 On 07-November-19			Bond Future	308.29	308.2988	308.2898	308.2988	2,507.00
22/08/2019	R197 On 06-February-20			Bond Future	306.25	306.2626	306.2535	306.2626	40.00
22/08/2019	R197 On 07-May-20			Bond Future	311.99	311.9993	311.9897	311.9993	0.00
22/08/2019	R202 On 07-November-19			Bond Future	234.20	234.7235	234.1997	234.7235	9,082.00
22/08/2019	R202 On 06-February-20			Bond Future	234.40	234.9362	234.4027	234.9362	0.00
22/08/2019	R202 On 07-May-20			Bond Future	238.79	239.3368	238.7931	239.3368	0.00
22/08/2019	R207 On 07-November-19			Bond Future	6.43	102.4715	6.4252	102.4715	3,884.00
22/08/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
22/08/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
22/08/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
22/08/2019	R207 On 07-November-19	2.06	Put	Bond Future	782	1	782	1	0.00
22/08/2019	R207 On 07-November-19	2.07	Put	Bond Future	780	1	780	1	0.00
22/08/2019	R207 On 07-November-19	2.08	Put	Bond Future	778	1	778	1	0.00
22/08/2019	R208 On 07-November-19			Bond Future	6.45	101.0227	6.4510	101.0227	10,137.00
22/08/2019	R208 On 07-November-19	6.84	Call	Bond Future	542	0	542	0	0.00
22/08/2019	R208 On 07-November-19	6.83	Call	Bond Future	530	0	530	0	0.00
22/08/2019	R208 On 07-November-19	6.82	Call	Bond Future	518	0	518	0	0.00
22/08/2019	R208 On 07-November-19	6.83	Put	Bond Future	36	0	36	0	0.00
22/08/2019	R208 On 07-November-19	6.82	Put	Bond Future	37	0	37	0	0.00
22/08/2019	R208 On 07-November-19	6.84	Put	Bond Future	35	0	35	0	0.00
22/08/2019	R208 On 06-February-20			Bond Future	6.26	102.8405	6.2564	102.8405	0.00
22/08/2019	R208 On 06-February-20	6.12	Call	Bond Future	105	0	105	0	0.00
22/08/2019	R208 On 06-February-20	6.13	Call	Bond Future	109	0	109	0	0.00
22/08/2019	R208 On 06-February-20	6.14	Call	Bond Future	114	0	114	0	0.00
22/08/2019	R208 On 06-February-20	6.14	Put	Bond Future	240	0	240	0	0.00
22/08/2019	R208 On 06-February-20	6.12	Put	Bond Future	253	0	253	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
22/08/2019	R208 On 06-February-20	6.13	Put	Bond Future	246	0	246	0	0.00
22/08/2019	R208 On 07-May-20			Bond Future	5.89	101.3392	5.8930	101.3392	0.00
22/08/2019	R208 On 07-May-20	4.82	Call	Bond Future	2	0	2	0	0.00
22/08/2019	R208 On 07-May-20	4.81	Call	Bond Future	2	0	2	0	0.00
22/08/2019	R208 On 07-May-20	4.80	Call	Bond Future	2	0	2	0	0.00
22/08/2019	R208 On 07-May-20	4.81	Put	Bond Future	937	1	937	1	0.00
22/08/2019	R208 On 07-May-20	4.80	Put	Bond Future	945	1	945	1	0.00
22/08/2019	R208 On 07-May-20	4.82	Put	Bond Future	928	1	928	1	0.00
22/08/2019	R209 On 07-November-19			Bond Future	9.71	72.7993	9.7078	72.7993	89,481.00
22/08/2019	R209 On 07-November-19	9.80	Call	Bond Future	1964	2	1964	2	0.00
22/08/2019	R209 On 07-November-19	9.50	Call	Bond Future	1032	1	1032	1	5,000.00
22/08/2019	R209 On 07-November-19	8.92	Call	Bond Future	143	0	143	0	8,000.00
22/08/2019	R209 On 07-November-19	9.82	Call	Bond Future	2038	2	2038	2	0.00
22/08/2019	R209 On 07-November-19	9.33	Call	Bond Future	647	1	647	1	8,000.00
22/08/2019	R209 On 07-November-19	9.77	Call	Bond Future	1856	2	1856	2	0.00
22/08/2019	R209 On 07-November-19	9.81	Call	Bond Future	2001	2	2001	2	0.00
22/08/2019	R209 On 07-November-19	9.81	Put	Bond Future	1350	1	1350	1	0.00
22/08/2019	R209 On 07-November-19	9.33	Put	Bond Future	3128	3	3128	3	0.00
22/08/2019	R209 On 07-November-19	9.82	Put	Bond Future	1324	1	1324	1	0.00
22/08/2019	R209 On 07-November-19	9.77	Put	Bond Future	1459	1	1459	1	8,000.00
22/08/2019	R209 On 07-November-19	8.92	Put	Bond Future	5458	5	5458	5	0.00
22/08/2019	R209 On 07-November-19	9.80	Put	Bond Future	1377	1	1377	1	0.00
22/08/2019	R209 On 07-November-19	9.50	Put	Bond Future	2382	2	2382	2	0.00
22/08/2019	R209 On 06-February-20			Bond Future	9.77	74.1093	9.7747	74.1093	0.00
22/08/2019	R209 On 06-February-20	9.51	Call	Bond Future	1647	2	1647	2	0.00
22/08/2019	R209 On 06-February-20	9.52	Call	Bond Future	1675	2	1675	2	0.00
22/08/2019	R209 On 06-February-20	9.50	Call	Bond Future	1620	2	1620	2	0.00
22/08/2019	R209 On 06-February-20	9.50	Put	Bond Future	3389	3	3389	3	0.00
22/08/2019	R209 On 06-February-20	9.51	Put	Bond Future	3351	3	3351	3	0.00
22/08/2019	R209 On 06-February-20	9.52	Put	Bond Future	3314	3	3314	3	0.00
22/08/2019	R209 On 07-May-20			Bond Future	9.84	72.3286	9.8384	72.3286	0.00
22/08/2019	R209 On 07-May-20	9.45	Call	Bond Future	1969	2	1969	2	0.00
22/08/2019	R209 On 07-May-20	9.47	Call	Bond Future	2025	2	2025	2	0.00
22/08/2019	R209 On 07-May-20	9.46	Call	Bond Future	1997	2	1997	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
22/08/2019	R209 On 07-May-20	9.46	Put	Bond Future	4421	4	4421	4	0.00
22/08/2019	R209 On 07-May-20	9.47	Put	Bond Future	4383	4	4383	4	0.00
22/08/2019	R209 On 07-May-20	9.45	Put	Bond Future	4459	4	4459	4	0.00
22/08/2019	R210 On 07-November-19			Bond Future	190.19	190.1907	190.1873	190.1907	2,132.00
22/08/2019	R210 On 06-February-20			Bond Future	193.66	193.6589	193.6555	193.6589	0.00
22/08/2019	R210 On 07-May-20			Bond Future	194.63	194.6359	194.6322	194.6359	0.00
22/08/2019	R212 On 07-November-19			Bond Future	162.74	162.7503	162.7447	162.7503	6,684.00
22/08/2019	R212 On 06-February-20			Bond Future	163.47	163.4722	163.4664	163.4722	0.00
22/08/2019	R212 On 07-May-20			Bond Future	166.53	166.5341	166.5282	166.5341	0.00
22/08/2019	R213 On 07-November-19			Bond Future	9.26	85.7930	9.2647	85.7930	20,554.00
22/08/2019	R213 On 07-November-19	9.58	Call	Bond Future	2668	3	2668	3	0.00
22/08/2019	R213 On 07-November-19	9.59	Call	Bond Future	2711	3	2711	3	0.00
22/08/2019	R213 On 07-November-19	9.60	Call	Bond Future	2754	3	2754	3	0.00
22/08/2019	R213 On 07-November-19	9.60	Put	Bond Future	717	1	717	1	0.00
22/08/2019	R213 On 07-November-19	9.58	Put	Bond Future	751	1	751	1	0.00
22/08/2019	R213 On 07-November-19	9.59	Put	Bond Future	734	1	734	1	0.00
22/08/2019	R213 On 06-February-20			Bond Future	9.34	87.3367	9.3357	87.3367	0.00
22/08/2019	R213 On 06-February-20	9.28	Call	Bond Future	2114	2	2114	2	0.00
22/08/2019	R213 On 06-February-20	9.27	Call	Bond Future	2084	2	2084	2	0.00
22/08/2019	R213 On 06-February-20	9.26	Call	Bond Future	2053	2	2053	2	0.00
22/08/2019	R213 On 06-February-20	9.27	Put	Bond Future	2483	2	2483	2	0.00
22/08/2019	R213 On 06-February-20	9.26	Put	Bond Future	2514	2	2514	2	0.00
22/08/2019	R213 On 06-February-20	9.28	Put	Bond Future	2453	2	2453	2	0.00
22/08/2019	R213 On 07-May-20			Bond Future	9.40	85.3999	9.3963	85.3999	0.00
22/08/2019	R213 On 07-May-20	9.00	Call	Bond Future	1734	2	1734	2	0.00
22/08/2019	R213 On 07-May-20	9.01	Call	Bond Future	1760	2	1760	2	0.00
22/08/2019	R213 On 07-May-20	9.02	Call	Bond Future	1786	2	1786	2	0.00
22/08/2019	R213 On 07-May-20	9.02	Put	Bond Future	4071	4	4071	4	0.00
22/08/2019	R213 On 07-May-20	9.00	Put	Bond Future	4142	4	4142	4	0.00
22/08/2019	R213 On 07-May-20	9.01	Put	Bond Future	4106	4	4106	4	0.00
22/08/2019	R214 On 07-November-19			Bond Future	9.96	71.0586	9.9560	71.0586	16,189.00
22/08/2019	R214 On 07-November-19	10.01	Call	Bond Future	1929	2	1929	2	0.00
22/08/2019	R214 On 07-November-19	10.02	Call	Bond Future	1965	2	1965	2	0.00
22/08/2019	R214 On 07-November-19	10.00	Call	Bond Future	1893	2	1893	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
22/08/2019	R214 On 07-November-19	10.00	Put	Bond Future	1603	2	1603	2	0.00
22/08/2019	R214 On 07-November-19	10.01	Put	Bond Future	1573	2	1573	2	0.00
22/08/2019	R214 On 07-November-19	10.02	Put	Bond Future	1544	2	1544	2	0.00
22/08/2019	R214 On 06-February-20			Bond Future	10.03	72.3373	10.0287	72.3373	0.00
22/08/2019	R214 On 06-February-20	9.71	Call	Bond Future	1600	2	1600	2	0.00
22/08/2019	R214 On 06-February-20	9.73	Call	Bond Future	1656	2	1656	2	0.00
22/08/2019	R214 On 06-February-20	9.72	Call	Bond Future	1628	2	1628	2	0.00
22/08/2019	R214 On 06-February-20	9.72	Put	Bond Future	3694	4	3694	4	0.00
22/08/2019	R214 On 06-February-20	9.73	Put	Bond Future	3654	4	3654	4	0.00
22/08/2019	R214 On 06-February-20	9.71	Put	Bond Future	3734	4	3734	4	0.00
22/08/2019	R214 On 07-May-20			Bond Future	10.09	70.3767	10.0926	70.3767	0.00
22/08/2019	R214 On 07-May-20	9.76	Call	Bond Future	2298	2	2298	2	0.00
22/08/2019	R214 On 07-May-20	9.77	Call	Bond Future	2327	2	2327	2	0.00
22/08/2019	R214 On 07-May-20	9.75	Call	Bond Future	2269	2	2269	2	0.00
22/08/2019	R214 On 07-May-20	9.75	Put	Bond Future	4542	4	4542	4	0.00
22/08/2019	R214 On 07-May-20	9.76	Put	Bond Future	4504	4	4504	4	0.00
22/08/2019	R214 On 07-May-20	9.77	Put	Bond Future	4465	4	4465	4	0.00
22/08/2019	R248 On 07-November-19			Bond Future	10.00	90.2660	9.9968	90.2660	85,959.00
22/08/2019	R248 On 07-November-19	10.03	Call	Bond Future	2301	2	2301	2	0.00
22/08/2019	R248 On 07-November-19	10.02	Call	Bond Future	2255	2	2255	2	0.00
22/08/2019	R248 On 07-November-19	10.01	Call	Bond Future	2211	2	2211	2	0.00
22/08/2019	R248 On 07-November-19	10.02	Put	Bond Future	2060	2	2060	2	0.00
22/08/2019	R248 On 07-November-19	10.01	Put	Bond Future	2099	2	2099	2	0.00
22/08/2019	R248 On 07-November-19	10.03	Put	Bond Future	2022	2	2022	2	0.00
22/08/2019	R248 On 06-February-20			Bond Future	10.07	91.8902	10.0704	91.8902	100.00
22/08/2019	R248 On 06-February-20	9.71	Call	Bond Future	1796	2	1796	2	0.00
22/08/2019	R248 On 06-February-20	9.72	Call	Bond Future	1830	2	1830	2	0.00
22/08/2019	R248 On 06-February-20	9.70	Call	Bond Future	1762	2	1762	2	0.00
22/08/2019	R248 On 06-February-20	9.72	Put	Bond Future	4826	5	4826	5	0.00
22/08/2019	R248 On 06-February-20	9.70	Put	Bond Future	4934	5	4934	5	0.00
22/08/2019	R248 On 06-February-20	9.71	Put	Bond Future	4880	5	4880	5	0.00
22/08/2019	R248 On 07-May-20			Bond Future	10.14	89.1495	10.1352	89.1495	0.00
22/08/2019	R248 On 07-May-20	9.77	Call	Bond Future	2732	3	2732	3	0.00
22/08/2019	R248 On 07-May-20	9.79	Call	Bond Future	2804	3	2804	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
22/08/2019	R248 On 07-May-20	9.78	Call	Bond Future	2768	3	2768	3	0.00
22/08/2019	R248 On 07-May-20	9.78	Put	Bond Future	5770	6	5770	6	0.00
22/08/2019	R248 On 07-May-20	9.77	Put	Bond Future	5822	6	5822	6	0.00
22/08/2019	R248 On 07-May-20	9.79	Put	Bond Future	5719	6	5719	6	0.00