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 WEEKLY STATISTICS REPORT

FROM: 20/08/2019 TO: 20/08/2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	0908 On 31-March-36			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
20/08/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	2025 On 07-November-19			Bond Future	137.94	137.9481	137.9358	137.9481	1,451.00
20/08/2019	2025 On 06-February-20			Bond Future	138.98	138.9886	138.9772	138.9886	0.00
20/08/2019	2025 On 07-May-20			Bond Future	141.58	141.5957	141.5806	141.5957	0.00
20/08/2019	2029 On 07-November-19			Bond Future	102.60	102.6518	102.5988	102.6518	4,260.00
20/08/2019	2029 On 06-February-20			Bond Future	104.47	104.5229	104.4698	104.5229	0.00
20/08/2019	2029 On 07-May-20			Bond Future	105.31	105.3708	105.3140	105.3708	0.00
20/08/2019	2030 On 07-November-19			Bond Future	9.15	94.5140	94.7372	94.5140	77,076.00
20/08/2019	2030 On 07-November-19	9.48	Call	Bond Future	2788	3	3	3	0.00
20/08/2019	2030 On 07-November-19	9.10	Call	Bond Future	1366	1	1	1	5,500.00
20/08/2019	2030 On 07-November-19	8.60	Call	Bond Future	312	0	0	0	5,500.00
20/08/2019	2030 On 07-November-19	9.49	Call	Bond Future	2831	3	3	3	0.00
20/08/2019	2030 On 07-November-19	9.76	Call	Bond Future	4111	4	4	4	0.00
20/08/2019	2030 On 07-November-19	8.40	Call	Bond Future	139	0	0	0	0.00
20/08/2019	2030 On 07-November-19	9.47	Call	Bond Future	2744	3	3	3	0.00
20/08/2019	2030 On 07-November-19	9.70	Call	Bond Future	3815	4	4	4	0.00
20/08/2019	2030 On 07-November-19	9.85	Call	Bond Future	4567	4	5	4	0.00
20/08/2019	2030 On 07-November-19	8.57	Call	Bond Future	277	0	0	0	0.00
20/08/2019	2030 On 07-November-19	9.12	Call	Bond Future	1428	1	1	1	0.00
20/08/2019	2030 On 07-November-19	8.95	Call	Bond Future	950	1	1	1	0.00
20/08/2019	2030 On 07-November-19	9.35	Call	Bond Future	2247	2	2	2	0.00
20/08/2019	2030 On 07-November-19	9.35	Put	Bond Future	985	1	1	1	2,500.00
20/08/2019	2030 On 07-November-19	8.95	Put	Bond Future	2176	2	2	2	5,000.00
20/08/2019	2030 On 07-November-19	9.12	Put	Bond Future	1586	2	2	2	0.00
20/08/2019	2030 On 07-November-19	9.70	Put	Bond Future	448	1	0	1	0.00
20/08/2019	2030 On 07-November-19	9.47	Put	Bond Future	754	1	1	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
20/08/2019	2030 On 07-November-19	9.85	Put	Bond Future	317	0	0	0	2,500.00
20/08/2019	2030 On 07-November-19	8.57	Put	Bond Future	3951	4	4	4	0.00
20/08/2019	2030 On 07-November-19	9.10	Put	Bond Future	1649	2	2	2	0.00
20/08/2019	2030 On 07-November-19	9.48	Put	Bond Future	737	1	1	1	0.00
20/08/2019	2030 On 07-November-19	8.60	Put	Bond Future	3789	4	4	4	0.00
20/08/2019	2030 On 07-November-19	9.49	Put	Bond Future	720	1	1	1	0.00
20/08/2019	2030 On 07-November-19	9.76	Put	Bond Future	390	0	0	0	5,500.00
20/08/2019	2030 On 07-November-19	8.40	Put	Bond Future	4935	5	5	5	0.00
20/08/2019	2030 On 06-February-20			Bond Future	9.21	92.2053	92.4332	92.2053	0.00
20/08/2019	2030 On 06-February-20	9.00	Call	Bond Future	1667	2	2	2	5,820.00
20/08/2019	2030 On 06-February-20	9.14	Call	Bond Future	2072	2	2	2	0.00
20/08/2019	2030 On 06-February-20	8.40	Call	Bond Future	466	0	0	0	5,820.00
20/08/2019	2030 On 06-February-20	9.15	Call	Bond Future	2103	2	2	2	0.00
20/08/2019	2030 On 06-February-20	9.16	Call	Bond Future	2134	2	2	2	0.00
20/08/2019	2030 On 06-February-20	9.16	Put	Bond Future	2459	3	2	3	0.00
20/08/2019	2030 On 06-February-20	9.14	Put	Bond Future	2520	3	3	3	0.00
20/08/2019	2030 On 06-February-20	8.40	Put	Bond Future	5604	6	6	6	0.00
20/08/2019	2030 On 06-February-20	9.15	Put	Bond Future	2489	3	2	3	0.00
20/08/2019	2030 On 06-February-20	9.00	Put	Bond Future	2979	3	3	3	0.00
20/08/2019	2030 On 07-May-20			Bond Future	9.28	93.9137	94.1435	93.9137	0.00
20/08/2019	2030 On 07-May-20	8.80	Call	Bond Future	1507	1	2	1	0.00
20/08/2019	2030 On 07-May-20	8.79	Call	Bond Future	1483	1	1	1	0.00
20/08/2019	2030 On 07-May-20	8.78	Call	Bond Future	1460	1	1	1	0.00
20/08/2019	2030 On 07-May-20	8.79	Put	Bond Future	4468	5	4	5	0.00
20/08/2019	2030 On 07-May-20	8.78	Put	Bond Future	4507	5	5	5	0.00
20/08/2019	2030 On 07-May-20	8.80	Put	Bond Future	4429	5	4	5	0.00
20/08/2019	2032 On 07-November-19			Bond Future	9.53	91.4995	91.7759	91.4995	50,982.00
20/08/2019	2032 On 07-November-19	9.72	Call	Bond Future	2467	2	2	2	0.00
20/08/2019	2032 On 07-November-19	9.71	Call	Bond Future	2425	2	2	2	0.00
20/08/2019	2032 On 07-November-19	9.70	Call	Bond Future	2383	2	2	2	0.00
20/08/2019	2032 On 07-November-19	9.71	Put	Bond Future	1212	1	1	1	0.00
20/08/2019	2032 On 07-November-19	9.70	Put	Bond Future	1237	1	1	1	0.00
20/08/2019	2032 On 07-November-19	9.72	Put	Bond Future	1189	1	1	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
20/08/2019	2032 On 06-February-20			Bond Future	9.60	93.1452	93.4274	93.1452	0.00
20/08/2019	2032 On 06-February-20	9.39	Call	Bond Future	1848	2	2	2	0.00
20/08/2019	2032 On 06-February-20	9.40	Call	Bond Future	1878	2	2	2	0.00
20/08/2019	2032 On 06-February-20	9.38	Call	Bond Future	1818	2	2	2	0.00
20/08/2019	2032 On 06-February-20	9.38	Put	Bond Future	3307	3	3	3	0.00
20/08/2019	2032 On 06-February-20	9.39	Put	Bond Future	3269	3	3	3	0.00
20/08/2019	2032 On 06-February-20	9.40	Put	Bond Future	3232	3	3	3	0.00
20/08/2019	2032 On 07-May-20			Bond Future	9.67	90.7107	90.9957	90.7107	0.00
20/08/2019	2032 On 07-May-20	9.17	Call	Bond Future	1667	2	2	2	0.00
20/08/2019	2032 On 07-May-20	9.19	Call	Bond Future	1719	2	2	2	0.00
20/08/2019	2032 On 07-May-20	9.18	Call	Bond Future	1693	2	2	2	0.00
20/08/2019	2032 On 07-May-20	9.18	Put	Bond Future	4983	5	5	5	0.00
20/08/2019	2032 On 07-May-20	9.19	Put	Bond Future	4941	5	5	5	0.00
20/08/2019	2032 On 07-May-20	9.17	Put	Bond Future	5026	5	5	5	0.00
20/08/2019	2033 On 07-November-19			Bond Future	103.34	103.3475	103.3390	103.3475	6,260.00
20/08/2019	2033 On 06-February-20			Bond Future	105.22	105.2312	105.2235	105.2312	0.00
20/08/2019	2033 On 07-May-20			Bond Future	106.00	106.0093	105.9988	106.0093	0.00
20/08/2019	2037 On 07-November-19			Bond Future	9.94	90.3227	90.6282	90.3227	62,917.00
20/08/2019	2037 On 07-November-19	9.95	Call	Bond Future	1981	2	2	2	0.00
20/08/2019	2037 On 07-November-19	9.97	Call	Bond Future	2060	2	2	2	0.00
20/08/2019	2037 On 07-November-19	9.96	Call	Bond Future	2021	2	2	2	0.00
20/08/2019	2037 On 07-November-19	9.96	Put	Bond Future	1860	2	2	2	0.00
20/08/2019	2037 On 07-November-19	9.97	Put	Bond Future	1826	2	2	2	0.00
20/08/2019	2037 On 07-November-19	9.95	Put	Bond Future	1895	2	2	2	0.00
20/08/2019	2037 On 06-February-20			Bond Future	10.02	87.6880	87.9997	87.6880	0.00
20/08/2019	2037 On 06-February-20	9.68	Call	Bond Future	1782	2	2	2	0.00
20/08/2019	2037 On 06-February-20	9.67	Call	Bond Future	1752	2	2	2	0.00
20/08/2019	2037 On 06-February-20	9.66	Call	Bond Future	1722	2	2	2	0.00
20/08/2019	2037 On 06-February-20	9.67	Put	Bond Future	4340	5	4	5	0.00
20/08/2019	2037 On 06-February-20	9.66	Put	Bond Future	4387	5	4	5	0.00
20/08/2019	2037 On 06-February-20	9.68	Put	Bond Future	4294	4	4	4	0.00
20/08/2019	2037 On 07-May-20			Bond Future	10.09	89.3128	89.6280	89.3128	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
20/08/2019	2037 On 07-May-20	9.59	Call	Bond Future	2015	2	2	2	0.00
20/08/2019	2037 On 07-May-20	9.60	Call	Bond Future	2043	2	2	2	0.00
20/08/2019	2037 On 07-May-20	9.61	Call	Bond Future	2072	2	2	2	0.00
20/08/2019	2037 On 07-May-20	9.61	Put	Bond Future	5655	6	6	6	0.00
20/08/2019	2037 On 07-May-20	9.59	Put	Bond Future	5752	6	6	6	0.00
20/08/2019	2037 On 07-May-20	9.60	Put	Bond Future	5703	6	6	6	0.00
20/08/2019	2038 On 07-November-19			Bond Future	122.12	122.1345	122.1246	122.1345	21,774.00
20/08/2019	2038 On 06-February-20			Bond Future	122.69	122.7025	122.6934	122.7025	0.00
20/08/2019	2038 On 07-May-20			Bond Future	124.99	125.0042	124.9917	125.0042	0.00
20/08/2019	2040 On 07-November-19			Bond Future	10.07	92.9882	93.3144	92.9882	43,814.00
20/08/2019	2040 On 07-November-19	10.03	Call	Bond Future	1919	2	2	2	0.00
20/08/2019	2040 On 07-November-19	10.04	Call	Bond Future	1959	2	2	2	0.00
20/08/2019	2040 On 07-November-19	9.80	Call	Bond Future	1128	1	1	1	1,260.00
20/08/2019	2040 On 07-November-19	9.30	Call	Bond Future	185	0	0	0	1,260.00
20/08/2019	2040 On 07-November-19	10.05	Call	Bond Future	1999	2	2	2	0.00
20/08/2019	2040 On 07-November-19	10.05	Put	Bond Future	2192	2	2	2	0.00
20/08/2019	2040 On 07-November-19	10.03	Put	Bond Future	2271	2	2	2	0.00
20/08/2019	2040 On 07-November-19	9.80	Put	Bond Future	3347	4	3	4	0.00
20/08/2019	2040 On 07-November-19	9.30	Put	Bond Future	6676	7	7	7	0.00
20/08/2019	2040 On 07-November-19	10.04	Put	Bond Future	2231	2	2	2	0.00
20/08/2019	2040 On 06-February-20			Bond Future	10.15	90.1509	90.4838	90.1509	0.00
20/08/2019	2040 On 06-February-20	8.40	Call	Bond Future	45	0	0	0	0.00
20/08/2019	2040 On 06-February-20	9.74	Call	Bond Future	1709	2	2	2	0.00
20/08/2019	2040 On 06-February-20	9.76	Call	Bond Future	1770	2	2	2	0.00
20/08/2019	2040 On 06-February-20	9.00	Call	Bond Future	276	0	0	0	0.00
20/08/2019	2040 On 06-February-20	9.75	Call	Bond Future	1740	2	2	2	0.00
20/08/2019	2040 On 06-February-20	9.75	Put	Bond Future	4979	5	5	5	0.00
20/08/2019	2040 On 06-February-20	9.76	Put	Bond Future	4926	5	5	5	0.00
20/08/2019	2040 On 06-February-20	9.00	Put	Bond Future	10059	10	10	10	0.00
20/08/2019	2040 On 06-February-20	9.74	Put	Bond Future	5031	5	5	5	0.00
20/08/2019	2040 On 06-February-20	8.40	Put	Bond Future	15589	16	16	16	0.00
20/08/2019	2040 On 07-May-20			Bond Future	10.23	91.8214	92.1581	91.8214	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
20/08/2019	2040 On 07-May-20	9.75	Call	Bond Future	2173	2	2	2	0.00
20/08/2019	2040 On 07-May-20	9.74	Call	Bond Future	2142	2	2	2	0.00
20/08/2019	2040 On 07-May-20	9.73	Call	Bond Future	2111	2	2	2	0.00
20/08/2019	2040 On 07-May-20	9.73	Put	Bond Future	6099	6	6	6	0.00
20/08/2019	2040 On 07-May-20	9.75	Put	Bond Future	5995	6	6	6	0.00
20/08/2019	2040 On 07-May-20	9.74	Put	Bond Future	6047	6	6	6	0.00
20/08/2019	2044 On 07-November-19			Bond Future	10.12	89.8413	90.1721	89.8413	37,851.00
20/08/2019	2044 On 07-November-19	10.06	Call	Bond Future	1913	2	2	2	0.00
20/08/2019	2044 On 07-November-19	10.52	Call	Bond Future	4163	4	4	4	0.00
20/08/2019	2044 On 07-November-19	10.05	Call	Bond Future	1873	2	2	2	0.00
20/08/2019	2044 On 07-November-19	10.07	Call	Bond Future	1953	2	2	2	0.00
20/08/2019	2044 On 07-November-19	9.19	Call	Bond Future	90	0	0	0	328.00
20/08/2019	2044 On 07-November-19	9.74	Call	Bond Future	877	1	1	1	328.00
20/08/2019	2044 On 07-November-19	10.05	Put	Bond Future	2416	3	2	3	0.00
20/08/2019	2044 On 07-November-19	9.19	Put	Bond Future	8122	8	8	8	0.00
20/08/2019	2044 On 07-November-19	10.07	Put	Bond Future	2333	3	2	3	0.00
20/08/2019	2044 On 07-November-19	9.74	Put	Bond Future	4003	4	4	4	0.00
20/08/2019	2044 On 07-November-19	10.06	Put	Bond Future	2374	3	2	3	0.00
20/08/2019	2044 On 07-November-19	10.52	Put	Bond Future	1016	1	1	1	328.00
20/08/2019	2044 On 06-February-20			Bond Future	10.19	87.0727	87.4102	87.0727	0.00
20/08/2019	2044 On 06-February-20	9.09	Call	Bond Future	317	0	0	0	328.00
20/08/2019	2044 On 06-February-20	9.77	Call	Bond Future	1629	2	2	2	0.00
20/08/2019	2044 On 06-February-20	9.74	Call	Bond Future	1540	1	2	1	328.00
20/08/2019	2044 On 06-February-20	9.76	Call	Bond Future	1599	1	2	1	0.00
20/08/2019	2044 On 06-February-20	10.78	Call	Bond Future	6004	6	6	6	0.00
20/08/2019	2044 On 06-February-20	9.78	Call	Bond Future	1659	2	2	2	0.00
20/08/2019	2044 On 06-February-20	9.76	Put	Bond Future	5153	5	5	5	0.00
20/08/2019	2044 On 06-February-20	9.78	Put	Bond Future	5044	5	5	5	0.00
20/08/2019	2044 On 06-February-20	10.78	Put	Bond Future	1541	2	2	2	328.00
20/08/2019	2044 On 06-February-20	9.77	Put	Bond Future	5098	5	5	5	0.00
20/08/2019	2044 On 06-February-20	9.74	Put	Bond Future	5264	6	5	6	0.00
20/08/2019	2044 On 06-February-20	9.09	Put	Bond Future	9870	10	10	10	0.00
20/08/2019	2044 On 07-May-20			Bond Future	10.27	88.6862	89.0276	88.6862	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
20/08/2019	2044 On 07-May-20	9.79	Call	Bond Future	2233	2	2	2	0.00
20/08/2019	2044 On 07-May-20	9.81	Call	Bond Future	2296	2	2	2	0.00
20/08/2019	2044 On 07-May-20	9.26	Call	Bond Future	893	1	1	1	556.00
20/08/2019	2044 On 07-May-20	9.33	Call	Bond Future	1030	1	1	1	100.00
20/08/2019	2044 On 07-May-20	9.98	Call	Bond Future	2872	3	3	3	100.00
20/08/2019	2044 On 07-May-20	9.80	Call	Bond Future	2265	2	2	2	0.00
20/08/2019	2044 On 07-May-20	9.91	Call	Bond Future	2627	2	3	2	556.00
20/08/2019	2044 On 07-May-20	11.02	Call	Bond Future	7566	7	8	7	0.00
20/08/2019	2044 On 07-May-20	11.09	Call	Bond Future	7937	8	8	8	0.00
20/08/2019	2044 On 07-May-20	9.80	Put	Bond Future	6057	6	6	6	0.00
20/08/2019	2044 On 07-May-20	9.26	Put	Bond Future	9429	10	9	10	0.00
20/08/2019	2044 On 07-May-20	9.91	Put	Bond Future	5500	6	6	6	0.00
20/08/2019	2044 On 07-May-20	9.98	Put	Bond Future	5169	5	5	5	0.00
20/08/2019	2044 On 07-May-20	11.02	Put	Bond Future	1979	2	2	2	556.00
20/08/2019	2044 On 07-May-20	11.09	Put	Bond Future	1863	2	2	2	100.00
20/08/2019	2044 On 07-May-20	9.79	Put	Bond Future	6109	6	6	6	0.00
20/08/2019	2044 On 07-May-20	9.33	Put	Bond Future	8928	9	9	9	0.00
20/08/2019	2044 On 07-May-20	9.81	Put	Bond Future	6004	6	6	6	0.00
20/08/2019	2046 On 07-November-19			Bond Future	113.08	113.0867	113.0777	113.0867	17,994.00
20/08/2019	2046 On 06-February-20			Bond Future	115.14	115.1481	115.1397	115.1481	0.00
20/08/2019	2046 On 07-May-20			Bond Future	115.55	115.5596	115.5483	115.5596	0.00
20/08/2019	2050 On 07-November-19			Bond Future	117.94	117.9495	117.9401	117.9495	12,776.00
20/08/2019	2050 On 06-February-20			Bond Future	118.26	118.2639	118.2554	118.2639	0.00
20/08/2019	2050 On 07-May-20			Bond Future	120.47	120.4822	120.4705	120.4822	0.00
20/08/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	AL37 On 07-November-19			Index Future	663.46	662.9930	663.4630	662.9930	0.00
20/08/2019	AL37 On 06-February-20			Index Future	675.40	674.9180	675.4010	674.9180	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
20/08/2019	AL37 On 07-May-20			Index Future	687.89	687.4200	687.8940	687.4200	0.00
20/08/2019	AL7T On 07-November-19			Index Future	767.09	765.6090	767.0870	765.6090	120.00
20/08/2019	AL7T On 06-February-20			Index Future	780.89	779.3800	780.8900	779.3800	0.00
20/08/2019	AL7T On 07-May-20			Index Future	795.33	793.8170	795.3340	793.8170	0.00
20/08/2019	ALBI On 07-November-19			Index Future	685.14	683.3580	685.1350	683.3580	222.00
20/08/2019	ALBI On 06-February-20			Index Future	697.46	695.6500	697.4630	695.6500	0.00
20/08/2019	ALBI On 07-May-20			Index Future	710.36	708.5350	710.3640	708.5350	0.00
20/08/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	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
20/08/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/08/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2019	ES33 On 07-November-19			Bond Future	11.10	75.8023	76.0391	75.8023	350.00
20/08/2019	ES33 On 06-February-20			Bond Future	11.22	77.1656	77.4074	77.1656	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
20/08/2019	ES33 On 07-May-20			Bond Future	11.34	74.8012	75.0455	74.8012	0.00
20/08/2019	ES42 On 07-November-19			Bond Future	11.44	76.5240	76.7916	76.5240	4,919.00
20/08/2019	ES42 On 06-February-20			Bond Future	11.57	77.9003	78.1734	77.9003	0.00
20/08/2019	ES42 On 07-May-20			Bond Future	11.69	75.0790	75.3551	75.0790	0.00
20/08/2019	GOVI On 07-November-19			GOVI	677.96	676.1100	677.9570	676.1100	1,190.00
20/08/2019	GOVI On 07-November-19	672.90	Call	GOVI	50570	3	5	3	0.00
20/08/2019	GOVI On 07-November-19	672.91	Call	GOVI	50470	3	5	3	0.00
20/08/2019	GOVI On 07-November-19	672.92	Call	GOVI	50370	3	5	3	0.00
20/08/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
20/08/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
20/08/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
20/08/2019	GOVI On 06-February-20			GOVI	690.16	688.2720	690.1560	688.2720	0.00
20/08/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
20/08/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
20/08/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
20/08/2019	GOVI On 06-February-20	703.13	Put	GOVI	129740	15	13	15	0.00
20/08/2019	GOVI On 06-February-20	703.15	Put	GOVI	129940	15	13	15	0.00
20/08/2019	GOVI On 06-February-20	703.14	Put	GOVI	129840	15	13	15	0.00
20/08/2019	GOVI On 07-May-20			GOVI	702.92	701.0200	702.9220	701.0200	0.00
20/08/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
20/08/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
20/08/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
20/08/2019	GOVI On 07-May-20	720.00	Put	GOVI	170780	19	17	19	0.00
20/08/2019	GOVI On 07-May-20	719.98	Put	GOVI	170580	19	17	19	0.00
20/08/2019	GOVI On 07-May-20	719.99	Put	GOVI	170680	19	17	19	0.00
20/08/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/08/2019	IGOV On 07-November-19			Index Future	263.95	264.1970	263.9500	264.1970	1,018.00
20/08/2019	IGOV On 06-February-20			Index Future	268.76	269.0130	268.7640	269.0130	0.00
20/08/2019	IGOV On 07-May-20			Index Future	273.80	274.0590	273.7970	274.0590	0.00
20/08/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	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
20/08/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
20/08/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7100	102.7000	102.7100	0.00
20/08/2019	IS02 On 23-March-20			Interest Rate Swap	98.57	98.5900	98.5700	98.5900	0.00
20/08/2019	IS02 On 22-June-20			Interest Rate Swap	102.00	102.0200	102.0000	102.0200	0.00
20/08/2019	IS02 On 21-September-20			Interest Rate Swap	98.84	98.8600	98.8400	98.8600	0.00
20/08/2019	IS05 On 17-December-20			Interest Rate Swap	95.45	95.4700	95.4500	95.4700	0.00
20/08/2019	IS05 On 16-March-21			Interest Rate Swap	94.43	94.4600	94.4300	94.4600	0.00
20/08/2019	IS05 On 15-June-21			Interest Rate Swap	93.37	93.4000	93.3700	93.4000	0.00
20/08/2019	IS05 On 21-September-21			Interest Rate Swap	93.28	93.3200	93.2800	93.3200	0.00
20/08/2019	IS05 On 21-December-21			Interest Rate Swap	95.27	95.3200	95.2700	95.3200	51.00
20/08/2019	IS05 On 15-March-22			Interest Rate Swap	95.21	95.2700	95.2100	95.2700	0.00
20/08/2019	IS05 On 21-June-22			Interest Rate Swap	96.20	96.2700	96.2000	96.2700	0.00
20/08/2019	IS05 On 20-September-22			Interest Rate Swap	99.96	100.0300	99.9600	100.0300	0.00
20/08/2019	IS05 On 20-December-22			Interest Rate Swap	101.04	101.1200	101.0400	101.1200	0.00
20/08/2019	IS05 On 22-March-23			Interest Rate Swap	94.16	94.2500	94.1600	94.2500	0.00
20/08/2019	IS05 On 20-June-23			Interest Rate Swap	100.10	100.2000	100.1000	100.2000	0.00
20/08/2019	IS05 On 19-September-23			Interest Rate Swap	95.40	95.5000	95.4000	95.5000	0.00
20/08/2019	IS10 On 17-December-25			Interest Rate Swap	91.00	91.1300	91.0000	91.1300	0.00
20/08/2019	IS10 On 16-March-26			Interest Rate Swap	87.87	87.9900	87.8700	87.9900	0.00
20/08/2019	IS10 On 15-June-26			Interest Rate Swap	86.52	86.6300	86.5200	86.6300	0.00
20/08/2019	IS10 On 21-September-26			Interest Rate Swap	88.66	88.7700	88.6600	88.7700	0.00
20/08/2019	IS10 On 21-December-26			Interest Rate Swap	92.47	92.5800	92.4700	92.5800	0.00
20/08/2019	IS10 On 15-March-27			Interest Rate Swap	90.93	91.0500	90.9300	91.0500	0.00
20/08/2019	IS10 On 21-June-27			Interest Rate Swap	92.99	93.1200	92.9900	93.1200	0.00
20/08/2019	IS10 On 20-September-27			Interest Rate Swap	98.51	98.6400	98.5100	98.6400	0.00
20/08/2019	IS10 On 20-December-27			Interest Rate Swap	98.86	98.9800	98.8600	98.9800	0.00
20/08/2019	IS10 On 22-March-28			Interest Rate Swap	92.22	92.3400	92.2200	92.3400	0.00
20/08/2019	IS10 On 20-June-28			Interest Rate Swap	99.57	99.6800	99.5700	99.6800	0.00
20/08/2019	IS10 On 19-September-28			Interest Rate Swap	92.99	93.0900	92.9900	93.0900	0.00
20/08/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	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
20/08/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
20/08/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
20/08/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	92.8700	92.8700	0.00
20/08/2019	R023 On 07-November-19			Bond Future	7.47	102.3066	102.3627	102.3066	52,661.00
20/08/2019	R023 On 07-November-19	7.98	Call	Bond Future	1600	2	2	2	0.00
20/08/2019	R023 On 07-November-19	8.00	Call	Bond Future	1650	2	2	2	0.00
20/08/2019	R023 On 07-November-19	7.99	Call	Bond Future	1625	2	2	2	0.00
20/08/2019	R023 On 07-November-19	7.98	Put	Bond Future	126	0	0	0	0.00
20/08/2019	R023 On 07-November-19	8.00	Put	Bond Future	120	0	0	0	0.00
20/08/2019	R023 On 07-November-19	7.99	Put	Bond Future	123	0	0	0	0.00
20/08/2019	R023 On 06-February-20			Bond Future	7.49	104.1467	104.2047	104.1467	0.00
20/08/2019	R023 On 06-February-20	7.52	Call	Bond Future	832	1	1	1	0.00
20/08/2019	R023 On 06-February-20	7.54	Call	Bond Future	864	1	1	1	0.00
20/08/2019	R023 On 06-February-20	7.53	Call	Bond Future	848	1	1	1	0.00
20/08/2019	R023 On 06-February-20	7.53	Put	Bond Future	737	1	1	1	0.00
20/08/2019	R023 On 06-February-20	7.54	Put	Bond Future	726	1	1	1	0.00
20/08/2019	R023 On 06-February-20	7.52	Put	Bond Future	748	1	1	1	0.00
20/08/2019	R023 On 07-May-20			Bond Future	7.48	102.1430	102.1994	102.1430	0.00
20/08/2019	R023 On 07-May-20	6.90	Call	Bond Future	269	0	0	0	0.00
20/08/2019	R023 On 07-May-20	6.91	Call	Bond Future	277	0	0	0	0.00
20/08/2019	R023 On 07-May-20	6.89	Call	Bond Future	260	0	0	0	0.00
20/08/2019	R023 On 07-May-20	6.89	Put	Bond Future	1751	2	2	2	0.00
20/08/2019	R023 On 07-May-20	6.90	Put	Bond Future	1735	2	2	2	0.00
20/08/2019	R023 On 07-May-20	6.91	Put	Bond Future	1718	2	2	2	0.00
20/08/2019	R035 On 07-November-19			Bond Future	9.83	94.0397	94.3060	94.0397	96,124.00
20/08/2019	R035 On 07-November-19	9.87	Call	Bond Future	2111	2	2	2	0.00
20/08/2019	R035 On 07-November-19	8.92	Call	Bond Future	89	0	0	0	3,500.00
20/08/2019	R035 On 07-November-19	9.52	Call	Bond Future	953	1	1	1	3,500.00
20/08/2019	R035 On 07-November-19	9.88	Call	Bond Future	2152	2	2	2	0.00
20/08/2019	R035 On 07-November-19	9.89	Call	Bond Future	2193	2	2	2	0.00
20/08/2019	R035 On 07-November-19	10.21	Call	Bond Future	3708	4	4	4	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
20/08/2019	R035 On 07-November-19	9.88	Put	Bond Future	1765	2	2	2	0.00
20/08/2019	R035 On 07-November-19	9.87	Put	Bond Future	1797	2	2	2	0.00
20/08/2019	R035 On 07-November-19	10.21	Put	Bond Future	940	1	1	1	3,500.00
20/08/2019	R035 On 07-November-19	9.52	Put	Bond Future	3270	3	3	3	0.00
20/08/2019	R035 On 07-November-19	8.92	Put	Bond Future	7178	7	7	7	0.00
20/08/2019	R035 On 07-November-19	9.89	Put	Bond Future	1732	2	2	2	0.00
20/08/2019	R035 On 06-February-20			Bond Future	9.91	95.7311	96.0029	95.7311	0.00
20/08/2019	R035 On 06-February-20	9.61	Call	Bond Future	1816	2	2	2	0.00
20/08/2019	R035 On 06-February-20	9.60	Call	Bond Future	1786	2	2	2	0.00
20/08/2019	R035 On 06-February-20	9.59	Call	Bond Future	1755	2	2	2	0.00
20/08/2019	R035 On 06-February-20	9.59	Put	Bond Future	4130	4	4	4	0.00
20/08/2019	R035 On 06-February-20	9.61	Put	Bond Future	4040	4	4	4	0.00
20/08/2019	R035 On 06-February-20	9.60	Put	Bond Future	4085	4	4	4	0.00
20/08/2019	R035 On 07-May-20			Bond Future	9.98	93.0005	93.2750	93.0005	0.00
20/08/2019	R035 On 07-May-20	9.11	Call	Bond Future	1046	0	1	0	5,000.00
20/08/2019	R035 On 07-May-20	9.75	Call	Bond Future	2760	0	3	0	5,000.00
20/08/2019	R035 On 07-May-20	9.47	Call	Bond Future	1904	2	2	2	0.00
20/08/2019	R035 On 07-May-20	9.49	Call	Bond Future	1960	2	2	2	0.00
20/08/2019	R035 On 07-May-20	10.75	Call	Bond Future	7003	0	7	0	0.00
20/08/2019	R035 On 07-May-20	9.48	Call	Bond Future	1932	2	2	2	0.00
20/08/2019	R035 On 07-May-20	9.47	Put	Bond Future	5694	6	6	6	0.00
20/08/2019	R035 On 07-May-20	9.75	Put	Bond Future	4453	0	4	0	0.00
20/08/2019	R035 On 07-May-20	9.49	Put	Bond Future	5598	6	6	6	0.00
20/08/2019	R035 On 07-May-20	10.75	Put	Bond Future	1737	0	2	0	5,000.00
20/08/2019	R035 On 07-May-20	9.48	Put	Bond Future	5646	6	6	6	0.00
20/08/2019	R035 On 07-May-20	9.11	Put	Bond Future	7633	0	8	0	0.00
20/08/2019	R186 On 07-November-19			Bond Future	8.44	114.7664	114.9386	114.7664	136,194.00
20/08/2019	R186 On 07-November-19	8.25	Call	Bond Future	776	1	1	1	3,750.00
20/08/2019	R186 On 07-November-19	8.73	Call	Bond Future	2248	2	2	2	0.00
20/08/2019	R186 On 07-November-19	8.23	Call	Bond Future	734	1	1	1	4,955.00
20/08/2019	R186 On 07-November-19	8.94	Call	Bond Future	3136	3	3	3	0.00
20/08/2019	R186 On 07-November-19	8.20	Call	Bond Future	673	1	1	1	0.00
20/08/2019	R186 On 07-November-19	8.96	Call	Bond Future	3225	3	3	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
20/08/2019	R186 On 07-November-19	8.95	Call	Bond Future	3180	3	3	3	0.00
20/08/2019	R186 On 07-November-19	8.96	Put	Bond Future	367	0	0	0	0.00
20/08/2019	R186 On 07-November-19	8.23	Put	Bond Future	1941	2	2	2	0.00
20/08/2019	R186 On 07-November-19	8.20	Put	Bond Future	2052	2	2	2	7,500.00
20/08/2019	R186 On 07-November-19	8.95	Put	Bond Future	376	0	0	0	0.00
20/08/2019	R186 On 07-November-19	8.73	Put	Bond Future	650	1	1	1	4,955.00
20/08/2019	R186 On 07-November-19	8.94	Put	Bond Future	386	0	0	0	0.00
20/08/2019	R186 On 07-November-19	8.25	Put	Bond Future	1870	2	2	2	3,750.00
20/08/2019	R186 On 06-February-20			Bond Future	8.50	111.5266	111.7028	111.5266	0.00
20/08/2019	R186 On 06-February-20	8.11	Call	Bond Future	971	1	1	1	1,007.00
20/08/2019	R186 On 06-February-20	8.55	Call	Bond Future	2077	2	2	2	0.00
20/08/2019	R186 On 06-February-20	8.50	Call	Bond Future	1927	2	2	2	0.00
20/08/2019	R186 On 06-February-20	8.57	Call	Bond Future	2139	2	2	2	0.00
20/08/2019	R186 On 06-February-20	9.00	Call	Bond Future	3673	4	4	4	0.00
20/08/2019	R186 On 06-February-20	8.56	Call	Bond Future	2108	2	2	2	0.00
20/08/2019	R186 On 06-February-20	8.56	Put	Bond Future	1783	2	2	2	0.00
20/08/2019	R186 On 06-February-20	9.00	Put	Bond Future	992	1	1	1	1,007.00
20/08/2019	R186 On 06-February-20	8.50	Put	Bond Future	1929	2	2	2	1,007.00
20/08/2019	R186 On 06-February-20	8.57	Put	Bond Future	1760	2	2	2	0.00
20/08/2019	R186 On 06-February-20	8.11	Put	Bond Future	3124	3	3	3	0.00
20/08/2019	R186 On 06-February-20	8.55	Put	Bond Future	1807	2	2	2	0.00
20/08/2019	R186 On 07-May-20			Bond Future	8.55	113.5929	113.7696	113.5929	0.00
20/08/2019	R186 On 07-May-20	8.08	Call	Bond Future	1160	1	1	1	0.00
20/08/2019	R186 On 07-May-20	8.93	Call	Bond Future	3619	4	4	4	0.00
20/08/2019	R186 On 07-May-20	8.28	Call	Bond Future	1618	2	2	2	6,000.00
20/08/2019	R186 On 07-May-20	8.09	Call	Bond Future	1181	1	1	1	0.00
20/08/2019	R186 On 07-May-20	8.07	Call	Bond Future	1139	1	1	1	0.00
20/08/2019	R186 On 07-May-20	7.60	Call	Bond Future	392	0	0	0	6,000.00
20/08/2019	R186 On 07-May-20	8.07	Put	Bond Future	3716	4	4	4	0.00
20/08/2019	R186 On 07-May-20	7.60	Put	Bond Future	5559	6	6	6	0.00
20/08/2019	R186 On 07-May-20	8.93	Put	Bond Future	1644	2	2	2	6,000.00
20/08/2019	R186 On 07-May-20	8.28	Put	Bond Future	3061	3	3	3	0.00
20/08/2019	R186 On 07-May-20	8.09	Put	Bond Future	3649	4	4	4	0.00
20/08/2019	R186 On 07-May-20	8.08	Put	Bond Future	3682	4	4	4	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
20/08/2019	R197 On 07-November-19			Bond Future	308.33	308.4731	308.3256	308.4731	2,507.00
20/08/2019	R197 On 06-February-20			Bond Future	306.29	306.4377	306.2901	306.4377	40.00
20/08/2019	R197 On 07-May-20			Bond Future	312.03	312.1858	312.0277	312.1858	0.00
20/08/2019	R202 On 07-November-19			Bond Future	234.73	235.7989	234.7327	235.7989	9,082.00
20/08/2019	R202 On 06-February-20			Bond Future	234.95	236.0293	234.9456	236.0293	0.00
20/08/2019	R202 On 07-May-20			Bond Future	239.35	240.4565	239.3467	240.4565	0.00
20/08/2019	R207 On 07-November-19			Bond Future	6.57	102.4522	102.4445	102.4522	3,801.00
20/08/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
20/08/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
20/08/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
20/08/2019	R207 On 07-November-19	2.06	Put	Bond Future	808	1	1	1	0.00
20/08/2019	R207 On 07-November-19	2.07	Put	Bond Future	806	1	1	1	0.00
20/08/2019	R207 On 07-November-19	2.08	Put	Bond Future	804	1	1	1	0.00
20/08/2019	R208 On 07-November-19			Bond Future	6.62	100.9585	100.9504	100.9585	10,137.00
20/08/2019	R208 On 07-November-19	6.84	Call	Bond Future	341	0	0	0	0.00
20/08/2019	R208 On 07-November-19	6.83	Call	Bond Future	330	0	0	0	0.00
20/08/2019	R208 On 07-November-19	6.82	Call	Bond Future	320	0	0	0	0.00
20/08/2019	R208 On 07-November-19	6.83	Put	Bond Future	59	0	0	0	0.00
20/08/2019	R208 On 07-November-19	6.82	Put	Bond Future	61	0	0	0	0.00
20/08/2019	R208 On 07-November-19	6.84	Put	Bond Future	57	0	0	0	0.00
20/08/2019	R208 On 06-February-20			Bond Future	6.47	102.7743	102.7669	102.7743	0.00
20/08/2019	R208 On 06-February-20	6.12	Call	Bond Future	46	0	0	0	0.00
20/08/2019	R208 On 06-February-20	6.13	Call	Bond Future	48	0	0	0	0.00
20/08/2019	R208 On 06-February-20	6.14	Call	Bond Future	51	0	0	0	0.00
20/08/2019	R208 On 06-February-20	6.14	Put	Bond Future	404	0	0	0	0.00
20/08/2019	R208 On 06-February-20	6.12	Put	Bond Future	420	0	0	0	0.00
20/08/2019	R208 On 06-February-20	6.13	Put	Bond Future	412	0	0	0	0.00
20/08/2019	R208 On 07-May-20			Bond Future	6.16	101.2745	101.2644	101.2745	0.00
20/08/2019	R208 On 07-May-20	4.82	Call	Bond Future	1	0	0	0	0.00
20/08/2019	R208 On 07-May-20	4.81	Call	Bond Future	1	0	0	0	0.00
20/08/2019	R208 On 07-May-20	4.80	Call	Bond Future	1	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
20/08/2019	R208 On 07-May-20	4.81	Put	Bond Future	1165	1	1	1	0.00
20/08/2019	R208 On 07-May-20	4.80	Put	Bond Future	1174	1	1	1	0.00
20/08/2019	R208 On 07-May-20	4.82	Put	Bond Future	1157	1	1	1	0.00
20/08/2019	R209 On 07-November-19			Bond Future	9.81	71.7391	71.9985	71.7391	89,481.00
20/08/2019	R209 On 07-November-19	9.80	Call	Bond Future	1642	2	2	2	0.00
20/08/2019	R209 On 07-November-19	9.50	Call	Bond Future	827	1	1	1	5,000.00
20/08/2019	R209 On 07-November-19	8.92	Call	Bond Future	102	0	0	0	8,000.00
20/08/2019	R209 On 07-November-19	9.82	Call	Bond Future	1708	2	2	2	0.00
20/08/2019	R209 On 07-November-19	9.33	Call	Bond Future	503	0	1	0	8,000.00
20/08/2019	R209 On 07-November-19	9.77	Call	Bond Future	1546	1	2	1	0.00
20/08/2019	R209 On 07-November-19	9.81	Call	Bond Future	1675	2	2	2	0.00
20/08/2019	R209 On 07-November-19	9.81	Put	Bond Future	1666	2	2	2	0.00
20/08/2019	R209 On 07-November-19	9.33	Put	Bond Future	3625	4	4	4	0.00
20/08/2019	R209 On 07-November-19	9.82	Put	Bond Future	1636	2	2	2	0.00
20/08/2019	R209 On 07-November-19	9.77	Put	Bond Future	1790	2	2	2	8,000.00
20/08/2019	R209 On 07-November-19	8.92	Put	Bond Future	6058	6	6	6	0.00
20/08/2019	R209 On 07-November-19	9.80	Put	Bond Future	1696	2	2	2	0.00
20/08/2019	R209 On 07-November-19	9.50	Put	Bond Future	2818	3	3	3	0.00
20/08/2019	R209 On 06-February-20			Bond Future	9.88	73.0294	73.2941	73.0294	0.00
20/08/2019	R209 On 06-February-20	9.51	Call	Bond Future	1412	1	1	1	0.00
20/08/2019	R209 On 06-February-20	9.52	Call	Bond Future	1437	1	1	1	0.00
20/08/2019	R209 On 06-February-20	9.50	Call	Bond Future	1387	1	1	1	0.00
20/08/2019	R209 On 06-February-20	9.50	Put	Bond Future	3810	4	4	4	0.00
20/08/2019	R209 On 06-February-20	9.51	Put	Bond Future	3769	4	4	4	0.00
20/08/2019	R209 On 06-February-20	9.52	Put	Bond Future	3729	4	4	4	0.00
20/08/2019	R209 On 07-May-20			Bond Future	9.95	71.2307	71.4985	71.2307	0.00
20/08/2019	R209 On 07-May-20	9.45	Call	Bond Future	1669	2	2	2	0.00
20/08/2019	R209 On 07-May-20	9.47	Call	Bond Future	1720	2	2	2	0.00
20/08/2019	R209 On 07-May-20	9.46	Call	Bond Future	1694	2	2	2	0.00
20/08/2019	R209 On 07-May-20	9.46	Put	Bond Future	4783	5	5	5	0.00
20/08/2019	R209 On 07-May-20	9.47	Put	Bond Future	4743	5	5	5	0.00
20/08/2019	R209 On 07-May-20	9.45	Put	Bond Future	4823	5	5	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
20/08/2019	R210 On 07-November-19			Bond Future	190.20	190.2175	190.2010	190.2175	2,132.00
20/08/2019	R210 On 06-February-20			Bond Future	193.67	193.6846	193.6693	193.6846	0.00
20/08/2019	R210 On 07-May-20			Bond Future	194.65	194.6673	194.6469	194.6673	0.00
20/08/2019	R212 On 07-November-19			Bond Future	162.88	163.0126	162.8813	163.0126	6,684.00
20/08/2019	R212 On 06-February-20			Bond Future	163.61	163.7381	163.6056	163.7381	0.00
20/08/2019	R212 On 07-May-20			Bond Future	166.67	166.8094	166.6703	166.8094	0.00
20/08/2019	R213 On 07-November-19			Bond Future	9.39	84.7373	84.9562	84.7373	20,554.00
20/08/2019	R213 On 07-November-19	9.58	Call	Bond Future	2173	2	2	2	0.00
20/08/2019	R213 On 07-November-19	9.59	Call	Bond Future	2211	2	2	2	0.00
20/08/2019	R213 On 07-November-19	9.60	Call	Bond Future	2250	2	2	2	0.00
20/08/2019	R213 On 07-November-19	9.60	Put	Bond Future	991	1	1	1	0.00
20/08/2019	R213 On 07-November-19	9.58	Put	Bond Future	1034	1	1	1	0.00
20/08/2019	R213 On 07-November-19	9.59	Put	Bond Future	1012	1	1	1	0.00
20/08/2019	R213 On 06-February-20			Bond Future	9.47	86.2615	86.4849	86.2615	0.00
20/08/2019	R213 On 06-February-20	9.28	Call	Bond Future	1769	2	2	2	0.00
20/08/2019	R213 On 06-February-20	9.27	Call	Bond Future	1742	2	2	2	0.00
20/08/2019	R213 On 06-February-20	9.26	Call	Bond Future	1714	2	2	2	0.00
20/08/2019	R213 On 06-February-20	9.27	Put	Bond Future	2933	3	3	3	0.00
20/08/2019	R213 On 06-February-20	9.26	Put	Bond Future	2967	3	3	3	0.00
20/08/2019	R213 On 06-February-20	9.28	Put	Bond Future	2899	3	3	3	0.00
20/08/2019	R213 On 07-May-20			Bond Future	9.53	84.3069	84.5325	84.3069	0.00
20/08/2019	R213 On 07-May-20	9.00	Call	Bond Future	1422	1	1	1	0.00
20/08/2019	R213 On 07-May-20	9.01	Call	Bond Future	1444	1	1	1	0.00
20/08/2019	R213 On 07-May-20	9.02	Call	Bond Future	1467	1	1	1	0.00
20/08/2019	R213 On 07-May-20	9.02	Put	Bond Future	4558	5	5	5	0.00
20/08/2019	R213 On 07-May-20	9.00	Put	Bond Future	4636	5	5	5	0.00
20/08/2019	R213 On 07-May-20	9.01	Put	Bond Future	4597	5	5	5	0.00
20/08/2019	R214 On 07-November-19			Bond Future	10.06	70.0000	70.2673	70.0000	16,189.00
20/08/2019	R214 On 07-November-19	10.01	Call	Bond Future	1593	1	2	1	0.00
20/08/2019	R214 On 07-November-19	10.02	Call	Bond Future	1626	2	2	2	0.00
20/08/2019	R214 On 07-November-19	10.00	Call	Bond Future	1561	1	2	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
20/08/2019	R214 On 07-November-19	10.00	Put	Bond Future	1966	2	2	2	0.00
20/08/2019	R214 On 07-November-19	10.01	Put	Bond Future	1932	2	2	2	0.00
20/08/2019	R214 On 07-November-19	10.02	Put	Bond Future	1899	2	2	2	0.00
20/08/2019	R214 On 06-February-20			Bond Future	10.14	71.2591	71.5317	71.2591	0.00
20/08/2019	R214 On 06-February-20	9.71	Call	Bond Future	1437	1	1	1	0.00
20/08/2019	R214 On 06-February-20	9.73	Call	Bond Future	1488	1	1	1	0.00
20/08/2019	R214 On 06-February-20	9.72	Call	Bond Future	1462	1	1	1	0.00
20/08/2019	R214 On 06-February-20	9.72	Put	Bond Future	4235	4	4	4	0.00
20/08/2019	R214 On 06-February-20	9.73	Put	Bond Future	4192	4	4	4	0.00
20/08/2019	R214 On 06-February-20	9.71	Put	Bond Future	4279	4	4	4	0.00
20/08/2019	R214 On 07-May-20			Bond Future	10.20	69.2804	69.5564	69.2804	0.00
20/08/2019	R214 On 07-May-20	9.76	Call	Bond Future	1939	2	2	2	0.00
20/08/2019	R214 On 07-May-20	9.77	Call	Bond Future	1966	2	2	2	0.00
20/08/2019	R214 On 07-May-20	9.75	Call	Bond Future	1913	2	2	2	0.00
20/08/2019	R214 On 07-May-20	9.75	Put	Bond Future	4906	5	5	5	0.00
20/08/2019	R214 On 07-May-20	9.76	Put	Bond Future	4865	5	5	5	0.00
20/08/2019	R214 On 07-May-20	9.77	Put	Bond Future	4823	5	5	5	0.00
20/08/2019	R248 On 07-November-19			Bond Future	10.09	88.9177	89.3004	88.9177	89,159.00
20/08/2019	R248 On 07-November-19	10.03	Call	Bond Future	1944	2	2	2	0.00
20/08/2019	R248 On 07-November-19	10.02	Call	Bond Future	1903	2	2	2	0.00
20/08/2019	R248 On 07-November-19	10.01	Call	Bond Future	1863	2	2	2	0.00
20/08/2019	R248 On 07-November-19	10.02	Put	Bond Future	2463	3	2	3	0.00
20/08/2019	R248 On 07-November-19	10.01	Put	Bond Future	2507	3	3	3	0.00
20/08/2019	R248 On 07-November-19	10.03	Put	Bond Future	2420	3	2	3	0.00
20/08/2019	R248 On 06-February-20			Bond Future	10.16	90.5170	90.9073	90.5170	100.00
20/08/2019	R248 On 06-February-20	9.71	Call	Bond Future	1547	1	2	1	0.00
20/08/2019	R248 On 06-February-20	9.72	Call	Bond Future	1577	1	2	1	0.00
20/08/2019	R248 On 06-February-20	9.70	Call	Bond Future	1516	1	2	1	0.00
20/08/2019	R248 On 06-February-20	9.72	Put	Bond Future	5342	6	5	6	0.00
20/08/2019	R248 On 06-February-20	9.70	Put	Bond Future	5458	6	5	6	0.00
20/08/2019	R248 On 06-February-20	9.71	Put	Bond Future	5400	6	5	6	0.00
20/08/2019	R248 On 07-May-20			Bond Future	10.23	87.7532	88.1486	87.7532	0.00
20/08/2019	R248 On 07-May-20	9.77	Call	Bond Future	2307	2	2	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
20/08/2019	R248 On 07-May-20	9.79	Call	Bond Future	2373	2	2	2	0.00
20/08/2019	R248 On 07-May-20	9.78	Call	Bond Future	2340	2	2	2	0.00
20/08/2019	R248 On 07-May-20	9.78	Put	Bond Future	6125	6	6	6	0.00
20/08/2019	R248 On 07-May-20	9.77	Put	Bond Future	6180	6	6	6	0.00
20/08/2019	R248 On 07-May-20	9.79	Put	Bond Future	6072	6	6	6	0.00