



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 September 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	2025 On 07-November-19			Bond Future	137.42	137.4171	137.4169	137.4171	1,451.00
10/09/2019	2025 On 06-February-20			Bond Future	138.44	138.4410	138.4421	138.4410	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
10/09/2019	2025 On 07-May-20			Bond Future	141.02	141.0208	141.0194	141.0208	0.00
10/09/2019	2029 On 07-November-19			Bond Future	102.01	101.8816	102.0133	101.8816	4,260.00
10/09/2019	2029 On 06-February-20			Bond Future	103.87	103.7336	103.8686	103.7336	0.00
10/09/2019	2029 On 07-May-20			Bond Future	104.69	104.5540	104.6896	104.5540	0.00
10/09/2019	2030 On 07-November-19			Bond Future	8.87	96.4856	8.8671	96.4856	72,732.00
10/09/2019	2030 On 07-November-19	9.48	Call	Bond Future	4025	4	4025	4	0.00
10/09/2019	2030 On 07-November-19	8.60	Call	Bond Future	546	1	546	1	5,500.00
10/09/2019	2030 On 07-November-19	9.10	Call	Bond Future	2151	2	2151	2	5,500.00
10/09/2019	2030 On 07-November-19	9.30	Call	Bond Future	3088	3	3088	3	0.00
10/09/2019	2030 On 07-November-19	9.49	Call	Bond Future	4079	4	4079	4	0.00
10/09/2019	2030 On 07-November-19	9.76	Call	Bond Future	5567	6	5567	6	0.00
10/09/2019	2030 On 07-November-19	9.20	Call	Bond Future	2602	3	2602	3	0.00
10/09/2019	2030 On 07-November-19	9.25	Call	Bond Future	2841	3	2841	3	0.00
10/09/2019	2030 On 07-November-19	8.40	Call	Bond Future	239	0	239	0	0.00
10/09/2019	2030 On 07-November-19	9.47	Call	Bond Future	3971	4	3971	4	0.00
10/09/2019	2030 On 07-November-19	9.70	Call	Bond Future	5232	5	5232	5	0.00
10/09/2019	2030 On 07-November-19	9.35	Call	Bond Future	3342	3	3342	3	0.00
10/09/2019	2030 On 07-November-19	9.85	Call	Bond Future	6072	6	6072	6	0.00
10/09/2019	2030 On 07-November-19	8.57	Call	Bond Future	488	0	488	0	0.00
10/09/2019	2030 On 07-November-19	9.12	Call	Bond Future	2238	2	2238	2	0.00
10/09/2019	2030 On 07-November-19	8.95	Call	Bond Future	1546	2	1546	2	0.00
10/09/2019	2030 On 07-November-19	8.95	Put	Bond Future	1020	1	1020	1	5,000.00
10/09/2019	2030 On 07-November-19	9.12	Put	Bond Future	643	1	643	1	0.00
10/09/2019	2030 On 07-November-19	9.35	Put	Bond Future	328	0	328	0	2,500.00
10/09/2019	2030 On 07-November-19	9.25	Put	Bond Future	440	0	440	0	5,333.00
10/09/2019	2030 On 07-November-19	9.70	Put	Bond Future	112	0	112	0	0.00
10/09/2019	2030 On 07-November-19	9.47	Put	Bond Future	227	0	227	0	0.00
10/09/2019	2030 On 07-November-19	9.85	Put	Bond Future	69	0	69	0	2,500.00
10/09/2019	2030 On 07-November-19	8.57	Put	Bond Future	2408	2	2408	2	0.00
10/09/2019	2030 On 07-November-19	9.10	Put	Bond Future	681	1	681	1	0.00
10/09/2019	2030 On 07-November-19	9.48	Put	Bond Future	221	0	221	0	0.00
10/09/2019	2030 On 07-November-19	8.60	Put	Bond Future	2270	2	2270	2	0.00
10/09/2019	2030 On 07-November-19	9.49	Put	Bond Future	214	0	214	0	0.00
10/09/2019	2030 On 07-November-19	9.76	Put	Bond Future	92	0	92	0	5,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2019	2030 On 07-November-19	9.20	Put	Bond Future	510	1	510	1	2,750.00
10/09/2019	2030 On 07-November-19	8.40	Put	Bond Future	3281	3	3281	3	0.00
10/09/2019	2030 On 07-November-19	9.30	Put	Bond Future	380	0	380	0	2,750.00
10/09/2019	2030 On 06-February-20			Bond Future	8.92	94.2073	8.9249	94.2073	0.00
10/09/2019	2030 On 06-February-20	9.00	Call	Bond Future	2445	2	2445	2	5,820.00
10/09/2019	2030 On 06-February-20	9.14	Call	Bond Future	2959	3	2959	3	0.00
10/09/2019	2030 On 06-February-20	8.40	Call	Bond Future	818	1	818	1	5,820.00
10/09/2019	2030 On 06-February-20	9.15	Call	Bond Future	2997	3	2997	3	0.00
10/09/2019	2030 On 06-February-20	9.16	Call	Bond Future	3036	3	3036	3	0.00
10/09/2019	2030 On 06-February-20	9.16	Put	Bond Future	1581	2	1581	2	0.00
10/09/2019	2030 On 06-February-20	9.14	Put	Bond Future	1626	2	1626	2	0.00
10/09/2019	2030 On 06-February-20	8.40	Put	Bond Future	4177	4	4177	4	0.00
10/09/2019	2030 On 06-February-20	9.15	Put	Bond Future	1603	2	1603	2	0.00
10/09/2019	2030 On 06-February-20	9.00	Put	Bond Future	1977	2	1977	2	0.00
10/09/2019	2030 On 07-May-20			Bond Future	8.98	95.9409	8.9814	95.9409	0.00
10/09/2019	2030 On 07-May-20	8.80	Call	Bond Future	2215	2	2215	2	0.00
10/09/2019	2030 On 07-May-20	8.79	Call	Bond Future	2185	2	2185	2	0.00
10/09/2019	2030 On 07-May-20	8.78	Call	Bond Future	2156	2	2156	2	0.00
10/09/2019	2030 On 07-May-20	8.79	Put	Bond Future	3368	3	3368	3	0.00
10/09/2019	2030 On 07-May-20	8.78	Put	Bond Future	3401	3	3401	3	0.00
10/09/2019	2030 On 07-May-20	8.80	Put	Bond Future	3335	3	3335	3	0.00
10/09/2019	2032 On 07-November-19			Bond Future	9.24	93.7150	9.2375	93.7150	47,957.00
10/09/2019	2032 On 07-November-19	9.72	Call	Bond Future	3688	4	3688	4	0.00
10/09/2019	2032 On 07-November-19	9.71	Call	Bond Future	3633	4	3633	4	0.00
10/09/2019	2032 On 07-November-19	9.70	Call	Bond Future	3579	4	3579	4	0.00
10/09/2019	2032 On 07-November-19	9.71	Put	Bond Future	441	0	441	0	0.00
10/09/2019	2032 On 07-November-19	9.70	Put	Bond Future	452	0	452	0	0.00
10/09/2019	2032 On 07-November-19	9.72	Put	Bond Future	429	0	429	0	0.00
10/09/2019	2032 On 06-February-20			Bond Future	9.30	95.3956	9.3029	95.3956	0.00
10/09/2019	2032 On 06-February-20	9.39	Call	Bond Future	2823	3	2823	3	0.00
10/09/2019	2032 On 06-February-20	9.40	Call	Bond Future	2861	3	2861	3	0.00
10/09/2019	2032 On 06-February-20	9.38	Call	Bond Future	2785	3	2785	3	0.00
10/09/2019	2032 On 06-February-20	9.38	Put	Bond Future	2263	2	2263	2	0.00
10/09/2019	2032 On 06-February-20	9.39	Put	Bond Future	2233	2	2233	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
10/09/2019	2032 On 06-February-20	9.40	Put	Bond Future	2204	2	2204	2	0.00
10/09/2019	2032 On 07-May-20			Bond Future	9.37	92.9909	9.3654	92.9909	0.00
10/09/2019	2032 On 07-May-20	9.17	Call	Bond Future	2472	2	2472	2	0.00
10/09/2019	2032 On 07-May-20	9.19	Call	Bond Future	2536	3	2536	3	0.00
10/09/2019	2032 On 07-May-20	9.18	Call	Bond Future	2504	2	2504	2	0.00
10/09/2019	2032 On 07-May-20	9.18	Put	Bond Future	3757	4	3757	4	0.00
10/09/2019	2032 On 07-May-20	9.19	Put	Bond Future	3721	4	3721	4	0.00
10/09/2019	2032 On 07-May-20	9.17	Put	Bond Future	3793	4	3793	4	0.00
10/09/2019	2033 On 07-November-19			Bond Future	102.74	102.7351	102.7359	102.7351	6,260.00
10/09/2019	2033 On 06-February-20			Bond Future	104.60	104.6025	104.6043	104.6025	0.00
10/09/2019	2033 On 07-May-20			Bond Future	105.36	105.3561	105.3560	105.3561	0.00
10/09/2019	2037 On 07-November-19			Bond Future	9.65	92.7743	9.6490	92.7743	60,745.00
10/09/2019	2037 On 07-November-19	9.95	Call	Bond Future	3067	3	3067	3	0.00
10/09/2019	2037 On 07-November-19	9.97	Call	Bond Future	3175	3	3175	3	0.00
10/09/2019	2037 On 07-November-19	9.96	Call	Bond Future	3120	3	3120	3	0.00
10/09/2019	2037 On 07-November-19	9.96	Put	Bond Future	768	1	768	1	0.00
10/09/2019	2037 On 07-November-19	9.97	Put	Bond Future	748	1	748	1	0.00
10/09/2019	2037 On 07-November-19	9.95	Put	Bond Future	788	1	788	1	0.00
10/09/2019	2037 On 06-February-20			Bond Future	9.72	90.1788	9.7174	90.1788	0.00
10/09/2019	2037 On 06-February-20	9.68	Call	Bond Future	2694	3	2694	3	0.00
10/09/2019	2037 On 06-February-20	9.67	Call	Bond Future	2656	3	2656	3	0.00
10/09/2019	2037 On 06-February-20	9.66	Call	Bond Future	2618	3	2618	3	0.00
10/09/2019	2037 On 06-February-20	9.67	Put	Bond Future	3018	3	3018	3	0.00
10/09/2019	2037 On 06-February-20	9.66	Put	Bond Future	3056	3	3056	3	0.00
10/09/2019	2037 On 06-February-20	9.68	Put	Bond Future	2980	3	2980	3	0.00
10/09/2019	2037 On 07-May-20			Bond Future	9.78	91.8383	9.7847	91.8383	0.00
10/09/2019	2037 On 07-May-20	9.59	Call	Bond Future	2922	3	2922	3	0.00
10/09/2019	2037 On 07-May-20	9.60	Call	Bond Future	2958	3	2958	3	0.00
10/09/2019	2037 On 07-May-20	9.61	Call	Bond Future	2993	3	2993	3	0.00
10/09/2019	2037 On 07-May-20	9.61	Put	Bond Future	4320	4	4320	4	0.00
10/09/2019	2037 On 07-May-20	9.59	Put	Bond Future	4402	4	4402	4	0.00
10/09/2019	2037 On 07-May-20	9.60	Put	Bond Future	4361	4	4361	4	0.00
10/09/2019	2038 On 07-November-19			Bond Future	120.88	120.7960	120.8841	120.7960	21,859.00
10/09/2019	2038 On 06-February-20			Bond Future	121.42	121.3334	121.4242	121.3334	0.00

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10/09/2019	2038 On 07-May-20			Bond Future	123.68	123.5944	123.6848	123.5944	0.00
10/09/2019	2040 On 07-November-19			Bond Future	9.82	95.4417	9.8205	95.4417	40,851.00
10/09/2019	2040 On 07-November-19	10.03	Call	Bond Future	2805	3	2805	3	0.00
10/09/2019	2040 On 07-November-19	10.04	Call	Bond Future	2859	3	2859	3	0.00
10/09/2019	2040 On 07-November-19	9.80	Call	Bond Future	1707	2	1707	2	1,260.00
10/09/2019	2040 On 07-November-19	9.30	Call	Bond Future	317	0	317	0	1,260.00
10/09/2019	2040 On 07-November-19	10.05	Call	Bond Future	2914	3	2914	3	0.00
10/09/2019	2040 On 07-November-19	10.05	Put	Bond Future	1056	1	1056	1	0.00
10/09/2019	2040 On 07-November-19	10.03	Put	Bond Future	1107	1	1107	1	0.00
10/09/2019	2040 On 07-November-19	9.80	Put	Bond Future	1875	2	1875	2	0.00
10/09/2019	2040 On 07-November-19	9.30	Put	Bond Future	4759	5	4759	5	0.00
10/09/2019	2040 On 07-November-19	10.04	Put	Bond Future	1081	1	1081	1	0.00
10/09/2019	2040 On 06-February-20			Bond Future	9.89	92.6435	9.8912	92.6435	0.00
10/09/2019	2040 On 06-February-20	8.40	Call	Bond Future	78	0	78	0	0.00
10/09/2019	2040 On 06-February-20	9.74	Call	Bond Future	2407	2	2407	2	0.00
10/09/2019	2040 On 06-February-20	9.76	Call	Bond Future	2484	3	2484	3	0.00
10/09/2019	2040 On 06-February-20	9.00	Call	Bond Future	455	0	455	0	0.00
10/09/2019	2040 On 06-February-20	9.75	Call	Bond Future	2445	2	2445	2	0.00
10/09/2019	2040 On 06-February-20	9.75	Put	Bond Future	3602	4	3602	4	0.00
10/09/2019	2040 On 06-February-20	9.76	Put	Bond Future	3558	4	3558	4	0.00
10/09/2019	2040 On 06-February-20	9.00	Put	Bond Future	8155	8	8155	8	0.00
10/09/2019	2040 On 06-February-20	9.74	Put	Bond Future	3646	4	3646	4	0.00
10/09/2019	2040 On 06-February-20	8.40	Put	Bond Future	13540	13	13540	13	0.00
10/09/2019	2040 On 07-May-20			Bond Future	9.96	94.3483	9.9608	94.3483	0.00
10/09/2019	2040 On 07-May-20	9.75	Call	Bond Future	3043	3	3043	3	0.00
10/09/2019	2040 On 07-May-20	9.74	Call	Bond Future	3006	3	3006	3	0.00
10/09/2019	2040 On 07-May-20	9.73	Call	Bond Future	2968	3	2968	3	0.00
10/09/2019	2040 On 07-May-20	9.73	Put	Bond Future	4846	5	4846	5	0.00
10/09/2019	2040 On 07-May-20	9.75	Put	Bond Future	4755	5	4755	5	0.00
10/09/2019	2040 On 07-May-20	9.74	Put	Bond Future	4800	5	4800	5	0.00
10/09/2019	2044 On 07-November-19			Bond Future	9.86	92.2434	9.8640	92.2434	38,111.00
10/09/2019	2044 On 07-November-19	10.06	Call	Bond Future	2796	3	2796	3	0.00
10/09/2019	2044 On 07-November-19	10.52	Call	Bond Future	5614	6	5614	6	0.00
10/09/2019	2044 On 07-November-19	10.05	Call	Bond Future	2743	3	2743	3	0.00

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10/09/2019	2044 On 07-November-19	10.07	Call	Bond Future	2851	3	2851	3	0.00
10/09/2019	2044 On 07-November-19	9.19	Call	Bond Future	154	0	154	0	328.00
10/09/2019	2044 On 07-November-19	9.74	Call	Bond Future	1340	1	1340	1	328.00
10/09/2019	2044 On 07-November-19	10.05	Put	Bond Future	1207	1	1207	1	0.00
10/09/2019	2044 On 07-November-19	9.19	Put	Bond Future	6107	6	6107	6	0.00
10/09/2019	2044 On 07-November-19	10.07	Put	Bond Future	1152	1	1152	1	0.00
10/09/2019	2044 On 07-November-19	9.74	Put	Bond Future	2389	2	2389	2	0.00
10/09/2019	2044 On 07-November-19	10.06	Put	Bond Future	1179	1	1179	1	0.00
10/09/2019	2044 On 07-November-19	10.52	Put	Bond Future	389	0	389	0	328.00
10/09/2019	2044 On 06-February-20			Bond Future	9.93	89.5133	9.9322	89.5133	0.00
10/09/2019	2044 On 06-February-20	9.77	Call	Bond Future	2425	2	2425	2	0.00
10/09/2019	2044 On 06-February-20	9.09	Call	Bond Future	546	1	546	1	328.00
10/09/2019	2044 On 06-February-20	9.74	Call	Bond Future	2311	2	2311	2	328.00
10/09/2019	2044 On 06-February-20	9.76	Call	Bond Future	2387	2	2387	2	0.00
10/09/2019	2044 On 06-February-20	10.78	Call	Bond Future	7590	8	7590	8	0.00
10/09/2019	2044 On 06-February-20	9.78	Call	Bond Future	2464	2	2464	2	0.00
10/09/2019	2044 On 06-February-20	9.76	Put	Bond Future	3830	4	3830	4	0.00
10/09/2019	2044 On 06-February-20	9.78	Put	Bond Future	3737	4	3737	4	0.00
10/09/2019	2044 On 06-February-20	10.78	Put	Bond Future	1015	1	1015	1	328.00
10/09/2019	2044 On 06-February-20	9.77	Put	Bond Future	3783	4	3783	4	0.00
10/09/2019	2044 On 06-February-20	9.74	Put	Bond Future	3924	4	3924	4	0.00
10/09/2019	2044 On 06-February-20	9.09	Put	Bond Future	7987	8	7987	8	0.00
10/09/2019	2044 On 07-May-20			Bond Future	10.00	91.1605	9.9992	91.1605	0.00
10/09/2019	2044 On 07-May-20	9.79	Call	Bond Future	3125	3	3125	3	0.00
10/09/2019	2044 On 07-May-20	9.81	Call	Bond Future	3202	3	3202	3	0.00
10/09/2019	2044 On 07-May-20	9.26	Call	Bond Future	1422	1	1422	1	556.00
10/09/2019	2044 On 07-May-20	9.33	Call	Bond Future	1607	2	1607	2	100.00
10/09/2019	2044 On 07-May-20	9.98	Call	Bond Future	3886	4	3886	4	100.00
10/09/2019	2044 On 07-May-20	9.80	Call	Bond Future	3163	3	3163	3	0.00
10/09/2019	2044 On 07-May-20	9.91	Call	Bond Future	3597	4	3597	4	556.00
10/09/2019	2044 On 07-May-20	11.02	Call	Bond Future	9204	9	9204	9	0.00
10/09/2019	2044 On 07-May-20	11.09	Call	Bond Future	9571	10	9571	10	0.00
10/09/2019	2044 On 07-May-20	9.80	Put	Bond Future	4816	5	4816	5	0.00
10/09/2019	2044 On 07-May-20	9.26	Put	Bond Future	7819	8	7819	8	0.00

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10/09/2019	2044 On 07-May-20	9.91	Put	Bond Future	4331	4	4331	4	0.00
10/09/2019	2044 On 07-May-20	9.98	Put	Bond Future	4043	4	4043	4	0.00
10/09/2019	2044 On 07-May-20	11.02	Put	Bond Future	1478	1	1478	1	556.00
10/09/2019	2044 On 07-May-20	11.09	Put	Bond Future	1358	1	1358	1	100.00
10/09/2019	2044 On 07-May-20	9.79	Put	Bond Future	4862	5	4862	5	0.00
10/09/2019	2044 On 07-May-20	9.33	Put	Bond Future	7366	7	7366	7	0.00
10/09/2019	2044 On 07-May-20	9.81	Put	Bond Future	4770	5	4770	5	0.00
10/09/2019	2046 On 07-November-19			Bond Future	111.32	111.3190	111.3200	111.3190	17,994.00
10/09/2019	2046 On 06-February-20			Bond Future	113.34	113.3425	113.3445	113.3425	0.00
10/09/2019	2046 On 07-May-20			Bond Future	113.71	113.7064	113.7064	113.7064	0.00
10/09/2019	2050 On 07-November-19			Bond Future	115.82	115.8202	115.8214	115.8202	12,916.00
10/09/2019	2050 On 06-February-20			Bond Future	116.09	116.0900	116.0921	116.0900	0.00
10/09/2019	2050 On 07-May-20			Bond Future	118.25	118.2534	118.2534	118.2534	0.00
10/09/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	AL37 On 07-November-19			Index Future	668.32	668.3290	668.3170	668.3290	0.00
10/09/2019	AL37 On 06-February-20			Index Future	680.31	680.3160	680.3100	680.3160	0.00
10/09/2019	AL37 On 07-May-20			Index Future	692.82	692.8330	692.8150	692.8330	0.00
10/09/2019	AL7T On 07-November-19			Index Future	780.24	780.2550	780.2370	780.2550	120.00
10/09/2019	AL7T On 06-February-20			Index Future	794.24	794.2490	794.2380	794.2490	0.00
10/09/2019	AL7T On 07-May-20			Index Future	808.84	808.8630	808.8370	808.8630	0.00
10/09/2019	ALBI On 07-November-19			Index Future	698.04	697.9420	698.0370	697.9420	220.00
10/09/2019	ALBI On 06-February-20			Index Future	710.56	710.4610	710.5630	710.4610	0.00
10/09/2019	ALBI On 07-May-20			Index Future	723.62	723.5320	723.6240	723.5320	0.00
10/09/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	C040 On 31-January-40			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
10/09/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/09/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2019	ES33 On 07-November-19			Bond Future	10.79	77.7429	10.7886	77.7429	350.00
10/09/2019	ES33 On 06-February-20			Bond Future	10.90	79.1372	10.9049	79.1372	0.00
10/09/2019	ES33 On 07-May-20			Bond Future	11.02	76.7994	11.0171	76.7994	0.00
10/09/2019	ES42 On 07-November-19			Bond Future	11.16	78.6523	11.1589	78.6523	4,919.00
10/09/2019	ES42 On 06-February-20			Bond Future	11.27	80.0627	11.2710	80.0627	0.00
10/09/2019	ES42 On 07-May-20			Bond Future	11.38	77.2714	11.3840	77.2714	0.00
10/09/2019	GOVI On 07-November-19			GOVI	691.05	690.9660	691.0540	690.9660	1,198.00
10/09/2019	GOVI On 07-November-19	672.90	Call	GOVI	181540	18	181540	18	0.00
10/09/2019	GOVI On 07-November-19	672.91	Call	GOVI	181440	18	181440	18	0.00
10/09/2019	GOVI On 07-November-19	672.92	Call	GOVI	181340	18	181340	18	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
10/09/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
10/09/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
10/09/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
10/09/2019	GOVI On 06-February-20			GOVI	703.45	703.3590	703.4540	703.3590	0.00
10/09/2019	GOVI On 06-February-20	703.15	Call	GOVI	3040	0	3040	0	0.00
10/09/2019	GOVI On 06-February-20	703.14	Call	GOVI	3140	0	3140	0	0.00
10/09/2019	GOVI On 06-February-20	703.13	Call	GOVI	3240	0	3240	0	0.00
10/09/2019	GOVI On 06-February-20	703.13	Put	GOVI	0	0	0	0	0.00
10/09/2019	GOVI On 06-February-20	703.15	Put	GOVI	0	0	0	0	0.00
10/09/2019	GOVI On 06-February-20	703.14	Put	GOVI	0	0	0	0	0.00
10/09/2019	GOVI On 07-May-20			GOVI	716.39	716.3000	716.3850	716.3000	0.00
10/09/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
10/09/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
10/09/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
10/09/2019	GOVI On 07-May-20	720.00	Put	GOVI	36150	4	36150	4	0.00
10/09/2019	GOVI On 07-May-20	719.98	Put	GOVI	35950	4	35950	4	0.00
10/09/2019	GOVI On 07-May-20	719.99	Put	GOVI	36050	4	36050	4	0.00
10/09/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/09/2019	IGOV On 07-November-19			Index Future	262.40	262.4050	262.3990	262.4050	1,017.00
10/09/2019	IGOV On 06-February-20			Index Future	267.17	267.1750	267.1720	267.1750	0.00
10/09/2019	IGOV On 07-May-20			Index Future	272.15	272.1540	272.1460	272.1540	0.00
10/09/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
10/09/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
10/09/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
10/09/2019	IS02 On 23-March-20			Interest Rate Swap	98.54	98.5400	98.5400	98.5400	0.00
10/09/2019	IS02 On 22-June-20			Interest Rate Swap	101.93	101.9300	101.9300	101.9300	0.00
10/09/2019	IS02 On 21-September-20			Interest Rate Swap	98.71	98.7100	98.7100	98.7100	0.00
10/09/2019	IS05 On 17-December-20			Interest Rate Swap	95.28	95.2800	95.2800	95.2800	0.00
10/09/2019	IS05 On 16-March-21			Interest Rate Swap	94.22	94.2100	94.2200	94.2100	0.00
10/09/2019	IS05 On 15-June-21			Interest Rate Swap	93.11	93.1000	93.1100	93.1000	0.00
10/09/2019	IS05 On 21-September-21			Interest Rate Swap	92.98	92.9400	92.9800	92.9400	0.00
10/09/2019	IS05 On 21-December-21			Interest Rate Swap	94.92	94.8700	94.9200	94.8700	51.00
10/09/2019	IS05 On 15-March-22			Interest Rate Swap	94.81	94.7700	94.8100	94.7700	0.00
10/09/2019	IS05 On 21-June-22			Interest Rate Swap	95.74	95.7200	95.7400	95.7200	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
10/09/2019	IS05 On 20-September-22			Interest Rate Swap	99.45	99.4300	99.4500	99.4300	0.00
10/09/2019	IS05 On 20-December-22			Interest Rate Swap	100.49	100.4700	100.4900	100.4700	0.00
10/09/2019	IS05 On 22-March-23			Interest Rate Swap	93.56	93.5400	93.5600	93.5400	0.00
10/09/2019	IS05 On 20-June-23			Interest Rate Swap	99.46	99.4400	99.4600	99.4400	0.00
10/09/2019	IS05 On 19-September-23			Interest Rate Swap	94.69	94.6700	94.6900	94.6700	0.00
10/09/2019	IS10 On 17-December-25			Interest Rate Swap	89.77	89.7400	89.7700	89.7400	0.00
10/09/2019	IS10 On 16-March-26			Interest Rate Swap	86.56	86.5300	86.5600	86.5300	0.00
10/09/2019	IS10 On 15-June-26			Interest Rate Swap	85.14	85.1200	85.1400	85.1200	0.00
10/09/2019	IS10 On 21-September-26			Interest Rate Swap	87.24	87.2300	87.2400	87.2300	0.00
10/09/2019	IS10 On 21-December-26			Interest Rate Swap	91.05	91.0400	91.0500	91.0400	0.00
10/09/2019	IS10 On 15-March-27			Interest Rate Swap	89.50	89.4700	89.5000	89.4700	0.00
10/09/2019	IS10 On 21-June-27			Interest Rate Swap	91.56	91.5200	91.5600	91.5200	0.00
10/09/2019	IS10 On 20-September-27			Interest Rate Swap	97.09	97.0400	97.0900	97.0400	0.00
10/09/2019	IS10 On 20-December-27			Interest Rate Swap	97.41	97.3600	97.4100	97.3600	0.00
10/09/2019	IS10 On 22-March-28			Interest Rate Swap	90.69	90.6400	90.6900	90.6400	0.00
10/09/2019	IS10 On 20-June-28			Interest Rate Swap	98.06	98.0100	98.0600	98.0100	0.00
10/09/2019	IS10 On 19-September-28			Interest Rate Swap	91.39	91.3400	91.3900	91.3400	0.00
10/09/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/09/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/09/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
10/09/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
10/09/2019	R023 On 07-November-19			Bond Future	7.27	102.9403	7.2666	102.9403	53,397.00
10/09/2019	R023 On 07-November-19	7.98	Call	Bond Future	2089	2	2089	2	0.00
10/09/2019	R023 On 07-November-19	8.00	Call	Bond Future	2143	2	2143	2	0.00
10/09/2019	R023 On 07-November-19	7.99	Call	Bond Future	2116	2	2116	2	0.00
10/09/2019	R023 On 07-November-19	7.98	Put	Bond Future	36	0	36	0	0.00
10/09/2019	R023 On 07-November-19	8.00	Put	Bond Future	34	0	34	0	0.00
10/09/2019	R023 On 07-November-19	7.99	Put	Bond Future	35	0	35	0	0.00
10/09/2019	R023 On 06-February-20			Bond Future	7.27	104.7865	7.2727	104.7865	0.00
10/09/2019	R023 On 06-February-20	7.52	Call	Bond Future	1143	1	1143	1	0.00
10/09/2019	R023 On 06-February-20	7.54	Call	Bond Future	1182	1	1182	1	0.00
10/09/2019	R023 On 06-February-20	7.53	Call	Bond Future	1163	1	1163	1	0.00
10/09/2019	R023 On 06-February-20	7.53	Put	Bond Future	468	0	468	0	0.00
10/09/2019	R023 On 06-February-20	7.54	Put	Bond Future	460	0	460	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
10/09/2019	R023 On 06-February-20	7.52	Put	Bond Future	475	0	475	0	0.00
10/09/2019	R023 On 07-May-20			Bond Future	7.25	102.7817	7.2492	102.7817	0.00
10/09/2019	R023 On 07-May-20	6.90	Call	Bond Future	445	0	445	0	0.00
10/09/2019	R023 On 07-May-20	6.91	Call	Bond Future	456	0	456	0	0.00
10/09/2019	R023 On 07-May-20	6.89	Call	Bond Future	434	0	434	0	0.00
10/09/2019	R023 On 07-May-20	6.89	Put	Bond Future	1343	1	1343	1	0.00
10/09/2019	R023 On 07-May-20	6.90	Put	Bond Future	1328	1	1328	1	0.00
10/09/2019	R023 On 07-May-20	6.91	Put	Bond Future	1314	1	1314	1	0.00
10/09/2019	R035 On 07-November-19			Bond Future	9.51	96.6029	9.5115	96.6029	94,357.00
10/09/2019	R035 On 07-November-19	9.87	Call	Bond Future	3385	3	3385	3	0.00
10/09/2019	R035 On 07-November-19	8.92	Call	Bond Future	195	0	195	0	3,500.00
10/09/2019	R035 On 07-November-19	9.52	Call	Bond Future	1673	2	1673	2	3,500.00
10/09/2019	R035 On 07-November-19	9.88	Call	Bond Future	3441	3	3441	3	0.00
10/09/2019	R035 On 07-November-19	9.89	Call	Bond Future	3498	3	3498	3	0.00
10/09/2019	R035 On 07-November-19	10.21	Call	Bond Future	5435	5	5435	5	0.00
10/09/2019	R035 On 07-November-19	9.88	Put	Bond Future	671	1	671	1	0.00
10/09/2019	R035 On 07-November-19	9.87	Put	Bond Future	688	1	688	1	0.00
10/09/2019	R035 On 07-November-19	10.21	Put	Bond Future	284	0	284	0	3,500.00
10/09/2019	R035 On 07-November-19	9.52	Put	Bond Future	1607	2	1607	2	0.00
10/09/2019	R035 On 07-November-19	8.92	Put	Bond Future	4902	5	4902	5	0.00
10/09/2019	R035 On 07-November-19	9.89	Put	Bond Future	654	1	654	1	0.00
10/09/2019	R035 On 06-February-20			Bond Future	9.58	98.3354	9.5839	98.3354	0.00
10/09/2019	R035 On 06-February-20	9.61	Call	Bond Future	2859	3	2859	3	0.00
10/09/2019	R035 On 06-February-20	9.60	Call	Bond Future	2819	3	2819	3	0.00
10/09/2019	R035 On 06-February-20	9.59	Call	Bond Future	2779	3	2779	3	0.00
10/09/2019	R035 On 06-February-20	9.59	Put	Bond Future	2733	3	2733	3	0.00
10/09/2019	R035 On 06-February-20	9.61	Put	Bond Future	2662	3	2662	3	0.00
10/09/2019	R035 On 06-February-20	9.60	Put	Bond Future	2698	3	2698	3	0.00
10/09/2019	R035 On 07-May-20			Bond Future	9.65	95.6411	9.6474	95.6411	0.00
10/09/2019	R035 On 07-May-20	9.11	Call	Bond Future	1739	2	1739	2	5,000.00
10/09/2019	R035 On 07-May-20	9.75	Call	Bond Future	3948	4	3948	4	5,000.00
10/09/2019	R035 On 07-May-20	9.47	Call	Bond Future	2878	3	2878	3	0.00
10/09/2019	R035 On 07-May-20	9.49	Call	Bond Future	2949	3	2949	3	0.00
10/09/2019	R035 On 07-May-20	10.75	Call	Bond Future	8885	9	8885	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
10/09/2019	R035 On 07-May-20	9.48	Call	Bond Future	2913	3	2913	3	0.00
10/09/2019	R035 On 07-May-20	9.47	Put	Bond Future	4214	4	4214	4	0.00
10/09/2019	R035 On 07-May-20	9.75	Put	Bond Future	3188	3	3188	3	0.00
10/09/2019	R035 On 07-May-20	9.49	Put	Bond Future	4134	4	4134	4	0.00
10/09/2019	R035 On 07-May-20	10.75	Put	Bond Future	1165	1	1165	1	5,000.00
10/09/2019	R035 On 07-May-20	9.48	Put	Bond Future	4173	4	4173	4	0.00
10/09/2019	R035 On 07-May-20	9.11	Put	Bond Future	5872	6	5872	6	0.00
10/09/2019	R035 On 06-August-20			Bond Future	9.71	97.4190	9.7100	97.4190	0.00
10/09/2019	R035 On 06-August-20	9.00	Call	Bond Future	2514	2	2514	2	24,761.00
10/09/2019	R035 On 06-August-20	9.92	Call	Bond Future	5703	6	5703	6	0.00
10/09/2019	R035 On 06-August-20	9.91	Call	Bond Future	5663	6	5663	6	0.00
10/09/2019	R035 On 06-August-20	9.93	Call	Bond Future	5744	6	5744	6	0.00
10/09/2019	R035 On 06-August-20	9.91	Put	Bond Future	4210	4	4210	4	0.00
10/09/2019	R035 On 06-August-20	9.93	Put	Bond Future	4148	4	4148	4	0.00
10/09/2019	R035 On 06-August-20	9.00	Put	Bond Future	7948	8	7948	8	0.00
10/09/2019	R035 On 06-August-20	9.92	Put	Bond Future	4179	4	4179	4	0.00
10/09/2019	R186 On 07-November-19			Bond Future	8.15	116.6068	8.1539	116.6068	127,484.00
10/09/2019	R186 On 07-November-19	8.25	Call	Bond Future	1342	1	1342	1	3,750.00
10/09/2019	R186 On 07-November-19	8.73	Call	Bond Future	3409	3	3409	3	0.00
10/09/2019	R186 On 07-November-19	8.23	Call	Bond Future	1275	1	1275	1	4,955.00
10/09/2019	R186 On 07-November-19	8.94	Call	Bond Future	4472	4	4472	4	0.00
10/09/2019	R186 On 07-November-19	8.20	Call	Bond Future	1178	1	1178	1	0.00
10/09/2019	R186 On 07-November-19	8.96	Call	Bond Future	4575	5	4575	5	0.00
10/09/2019	R186 On 07-November-19	8.95	Call	Bond Future	4524	5	4524	5	0.00
10/09/2019	R186 On 07-November-19	8.96	Put	Bond Future	74	0	74	0	0.00
10/09/2019	R186 On 07-November-19	8.23	Put	Bond Future	840	1	840	1	0.00
10/09/2019	R186 On 07-November-19	8.20	Put	Bond Future	915	1	915	1	7,500.00
10/09/2019	R186 On 07-November-19	8.95	Put	Bond Future	77	0	77	0	0.00
10/09/2019	R186 On 07-November-19	8.73	Put	Bond Future	168	0	168	0	4,955.00
10/09/2019	R186 On 07-November-19	8.94	Put	Bond Future	80	0	80	0	0.00
10/09/2019	R186 On 07-November-19	8.25	Put	Bond Future	793	1	793	1	3,750.00
10/09/2019	R186 On 06-February-20			Bond Future	8.20	113.3941	8.1974	113.3941	0.00
10/09/2019	R186 On 06-February-20	8.11	Call	Bond Future	1568	2	1568	2	1,007.00
10/09/2019	R186 On 06-February-20	8.55	Call	Bond Future	3012	3	3012	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
10/09/2019	R186 On 06-February-20	8.50	Call	Bond Future	2822	3	2822	3	0.00
10/09/2019	R186 On 06-February-20	8.57	Call	Bond Future	3090	3	3090	3	0.00
10/09/2019	R186 On 06-February-20	9.00	Call	Bond Future	4901	5	4901	5	0.00
10/09/2019	R186 On 06-February-20	8.56	Call	Bond Future	3051	3	3051	3	0.00
10/09/2019	R186 On 06-February-20	8.56	Put	Bond Future	1060	1	1060	1	0.00
10/09/2019	R186 On 06-February-20	9.00	Put	Bond Future	555	1	555	1	1,007.00
10/09/2019	R186 On 06-February-20	8.50	Put	Bond Future	1157	1	1157	1	1,007.00
10/09/2019	R186 On 06-February-20	8.57	Put	Bond Future	1044	1	1044	1	0.00
10/09/2019	R186 On 06-February-20	8.11	Put	Bond Future	2055	2	2055	2	0.00
10/09/2019	R186 On 06-February-20	8.55	Put	Bond Future	1075	1	1075	1	0.00
10/09/2019	R186 On 07-May-20			Bond Future	8.24	115.4807	8.2352	115.4807	0.00
10/09/2019	R186 On 07-May-20	8.08	Call	Bond Future	1816	2	1816	2	0.00
10/09/2019	R186 On 07-May-20	8.93	Call	Bond Future	4773	5	4773	5	0.00
10/09/2019	R186 On 07-May-20	8.28	Call	Bond Future	2394	2	2394	2	6,000.00
10/09/2019	R186 On 07-May-20	8.09	Call	Bond Future	1843	2	1843	2	0.00
10/09/2019	R186 On 07-May-20	8.07	Call	Bond Future	1789	2	1789	2	0.00
10/09/2019	R186 On 07-May-20	7.60	Call	Bond Future	749	1	749	1	6,000.00
10/09/2019	R186 On 07-May-20	8.07	Put	Bond Future	2682	3	2682	3	0.00
10/09/2019	R186 On 07-May-20	7.60	Put	Bond Future	4233	4	4233	4	0.00
10/09/2019	R186 On 07-May-20	8.93	Put	Bond Future	1115	1	1115	1	6,000.00
10/09/2019	R186 On 07-May-20	8.28	Put	Bond Future	2154	2	2154	2	0.00
10/09/2019	R186 On 07-May-20	8.09	Put	Bond Future	2627	3	2627	3	0.00
10/09/2019	R186 On 07-May-20	8.08	Put	Bond Future	2655	3	2655	3	0.00
10/09/2019	R197 On 07-November-19			Bond Future	309.01	309.0101	309.0061	309.0101	2,507.00
10/09/2019	R197 On 06-February-20			Bond Future	306.97	306.9690	306.9678	306.9690	40.00
10/09/2019	R197 On 07-May-20			Bond Future	312.68	312.6893	312.6825	312.6893	0.00
10/09/2019	R202 On 07-November-19			Bond Future	233.55	233.5465	233.5480	233.5465	9,089.00
10/09/2019	R202 On 06-February-20			Bond Future	233.73	233.7241	233.7277	233.7241	0.00
10/09/2019	R202 On 07-May-20			Bond Future	238.08	238.0794	238.0789	238.0794	0.00
10/09/2019	R207 On 07-November-19			Bond Future	6.62	102.4362	6.6176	102.4362	3,884.00
10/09/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
10/09/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
10/09/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
10/09/2019	R207 On 07-November-19	2.06	Put	Bond Future	816	1	816	1	0.00

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10/09/2019	R207 On 07-November-19	2.07	Put	Bond Future	814	1	814	1	0.00
10/09/2019	R207 On 07-November-19	2.08	Put	Bond Future	812	1	812	1	0.00
10/09/2019	R208 On 07-November-19			Bond Future	6.57	101.0431	6.5677	101.0431	10,069.00
10/09/2019	R208 On 07-November-19	6.84	Call	Bond Future	391	0	391	0	0.00
10/09/2019	R208 On 07-November-19	6.83	Call	Bond Future	380	0	380	0	0.00
10/09/2019	R208 On 07-November-19	6.82	Call	Bond Future	369	0	369	0	0.00
10/09/2019	R208 On 07-November-19	6.83	Put	Bond Future	38	0	38	0	0.00
10/09/2019	R208 On 07-November-19	6.82	Put	Bond Future	40	0	40	0	0.00
10/09/2019	R208 On 07-November-19	6.84	Put	Bond Future	36	0	36	0	0.00
10/09/2019	R208 On 06-February-20			Bond Future	6.40	102.8551	6.4044	102.8551	0.00
10/09/2019	R208 On 06-February-20	6.12	Call	Bond Future	49	0	49	0	0.00
10/09/2019	R208 On 06-February-20	6.13	Call	Bond Future	52	0	52	0	0.00
10/09/2019	R208 On 06-February-20	6.14	Call	Bond Future	55	0	55	0	0.00
10/09/2019	R208 On 06-February-20	6.14	Put	Bond Future	341	0	341	0	0.00
10/09/2019	R208 On 06-February-20	6.12	Put	Bond Future	357	0	357	0	0.00
10/09/2019	R208 On 06-February-20	6.13	Put	Bond Future	349	0	349	0	0.00
10/09/2019	R208 On 07-May-20			Bond Future	6.10	101.3441	6.0975	101.3441	0.00
10/09/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
10/09/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
10/09/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
10/09/2019	R208 On 07-May-20	4.81	Put	Bond Future	1110	1	1110	1	0.00
10/09/2019	R208 On 07-May-20	4.80	Put	Bond Future	1119	1	1119	1	0.00
10/09/2019	R208 On 07-May-20	4.82	Put	Bond Future	1101	1	1101	1	0.00
10/09/2019	R209 On 07-November-19			Bond Future	9.52	73.8164	9.5153	73.8164	89,254.00
10/09/2019	R209 On 07-November-19	9.80	Call	Bond Future	2556	3	2556	3	0.00
10/09/2019	R209 On 07-November-19	9.50	Call	Bond Future	1366	1	1366	1	5,000.00
10/09/2019	R209 On 07-November-19	8.92	Call	Bond Future	180	0	180	0	8,000.00
10/09/2019	R209 On 07-November-19	9.82	Call	Bond Future	2648	3	2648	3	0.00
10/09/2019	R209 On 07-November-19	9.33	Call	Bond Future	866	1	866	1	8,000.00
10/09/2019	R209 On 07-November-19	9.77	Call	Bond Future	2420	2	2420	2	0.00
10/09/2019	R209 On 07-November-19	9.81	Call	Bond Future	2601	3	2601	3	0.00
10/09/2019	R209 On 07-November-19	9.81	Put	Bond Future	702	1	702	1	0.00
10/09/2019	R209 On 07-November-19	9.33	Put	Bond Future	2098	2	2098	2	0.00
10/09/2019	R209 On 07-November-19	9.82	Put	Bond Future	685	1	685	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
10/09/2019	R209 On 07-November-19	9.77	Put	Bond Future	774	1	774	1	8,000.00
10/09/2019	R209 On 07-November-19	8.92	Put	Bond Future	4246	4	4246	4	0.00
10/09/2019	R209 On 07-November-19	9.80	Put	Bond Future	719	1	719	1	0.00
10/09/2019	R209 On 07-November-19	9.50	Put	Bond Future	1466	2	1466	2	0.00
10/09/2019	R209 On 06-February-20			Bond Future	9.58	75.1401	9.5770	75.1401	0.00
10/09/2019	R209 On 06-February-20	9.51	Call	Bond Future	2251	2	2251	2	0.00
10/09/2019	R209 On 06-February-20	9.52	Call	Bond Future	2284	2	2284	2	0.00
10/09/2019	R209 On 06-February-20	9.50	Call	Bond Future	2219	2	2219	2	0.00
10/09/2019	R209 On 06-February-20	9.50	Put	Bond Future	2721	3	2721	3	0.00
10/09/2019	R209 On 06-February-20	9.51	Put	Bond Future	2688	3	2688	3	0.00
10/09/2019	R209 On 06-February-20	9.52	Put	Bond Future	2655	3	2655	3	0.00
10/09/2019	R209 On 07-May-20			Bond Future	9.64	73.3713	9.6360	73.3713	0.00
10/09/2019	R209 On 07-May-20	9.45	Call	Bond Future	2485	2	2485	2	0.00
10/09/2019	R209 On 07-May-20	9.47	Call	Bond Future	2547	3	2547	3	0.00
10/09/2019	R209 On 07-May-20	9.46	Call	Bond Future	2516	2	2516	2	0.00
10/09/2019	R209 On 07-May-20	9.46	Put	Bond Future	3658	4	3658	4	0.00
10/09/2019	R209 On 07-May-20	9.47	Put	Bond Future	3623	4	3623	4	0.00
10/09/2019	R209 On 07-May-20	9.45	Put	Bond Future	3692	4	3692	4	0.00
10/09/2019	R210 On 07-November-19			Bond Future	189.45	189.7333	189.4464	189.7333	2,132.00
10/09/2019	R210 On 06-February-20			Bond Future	192.89	193.1820	192.8917	193.1820	0.00
10/09/2019	R210 On 07-May-20			Bond Future	193.83	194.1316	193.8324	194.1316	0.00
10/09/2019	R212 On 07-November-19			Bond Future	162.59	162.5899	162.5875	162.5899	7,384.00
10/09/2019	R212 On 06-February-20			Bond Future	163.30	163.2995	163.2984	163.2995	0.00
10/09/2019	R212 On 07-May-20			Bond Future	166.34	166.3426	166.3385	166.3426	0.00
10/09/2019	R213 On 07-November-19			Bond Future	9.07	86.9333	9.0664	86.9333	21,564.00
10/09/2019	R213 On 07-November-19	9.58	Call	Bond Future	3500	3	3500	3	0.00
10/09/2019	R213 On 07-November-19	9.59	Call	Bond Future	3551	4	3551	4	0.00
10/09/2019	R213 On 07-November-19	9.60	Call	Bond Future	3601	4	3601	4	0.00
10/09/2019	R213 On 07-November-19	9.60	Put	Bond Future	328	0	328	0	0.00
10/09/2019	R213 On 07-November-19	9.58	Put	Bond Future	346	0	346	0	0.00
10/09/2019	R213 On 07-November-19	9.59	Put	Bond Future	337	0	337	0	0.00
10/09/2019	R213 On 06-February-20			Bond Future	9.13	88.4923	9.1308	88.4923	0.00
10/09/2019	R213 On 06-February-20	9.28	Call	Bond Future	2729	3	2729	3	0.00
10/09/2019	R213 On 06-February-20	9.27	Call	Bond Future	2693	3	2693	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
10/09/2019	R213 On 06-February-20	9.26	Call	Bond Future	2657	3	2657	3	0.00
10/09/2019	R213 On 06-February-20	9.27	Put	Bond Future	1838	2	1838	2	0.00
10/09/2019	R213 On 06-February-20	9.26	Put	Bond Future	1863	2	1863	2	0.00
10/09/2019	R213 On 06-February-20	9.28	Put	Bond Future	1813	2	1813	2	0.00
10/09/2019	R213 On 07-May-20			Bond Future	9.19	86.5683	9.1858	86.5683	0.00
10/09/2019	R213 On 07-May-20	9.00	Call	Bond Future	2238	2	2238	2	0.00
10/09/2019	R213 On 07-May-20	9.01	Call	Bond Future	2268	2	2268	2	0.00
10/09/2019	R213 On 07-May-20	9.02	Call	Bond Future	2298	2	2298	2	0.00
10/09/2019	R213 On 07-May-20	9.02	Put	Bond Future	3315	3	3315	3	0.00
10/09/2019	R213 On 07-May-20	9.00	Put	Bond Future	3379	3	3379	3	0.00
10/09/2019	R213 On 07-May-20	9.01	Put	Bond Future	3347	3	3347	3	0.00
10/09/2019	R214 On 07-November-19			Bond Future	9.80	72.0078	9.7990	72.0078	15,477.00
10/09/2019	R214 On 07-November-19	10.01	Call	Bond Future	2349	2	2349	2	0.00
10/09/2019	R214 On 07-November-19	10.02	Call	Bond Future	2393	2	2393	2	0.00
10/09/2019	R214 On 07-November-19	10.00	Call	Bond Future	2305	2	2305	2	0.00
10/09/2019	R214 On 07-November-19	10.00	Put	Bond Future	963	1	963	1	0.00
10/09/2019	R214 On 07-November-19	10.01	Put	Bond Future	941	1	941	1	0.00
10/09/2019	R214 On 07-November-19	10.02	Put	Bond Future	920	1	920	1	0.00
10/09/2019	R214 On 06-February-20			Bond Future	9.87	73.2992	9.8675	73.2992	0.00
10/09/2019	R214 On 06-February-20	9.71	Call	Bond Future	2034	2	2034	2	0.00
10/09/2019	R214 On 06-February-20	9.73	Call	Bond Future	2099	2	2099	2	0.00
10/09/2019	R214 On 06-February-20	9.72	Call	Bond Future	2066	2	2066	2	0.00
10/09/2019	R214 On 06-February-20	9.72	Put	Bond Future	3065	3	3065	3	0.00
10/09/2019	R214 On 06-February-20	9.73	Put	Bond Future	3029	3	3029	3	0.00
10/09/2019	R214 On 06-February-20	9.71	Put	Bond Future	3102	3	3102	3	0.00
10/09/2019	R214 On 07-May-20			Bond Future	9.93	71.3495	9.9279	71.3495	0.00
10/09/2019	R214 On 07-May-20	9.76	Call	Bond Future	2733	3	2733	3	0.00
10/09/2019	R214 On 07-May-20	9.77	Call	Bond Future	2764	3	2764	3	0.00
10/09/2019	R214 On 07-May-20	9.75	Call	Bond Future	2701	3	2701	3	0.00
10/09/2019	R214 On 07-May-20	9.75	Put	Bond Future	3896	4	3896	4	0.00
10/09/2019	R214 On 07-May-20	9.76	Put	Bond Future	3860	4	3860	4	0.00
10/09/2019	R214 On 07-May-20	9.77	Put	Bond Future	3824	4	3824	4	0.00
10/09/2019	R248 On 07-November-19			Bond Future	9.84	91.3457	9.8446	91.3457	86,284.00
10/09/2019	R248 On 07-November-19	10.03	Call	Bond Future	2801	3	2801	3	0.00

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10/09/2019	R248 On 07-November-19	10.02	Call	Bond Future	2746	3	2746	3	0.00
10/09/2019	R248 On 07-November-19	10.01	Call	Bond Future	2691	3	2691	3	0.00
10/09/2019	R248 On 07-November-19	10.02	Put	Bond Future	1254	1	1254	1	0.00
10/09/2019	R248 On 07-November-19	10.01	Put	Bond Future	1283	1	1283	1	0.00
10/09/2019	R248 On 07-November-19	10.03	Put	Bond Future	1225	1	1225	1	0.00
10/09/2019	R248 On 06-February-20			Bond Future	9.91	92.9839	9.9140	92.9839	100.00
10/09/2019	R248 On 06-February-20	9.71	Call	Bond Future	2308	2	2308	2	0.00
10/09/2019	R248 On 06-February-20	9.72	Call	Bond Future	2347	2	2347	2	0.00
10/09/2019	R248 On 06-February-20	9.70	Call	Bond Future	2269	2	2269	2	0.00
10/09/2019	R248 On 06-February-20	9.72	Put	Bond Future	4027	4	4027	4	0.00
10/09/2019	R248 On 06-February-20	9.70	Put	Bond Future	4125	4	4125	4	0.00
10/09/2019	R248 On 06-February-20	9.71	Put	Bond Future	4076	4	4076	4	0.00
10/09/2019	R248 On 07-May-20			Bond Future	9.98	90.2546	9.9753	90.2546	0.00
10/09/2019	R248 On 07-May-20	9.77	Call	Bond Future	3205	3	3205	3	0.00
10/09/2019	R248 On 07-May-20	9.79	Call	Bond Future	3284	3	3284	3	0.00
10/09/2019	R248 On 07-May-20	9.78	Call	Bond Future	3244	3	3244	3	0.00
10/09/2019	R248 On 07-May-20	9.78	Put	Bond Future	4917	5	4917	5	0.00
10/09/2019	R248 On 07-May-20	9.77	Put	Bond Future	4965	5	4965	5	0.00
10/09/2019	R248 On 07-May-20	9.79	Put	Bond Future	4870	5	4870	5	0.00
10/09/2019	R248 On 06-August-20			Bond Future	10.04	91.9323	10.0358	91.9323	0.00
10/09/2019	R248 On 06-August-20	10.18	Call	Bond Future	6204	6	6204	6	0.00
10/09/2019	R248 On 06-August-20	9.25	Call	Bond Future	2646	3	2646	3	20,640.00
10/09/2019	R248 On 06-August-20	10.20	Call	Bond Future	6294	6	6294	6	0.00
10/09/2019	R248 On 06-August-20	10.19	Call	Bond Future	6249	6	6249	6	0.00
10/09/2019	R248 On 06-August-20	10.19	Put	Bond Future	4980	5	4980	5	0.00
10/09/2019	R248 On 06-August-20	10.20	Put	Bond Future	4944	5	4944	5	0.00
10/09/2019	R248 On 06-August-20	10.18	Put	Bond Future	5016	5	5016	5	0.00
10/09/2019	R248 On 06-August-20	9.25	Put	Bond Future	9638	10	9638	10	0.00