



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](http://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
13/09/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	2025 On 07-November-19			Bond Future	137.48	137.4113	137.4787	137.4113	1,461.00
13/09/2019	2025 On 06-February-20			Bond Future	138.51	138.4368	138.5056	138.4368	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
13/09/2019	2025 On 07-May-20			Bond Future	141.08	141.0140	141.0840	141.0140	0.00
13/09/2019	2029 On 07-November-19			Bond Future	101.84	101.8365	101.8360	101.8365	4,260.00
13/09/2019	2029 On 06-February-20			Bond Future	103.69	103.6889	103.6884	103.6889	0.00
13/09/2019	2029 On 07-May-20			Bond Future	104.51	104.5065	104.5060	104.5065	0.00
13/09/2019	2030 On 07-November-19			Bond Future	8.86	96.8010	8.8588	96.8010	73,011.00
13/09/2019	2030 On 07-November-19	9.48	Call	Bond Future	4084	4	4084	4	0.00
13/09/2019	2030 On 07-November-19	8.60	Call	Bond Future	570	1	570	1	5,500.00
13/09/2019	2030 On 07-November-19	9.10	Call	Bond Future	2197	2	2197	2	5,500.00
13/09/2019	2030 On 07-November-19	9.30	Call	Bond Future	3147	3	3147	3	0.00
13/09/2019	2030 On 07-November-19	9.49	Call	Bond Future	4138	4	4138	4	0.00
13/09/2019	2030 On 07-November-19	9.76	Call	Bond Future	5623	6	5623	6	0.00
13/09/2019	2030 On 07-November-19	9.20	Call	Bond Future	2657	3	2657	3	0.00
13/09/2019	2030 On 07-November-19	9.25	Call	Bond Future	2898	3	2898	3	0.00
13/09/2019	2030 On 07-November-19	8.40	Call	Bond Future	255	0	255	0	0.00
13/09/2019	2030 On 07-November-19	9.47	Call	Bond Future	4031	4	4031	4	0.00
13/09/2019	2030 On 07-November-19	9.70	Call	Bond Future	5289	6	5289	6	0.00
13/09/2019	2030 On 07-November-19	9.35	Call	Bond Future	3401	4	3401	4	0.00
13/09/2019	2030 On 07-November-19	9.85	Call	Bond Future	6122	6	6122	6	0.00
13/09/2019	2030 On 07-November-19	8.57	Call	Bond Future	512	1	512	1	0.00
13/09/2019	2030 On 07-November-19	9.12	Call	Bond Future	2286	2	2286	2	0.00
13/09/2019	2030 On 07-November-19	8.95	Call	Bond Future	1580	2	1580	2	0.00
13/09/2019	2030 On 07-November-19	8.95	Put	Bond Future	1001	1	1001	1	5,000.00
13/09/2019	2030 On 07-November-19	9.12	Put	Bond Future	638	1	638	1	0.00
13/09/2019	2030 On 07-November-19	9.35	Put	Bond Future	333	0	333	0	2,500.00
13/09/2019	2030 On 07-November-19	9.25	Put	Bond Future	445	0	445	0	5,333.00
13/09/2019	2030 On 07-November-19	9.70	Put	Bond Future	115	0	115	0	0.00
13/09/2019	2030 On 07-November-19	9.47	Put	Bond Future	234	0	234	0	0.00
13/09/2019	2030 On 07-November-19	9.85	Put	Bond Future	66	0	66	0	2,500.00
13/09/2019	2030 On 07-November-19	8.57	Put	Bond Future	2379	2	2379	2	0.00
13/09/2019	2030 On 07-November-19	9.10	Put	Bond Future	674	1	674	1	0.00
13/09/2019	2030 On 07-November-19	9.48	Put	Bond Future	227	0	227	0	0.00
13/09/2019	2030 On 07-November-19	8.60	Put	Bond Future	2241	2	2241	2	0.00
13/09/2019	2030 On 07-November-19	9.49	Put	Bond Future	220	0	220	0	0.00
13/09/2019	2030 On 07-November-19	9.76	Put	Bond Future	95	0	95	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
13/09/2019	2030 On 07-November-19	9.20	Put	Bond Future	512	0	512	0	2,750.00
13/09/2019	2030 On 07-November-19	8.40	Put	Bond Future	3244	3	3244	3	0.00
13/09/2019	2030 On 07-November-19	9.30	Put	Bond Future	385	0	385	0	2,750.00
13/09/2019	2030 On 06-February-20			Bond Future	8.92	94.5295	8.9162	94.5295	0.00
13/09/2019	2030 On 06-February-20	9.00	Call	Bond Future	2448	3	2448	3	5,820.00
13/09/2019	2030 On 06-February-20	9.14	Call	Bond Future	2965	3	2965	3	0.00
13/09/2019	2030 On 06-February-20	8.40	Call	Bond Future	811	1	811	1	5,820.00
13/09/2019	2030 On 06-February-20	9.15	Call	Bond Future	3004	3	3004	3	0.00
13/09/2019	2030 On 06-February-20	9.16	Call	Bond Future	3043	3	3043	3	0.00
13/09/2019	2030 On 06-February-20	9.16	Put	Bond Future	1533	1	1533	1	0.00
13/09/2019	2030 On 06-February-20	9.14	Put	Bond Future	1578	1	1578	1	0.00
13/09/2019	2030 On 06-February-20	8.40	Put	Bond Future	4116	4	4116	4	0.00
13/09/2019	2030 On 06-February-20	9.15	Put	Bond Future	1556	1	1556	1	0.00
13/09/2019	2030 On 06-February-20	9.00	Put	Bond Future	1926	2	1926	2	0.00
13/09/2019	2030 On 07-May-20			Bond Future	8.97	96.2672	8.9724	96.2672	0.00
13/09/2019	2030 On 07-May-20	8.80	Call	Bond Future	2216	2	2216	2	0.00
13/09/2019	2030 On 07-May-20	8.79	Call	Bond Future	2186	2	2186	2	0.00
13/09/2019	2030 On 07-May-20	8.78	Call	Bond Future	2157	2	2157	2	0.00
13/09/2019	2030 On 07-May-20	8.79	Put	Bond Future	3314	3	3314	3	0.00
13/09/2019	2030 On 07-May-20	8.78	Put	Bond Future	3347	3	3347	3	0.00
13/09/2019	2030 On 07-May-20	8.80	Put	Bond Future	3281	3	3281	3	0.00
13/09/2019	2032 On 07-November-19			Bond Future	9.22	94.1316	9.2185	94.1316	48,207.00
13/09/2019	2032 On 07-November-19	9.72	Call	Bond Future	3764	4	3764	4	0.00
13/09/2019	2032 On 07-November-19	9.71	Call	Bond Future	3709	4	3709	4	0.00
13/09/2019	2032 On 07-November-19	9.70	Call	Bond Future	3653	4	3653	4	0.00
13/09/2019	2032 On 07-November-19	9.71	Put	Bond Future	384	0	384	0	0.00
13/09/2019	2032 On 07-November-19	9.70	Put	Bond Future	395	0	395	0	0.00
13/09/2019	2032 On 07-November-19	9.72	Put	Bond Future	373	0	373	0	0.00
13/09/2019	2032 On 06-February-20			Bond Future	9.28	95.8209	9.2832	95.8209	0.00
13/09/2019	2032 On 06-February-20	9.39	Call	Bond Future	2861	3	2861	3	0.00
13/09/2019	2032 On 06-February-20	9.40	Call	Bond Future	2899	3	2899	3	0.00
13/09/2019	2032 On 06-February-20	9.38	Call	Bond Future	2822	3	2822	3	0.00
13/09/2019	2032 On 06-February-20	9.38	Put	Bond Future	2165	2	2165	2	0.00
13/09/2019	2032 On 06-February-20	9.39	Put	Bond Future	2136	2	2136	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
13/09/2019	2032 On 06-February-20	9.40	Put	Bond Future	2107	2	2107	2	0.00
13/09/2019	2032 On 07-May-20			Bond Future	9.34	93.4223	9.3450	93.4223	0.00
13/09/2019	2032 On 07-May-20	9.17	Call	Bond Future	2573	3	2573	3	0.00
13/09/2019	2032 On 07-May-20	9.19	Call	Bond Future	2637	3	2637	3	0.00
13/09/2019	2032 On 07-May-20	9.18	Call	Bond Future	2605	3	2605	3	0.00
13/09/2019	2032 On 07-May-20	9.18	Put	Bond Future	3721	4	3721	4	0.00
13/09/2019	2032 On 07-May-20	9.19	Put	Bond Future	3685	4	3685	4	0.00
13/09/2019	2032 On 07-May-20	9.17	Put	Bond Future	3757	4	3757	4	0.00
13/09/2019	2033 On 07-November-19			Bond Future	102.62	102.5575	102.6165	102.5575	6,260.00
13/09/2019	2033 On 06-February-20			Bond Future	104.48	104.4230	104.4832	104.4230	0.00
13/09/2019	2033 On 07-May-20			Bond Future	105.23	105.1713	105.2325	105.1713	0.00
13/09/2019	2037 On 07-November-19			Bond Future	9.60	93.5158	9.5994	93.5158	60,745.00
13/09/2019	2037 On 07-November-19	9.95	Call	Bond Future	3305	4	3305	4	0.00
13/09/2019	2037 On 07-November-19	9.97	Call	Bond Future	3418	4	3418	4	0.00
13/09/2019	2037 On 07-November-19	9.96	Call	Bond Future	3361	4	3361	4	0.00
13/09/2019	2037 On 07-November-19	9.96	Put	Bond Future	625	1	625	1	0.00
13/09/2019	2037 On 07-November-19	9.97	Put	Bond Future	608	1	608	1	0.00
13/09/2019	2037 On 07-November-19	9.95	Put	Bond Future	643	1	643	1	0.00
13/09/2019	2037 On 06-February-20			Bond Future	9.67	90.9348	9.6662	90.9348	0.00
13/09/2019	2037 On 06-February-20	9.68	Call	Bond Future	2854	3	2854	3	0.00
13/09/2019	2037 On 06-February-20	9.67	Call	Bond Future	2814	3	2814	3	0.00
13/09/2019	2037 On 06-February-20	9.66	Call	Bond Future	2774	3	2774	3	0.00
13/09/2019	2037 On 06-February-20	9.67	Put	Bond Future	2784	3	2784	3	0.00
13/09/2019	2037 On 06-February-20	9.66	Put	Bond Future	2821	3	2821	3	0.00
13/09/2019	2037 On 06-February-20	9.68	Put	Bond Future	2748	3	2748	3	0.00
13/09/2019	2037 On 07-May-20			Bond Future	9.73	92.6064	9.7319	92.6064	0.00
13/09/2019	2037 On 07-May-20	9.59	Call	Bond Future	3070	3	3070	3	0.00
13/09/2019	2037 On 07-May-20	9.60	Call	Bond Future	3106	3	3106	3	0.00
13/09/2019	2037 On 07-May-20	9.61	Call	Bond Future	3143	3	3143	3	0.00
13/09/2019	2037 On 07-May-20	9.61	Put	Bond Future	4071	4	4071	4	0.00
13/09/2019	2037 On 07-May-20	9.59	Put	Bond Future	4151	4	4151	4	0.00
13/09/2019	2037 On 07-May-20	9.60	Put	Bond Future	4111	4	4111	4	0.00
13/09/2019	2038 On 07-November-19			Bond Future	120.36	120.3608	120.3604	120.3608	21,883.00
13/09/2019	2038 On 06-February-20			Bond Future	120.89	120.8918	120.8916	120.8918	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
13/09/2019	2038 On 07-May-20			Bond Future	123.14	123.1424	123.1422	123.1424	0.00
13/09/2019	2040 On 07-November-19			Bond Future	9.75	96.3197	9.7453	96.3197	40,851.00
13/09/2019	2040 On 07-November-19	10.03	Call	Bond Future	3182	3	3182	3	0.00
13/09/2019	2040 On 07-November-19	10.04	Call	Bond Future	3240	3	3240	3	0.00
13/09/2019	2040 On 07-November-19	9.80	Call	Bond Future	1983	2	1983	2	1,260.00
13/09/2019	2040 On 07-November-19	9.30	Call	Bond Future	393	0	393	0	1,260.00
13/09/2019	2040 On 07-November-19	10.05	Call	Bond Future	3299	4	3299	4	0.00
13/09/2019	2040 On 07-November-19	10.05	Put	Bond Future	820	1	820	1	0.00
13/09/2019	2040 On 07-November-19	10.03	Put	Bond Future	863	1	863	1	0.00
13/09/2019	2040 On 07-November-19	9.80	Put	Bond Future	1530	1	1530	1	0.00
13/09/2019	2040 On 07-November-19	9.30	Put	Bond Future	4213	4	4213	4	0.00
13/09/2019	2040 On 07-November-19	10.04	Put	Bond Future	841	1	841	1	0.00
13/09/2019	2040 On 06-February-20			Bond Future	9.81	93.5385	9.8136	93.5385	0.00
13/09/2019	2040 On 06-February-20	8.40	Call	Bond Future	94	0	94	0	0.00
13/09/2019	2040 On 06-February-20	9.74	Call	Bond Future	2670	3	2670	3	0.00
13/09/2019	2040 On 06-February-20	9.76	Call	Bond Future	2752	3	2752	3	0.00
13/09/2019	2040 On 06-February-20	9.00	Call	Bond Future	532	1	532	1	0.00
13/09/2019	2040 On 06-February-20	9.75	Call	Bond Future	2711	3	2711	3	0.00
13/09/2019	2040 On 06-February-20	9.75	Put	Bond Future	3235	3	3235	3	0.00
13/09/2019	2040 On 06-February-20	9.76	Put	Bond Future	3193	3	3193	3	0.00
13/09/2019	2040 On 06-February-20	9.00	Put	Bond Future	7599	7	7599	7	0.00
13/09/2019	2040 On 06-February-20	9.74	Put	Bond Future	3276	3	3276	3	0.00
13/09/2019	2040 On 06-February-20	8.40	Put	Bond Future	12923	13	12923	13	0.00
13/09/2019	2040 On 07-May-20			Bond Future	9.88	95.2580	9.8807	95.2580	0.00
13/09/2019	2040 On 07-May-20	9.75	Call	Bond Future	3314	3	3314	3	0.00
13/09/2019	2040 On 07-May-20	9.74	Call	Bond Future	3275	3	3275	3	0.00
13/09/2019	2040 On 07-May-20	9.73	Call	Bond Future	3235	3	3235	3	0.00
13/09/2019	2040 On 07-May-20	9.73	Put	Bond Future	4468	4	4468	4	0.00
13/09/2019	2040 On 07-May-20	9.75	Put	Bond Future	4382	4	4382	4	0.00
13/09/2019	2040 On 07-May-20	9.74	Put	Bond Future	4425	4	4425	4	0.00
13/09/2019	2044 On 07-November-19			Bond Future	9.79	93.2225	9.7889	93.2225	36,836.00
13/09/2019	2044 On 07-November-19	10.06	Call	Bond Future	3174	3	3174	3	0.00
13/09/2019	2044 On 07-November-19	10.52	Call	Bond Future	6137	6	6137	6	0.00
13/09/2019	2044 On 07-November-19	10.05	Call	Bond Future	3116	3	3116	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
13/09/2019	2044 On 07-November-19	10.07	Call	Bond Future	3232	3	3232	3	0.00
13/09/2019	2044 On 07-November-19	9.19	Call	Bond Future	194	0	194	0	328.00
13/09/2019	2044 On 07-November-19	9.74	Call	Bond Future	1573	2	1573	2	328.00
13/09/2019	2044 On 07-November-19	10.05	Put	Bond Future	948	1	948	1	0.00
13/09/2019	2044 On 07-November-19	9.19	Put	Bond Future	5516	5	5516	5	0.00
13/09/2019	2044 On 07-November-19	10.07	Put	Bond Future	902	1	902	1	0.00
13/09/2019	2044 On 07-November-19	9.74	Put	Bond Future	1989	2	1989	2	0.00
13/09/2019	2044 On 07-November-19	10.06	Put	Bond Future	924	1	924	1	0.00
13/09/2019	2044 On 07-November-19	10.52	Put	Bond Future	280	0	280	0	328.00
13/09/2019	2044 On 06-February-20			Bond Future	9.85	90.5111	9.8548	90.5111	0.00
13/09/2019	2044 On 06-February-20	9.77	Call	Bond Future	2690	3	2690	3	0.00
13/09/2019	2044 On 06-February-20	9.09	Call	Bond Future	635	1	635	1	328.00
13/09/2019	2044 On 06-February-20	9.74	Call	Bond Future	2568	3	2568	3	328.00
13/09/2019	2044 On 06-February-20	9.76	Call	Bond Future	2649	3	2649	3	0.00
13/09/2019	2044 On 06-February-20	10.78	Call	Bond Future	8086	8	8086	8	0.00
13/09/2019	2044 On 06-February-20	9.78	Call	Bond Future	2731	3	2731	3	0.00
13/09/2019	2044 On 06-February-20	9.76	Put	Bond Future	3449	3	3449	3	0.00
13/09/2019	2044 On 06-February-20	9.78	Put	Bond Future	3361	3	3361	3	0.00
13/09/2019	2044 On 06-February-20	10.78	Put	Bond Future	868	1	868	1	328.00
13/09/2019	2044 On 06-February-20	9.77	Put	Bond Future	3405	3	3405	3	0.00
13/09/2019	2044 On 06-February-20	9.74	Put	Bond Future	3537	3	3537	3	0.00
13/09/2019	2044 On 06-February-20	9.09	Put	Bond Future	7433	7	7433	7	0.00
13/09/2019	2044 On 07-May-20			Bond Future	9.92	92.1749	9.9195	92.1749	0.00
13/09/2019	2044 On 07-May-20	9.79	Call	Bond Future	3400	4	3400	4	0.00
13/09/2019	2044 On 07-May-20	9.81	Call	Bond Future	3481	4	3481	4	0.00
13/09/2019	2044 On 07-May-20	9.26	Call	Bond Future	1583	2	1583	2	556.00
13/09/2019	2044 On 07-May-20	9.33	Call	Bond Future	1782	2	1782	2	100.00
13/09/2019	2044 On 07-May-20	9.98	Call	Bond Future	4204	4	4204	4	100.00
13/09/2019	2044 On 07-May-20	9.80	Call	Bond Future	3440	4	3440	4	0.00
13/09/2019	2044 On 07-May-20	9.91	Call	Bond Future	3899	4	3899	4	556.00
13/09/2019	2044 On 07-May-20	11.02	Call	Bond Future	9698	10	9698	10	0.00
13/09/2019	2044 On 07-May-20	11.09	Call	Bond Future	10075	10	10075	10	0.00
13/09/2019	2044 On 07-May-20	9.80	Put	Bond Future	4437	4	4437	4	0.00
13/09/2019	2044 On 07-May-20	9.26	Put	Bond Future	7324	7	7324	7	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
13/09/2019	2044 On 07-May-20	9.91	Put	Bond Future	3977	4	3977	4	0.00
13/09/2019	2044 On 07-May-20	9.98	Put	Bond Future	3706	4	3706	4	0.00
13/09/2019	2044 On 07-May-20	11.02	Put	Bond Future	1318	1	1318	1	556.00
13/09/2019	2044 On 07-May-20	11.09	Put	Bond Future	1207	1	1207	1	100.00
13/09/2019	2044 On 07-May-20	9.79	Put	Bond Future	4481	4	4481	4	0.00
13/09/2019	2044 On 07-May-20	9.33	Put	Bond Future	6885	7	6885	7	0.00
13/09/2019	2044 On 07-May-20	9.81	Put	Bond Future	4394	4	4394	4	0.00
13/09/2019	2044 On 06-August-20			Bond Future	9.98	9.9400	9.9845	9.9400	0.00
13/09/2019	2044 On 06-August-20	9.86	Call	Bond Future	4342	0	4342	0	0.00
13/09/2019	2044 On 06-August-20	9.01	Call	Bond Future	1566	0	1566	0	140.00
13/09/2019	2044 On 06-August-20	9.66	Call	Bond Future	3568	0	3568	0	140.00
13/09/2019	2044 On 06-August-20	9.88	Call	Bond Future	4423	0	4423	0	0.00
13/09/2019	2044 On 06-August-20	10.93	Call	Bond Future	9500	0	9500	0	0.00
13/09/2019	2044 On 06-August-20	9.87	Call	Bond Future	4382	0	4382	0	0.00
13/09/2019	2044 On 06-August-20	9.87	Put	Bond Future	5326	0	5326	0	0.00
13/09/2019	2044 On 06-August-20	10.93	Put	Bond Future	2303	0	2303	0	140.00
13/09/2019	2044 On 06-August-20	9.01	Put	Bond Future	10154	0	10154	0	0.00
13/09/2019	2044 On 06-August-20	9.66	Put	Bond Future	6285	0	6285	0	0.00
13/09/2019	2044 On 06-August-20	9.88	Put	Bond Future	5283	0	5283	0	0.00
13/09/2019	2044 On 06-August-20	9.86	Put	Bond Future	5369	0	5369	0	0.00
13/09/2019	2046 On 07-November-19			Bond Future	111.01	110.8116	111.0145	110.8116	17,994.00
13/09/2019	2046 On 06-February-20			Bond Future	113.03	112.8273	113.0340	112.8273	0.00
13/09/2019	2046 On 07-May-20			Bond Future	113.39	113.1793	113.3899	113.1793	0.00
13/09/2019	2050 On 07-November-19			Bond Future	115.59	115.5896	115.5896	115.5896	12,916.00
13/09/2019	2050 On 06-February-20			Bond Future	115.86	115.8567	115.8567	115.8567	0.00
13/09/2019	2050 On 07-May-20			Bond Future	118.01	118.0133	118.0135	118.0133	0.00
13/09/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	AL37 On 07-November-19			Index Future	668.61	669.7100	668.6130	669.7100	0.00
13/09/2019	AL37 On 06-February-20			Index Future	680.61	681.7290	680.6130	681.7290	0.00
13/09/2019	AL37 On 07-May-20			Index Future	693.12	694.2600	693.1230	694.2600	0.00
13/09/2019	AL7T On 07-November-19			Index Future	780.18	782.2410	780.1830	782.2410	120.00
13/09/2019	AL7T On 06-February-20			Index Future	794.19	796.2800	794.1850	796.2800	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
13/09/2019	AL7T On 07-May-20			Index Future	808.78	810.9160	808.7820	810.9160	0.00
13/09/2019	ALBI On 07-November-19			Index Future	699.95	702.0520	699.9530	702.0520	220.00
13/09/2019	ALBI On 06-February-20			Index Future	712.52	714.6510	712.5150	714.6510	0.00
13/09/2019	ALBI On 07-May-20			Index Future	725.61	727.7870	725.6110	727.7870	0.00
13/09/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/09/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	C446 On 31-March-46			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
13/09/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2019	ES33 On 07-November-19			Bond Future	10.74	78.3526	10.7365	78.3526	350.00
13/09/2019	ES33 On 06-February-20			Bond Future	10.85	79.7587	10.8508	79.7587	0.00
13/09/2019	ES33 On 07-May-20			Bond Future	10.96	77.4309	10.9611	77.4309	0.00
13/09/2019	ES42 On 07-November-19			Bond Future	11.09	79.4175	11.0913	79.4175	4,919.00
13/09/2019	ES42 On 06-February-20			Bond Future	11.20	80.8426	11.2009	80.8426	0.00
13/09/2019	ES42 On 07-May-20			Bond Future	11.31	78.0640	11.3114	78.0640	0.00
13/09/2019	GOVI On 07-November-19			GOVI	693.10	695.2540	693.1040	695.2540	1,198.00
13/09/2019	GOVI On 07-November-19	672.90	Call	GOVI	202040	22	202040	22	0.00
13/09/2019	GOVI On 07-November-19	672.91	Call	GOVI	201940	22	201940	22	0.00
13/09/2019	GOVI On 07-November-19	672.92	Call	GOVI	201840	22	201840	22	0.00
13/09/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
13/09/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
13/09/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
13/09/2019	GOVI On 06-February-20			GOVI	705.54	707.7320	705.5430	707.7320	0.00
13/09/2019	GOVI On 06-February-20	703.15	Call	GOVI	23930	5	23930	5	0.00
13/09/2019	GOVI On 06-February-20	703.14	Call	GOVI	24030	5	24030	5	0.00
13/09/2019	GOVI On 06-February-20	703.13	Call	GOVI	24130	5	24130	5	0.00
13/09/2019	GOVI On 06-February-20	703.13	Put	GOVI	0	0	0	0	0.00
13/09/2019	GOVI On 06-February-20	703.15	Put	GOVI	0	0	0	0	0.00
13/09/2019	GOVI On 06-February-20	703.14	Put	GOVI	0	0	0	0	0.00
13/09/2019	GOVI On 07-May-20			GOVI	718.51	720.7400	718.5110	720.7400	0.00
13/09/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	1	0	1	0.00
13/09/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	1	0	1	0.00
13/09/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	1	0	1	0.00
13/09/2019	GOVI On 07-May-20	720.00	Put	GOVI	14890	0	14890	0	0.00
13/09/2019	GOVI On 07-May-20	719.98	Put	GOVI	14690	0	14690	0	0.00
13/09/2019	GOVI On 07-May-20	719.99	Put	GOVI	14790	0	14790	0	0.00
13/09/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/09/2019	IGOV On 07-November-19			Index Future	262.09	262.0250	262.0870	262.0250	908.00
13/09/2019	IGOV On 06-February-20			Index Future	266.86	266.7910	266.8550	266.7910	0.00
13/09/2019	IGOV On 07-May-20			Index Future	271.82	271.7580	271.8220	271.7580	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
13/09/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
13/09/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
13/09/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
13/09/2019	IS02 On 23-March-20			Interest Rate Swap	98.53	98.5300	98.5300	98.5300	0.00
13/09/2019	IS02 On 22-June-20			Interest Rate Swap	101.92	101.9100	101.9200	101.9100	0.00
13/09/2019	IS02 On 21-September-20			Interest Rate Swap	98.70	98.6900	98.7000	98.6900	0.00
13/09/2019	IS05 On 17-December-20			Interest Rate Swap	95.26	95.2500	95.2600	95.2500	0.00
13/09/2019	IS05 On 16-March-21			Interest Rate Swap	94.19	94.1800	94.1900	94.1800	0.00
13/09/2019	IS05 On 15-June-21			Interest Rate Swap	93.09	93.0700	93.0900	93.0700	0.00
13/09/2019	IS05 On 21-September-21			Interest Rate Swap	92.96	92.9300	92.9600	92.9300	0.00
13/09/2019	IS05 On 21-December-21			Interest Rate Swap	94.91	94.8600	94.9100	94.8600	51.00
13/09/2019	IS05 On 15-March-22			Interest Rate Swap	94.81	94.7500	94.8100	94.7500	0.00
13/09/2019	IS05 On 21-June-22			Interest Rate Swap	95.77	95.6900	95.7700	95.6900	0.00
13/09/2019	IS05 On 20-September-22			Interest Rate Swap	99.50	99.4000	99.5000	99.4000	0.00
13/09/2019	IS05 On 20-December-22			Interest Rate Swap	100.55	100.4300	100.5500	100.4300	0.00
13/09/2019	IS05 On 22-March-23			Interest Rate Swap	93.63	93.4900	93.6300	93.4900	0.00
13/09/2019	IS05 On 20-June-23			Interest Rate Swap	99.54	99.3900	99.5400	99.3900	0.00
13/09/2019	IS05 On 19-September-23			Interest Rate Swap	94.78	94.6200	94.7800	94.6200	0.00
13/09/2019	IS10 On 17-December-25			Interest Rate Swap	90.00	89.6700	90.0000	89.6700	0.00
13/09/2019	IS10 On 16-March-26			Interest Rate Swap	86.81	86.4700	86.8100	86.4700	0.00
13/09/2019	IS10 On 15-June-26			Interest Rate Swap	85.41	85.0500	85.4100	85.0500	0.00
13/09/2019	IS10 On 21-September-26			Interest Rate Swap	87.53	87.1700	87.5300	87.1700	0.00
13/09/2019	IS10 On 21-December-26			Interest Rate Swap	91.35	90.9900	91.3500	90.9900	0.00
13/09/2019	IS10 On 15-March-27			Interest Rate Swap	89.81	89.4300	89.8100	89.4300	0.00
13/09/2019	IS10 On 21-June-27			Interest Rate Swap	91.88	91.5000	91.8800	91.5000	0.00
13/09/2019	IS10 On 20-September-27			Interest Rate Swap	97.42	97.0300	97.4200	97.0300	0.00
13/09/2019	IS10 On 20-December-27			Interest Rate Swap	97.75	97.3600	97.7500	97.3600	0.00
13/09/2019	IS10 On 22-March-28			Interest Rate Swap	91.07	90.6500	91.0700	90.6500	0.00
13/09/2019	IS10 On 20-June-28			Interest Rate Swap	98.44	98.0200	98.4400	98.0200	0.00
13/09/2019	IS10 On 19-September-28			Interest Rate Swap	91.79	91.3500	91.7900	91.3500	0.00
13/09/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/09/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/09/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
13/09/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	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
13/09/2019	R023 On 07-November-19			Bond Future	7.24	103.1585	7.2448	103.1585	53,397.00
13/09/2019	R023 On 07-November-19	7.98	Call	Bond Future	2148	2	2148	2	0.00
13/09/2019	R023 On 07-November-19	8.00	Call	Bond Future	2203	2	2203	2	0.00
13/09/2019	R023 On 07-November-19	7.99	Call	Bond Future	2175	2	2175	2	0.00
13/09/2019	R023 On 07-November-19	7.98	Put	Bond Future	32	0	32	0	0.00
13/09/2019	R023 On 07-November-19	8.00	Put	Bond Future	30	0	30	0	0.00
13/09/2019	R023 On 07-November-19	7.99	Put	Bond Future	31	0	31	0	0.00
13/09/2019	R023 On 06-February-20			Bond Future	7.25	105.0098	7.2487	105.0098	0.00
13/09/2019	R023 On 06-February-20	7.52	Call	Bond Future	1181	1	1181	1	0.00
13/09/2019	R023 On 06-February-20	7.54	Call	Bond Future	1220	1	1220	1	0.00
13/09/2019	R023 On 06-February-20	7.53	Call	Bond Future	1200	1	1200	1	0.00
13/09/2019	R023 On 06-February-20	7.53	Put	Bond Future	440	0	440	0	0.00
13/09/2019	R023 On 06-February-20	7.54	Put	Bond Future	433	0	433	0	0.00
13/09/2019	R023 On 06-February-20	7.52	Put	Bond Future	448	0	448	0	0.00
13/09/2019	R023 On 07-May-20			Bond Future	7.22	103.0071	7.2230	103.0071	0.00
13/09/2019	R023 On 07-May-20	6.90	Call	Bond Future	466	1	466	1	0.00
13/09/2019	R023 On 07-May-20	6.91	Call	Bond Future	477	1	477	1	0.00
13/09/2019	R023 On 07-May-20	6.89	Call	Bond Future	455	1	455	1	0.00
13/09/2019	R023 On 07-May-20	6.89	Put	Bond Future	1298	1	1298	1	0.00
13/09/2019	R023 On 07-May-20	6.90	Put	Bond Future	1283	1	1283	1	0.00
13/09/2019	R023 On 07-May-20	6.91	Put	Bond Future	1269	1	1269	1	0.00
13/09/2019	R035 On 07-November-19			Bond Future	9.47	97.3427	9.4718	97.3427	94,724.00
13/09/2019	R035 On 07-November-19	9.52	Call	Bond Future	1783	2	1783	2	3,500.00
13/09/2019	R035 On 07-November-19	8.92	Call	Bond Future	207	0	207	0	3,500.00
13/09/2019	R035 On 07-November-19	9.87	Call	Bond Future	3572	4	3572	4	0.00
13/09/2019	R035 On 07-November-19	9.88	Call	Bond Future	3631	4	3631	4	0.00
13/09/2019	R035 On 07-November-19	9.89	Call	Bond Future	3689	4	3689	4	0.00
13/09/2019	R035 On 07-November-19	10.21	Call	Bond Future	5678	6	5678	6	0.00
13/09/2019	R035 On 07-November-19	9.88	Put	Bond Future	556	0	556	0	0.00
13/09/2019	R035 On 07-November-19	9.87	Put	Bond Future	571	1	571	1	0.00
13/09/2019	R035 On 07-November-19	10.21	Put	Bond Future	222	0	222	0	3,500.00
13/09/2019	R035 On 07-November-19	8.92	Put	Bond Future	4609	4	4609	4	0.00
13/09/2019	R035 On 07-November-19	9.89	Put	Bond Future	541	0	541	0	0.00
13/09/2019	R035 On 07-November-19	9.52	Put	Bond Future	1412	1	1412	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
13/09/2019	R035 On 06-February-20			Bond Future	9.54	99.0897	9.5429	99.0897	0.00
13/09/2019	R035 On 06-February-20	9.61	Call	Bond Future	3051	3	3051	3	0.00
13/09/2019	R035 On 06-February-20	9.60	Call	Bond Future	3009	3	3009	3	0.00
13/09/2019	R035 On 06-February-20	9.59	Call	Bond Future	2968	3	2968	3	0.00
13/09/2019	R035 On 06-February-20	9.59	Put	Bond Future	2611	2	2611	2	0.00
13/09/2019	R035 On 06-February-20	9.61	Put	Bond Future	2543	2	2543	2	0.00
13/09/2019	R035 On 06-February-20	9.60	Put	Bond Future	2577	2	2577	2	0.00
13/09/2019	R035 On 07-May-20			Bond Future	9.61	96.4073	9.6051	96.4073	0.00
13/09/2019	R035 On 07-May-20	9.11	Call	Bond Future	1808	2	1808	2	5,000.00
13/09/2019	R035 On 07-May-20	9.75	Call	Bond Future	4085	4	4085	4	5,000.00
13/09/2019	R035 On 07-May-20	9.47	Call	Bond Future	2984	3	2984	3	0.00
13/09/2019	R035 On 07-May-20	9.49	Call	Bond Future	3058	3	3058	3	0.00
13/09/2019	R035 On 07-May-20	10.75	Call	Bond Future	9107	9	9107	9	0.00
13/09/2019	R035 On 07-May-20	9.48	Call	Bond Future	3021	3	3021	3	0.00
13/09/2019	R035 On 07-May-20	9.47	Put	Bond Future	4004	4	4004	4	0.00
13/09/2019	R035 On 07-May-20	9.75	Put	Bond Future	3008	3	3008	3	0.00
13/09/2019	R035 On 07-May-20	9.49	Put	Bond Future	3926	4	3926	4	0.00
13/09/2019	R035 On 07-May-20	10.75	Put	Bond Future	1070	1	1070	1	5,000.00
13/09/2019	R035 On 07-May-20	9.48	Put	Bond Future	3965	4	3965	4	0.00
13/09/2019	R035 On 07-May-20	9.11	Put	Bond Future	5625	5	5625	5	0.00
13/09/2019	R035 On 06-August-20			Bond Future	9.67	98.2030	9.6662	98.2030	0.00
13/09/2019	R035 On 06-August-20	9.00	Call	Bond Future	2584	3	2584	3	24,761.00
13/09/2019	R035 On 06-August-20	9.92	Call	Bond Future	5844	6	5844	6	0.00
13/09/2019	R035 On 06-August-20	9.91	Call	Bond Future	5802	6	5802	6	0.00
13/09/2019	R035 On 06-August-20	9.93	Call	Bond Future	5886	6	5886	6	0.00
13/09/2019	R035 On 06-August-20	9.91	Put	Bond Future	4027	4	4027	4	0.00
13/09/2019	R035 On 06-August-20	9.93	Put	Bond Future	3967	4	3967	4	0.00
13/09/2019	R035 On 06-August-20	9.00	Put	Bond Future	7695	7	7695	7	0.00
13/09/2019	R035 On 06-August-20	9.92	Put	Bond Future	3997	4	3997	4	0.00
13/09/2019	R186 On 07-November-19			Bond Future	8.16	116.8293	8.1617	116.8293	127,628.00
13/09/2019	R186 On 07-November-19	8.25	Call	Bond Future	1288	1	1288	1	3,750.00
13/09/2019	R186 On 07-November-19	8.73	Call	Bond Future	3353	4	3353	4	0.00
13/09/2019	R186 On 07-November-19	8.23	Call	Bond Future	1221	1	1221	1	4,955.00
13/09/2019	R186 On 07-November-19	8.94	Call	Bond Future	4420	5	4420	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
13/09/2019	R186 On 07-November-19	8.20	Call	Bond Future	1125	1	1125	1	0.00
13/09/2019	R186 On 07-November-19	8.96	Call	Bond Future	4524	5	4524	5	0.00
13/09/2019	R186 On 07-November-19	8.95	Call	Bond Future	4472	5	4472	5	0.00
13/09/2019	R186 On 07-November-19	8.96	Put	Bond Future	67	0	67	0	0.00
13/09/2019	R186 On 07-November-19	8.23	Put	Bond Future	831	1	831	1	0.00
13/09/2019	R186 On 07-November-19	8.20	Put	Bond Future	906	1	906	1	7,500.00
13/09/2019	R186 On 07-November-19	8.95	Put	Bond Future	70	0	70	0	0.00
13/09/2019	R186 On 07-November-19	8.25	Put	Bond Future	783	1	783	1	3,750.00
13/09/2019	R186 On 07-November-19	8.73	Put	Bond Future	157	0	157	0	4,955.00
13/09/2019	R186 On 07-November-19	8.94	Put	Bond Future	73	0	73	0	0.00
13/09/2019	R186 On 06-February-20			Bond Future	8.21	113.6220	8.2055	113.6220	0.00
13/09/2019	R186 On 06-February-20	8.11	Call	Bond Future	1523	2	1523	2	1,007.00
13/09/2019	R186 On 06-February-20	8.55	Call	Bond Future	2960	3	2960	3	0.00
13/09/2019	R186 On 06-February-20	8.50	Call	Bond Future	2770	3	2770	3	0.00
13/09/2019	R186 On 06-February-20	8.57	Call	Bond Future	3037	3	3037	3	0.00
13/09/2019	R186 On 06-February-20	9.00	Call	Bond Future	4847	5	4847	5	0.00
13/09/2019	R186 On 06-February-20	8.56	Call	Bond Future	2998	3	2998	3	0.00
13/09/2019	R186 On 06-February-20	8.56	Put	Bond Future	1052	1	1052	1	0.00
13/09/2019	R186 On 06-February-20	9.00	Put	Bond Future	545	0	545	0	1,007.00
13/09/2019	R186 On 06-February-20	8.50	Put	Bond Future	1150	1	1150	1	1,007.00
13/09/2019	R186 On 06-February-20	8.57	Put	Bond Future	1036	1	1036	1	0.00
13/09/2019	R186 On 06-February-20	8.11	Put	Bond Future	2055	2	2055	2	0.00
13/09/2019	R186 On 06-February-20	8.55	Put	Bond Future	1068	1	1068	1	0.00
13/09/2019	R186 On 07-May-20			Bond Future	8.24	115.7106	8.2437	115.7106	0.00
13/09/2019	R186 On 07-May-20	8.08	Call	Bond Future	1777	2	1777	2	0.00
13/09/2019	R186 On 07-May-20	8.93	Call	Bond Future	4720	5	4720	5	0.00
13/09/2019	R186 On 07-May-20	8.28	Call	Bond Future	2349	3	2349	3	6,000.00
13/09/2019	R186 On 07-May-20	8.09	Call	Bond Future	1804	2	1804	2	0.00
13/09/2019	R186 On 07-May-20	8.07	Call	Bond Future	1750	2	1750	2	0.00
13/09/2019	R186 On 07-May-20	7.60	Call	Bond Future	724	1	724	1	6,000.00
13/09/2019	R186 On 07-May-20	8.07	Put	Bond Future	2689	3	2689	3	0.00
13/09/2019	R186 On 07-May-20	7.60	Put	Bond Future	4254	4	4254	4	0.00
13/09/2019	R186 On 07-May-20	8.93	Put	Bond Future	1108	1	1108	1	6,000.00
13/09/2019	R186 On 07-May-20	8.28	Put	Bond Future	2154	2	2154	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
13/09/2019	R186 On 07-May-20	8.09	Put	Bond Future	2634	2	2634	2	0.00
13/09/2019	R186 On 07-May-20	8.08	Put	Bond Future	2662	3	2662	3	0.00
13/09/2019	R197 On 07-November-19			Bond Future	308.86	308.8630	308.8561	308.8630	2,507.00
13/09/2019	R197 On 06-February-20			Bond Future	306.82	306.8231	306.8165	306.8231	40.00
13/09/2019	R197 On 07-May-20			Bond Future	312.53	312.5349	312.5280	312.5349	0.00
13/09/2019	R202 On 07-November-19			Bond Future	233.16	233.1585	233.1580	233.1585	9,089.00
13/09/2019	R202 On 06-February-20			Bond Future	233.33	233.3323	233.3318	233.3323	0.00
13/09/2019	R202 On 07-May-20			Bond Future	237.68	237.6760	237.6755	237.6760	0.00
13/09/2019	R207 On 07-November-19			Bond Future	6.64	102.4331	6.6408	102.4331	3,639.00
13/09/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
13/09/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
13/09/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
13/09/2019	R207 On 07-November-19	2.06	Put	Bond Future	820	1	820	1	0.00
13/09/2019	R207 On 07-November-19	2.07	Put	Bond Future	818	1	818	1	0.00
13/09/2019	R207 On 07-November-19	2.08	Put	Bond Future	816	1	816	1	0.00
13/09/2019	R208 On 07-November-19			Bond Future	6.58	101.0145	6.5846	101.0145	10,069.00
13/09/2019	R208 On 07-November-19	6.84	Call	Bond Future	373	0	373	0	0.00
13/09/2019	R208 On 07-November-19	6.83	Call	Bond Future	362	0	362	0	0.00
13/09/2019	R208 On 07-November-19	6.82	Call	Bond Future	351	0	351	0	0.00
13/09/2019	R208 On 07-November-19	6.83	Put	Bond Future	43	0	43	0	0.00
13/09/2019	R208 On 07-November-19	6.82	Put	Bond Future	45	0	45	0	0.00
13/09/2019	R208 On 07-November-19	6.84	Put	Bond Future	41	0	41	0	0.00
13/09/2019	R208 On 06-February-20			Bond Future	6.42	102.8273	6.4248	102.8273	0.00
13/09/2019	R208 On 06-February-20	6.12	Call	Bond Future	43	0	43	0	0.00
13/09/2019	R208 On 06-February-20	6.13	Call	Bond Future	46	0	46	0	0.00
13/09/2019	R208 On 06-February-20	6.14	Call	Bond Future	49	0	49	0	0.00
13/09/2019	R208 On 06-February-20	6.14	Put	Bond Future	357	0	357	0	0.00
13/09/2019	R208 On 06-February-20	6.12	Put	Bond Future	374	0	374	0	0.00
13/09/2019	R208 On 06-February-20	6.13	Put	Bond Future	365	0	365	0	0.00
13/09/2019	R208 On 07-May-20			Bond Future	6.12	101.3138	6.1239	101.3138	0.00
13/09/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
13/09/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
13/09/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
13/09/2019	R208 On 07-May-20	4.81	Put	Bond Future	1133	1	1133	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
13/09/2019	R208 On 07-May-20	4.80	Put	Bond Future	1141	1	1141	1	0.00
13/09/2019	R208 On 07-May-20	4.82	Put	Bond Future	1124	1	1124	1	0.00
13/09/2019	R209 On 07-November-19			Bond Future	9.47	74.4791	9.4660	74.4791	92,554.00
13/09/2019	R209 On 07-November-19	9.80	Call	Bond Future	2753	3	2753	3	0.00
13/09/2019	R209 On 07-November-19	9.50	Call	Bond Future	1492	2	1492	2	5,000.00
13/09/2019	R209 On 07-November-19	8.92	Call	Bond Future	200	0	200	0	8,000.00
13/09/2019	R209 On 07-November-19	9.82	Call	Bond Future	2850	3	2850	3	0.00
13/09/2019	R209 On 07-November-19	9.33	Call	Bond Future	953	1	953	1	8,000.00
13/09/2019	R209 On 07-November-19	9.77	Call	Bond Future	2611	3	2611	3	0.00
13/09/2019	R209 On 07-November-19	9.81	Call	Bond Future	2801	3	2801	3	0.00
13/09/2019	R209 On 07-November-19	9.81	Put	Bond Future	577	1	577	1	0.00
13/09/2019	R209 On 07-November-19	9.33	Put	Bond Future	1860	2	1860	2	0.00
13/09/2019	R209 On 07-November-19	9.82	Put	Bond Future	562	1	562	1	0.00
13/09/2019	R209 On 07-November-19	9.77	Put	Bond Future	640	1	640	1	8,000.00
13/09/2019	R209 On 07-November-19	8.92	Put	Bond Future	3941	4	3941	4	0.00
13/09/2019	R209 On 07-November-19	9.80	Put	Bond Future	592	1	592	1	0.00
13/09/2019	R209 On 07-November-19	9.50	Put	Bond Future	1268	1	1268	1	0.00
13/09/2019	R209 On 06-February-20			Bond Future	9.53	75.8157	9.5261	75.8157	0.00
13/09/2019	R209 On 06-February-20	9.51	Call	Bond Future	2384	3	2384	3	0.00
13/09/2019	R209 On 06-February-20	9.52	Call	Bond Future	2418	3	2418	3	0.00
13/09/2019	R209 On 06-February-20	9.50	Call	Bond Future	2350	2	2350	2	0.00
13/09/2019	R209 On 06-February-20	9.50	Put	Bond Future	2521	2	2521	2	0.00
13/09/2019	R209 On 06-February-20	9.51	Put	Bond Future	2489	2	2489	2	0.00
13/09/2019	R209 On 06-February-20	9.52	Put	Bond Future	2458	2	2458	2	0.00
13/09/2019	R209 On 07-May-20			Bond Future	9.58	74.0578	9.5836	74.0578	0.00
13/09/2019	R209 On 07-May-20	9.45	Call	Bond Future	2611	3	2611	3	0.00
13/09/2019	R209 On 07-May-20	9.47	Call	Bond Future	2676	3	2676	3	0.00
13/09/2019	R209 On 07-May-20	9.46	Call	Bond Future	2644	3	2644	3	0.00
13/09/2019	R209 On 07-May-20	9.46	Put	Bond Future	3448	3	3448	3	0.00
13/09/2019	R209 On 07-May-20	9.47	Put	Bond Future	3415	3	3415	3	0.00
13/09/2019	R209 On 07-May-20	9.45	Put	Bond Future	3482	3	3482	3	0.00
13/09/2019	R210 On 07-November-19			Bond Future	189.44	189.4403	189.4388	189.4403	2,132.00
13/09/2019	R210 On 06-February-20			Bond Future	192.88	192.8863	192.8849	192.8863	0.00
13/09/2019	R210 On 07-May-20			Bond Future	193.83	193.8268	193.8254	193.8268	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
13/09/2019	R212 On 07-November-19			Bond Future	162.55	162.5527	162.5487	162.5527	7,384.00
13/09/2019	R212 On 06-February-20			Bond Future	163.26	163.2637	163.2597	163.2637	0.00
13/09/2019	R212 On 07-May-20			Bond Future	166.30	166.3030	166.2989	166.3030	0.00
13/09/2019	R213 On 07-November-19			Bond Future	9.06	87.2462	9.0629	87.2462	21,564.00
13/09/2019	R213 On 07-November-19	9.58	Call	Bond Future	3491	4	3491	4	0.00
13/09/2019	R213 On 07-November-19	9.59	Call	Bond Future	3542	4	3542	4	0.00
13/09/2019	R213 On 07-November-19	9.60	Call	Bond Future	3593	4	3593	4	0.00
13/09/2019	R213 On 07-November-19	9.60	Put	Bond Future	298	0	298	0	0.00
13/09/2019	R213 On 07-November-19	9.58	Put	Bond Future	315	0	315	0	0.00
13/09/2019	R213 On 07-November-19	9.59	Put	Bond Future	307	0	307	0	0.00
13/09/2019	R213 On 06-February-20			Bond Future	9.13	88.8120	9.1271	88.8120	0.00
13/09/2019	R213 On 06-February-20	9.28	Call	Bond Future	2709	3	2709	3	0.00
13/09/2019	R213 On 06-February-20	9.27	Call	Bond Future	2673	3	2673	3	0.00
13/09/2019	R213 On 06-February-20	9.26	Call	Bond Future	2637	3	2637	3	0.00
13/09/2019	R213 On 06-February-20	9.27	Put	Bond Future	1794	2	1794	2	0.00
13/09/2019	R213 On 06-February-20	9.26	Put	Bond Future	1820	2	1820	2	0.00
13/09/2019	R213 On 06-February-20	9.28	Put	Bond Future	1770	2	1770	2	0.00
13/09/2019	R213 On 07-May-20			Bond Future	9.18	86.8922	9.1820	86.8922	0.00
13/09/2019	R213 On 07-May-20	9.00	Call	Bond Future	2218	2	2218	2	0.00
13/09/2019	R213 On 07-May-20	9.01	Call	Bond Future	2247	2	2247	2	0.00
13/09/2019	R213 On 07-May-20	9.02	Call	Bond Future	2277	2	2277	2	0.00
13/09/2019	R213 On 07-May-20	9.02	Put	Bond Future	3271	3	3271	3	0.00
13/09/2019	R213 On 07-May-20	9.00	Put	Bond Future	3335	3	3335	3	0.00
13/09/2019	R213 On 07-May-20	9.01	Put	Bond Future	3303	3	3303	3	0.00
13/09/2019	R214 On 07-November-19			Bond Future	9.73	72.7648	9.7343	72.7648	15,477.00
13/09/2019	R214 On 07-November-19	10.01	Call	Bond Future	2608	3	2608	3	0.00
13/09/2019	R214 On 07-November-19	10.02	Call	Bond Future	2655	3	2655	3	0.00
13/09/2019	R214 On 07-November-19	10.00	Call	Bond Future	2561	3	2561	3	0.00
13/09/2019	R214 On 07-November-19	10.00	Put	Bond Future	777	1	777	1	0.00
13/09/2019	R214 On 07-November-19	10.01	Put	Bond Future	759	1	759	1	0.00
13/09/2019	R214 On 07-November-19	10.02	Put	Bond Future	740	1	740	1	0.00
13/09/2019	R214 On 06-February-20			Bond Future	9.80	74.0706	9.8007	74.0706	0.00
13/09/2019	R214 On 06-February-20	9.71	Call	Bond Future	2282	2	2282	2	0.00
13/09/2019	R214 On 06-February-20	9.73	Call	Bond Future	2348	3	2348	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
13/09/2019	R214 On 06-February-20	9.72	Call	Bond Future	2315	2	2315	2	0.00
13/09/2019	R214 On 06-February-20	9.72	Put	Bond Future	2864	3	2864	3	0.00
13/09/2019	R214 On 06-February-20	9.73	Put	Bond Future	2829	3	2829	3	0.00
13/09/2019	R214 On 06-February-20	9.71	Put	Bond Future	2899	3	2899	3	0.00
13/09/2019	R214 On 07-May-20			Bond Future	9.86	72.1336	9.8592	72.1336	0.00
13/09/2019	R214 On 07-May-20	9.76	Call	Bond Future	2925	3	2925	3	0.00
13/09/2019	R214 On 07-May-20	9.77	Call	Bond Future	2958	3	2958	3	0.00
13/09/2019	R214 On 07-May-20	9.75	Call	Bond Future	2891	3	2891	3	0.00
13/09/2019	R214 On 07-May-20	9.75	Put	Bond Future	3629	3	3629	3	0.00
13/09/2019	R214 On 07-May-20	9.76	Put	Bond Future	3594	3	3594	3	0.00
13/09/2019	R214 On 07-May-20	9.77	Put	Bond Future	3559	3	3559	3	0.00
13/09/2019	R248 On 07-November-19			Bond Future	9.77	92.3561	9.7747	92.3561	85,385.00
13/09/2019	R248 On 07-November-19	10.03	Call	Bond Future	3154	3	3154	3	0.00
13/09/2019	R248 On 07-November-19	10.02	Call	Bond Future	3095	3	3095	3	0.00
13/09/2019	R248 On 07-November-19	10.01	Call	Bond Future	3036	3	3036	3	0.00
13/09/2019	R248 On 07-November-19	10.02	Put	Bond Future	995	1	995	1	0.00
13/09/2019	R248 On 07-November-19	10.01	Put	Bond Future	1021	1	1021	1	0.00
13/09/2019	R248 On 07-November-19	10.03	Put	Bond Future	971	1	971	1	0.00
13/09/2019	R248 On 06-February-20			Bond Future	9.84	94.0136	9.8418	94.0136	100.00
13/09/2019	R248 On 06-February-20	9.71	Call	Bond Future	2545	3	2545	3	0.00
13/09/2019	R248 On 06-February-20	9.72	Call	Bond Future	2587	3	2587	3	0.00
13/09/2019	R248 On 06-February-20	9.70	Call	Bond Future	2504	3	2504	3	0.00
13/09/2019	R248 On 06-February-20	9.72	Put	Bond Future	3648	3	3648	3	0.00
13/09/2019	R248 On 06-February-20	9.70	Put	Bond Future	3742	4	3742	4	0.00
13/09/2019	R248 On 06-February-20	9.71	Put	Bond Future	3695	3	3695	3	0.00
13/09/2019	R248 On 07-May-20			Bond Future	9.90	91.3013	9.9010	91.3013	0.00
13/09/2019	R248 On 07-May-20	9.77	Call	Bond Future	3467	4	3467	4	0.00
13/09/2019	R248 On 07-May-20	9.79	Call	Bond Future	3550	4	3550	4	0.00
13/09/2019	R248 On 07-May-20	9.78	Call	Bond Future	3508	4	3508	4	0.00
13/09/2019	R248 On 07-May-20	9.78	Put	Bond Future	4551	4	4551	4	0.00
13/09/2019	R248 On 07-May-20	9.77	Put	Bond Future	4597	4	4597	4	0.00
13/09/2019	R248 On 07-May-20	9.79	Put	Bond Future	4506	4	4506	4	0.00
13/09/2019	R248 On 06-August-20			Bond Future	9.96	93.0019	9.9592	93.0019	0.00
13/09/2019	R248 On 06-August-20	10.18	Call	Bond Future	6541	7	6541	7	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
13/09/2019	R248 On 06-August-20	9.25	Call	Bond Future	2835	3	2835	3	20,640.00
13/09/2019	R248 On 06-August-20	10.20	Call	Bond Future	6634	7	6634	7	0.00
13/09/2019	R248 On 06-August-20	10.19	Call	Bond Future	6587	7	6587	7	0.00
13/09/2019	R248 On 06-August-20	10.19	Put	Bond Future	4677	5	4677	5	0.00
13/09/2019	R248 On 06-August-20	10.20	Put	Bond Future	4642	4	4642	4	0.00
13/09/2019	R248 On 06-August-20	10.18	Put	Bond Future	4712	5	4712	5	0.00
13/09/2019	R248 On 06-August-20	9.25	Put	Bond Future	9185	9	9185	9	0.00