



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 July 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	2025 On 01-August-19			Bond Future	136.34	136.5435	136.3403	136.5435	1,622.00
09/07/2019	2025 On 07-November-19			Bond Future	139.05	139.2640	139.0527	139.2640	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2019	2025 On 06-February-20			Bond Future	140.24	140.4595	140.2368	140.4595	0.00
09/07/2019	2029 On 01-August-19			Bond Future	103.31	103.3885	103.3065	103.3885	4,132.00
09/07/2019	2029 On 07-November-19			Bond Future	104.27	104.3541	104.2674	104.3541	150.00
09/07/2019	2029 On 06-February-20			Bond Future	106.26	106.3546	106.2608	106.3546	0.00
09/07/2019	2030 On 01-August-19			Bond Future	8.76	94.7501	8.7600	94.7501	77,975.00
09/07/2019	2030 On 01-August-19	8.35	Call	Bond Future	64	0	64	0	2,025.00
09/07/2019	2030 On 01-August-19	9.22	Call	Bond Future	3019	3	3019	3	5,400.00
09/07/2019	2030 On 01-August-19	9.69	Call	Bond Future	5832	6	5832	6	0.00
09/07/2019	2030 On 01-August-19	9.68	Call	Bond Future	5773	6	5773	6	0.00
09/07/2019	2030 On 01-August-19	8.67	Call	Bond Future	523	0	523	0	5,400.00
09/07/2019	2030 On 01-August-19	9.15	Call	Bond Future	2618	2	2618	2	2,025.00
09/07/2019	2030 On 01-August-19	9.91	Call	Bond Future	7138	7	7138	7	0.00
09/07/2019	2030 On 01-August-19	9.92	Call	Bond Future	7197	7	7197	7	0.00
09/07/2019	2030 On 01-August-19	8.77	Call	Bond Future	827	1	827	1	0.00
09/07/2019	2030 On 01-August-19	9.24	Call	Bond Future	3136	3	3136	3	0.00
09/07/2019	2030 On 01-August-19	9.27	Call	Bond Future	3312	3	3312	3	0.00
09/07/2019	2030 On 01-August-19	9.08	Call	Bond Future	2231	2	2231	2	0.00
09/07/2019	2030 On 01-August-19	9.90	Call	Bond Future	7080	7	7080	7	0.00
09/07/2019	2030 On 01-August-19	8.77	Put	Bond Future	762	1	762	1	0.00
09/07/2019	2030 On 01-August-19	9.92	Put	Bond Future	1	0	1	0	0.00
09/07/2019	2030 On 01-August-19	9.08	Put	Bond Future	170	0	170	0	6,570.00
09/07/2019	2030 On 01-August-19	9.24	Put	Bond Future	66	0	66	0	0.00
09/07/2019	2030 On 01-August-19	9.27	Put	Bond Future	54	0	54	0	0.00
09/07/2019	2030 On 01-August-19	9.90	Put	Bond Future	1	0	1	0	0.00
09/07/2019	2030 On 01-August-19	9.68	Put	Bond Future	3	0	3	0	4,800.00
09/07/2019	2030 On 01-August-19	9.91	Put	Bond Future	1	0	1	0	0.00
09/07/2019	2030 On 01-August-19	8.67	Put	Bond Future	1114	1	1114	1	0.00
09/07/2019	2030 On 01-August-19	9.15	Put	Bond Future	114	0	114	0	0.00
09/07/2019	2030 On 01-August-19	9.69	Put	Bond Future	3	0	3	0	5,400.00
09/07/2019	2030 On 01-August-19	9.22	Put	Bond Future	74	0	74	0	0.00
09/07/2019	2030 On 01-August-19	8.35	Put	Bond Future	2795	3	2795	3	0.00
09/07/2019	2030 On 07-November-19			Bond Future	8.81	96.6126	8.8113	96.6126	200.00
09/07/2019	2030 On 07-November-19	9.48	Call	Bond Future	4731	5	4731	5	0.00
09/07/2019	2030 On 07-November-19	8.60	Call	Bond Future	1220	1	1220	1	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
09/07/2019	2030 On 07-November-19	9.10	Call	Bond Future	2962	3	2962	3	5,500.00
09/07/2019	2030 On 07-November-19	9.76	Call	Bond Future	6177	6	6177	6	0.00
09/07/2019	2030 On 07-November-19	9.49	Call	Bond Future	4781	5	4781	5	0.00
09/07/2019	2030 On 07-November-19	9.47	Call	Bond Future	4681	5	4681	5	0.00
09/07/2019	2030 On 07-November-19	9.70	Call	Bond Future	5862	6	5862	6	0.00
09/07/2019	2030 On 07-November-19	8.57	Call	Bond Future	1141	1	1141	1	0.00
09/07/2019	2030 On 07-November-19	9.12	Call	Bond Future	3047	3	3047	3	0.00
09/07/2019	2030 On 07-November-19	9.12	Put	Bond Future	1095	1	1095	1	0.00
09/07/2019	2030 On 07-November-19	9.70	Put	Bond Future	384	0	384	0	0.00
09/07/2019	2030 On 07-November-19	9.47	Put	Bond Future	580	1	580	1	0.00
09/07/2019	2030 On 07-November-19	8.57	Put	Bond Future	2704	3	2704	3	0.00
09/07/2019	2030 On 07-November-19	9.10	Put	Bond Future	1135	1	1135	1	0.00
09/07/2019	2030 On 07-November-19	9.48	Put	Bond Future	570	1	570	1	0.00
09/07/2019	2030 On 07-November-19	8.60	Put	Bond Future	2587	3	2587	3	0.00
09/07/2019	2030 On 07-November-19	9.76	Put	Bond Future	345	0	345	0	5,500.00
09/07/2019	2030 On 07-November-19	9.49	Put	Bond Future	559	1	559	1	0.00
09/07/2019	2030 On 06-February-20			Bond Future	8.85	94.4329	8.8525	94.4329	0.00
09/07/2019	2030 On 06-February-20	9.14	Call	Bond Future	3594	3	3594	3	0.00
09/07/2019	2030 On 06-February-20	9.15	Call	Bond Future	3634	3	3634	3	0.00
09/07/2019	2030 On 06-February-20	9.16	Call	Bond Future	3673	4	3673	4	0.00
09/07/2019	2030 On 06-February-20	9.16	Put	Bond Future	1764	2	1764	2	0.00
09/07/2019	2030 On 06-February-20	9.14	Put	Bond Future	1808	2	1808	2	0.00
09/07/2019	2030 On 06-February-20	9.15	Put	Bond Future	1786	2	1786	2	0.00
09/07/2019	2032 On 01-August-19			Bond Future	9.11	96.2945	9.1061	96.2945	47,678.00
09/07/2019	2032 On 01-August-19	10.11	Call	Bond Future	6767	7	6767	7	0.00
09/07/2019	2032 On 01-August-19	10.10	Call	Bond Future	6703	6	6703	6	0.00
09/07/2019	2032 On 01-August-19	10.09	Call	Bond Future	6639	6	6639	6	0.00
09/07/2019	2032 On 01-August-19	10.09	Put	Bond Future	4	0	4	0	0.00
09/07/2019	2032 On 01-August-19	10.11	Put	Bond Future	4	0	4	0	0.00
09/07/2019	2032 On 01-August-19	10.10	Put	Bond Future	4	0	4	0	0.00
09/07/2019	2032 On 07-November-19			Bond Future	9.17	94.0269	9.1671	94.0269	0.00
09/07/2019	2032 On 07-November-19	9.72	Call	Bond Future	4619	4	4619	4	0.00
09/07/2019	2032 On 07-November-19	9.71	Call	Bond Future	4567	4	4567	4	0.00
09/07/2019	2032 On 07-November-19	9.70	Call	Bond Future	4516	4	4516	4	0.00

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09/07/2019	2032 On 07-November-19	9.71	Put	Bond Future	885	1	885	1	0.00
09/07/2019	2032 On 07-November-19	9.70	Put	Bond Future	899	1	899	1	0.00
09/07/2019	2032 On 07-November-19	9.72	Put	Bond Future	870	1	870	1	0.00
09/07/2019	2032 On 06-February-20			Bond Future	9.22	95.8076	9.2171	95.8076	0.00
09/07/2019	2032 On 06-February-20	9.39	Call	Bond Future	3561	3	3561	3	0.00
09/07/2019	2032 On 06-February-20	9.40	Call	Bond Future	3601	3	3601	3	0.00
09/07/2019	2032 On 06-February-20	9.38	Call	Bond Future	3521	3	3521	3	0.00
09/07/2019	2032 On 06-February-20	9.38	Put	Bond Future	2411	3	2411	3	0.00
09/07/2019	2032 On 06-February-20	9.39	Put	Bond Future	2383	2	2383	2	0.00
09/07/2019	2032 On 06-February-20	9.40	Put	Bond Future	2356	2	2356	2	0.00
09/07/2019	2033 On 01-August-19			Bond Future	103.68	104.1546	103.6794	104.1546	6,090.00
09/07/2019	2033 On 07-November-19			Bond Future	104.57	105.0596	104.5719	105.0596	50.00
09/07/2019	2033 On 06-February-20			Bond Future	106.57	107.0737	106.5711	107.0737	0.00
09/07/2019	2037 On 01-August-19			Bond Future	9.48	91.7797	9.4827	91.7797	61,888.00
09/07/2019	2037 On 01-August-19	10.29	Call	Bond Future	6090	6	6090	6	0.00
09/07/2019	2037 On 01-August-19	10.31	Call	Bond Future	6231	6	6231	6	0.00
09/07/2019	2037 On 01-August-19	10.30	Call	Bond Future	6161	6	6161	6	0.00
09/07/2019	2037 On 01-August-19	10.30	Put	Bond Future	15	0	15	0	0.00
09/07/2019	2037 On 01-August-19	10.31	Put	Bond Future	14	0	14	0	0.00
09/07/2019	2037 On 01-August-19	10.29	Put	Bond Future	16	0	16	0	0.00
09/07/2019	2037 On 07-November-19			Bond Future	9.55	93.5839	9.5453	93.5839	0.00
09/07/2019	2037 On 07-November-19	9.95	Call	Bond Future	4334	4	4334	4	0.00
09/07/2019	2037 On 07-November-19	9.97	Call	Bond Future	4440	4	4440	4	0.00
09/07/2019	2037 On 07-November-19	9.96	Call	Bond Future	4387	4	4387	4	0.00
09/07/2019	2037 On 07-November-19	9.96	Put	Bond Future	1229	1	1229	1	0.00
09/07/2019	2037 On 07-November-19	9.97	Put	Bond Future	1208	1	1208	1	0.00
09/07/2019	2037 On 07-November-19	9.95	Put	Bond Future	1250	1	1250	1	0.00
09/07/2019	2037 On 06-February-20			Bond Future	9.60	91.0961	9.5990	91.0961	0.00
09/07/2019	2037 On 06-February-20	9.68	Call	Bond Future	3629	4	3629	4	0.00
09/07/2019	2037 On 06-February-20	9.67	Call	Bond Future	3587	4	3587	4	0.00
09/07/2019	2037 On 06-February-20	9.66	Call	Bond Future	3545	4	3545	4	0.00
09/07/2019	2037 On 06-February-20	9.67	Put	Bond Future	3041	3	3041	3	0.00
09/07/2019	2037 On 06-February-20	9.66	Put	Bond Future	3076	3	3076	3	0.00
09/07/2019	2037 On 06-February-20	9.68	Put	Bond Future	3007	3	3007	3	0.00

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09/07/2019	2038 On 01-August-19			Bond Future	121.02	121.5449	121.0208	121.5449	11,392.00
09/07/2019	2038 On 07-November-19			Bond Future	123.43	123.9666	123.4283	123.9666	0.00
09/07/2019	2038 On 06-February-20			Bond Future	124.13	124.6847	124.1296	124.6847	0.00
09/07/2019	2040 On 01-August-19			Bond Future	9.60	94.9515	9.6029	94.9515	40,758.00
09/07/2019	2040 On 01-August-19	10.36	Call	Bond Future	6137	6	6137	6	0.00
09/07/2019	2040 On 01-August-19	10.37	Call	Bond Future	6212	6	6212	6	0.00
09/07/2019	2040 On 01-August-19	10.38	Call	Bond Future	6287	6	6287	6	0.00
09/07/2019	2040 On 01-August-19	10.38	Put	Bond Future	24	0	24	0	0.00
09/07/2019	2040 On 01-August-19	10.36	Put	Bond Future	26	0	26	0	0.00
09/07/2019	2040 On 01-August-19	10.37	Put	Bond Future	25	0	25	0	0.00
09/07/2019	2040 On 07-November-19			Bond Future	9.67	96.8181	9.6665	96.8181	0.00
09/07/2019	2040 On 07-November-19	10.03	Call	Bond Future	4448	5	4448	5	0.00
09/07/2019	2040 On 07-November-19	9.80	Call	Bond Future	3240	3	3240	3	1,260.00
09/07/2019	2040 On 07-November-19	9.30	Call	Bond Future	1236	1	1236	1	1,260.00
09/07/2019	2040 On 07-November-19	10.04	Call	Bond Future	4504	5	4504	5	0.00
09/07/2019	2040 On 07-November-19	10.05	Call	Bond Future	4561	5	4561	5	0.00
09/07/2019	2040 On 07-November-19	10.05	Put	Bond Future	1424	1	1424	1	0.00
09/07/2019	2040 On 07-November-19	10.03	Put	Bond Future	1470	1	1470	1	0.00
09/07/2019	2040 On 07-November-19	9.80	Put	Bond Future	2129	2	2129	2	0.00
09/07/2019	2040 On 07-November-19	9.30	Put	Bond Future	4397	4	4397	4	0.00
09/07/2019	2040 On 07-November-19	10.04	Put	Bond Future	1447	1	1447	1	0.00
09/07/2019	2040 On 06-February-20			Bond Future	9.72	94.1411	9.7215	94.1411	0.00
09/07/2019	2040 On 06-February-20	9.74	Call	Bond Future	3655	4	3655	4	0.00
09/07/2019	2040 On 06-February-20	9.76	Call	Bond Future	3743	4	3743	4	0.00
09/07/2019	2040 On 06-February-20	9.75	Call	Bond Future	3699	4	3699	4	0.00
09/07/2019	2040 On 06-February-20	9.75	Put	Bond Future	3462	3	3462	3	0.00
09/07/2019	2040 On 06-February-20	9.76	Put	Bond Future	3424	3	3424	3	0.00
09/07/2019	2040 On 06-February-20	9.74	Put	Bond Future	3501	3	3501	3	0.00
09/07/2019	2044 On 01-August-19			Bond Future	9.67	91.8474	9.6675	91.8474	38,816.00
09/07/2019	2044 On 01-August-19	10.39	Call	Bond Future	5949	6	5949	6	0.00
09/07/2019	2044 On 01-August-19	10.53	Call	Bond Future	7000	7	7000	7	0.00
09/07/2019	2044 On 01-August-19	9.39	Call	Bond Future	285	0	285	0	228.00
09/07/2019	2044 On 01-August-19	10.40	Call	Bond Future	6024	6	6024	6	0.00
09/07/2019	2044 On 01-August-19	9.86	Call	Bond Future	2166	2	2166	2	100.00

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09/07/2019	2044 On 01-August-19	9.36	Call	Bond Future	234	0	234	0	100.00
09/07/2019	2044 On 01-August-19	9.74	Call	Bond Future	1492	2	1492	2	228.00
09/07/2019	2044 On 01-August-19	10.27	Call	Bond Future	5046	5	5046	5	0.00
09/07/2019	2044 On 01-August-19	10.38	Call	Bond Future	5874	6	5874	6	0.00
09/07/2019	2044 On 01-August-19	10.38	Put	Bond Future	38	0	38	0	0.00
09/07/2019	2044 On 01-August-19	9.36	Put	Bond Future	2961	3	2961	3	0.00
09/07/2019	2044 On 01-August-19	10.27	Put	Bond Future	70	0	70	0	228.00
09/07/2019	2044 On 01-August-19	10.53	Put	Bond Future	16	0	16	0	100.00
09/07/2019	2044 On 01-August-19	9.39	Put	Bond Future	2740	3	2740	3	0.00
09/07/2019	2044 On 01-August-19	9.74	Put	Bond Future	868	1	868	1	0.00
09/07/2019	2044 On 01-August-19	10.40	Put	Bond Future	34	0	34	0	0.00
09/07/2019	2044 On 01-August-19	9.86	Put	Bond Future	525	0	525	0	0.00
09/07/2019	2044 On 01-August-19	10.39	Put	Bond Future	36	0	36	0	0.00
09/07/2019	2044 On 07-November-19			Bond Future	9.73	93.6529	9.7297	93.6529	0.00
09/07/2019	2044 On 07-November-19	10.06	Call	Bond Future	4361	5	4361	5	0.00
09/07/2019	2044 On 07-November-19	10.52	Call	Bond Future	7154	7	7154	7	0.00
09/07/2019	2044 On 07-November-19	9.19	Call	Bond Future	808	1	808	1	328.00
09/07/2019	2044 On 07-November-19	9.74	Call	Bond Future	2736	3	2736	3	328.00
09/07/2019	2044 On 07-November-19	10.07	Call	Bond Future	4417	5	4417	5	0.00
09/07/2019	2044 On 07-November-19	10.05	Call	Bond Future	4305	4	4305	4	0.00
09/07/2019	2044 On 07-November-19	10.05	Put	Bond Future	1632	2	1632	2	0.00
09/07/2019	2044 On 07-November-19	9.19	Put	Bond Future	5625	5	5625	5	0.00
09/07/2019	2044 On 07-November-19	10.07	Put	Bond Future	1582	2	1582	2	0.00
09/07/2019	2044 On 07-November-19	9.74	Put	Bond Future	2647	3	2647	3	0.00
09/07/2019	2044 On 07-November-19	10.06	Put	Bond Future	1607	2	1607	2	0.00
09/07/2019	2044 On 07-November-19	10.52	Put	Bond Future	791	1	791	1	328.00
09/07/2019	2044 On 06-February-20			Bond Future	9.78	91.0412	9.7834	91.0412	0.00
09/07/2019	2044 On 06-February-20	9.09	Call	Bond Future	1107	1	1107	1	328.00
09/07/2019	2044 On 06-February-20	9.77	Call	Bond Future	3517	4	3517	4	0.00
09/07/2019	2044 On 06-February-20	9.74	Call	Bond Future	3385	4	3385	4	328.00
09/07/2019	2044 On 06-February-20	9.76	Call	Bond Future	3473	4	3473	4	0.00
09/07/2019	2044 On 06-February-20	10.78	Call	Bond Future	8974	9	8974	9	0.00
09/07/2019	2044 On 06-February-20	9.78	Call	Bond Future	3561	4	3561	4	0.00
09/07/2019	2044 On 06-February-20	9.76	Put	Bond Future	3672	4	3672	4	0.00

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09/07/2019	2044 On 06-February-20	9.78	Put	Bond Future	3590	3	3590	3	0.00
09/07/2019	2044 On 06-February-20	10.78	Put	Bond Future	1155	1	1155	1	328.00
09/07/2019	2044 On 06-February-20	9.77	Put	Bond Future	3631	4	3631	4	0.00
09/07/2019	2044 On 06-February-20	9.74	Put	Bond Future	3754	4	3754	4	0.00
09/07/2019	2044 On 06-February-20	9.09	Put	Bond Future	7304	7	7304	7	0.00
09/07/2019	2046 On 01-August-19			Bond Future	114.30	114.5032	114.3020	114.5032	12,638.00
09/07/2019	2046 On 07-November-19			Bond Future	114.86	115.0650	114.8564	115.0650	0.00
09/07/2019	2046 On 06-February-20			Bond Future	117.05	117.2709	117.0524	117.2709	0.00
09/07/2019	2050 On 01-August-19			Bond Future	117.65	119.0917	117.6474	119.0917	11,104.00
09/07/2019	2050 On 07-November-19			Bond Future	119.99	121.4644	119.9880	121.4644	0.00
09/07/2019	2050 On 06-February-20			Bond Future	120.45	121.9566	120.4455	121.9566	0.00
09/07/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	AL37 On 01-August-19			Index Future	655.75	655.2100	655.7470	655.2100	0.00
09/07/2019	AL37 On 07-November-19			Index Future	668.62	668.0900	668.6170	668.0900	0.00
09/07/2019	AL37 On 06-February-20			Index Future	681.24	680.7360	681.2390	680.7360	0.00
09/07/2019	AL7T On 01-August-19			Index Future	766.72	765.7260	766.7200	765.7260	0.00
09/07/2019	AL7T On 07-November-19			Index Future	781.77	780.7780	781.7690	780.7780	0.00
09/07/2019	AL7T On 06-February-20			Index Future	796.53	795.5580	796.5260	795.5580	0.00
09/07/2019	ALBI On 01-August-19			Index Future	688.71	688.8100	688.7110	688.8100	970.00
09/07/2019	ALBI On 07-November-19			Index Future	702.23	702.3500	702.2280	702.3500	0.00
09/07/2019	ALBI On 06-February-20			Index Future	715.48	715.6450	715.4840	715.6450	0.00
09/07/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	C048 On 28-February-48			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
09/07/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/07/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2019	ES33 On 01-August-19			Bond Future	10.63	80.2765	10.6335	80.2765	350.00
09/07/2019	ES33 On 07-November-19			Bond Future	10.75	78.0610	10.7456	78.0610	0.00
09/07/2019	ES33 On 06-February-20			Bond Future	10.85	79.5393	10.8476	79.5393	0.00
09/07/2019	ES42 On 01-August-19			Bond Future	10.97	82.0508	10.9684	82.0508	4,919.00
09/07/2019	ES42 On 07-November-19			Bond Future	11.08	79.3985	11.0802	79.3985	0.00
09/07/2019	ES42 On 06-February-20			Bond Future	11.18	80.9023	11.1782	80.9023	0.00
09/07/2019	GOVI On 01-August-19			GOVI	682.11	682.2290	682.1050	682.2290	437.00
09/07/2019	GOVI On 01-August-19	638.69	Call	GOVI	434150	44	434150	44	0.00
09/07/2019	GOVI On 01-August-19	638.68	Call	GOVI	434250	44	434250	44	0.00
09/07/2019	GOVI On 01-August-19	638.67	Call	GOVI	434350	44	434350	44	0.00
09/07/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
09/07/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
09/07/2019	GOVI On 07-November-19			GOVI	695.49	695.6400	695.4930	695.6400	44.00
09/07/2019	GOVI On 07-November-19	672.90	Call	GOVI	225930	23	225930	23	0.00
09/07/2019	GOVI On 07-November-19	672.91	Call	GOVI	225830	23	225830	23	0.00
09/07/2019	GOVI On 07-November-19	672.92	Call	GOVI	225730	23	225730	23	0.00
09/07/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
09/07/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
09/07/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
09/07/2019	GOVI On 06-February-20			GOVI	708.62	708.8080	708.6220	708.8080	0.00
09/07/2019	GOVI On 06-February-20	703.15	Call	GOVI	54720	6	54720	6	0.00
09/07/2019	GOVI On 06-February-20	703.14	Call	GOVI	54820	6	54820	6	0.00
09/07/2019	GOVI On 06-February-20	703.13	Call	GOVI	54920	6	54920	6	0.00
09/07/2019	GOVI On 06-February-20	703.13	Put	GOVI	0	0	0	0	0.00
09/07/2019	GOVI On 06-February-20	703.15	Put	GOVI	0	0	0	0	0.00
09/07/2019	GOVI On 06-February-20	703.14	Put	GOVI	0	0	0	0	0.00
09/07/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/07/2019	IGOV On 01-August-19			Index Future	261.40	262.0570	261.3980	262.0570	816.00
09/07/2019	IGOV On 07-November-19			Index Future	266.60	267.2790	266.5980	267.2790	218.00
09/07/2019	IGOV On 06-February-20			Index Future	271.69	272.4010	271.6940	272.4010	0.00
09/07/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
09/07/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
09/07/2019	IS02 On 20-December-19			Interest Rate Swap	102.69	102.7000	102.6900	102.7000	0.00
09/07/2019	IS02 On 23-March-20			Interest Rate Swap	98.55	98.5600	98.5500	98.5600	0.00
09/07/2019	IS02 On 22-June-20			Interest Rate Swap	101.96	101.9800	101.9600	101.9800	0.00
09/07/2019	IS02 On 21-September-20			Interest Rate Swap	98.77	98.8000	98.7700	98.8000	0.00
09/07/2019	IS05 On 17-December-20			Interest Rate Swap	95.39	95.4200	95.3900	95.4200	0.00
09/07/2019	IS05 On 16-March-21			Interest Rate Swap	94.38	94.4100	94.3800	94.4100	0.00
09/07/2019	IS05 On 15-June-21			Interest Rate Swap	93.33	93.3700	93.3300	93.3700	0.00
09/07/2019	IS05 On 21-September-21			Interest Rate Swap	93.25	93.2900	93.2500	93.2900	0.00
09/07/2019	IS05 On 21-December-21			Interest Rate Swap	95.23	95.2700	95.2300	95.2700	51.00
09/07/2019	IS05 On 15-March-22			Interest Rate Swap	95.16	95.2100	95.1600	95.2100	0.00
09/07/2019	IS05 On 21-June-22			Interest Rate Swap	96.12	96.1700	96.1200	96.1700	0.00
09/07/2019	IS05 On 20-September-22			Interest Rate Swap	99.87	99.9200	99.8700	99.9200	0.00
09/07/2019	IS05 On 20-December-22			Interest Rate Swap	100.94	100.9800	100.9400	100.9800	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
09/07/2019	IS05 On 22-March-23			Interest Rate Swap	94.05	94.1000	94.0500	94.1000	0.00
09/07/2019	IS05 On 20-June-23			Interest Rate Swap	99.98	100.0200	99.9800	100.0200	0.00
09/07/2019	IS05 On 19-September-23			Interest Rate Swap	95.27	95.3100	95.2700	95.3100	0.00
09/07/2019	IS10 On 17-December-25			Interest Rate Swap	90.77	90.8600	90.7700	90.8600	0.00
09/07/2019	IS10 On 16-March-26			Interest Rate Swap	87.61	87.7200	87.6100	87.7200	0.00
09/07/2019	IS10 On 15-June-26			Interest Rate Swap	86.24	86.3500	86.2400	86.3500	0.00
09/07/2019	IS10 On 21-September-26			Interest Rate Swap	88.36	88.4700	88.3600	88.4700	0.00
09/07/2019	IS10 On 21-December-26			Interest Rate Swap	92.18	92.2700	92.1800	92.2700	0.00
09/07/2019	IS10 On 15-March-27			Interest Rate Swap	90.66	90.7400	90.6600	90.7400	0.00
09/07/2019	IS10 On 21-June-27			Interest Rate Swap	92.73	92.8000	92.7300	92.8000	0.00
09/07/2019	IS10 On 20-September-27			Interest Rate Swap	98.25	98.3100	98.2500	98.3100	0.00
09/07/2019	IS10 On 20-December-27			Interest Rate Swap	98.58	98.6500	98.5800	98.6500	0.00
09/07/2019	IS10 On 22-March-28			Interest Rate Swap	91.90	91.9800	91.9000	91.9800	0.00
09/07/2019	IS10 On 20-June-28			Interest Rate Swap	99.23	99.3100	99.2300	99.3100	0.00
09/07/2019	IS10 On 19-September-28			Interest Rate Swap	92.61	92.7000	92.6100	92.7000	0.00
09/07/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/07/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/07/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
09/07/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
09/07/2019	R023 On 01-August-19			Bond Future	7.23	104.8471	7.2330	104.8471	56,008.00
09/07/2019	R023 On 01-August-19	8.93	Call	Bond Future	5141	5	5141	5	0.00
09/07/2019	R023 On 01-August-19	8.95	Call	Bond Future	5200	5	5200	5	0.00
09/07/2019	R023 On 01-August-19	8.94	Call	Bond Future	5171	5	5171	5	0.00
09/07/2019	R023 On 01-August-19	8.94	Put	Bond Future	0	0	0	0	0.00
09/07/2019	R023 On 01-August-19	8.95	Put	Bond Future	0	0	0	0	0.00
09/07/2019	R023 On 01-August-19	8.93	Put	Bond Future	0	0	0	0	0.00
09/07/2019	R023 On 07-November-19			Bond Future	7.22	102.9764	7.2229	102.9764	0.00
09/07/2019	R023 On 07-November-19	7.98	Call	Bond Future	2322	2	2322	2	0.00
09/07/2019	R023 On 07-November-19	7.99	Call	Bond Future	2349	2	2349	2	0.00
09/07/2019	R023 On 07-November-19	8.00	Call	Bond Future	2375	2	2375	2	0.00
09/07/2019	R023 On 07-November-19	8.00	Put	Bond Future	138	0	138	0	0.00
09/07/2019	R023 On 07-November-19	7.99	Put	Bond Future	140	0	140	0	0.00
09/07/2019	R023 On 07-November-19	7.98	Put	Bond Future	142	0	142	0	0.00
09/07/2019	R023 On 06-February-20			Bond Future	7.19	104.9263	7.1893	104.9263	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
09/07/2019	R023 On 06-February-20	7.52	Call	Bond Future	1408	1	1408	1	0.00
09/07/2019	R023 On 06-February-20	7.54	Call	Bond Future	1448	1	1448	1	0.00
09/07/2019	R023 On 06-February-20	7.53	Call	Bond Future	1428	1	1428	1	0.00
09/07/2019	R023 On 06-February-20	7.53	Put	Bond Future	507	1	507	1	0.00
09/07/2019	R023 On 06-February-20	7.54	Put	Bond Future	500	1	500	1	0.00
09/07/2019	R023 On 06-February-20	7.52	Put	Bond Future	513	1	513	1	0.00
09/07/2019	R035 On 01-August-19			Bond Future	9.36	99.8714	9.3617	99.8714	77,377.00
09/07/2019	R035 On 01-August-19	10.24	Call	Bond Future	6579	7	6579	7	0.00
09/07/2019	R035 On 01-August-19	10.23	Call	Bond Future	6509	7	6509	7	0.00
09/07/2019	R035 On 01-August-19	10.22	Call	Bond Future	6438	6	6438	6	0.00
09/07/2019	R035 On 01-August-19	10.23	Put	Bond Future	12	0	12	0	0.00
09/07/2019	R035 On 01-August-19	10.22	Put	Bond Future	13	0	13	0	0.00
09/07/2019	R035 On 01-August-19	10.24	Put	Bond Future	11	0	11	0	0.00
09/07/2019	R035 On 07-November-19			Bond Future	9.43	97.3322	9.4279	97.3322	0.00
09/07/2019	R035 On 07-November-19	9.52	Call	Bond Future	2799	3	2799	3	3,500.00
09/07/2019	R035 On 07-November-19	8.92	Call	Bond Future	777	1	777	1	3,500.00
09/07/2019	R035 On 07-November-19	9.87	Call	Bond Future	4531	5	4531	5	0.00
09/07/2019	R035 On 07-November-19	9.88	Call	Bond Future	4586	5	4586	5	0.00
09/07/2019	R035 On 07-November-19	9.89	Call	Bond Future	4640	5	4640	5	0.00
09/07/2019	R035 On 07-November-19	10.21	Call	Bond Future	6485	6	6485	6	0.00
09/07/2019	R035 On 07-November-19	9.88	Put	Bond Future	1171	1	1171	1	0.00
09/07/2019	R035 On 07-November-19	9.87	Put	Bond Future	1190	1	1190	1	0.00
09/07/2019	R035 On 07-November-19	10.21	Put	Bond Future	690	1	690	1	3,500.00
09/07/2019	R035 On 07-November-19	9.52	Put	Bond Future	2089	2	2089	2	0.00
09/07/2019	R035 On 07-November-19	9.89	Put	Bond Future	1152	1	1152	1	0.00
09/07/2019	R035 On 07-November-19	8.92	Put	Bond Future	4839	5	4839	5	0.00
09/07/2019	R035 On 06-February-20			Bond Future	9.49	99.1753	9.4856	99.1753	0.00
09/07/2019	R035 On 06-February-20	9.61	Call	Bond Future	3713	4	3713	4	0.00
09/07/2019	R035 On 06-February-20	9.60	Call	Bond Future	3670	4	3670	4	0.00
09/07/2019	R035 On 06-February-20	9.59	Call	Bond Future	3627	4	3627	4	0.00
09/07/2019	R035 On 06-February-20	9.59	Put	Bond Future	2833	3	2833	3	0.00
09/07/2019	R035 On 06-February-20	9.61	Put	Bond Future	2768	3	2768	3	0.00
09/07/2019	R035 On 06-February-20	9.60	Put	Bond Future	2801	3	2801	3	0.00
09/07/2019	R186 On 01-August-19			Bond Future	8.10	114.3700	8.1002	114.3700	114,880.00

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09/07/2019	R186 On 01-August-19	9.52	Call	Bond Future	8025	8	8025	8	0.00
09/07/2019	R186 On 01-August-19	8.30	Call	Bond Future	1419	1	1419	1	6,000.00
09/07/2019	R186 On 01-August-19	9.05	Call	Bond Future	5453	5	5453	5	6,000.00
09/07/2019	R186 On 01-August-19	9.54	Call	Bond Future	8132	8	8132	8	0.00
09/07/2019	R186 On 01-August-19	8.38	Call	Bond Future	1795	2	1795	2	0.00
09/07/2019	R186 On 01-August-19	9.53	Call	Bond Future	8078	8	8078	8	0.00
09/07/2019	R186 On 01-August-19	8.70	Call	Bond Future	3501	3	3501	3	0.00
09/07/2019	R186 On 01-August-19	9.22	Call	Bond Future	6392	6	6392	6	0.00
09/07/2019	R186 On 01-August-19	10.08	Call	Bond Future	10986	11	10986	11	0.00
09/07/2019	R186 On 01-August-19	8.55	Call	Bond Future	2676	3	2676	3	0.00
09/07/2019	R186 On 01-August-19	8.38	Put	Bond Future	152	0	152	0	0.00
09/07/2019	R186 On 01-August-19	8.70	Put	Bond Future	17	0	17	0	3,100.00
09/07/2019	R186 On 01-August-19	9.54	Put	Bond Future	0	0	0	0	0.00
09/07/2019	R186 On 01-August-19	9.22	Put	Bond Future	0	0	0	0	0.00
09/07/2019	R186 On 01-August-19	9.53	Put	Bond Future	0	0	0	0	0.00
09/07/2019	R186 On 01-August-19	10.08	Put	Bond Future	0	0	0	0	6,000.00
09/07/2019	R186 On 01-August-19	8.55	Put	Bond Future	50	0	50	0	0.00
09/07/2019	R186 On 01-August-19	9.05	Put	Bond Future	1	0	1	0	0.00
09/07/2019	R186 On 01-August-19	8.30	Put	Bond Future	243	0	243	0	0.00
09/07/2019	R186 On 01-August-19	9.52	Put	Bond Future	0	0	0	0	0.00
09/07/2019	R186 On 07-November-19			Bond Future	8.14	116.6183	8.1373	116.6183	16,260.00
09/07/2019	R186 On 07-November-19	8.73	Call	Bond Future	3821	4	3821	4	0.00
09/07/2019	R186 On 07-November-19	8.94	Call	Bond Future	4804	5	4804	5	0.00
09/07/2019	R186 On 07-November-19	8.20	Call	Bond Future	1734	2	1734	2	0.00
09/07/2019	R186 On 07-November-19	8.23	Call	Bond Future	1830	2	1830	2	5,000.00
09/07/2019	R186 On 07-November-19	8.96	Call	Bond Future	4900	5	4900	5	0.00
09/07/2019	R186 On 07-November-19	8.95	Call	Bond Future	4852	5	4852	5	0.00
09/07/2019	R186 On 07-November-19	8.96	Put	Bond Future	304	0	304	0	0.00
09/07/2019	R186 On 07-November-19	8.23	Put	Bond Future	1300	1	1300	1	0.00
09/07/2019	R186 On 07-November-19	8.20	Put	Bond Future	1375	1	1375	1	7,500.00
09/07/2019	R186 On 07-November-19	8.95	Put	Bond Future	310	0	310	0	0.00
09/07/2019	R186 On 07-November-19	8.73	Put	Bond Future	484	1	484	1	5,000.00
09/07/2019	R186 On 07-November-19	8.94	Put	Bond Future	317	0	317	0	0.00
09/07/2019	R186 On 06-February-20			Bond Future	8.16	113.5199	8.1607	113.5199	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
09/07/2019	R186 On 06-February-20	8.55	Call	Bond Future	3420	3	3420	3	0.00
09/07/2019	R186 On 06-February-20	8.57	Call	Bond Future	3498	3	3498	3	0.00
09/07/2019	R186 On 06-February-20	8.56	Call	Bond Future	3459	3	3459	3	0.00
09/07/2019	R186 On 06-February-20	8.56	Put	Bond Future	1264	1	1264	1	0.00
09/07/2019	R186 On 06-February-20	8.57	Put	Bond Future	1248	1	1248	1	0.00
09/07/2019	R186 On 06-February-20	8.55	Put	Bond Future	1279	1	1279	1	0.00
09/07/2019	R197 On 01-August-19			Bond Future	302.67	303.0067	302.6697	303.0067	2,507.00
09/07/2019	R197 On 07-November-19			Bond Future	308.69	309.0436	308.6910	309.0436	0.00
09/07/2019	R197 On 06-February-20			Bond Future	306.93	307.3057	306.9302	307.3057	0.00
09/07/2019	R202 On 01-August-19			Bond Future	233.56	233.5408	233.5594	233.5408	9,518.00
09/07/2019	R202 On 07-November-19			Bond Future	238.21	238.1940	238.2058	238.1940	0.00
09/07/2019	R202 On 06-February-20			Bond Future	238.69	238.6901	238.6899	238.6901	0.00
09/07/2019	R207 On 01-August-19			Bond Future	6.14	100.8800	6.1399	100.8800	4,891.00
09/07/2019	R207 On 01-August-19	7.33	Call	Bond Future	516	1	516	1	0.00
09/07/2019	R207 On 01-August-19	7.34	Call	Bond Future	520	1	520	1	0.00
09/07/2019	R207 On 01-August-19	7.35	Call	Bond Future	525	1	525	1	0.00
09/07/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
09/07/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
09/07/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
09/07/2019	R207 On 07-November-19			Bond Future	4.26	102.8631	4.2638	102.8631	0.00
09/07/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
09/07/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
09/07/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
09/07/2019	R207 On 07-November-19	2.06	Put	Bond Future	396	0	396	0	0.00
09/07/2019	R207 On 07-November-19	2.07	Put	Bond Future	394	0	394	0	0.00
09/07/2019	R207 On 07-November-19	2.08	Put	Bond Future	392	0	392	0	0.00
09/07/2019	R208 On 01-August-19			Bond Future	6.28	103.0755	6.2829	103.0755	10,796.00
09/07/2019	R208 On 01-August-19	8.17	Call	Bond Future	2876	3	2876	3	0.00
09/07/2019	R208 On 01-August-19	8.16	Call	Bond Future	2861	3	2861	3	0.00
09/07/2019	R208 On 01-August-19	8.15	Call	Bond Future	2846	3	2846	3	0.00
09/07/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
09/07/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
09/07/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
09/07/2019	R208 On 07-November-19			Bond Future	6.06	101.6976	6.0568	101.6976	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
09/07/2019	R208 On 07-November-19	6.84	Call	Bond Future	1051	1	1051	1	0.00
09/07/2019	R208 On 07-November-19	6.83	Call	Bond Future	1038	1	1038	1	0.00
09/07/2019	R208 On 07-November-19	6.82	Call	Bond Future	1026	1	1026	1	0.00
09/07/2019	R208 On 07-November-19	6.83	Put	Bond Future	27	0	27	0	0.00
09/07/2019	R208 On 07-November-19	6.82	Put	Bond Future	28	0	28	0	0.00
09/07/2019	R208 On 07-November-19	6.84	Put	Bond Future	27	0	27	0	0.00
09/07/2019	R208 On 06-February-20			Bond Future	5.69	103.6235	5.6897	103.6235	0.00
09/07/2019	R208 On 06-February-20	6.12	Call	Bond Future	538	1	538	1	0.00
09/07/2019	R208 On 06-February-20	6.13	Call	Bond Future	548	1	548	1	0.00
09/07/2019	R208 On 06-February-20	6.14	Call	Bond Future	557	1	557	1	0.00
09/07/2019	R208 On 06-February-20	6.14	Put	Bond Future	66	0	66	0	0.00
09/07/2019	R208 On 06-February-20	6.12	Put	Bond Future	69	0	69	0	0.00
09/07/2019	R208 On 06-February-20	6.13	Put	Bond Future	68	0	68	0	0.00
09/07/2019	R209 On 01-August-19			Bond Future	9.36	76.1841	9.3603	76.1841	90,036.00
09/07/2019	R209 On 01-August-19	10.15	Call	Bond Future	5068	5	5068	5	0.00
09/07/2019	R209 On 01-August-19	9.30	Call	Bond Future	690	1	690	1	7,560.00
09/07/2019	R209 On 01-August-19	10.17	Call	Bond Future	5187	5	5187	5	0.00
09/07/2019	R209 On 01-August-19	10.16	Call	Bond Future	5128	5	5128	5	0.00
09/07/2019	R209 On 01-August-19	9.80	Call	Bond Future	2996	3	2996	3	7,560.00
09/07/2019	R209 On 01-August-19	10.46	Call	Bond Future	6899	7	6899	7	0.00
09/07/2019	R209 On 01-August-19	10.46	Put	Bond Future	2	0	2	0	7,560.00
09/07/2019	R209 On 01-August-19	10.16	Put	Bond Future	16	0	16	0	0.00
09/07/2019	R209 On 01-August-19	9.30	Put	Bond Future	1098	1	1098	1	0.00
09/07/2019	R209 On 01-August-19	9.80	Put	Bond Future	120	0	120	0	0.00
09/07/2019	R209 On 01-August-19	10.15	Put	Bond Future	17	0	17	0	0.00
09/07/2019	R209 On 01-August-19	10.17	Put	Bond Future	15	0	15	0	0.00
09/07/2019	R209 On 07-November-19			Bond Future	9.42	74.5297	9.4182	74.5297	30.00
09/07/2019	R209 On 07-November-19	9.80	Call	Bond Future	3619	4	3619	4	0.00
09/07/2019	R209 On 07-November-19	9.82	Call	Bond Future	3710	4	3710	4	0.00
09/07/2019	R209 On 07-November-19	9.81	Call	Bond Future	3665	4	3665	4	0.00
09/07/2019	R209 On 07-November-19	9.81	Put	Bond Future	1123	1	1123	1	0.00
09/07/2019	R209 On 07-November-19	9.82	Put	Bond Future	1106	1	1106	1	0.00
09/07/2019	R209 On 07-November-19	9.80	Put	Bond Future	1141	1	1141	1	0.00
09/07/2019	R209 On 06-February-20			Bond Future	9.47	75.9411	9.4663	75.9411	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
09/07/2019	R209 On 06-February-20	9.51	Call	Bond Future	3017	3	3017	3	0.00
09/07/2019	R209 On 06-February-20	9.52	Call	Bond Future	3053	3	3053	3	0.00
09/07/2019	R209 On 06-February-20	9.50	Call	Bond Future	2981	3	2981	3	0.00
09/07/2019	R209 On 06-February-20	9.50	Put	Bond Future	2760	3	2760	3	0.00
09/07/2019	R209 On 06-February-20	9.51	Put	Bond Future	2730	3	2730	3	0.00
09/07/2019	R209 On 06-February-20	9.52	Put	Bond Future	2700	3	2700	3	0.00
09/07/2019	R210 On 01-August-19			Bond Future	191.65	191.6353	191.6493	191.6353	2,142.00
09/07/2019	R210 On 07-November-19			Bond Future	192.86	192.8467	192.8553	192.8467	0.00
09/07/2019	R210 On 06-February-20			Bond Future	196.54	196.5438	196.5424	196.5438	0.00
09/07/2019	R212 On 01-August-19			Bond Future	160.27	160.2561	160.2654	160.2561	6,690.00
09/07/2019	R212 On 07-November-19			Bond Future	163.45	163.4489	163.4537	163.4489	0.00
09/07/2019	R212 On 06-February-20			Bond Future	164.33	164.3361	164.3324	164.3361	0.00
09/07/2019	R213 On 01-August-19			Bond Future	8.95	88.9466	8.9546	88.9466	17,638.00
09/07/2019	R213 On 01-August-19	9.98	Call	Bond Future	6281	6	6281	6	0.00
09/07/2019	R213 On 01-August-19	10.00	Call	Bond Future	6397	6	6397	6	0.00
09/07/2019	R213 On 01-August-19	9.99	Call	Bond Future	6339	6	6339	6	0.00
09/07/2019	R213 On 01-August-19	9.98	Put	Bond Future	3	0	3	0	0.00
09/07/2019	R213 On 01-August-19	10.00	Put	Bond Future	2	0	2	0	0.00
09/07/2019	R213 On 01-August-19	9.99	Put	Bond Future	2	0	2	0	0.00
09/07/2019	R213 On 07-November-19			Bond Future	9.01	87.1439	9.0127	87.1439	3,080.00
09/07/2019	R213 On 07-November-19	9.58	Call	Bond Future	4184	4	4184	4	0.00
09/07/2019	R213 On 07-November-19	9.60	Call	Bond Future	4280	4	4280	4	0.00
09/07/2019	R213 On 07-November-19	9.59	Call	Bond Future	4232	4	4232	4	0.00
09/07/2019	R213 On 07-November-19	9.58	Put	Bond Future	692	1	692	1	0.00
09/07/2019	R213 On 07-November-19	9.60	Put	Bond Future	668	1	668	1	0.00
09/07/2019	R213 On 07-November-19	9.59	Put	Bond Future	680	1	680	1	0.00
09/07/2019	R213 On 06-February-20			Bond Future	9.06	88.7941	9.0621	88.7941	0.00
09/07/2019	R213 On 06-February-20	9.28	Call	Bond Future	3333	3	3333	3	0.00
09/07/2019	R213 On 06-February-20	9.27	Call	Bond Future	3295	3	3295	3	0.00
09/07/2019	R213 On 06-February-20	9.26	Call	Bond Future	3258	3	3258	3	0.00
09/07/2019	R213 On 06-February-20	9.27	Put	Bond Future	2014	2	2014	2	0.00
09/07/2019	R213 On 06-February-20	9.26	Put	Bond Future	2038	2	2038	2	0.00
09/07/2019	R213 On 06-February-20	9.28	Put	Bond Future	1990	2	1990	2	0.00
09/07/2019	R214 On 01-August-19			Bond Future	9.63	74.8083	9.6259	74.8083	16,514.00

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09/07/2019	R214 On 01-August-19	10.33	Call	Bond Future	4691	5	4691	5	0.00
09/07/2019	R214 On 01-August-19	10.34	Call	Bond Future	4752	5	4752	5	0.00
09/07/2019	R214 On 01-August-19	10.32	Call	Bond Future	4630	5	4630	5	0.00
09/07/2019	R214 On 01-August-19	10.32	Put	Bond Future	38	0	38	0	0.00
09/07/2019	R214 On 01-August-19	10.33	Put	Bond Future	36	0	36	0	0.00
09/07/2019	R214 On 01-August-19	10.34	Put	Bond Future	34	0	34	0	0.00
09/07/2019	R214 On 07-November-19			Bond Future	9.69	72.9813	9.6888	72.9813	0.00
09/07/2019	R214 On 07-November-19	10.01	Call	Bond Future	3528	4	3528	4	0.00
09/07/2019	R214 On 07-November-19	10.00	Call	Bond Future	3483	4	3483	4	0.00
09/07/2019	R214 On 07-November-19	10.02	Call	Bond Future	3573	4	3573	4	0.00
09/07/2019	R214 On 07-November-19	10.00	Put	Bond Future	1388	1	1388	1	0.00
09/07/2019	R214 On 07-November-19	10.01	Put	Bond Future	1367	1	1367	1	0.00
09/07/2019	R214 On 07-November-19	10.02	Put	Bond Future	1347	1	1347	1	0.00
09/07/2019	R214 On 06-February-20			Bond Future	9.74	74.3633	9.7439	74.3633	0.00
09/07/2019	R214 On 06-February-20	9.71	Call	Bond Future	2920	3	2920	3	0.00
09/07/2019	R214 On 06-February-20	9.73	Call	Bond Future	2990	3	2990	3	0.00
09/07/2019	R214 On 06-February-20	9.72	Call	Bond Future	2955	3	2955	3	0.00
09/07/2019	R214 On 06-February-20	9.72	Put	Bond Future	3118	3	3118	3	0.00
09/07/2019	R214 On 06-February-20	9.73	Put	Bond Future	3085	3	3085	3	0.00
09/07/2019	R214 On 06-February-20	9.71	Put	Bond Future	3152	3	3152	3	0.00
09/07/2019	R248 On 01-August-19			Bond Future	9.64	95.4219	9.6409	95.4219	100,749.00
09/07/2019	R248 On 01-August-19	10.36	Call	Bond Future	6096	6	6096	6	0.00
09/07/2019	R248 On 01-August-19	10.35	Call	Bond Future	6019	6	6019	6	0.00
09/07/2019	R248 On 01-August-19	10.34	Call	Bond Future	5941	6	5941	6	0.00
09/07/2019	R248 On 01-August-19	10.35	Put	Bond Future	38	0	38	0	0.00
09/07/2019	R248 On 01-August-19	10.34	Put	Bond Future	40	0	40	0	0.00
09/07/2019	R248 On 01-August-19	10.36	Put	Bond Future	36	0	36	0	0.00
09/07/2019	R248 On 07-November-19			Bond Future	9.70	92.8587	9.7038	92.8587	2,048.00
09/07/2019	R248 On 07-November-19	10.03	Call	Bond Future	4449	5	4449	5	0.00
09/07/2019	R248 On 07-November-19	10.02	Call	Bond Future	4391	5	4391	5	0.00
09/07/2019	R248 On 07-November-19	10.01	Call	Bond Future	4333	5	4333	5	0.00
09/07/2019	R248 On 07-November-19	10.02	Put	Bond Future	1668	2	1668	2	0.00
09/07/2019	R248 On 07-November-19	10.01	Put	Bond Future	1694	2	1694	2	0.00
09/07/2019	R248 On 07-November-19	10.03	Put	Bond Future	1642	2	1642	2	0.00

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09/07/2019	R248 On 06-February-20			Bond Future	9.76	94.6171	9.7588	94.6171	0.00
09/07/2019	R248 On 06-February-20	9.71	Call	Bond Future	3538	4	3538	4	0.00
09/07/2019	R248 On 06-February-20	9.72	Call	Bond Future	3583	4	3583	4	0.00
09/07/2019	R248 On 06-February-20	9.70	Call	Bond Future	3494	4	3494	4	0.00
09/07/2019	R248 On 06-February-20	9.72	Put	Bond Future	3924	4	3924	4	0.00
09/07/2019	R248 On 06-February-20	9.70	Put	Bond Future	4011	4	4011	4	0.00
09/07/2019	R248 On 06-February-20	9.71	Put	Bond Future	3967	4	3967	4	0.00