



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	2025 On 07-November-19			Bond Future	137.64	137.5781	137.6404	137.5781	1,451.00
28/08/2019	2025 On 06-February-20			Bond Future	138.68	138.6137	138.6775	138.6137	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
28/08/2019	2025 On 07-May-20			Bond Future	141.27	141.2092	141.2740	141.2092	0.00
28/08/2019	2029 On 07-November-19			Bond Future	102.28	102.2866	102.2827	102.2866	4,260.00
28/08/2019	2029 On 06-February-20			Bond Future	104.15	104.1524	104.1486	104.1524	0.00
28/08/2019	2029 On 07-May-20			Bond Future	104.99	104.9900	104.9859	104.9900	0.00
28/08/2019	2030 On 07-November-19			Bond Future	8.94	95.8773	8.9410	95.8773	75,512.00
28/08/2019	2030 On 07-November-19	9.48	Call	Bond Future	3705	4	3705	4	0.00
28/08/2019	2030 On 07-November-19	9.10	Call	Bond Future	1984	2	1984	2	5,500.00
28/08/2019	2030 On 07-November-19	9.30	Call	Bond Future	2837	0	2837	0	0.00
28/08/2019	2030 On 07-November-19	8.60	Call	Bond Future	528	0	528	0	5,500.00
28/08/2019	2030 On 07-November-19	9.49	Call	Bond Future	3755	4	3755	4	0.00
28/08/2019	2030 On 07-November-19	9.76	Call	Bond Future	5179	5	5179	5	0.00
28/08/2019	2030 On 07-November-19	9.20	Call	Bond Future	2394	0	2394	0	0.00
28/08/2019	2030 On 07-November-19	9.25	Call	Bond Future	2611	0	2611	0	0.00
28/08/2019	2030 On 07-November-19	8.40	Call	Bond Future	251	0	251	0	0.00
28/08/2019	2030 On 07-November-19	9.47	Call	Bond Future	3655	4	3655	4	0.00
28/08/2019	2030 On 07-November-19	9.70	Call	Bond Future	4855	5	4855	5	0.00
28/08/2019	2030 On 07-November-19	9.35	Call	Bond Future	3070	3	3070	3	0.00
28/08/2019	2030 On 07-November-19	9.85	Call	Bond Future	5669	6	5669	6	0.00
28/08/2019	2030 On 07-November-19	8.57	Call	Bond Future	475	0	475	0	0.00
28/08/2019	2030 On 07-November-19	9.12	Call	Bond Future	2063	2	2063	2	0.00
28/08/2019	2030 On 07-November-19	8.95	Call	Bond Future	1438	1	1438	1	0.00
28/08/2019	2030 On 07-November-19	8.95	Put	Bond Future	1382	1	1382	1	5,000.00
28/08/2019	2030 On 07-November-19	9.12	Put	Bond Future	938	1	938	1	0.00
28/08/2019	2030 On 07-November-19	9.35	Put	Bond Future	526	1	526	1	2,500.00
28/08/2019	2030 On 07-November-19	9.25	Put	Bond Future	680	0	680	0	5,333.00
28/08/2019	2030 On 07-November-19	9.70	Put	Bond Future	205	0	205	0	0.00
28/08/2019	2030 On 07-November-19	9.47	Put	Bond Future	381	0	381	0	0.00
28/08/2019	2030 On 07-November-19	9.85	Put	Bond Future	136	0	136	0	2,500.00
28/08/2019	2030 On 07-November-19	8.57	Put	Bond Future	2866	3	2866	3	0.00
28/08/2019	2030 On 07-November-19	9.10	Put	Bond Future	984	1	984	1	0.00
28/08/2019	2030 On 07-November-19	9.48	Put	Bond Future	370	0	370	0	0.00
28/08/2019	2030 On 07-November-19	8.60	Put	Bond Future	2722	3	2722	3	0.00
28/08/2019	2030 On 07-November-19	9.49	Put	Bond Future	360	0	360	0	0.00
28/08/2019	2030 On 07-November-19	9.76	Put	Bond Future	174	0	174	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
28/08/2019	2030 On 07-November-19	9.20	Put	Bond Future	772	0	772	0	1,400.00
28/08/2019	2030 On 07-November-19	8.40	Put	Bond Future	3764	4	3764	4	0.00
28/08/2019	2030 On 07-November-19	9.30	Put	Bond Future	599	0	599	0	1,400.00
28/08/2019	2030 On 06-February-20			Bond Future	9.00	93.5944	9.0008	93.5944	0.00
28/08/2019	2030 On 06-February-20	9.00	Call	Bond Future	2212	2	2212	2	5,820.00
28/08/2019	2030 On 06-February-20	9.14	Call	Bond Future	2695	3	2695	3	0.00
28/08/2019	2030 On 06-February-20	8.40	Call	Bond Future	690	1	690	1	5,820.00
28/08/2019	2030 On 06-February-20	9.15	Call	Bond Future	2731	3	2731	3	0.00
28/08/2019	2030 On 06-February-20	9.16	Call	Bond Future	2768	3	2768	3	0.00
28/08/2019	2030 On 06-February-20	9.16	Put	Bond Future	1786	2	1786	2	0.00
28/08/2019	2030 On 06-February-20	9.14	Put	Bond Future	1836	2	1836	2	0.00
28/08/2019	2030 On 06-February-20	8.40	Put	Bond Future	4522	5	4522	5	0.00
28/08/2019	2030 On 06-February-20	9.15	Put	Bond Future	1810	2	1810	2	0.00
28/08/2019	2030 On 06-February-20	9.00	Put	Bond Future	2217	2	2217	2	0.00
28/08/2019	2030 On 07-May-20			Bond Future	9.06	95.3253	9.0585	95.3253	0.00
28/08/2019	2030 On 07-May-20	8.80	Call	Bond Future	2014	2	2014	2	0.00
28/08/2019	2030 On 07-May-20	8.79	Call	Bond Future	1986	2	1986	2	0.00
28/08/2019	2030 On 07-May-20	8.78	Call	Bond Future	1958	2	1958	2	0.00
28/08/2019	2030 On 07-May-20	8.79	Put	Bond Future	3641	4	3641	4	0.00
28/08/2019	2030 On 07-May-20	8.78	Put	Bond Future	3675	4	3675	4	0.00
28/08/2019	2030 On 07-May-20	8.80	Put	Bond Future	3606	4	3606	4	0.00
28/08/2019	2032 On 07-November-19			Bond Future	9.34	93.0113	9.3434	93.0113	50,982.00
28/08/2019	2032 On 07-November-19	9.72	Call	Bond Future	3231	3	3231	3	0.00
28/08/2019	2032 On 07-November-19	9.71	Call	Bond Future	3181	3	3181	3	0.00
28/08/2019	2032 On 07-November-19	9.70	Call	Bond Future	3133	3	3133	3	0.00
28/08/2019	2032 On 07-November-19	9.71	Put	Bond Future	717	1	717	1	0.00
28/08/2019	2032 On 07-November-19	9.70	Put	Bond Future	735	1	735	1	0.00
28/08/2019	2032 On 07-November-19	9.72	Put	Bond Future	701	1	701	1	0.00
28/08/2019	2032 On 06-February-20			Bond Future	9.41	94.6854	9.4117	94.6854	0.00
28/08/2019	2032 On 06-February-20	9.39	Call	Bond Future	2445	2	2445	2	0.00
28/08/2019	2032 On 06-February-20	9.40	Call	Bond Future	2480	2	2480	2	0.00
28/08/2019	2032 On 06-February-20	9.38	Call	Bond Future	2410	2	2410	2	0.00
28/08/2019	2032 On 06-February-20	9.38	Put	Bond Future	2624	3	2624	3	0.00
28/08/2019	2032 On 06-February-20	9.39	Put	Bond Future	2591	3	2591	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
28/08/2019	2032 On 06-February-20	9.40	Put	Bond Future	2559	3	2559	3	0.00
28/08/2019	2032 On 07-May-20			Bond Future	9.48	92.2762	9.4766	92.2762	0.00
28/08/2019	2032 On 07-May-20	9.17	Call	Bond Future	2197	2	2197	2	0.00
28/08/2019	2032 On 07-May-20	9.19	Call	Bond Future	2257	2	2257	2	0.00
28/08/2019	2032 On 07-May-20	9.18	Call	Bond Future	2227	2	2227	2	0.00
28/08/2019	2032 On 07-May-20	9.18	Put	Bond Future	4219	4	4219	4	0.00
28/08/2019	2032 On 07-May-20	9.19	Put	Bond Future	4181	4	4181	4	0.00
28/08/2019	2032 On 07-May-20	9.17	Put	Bond Future	4258	4	4258	4	0.00
28/08/2019	2033 On 07-November-19			Bond Future	103.10	103.0982	103.0952	103.0982	6,260.00
28/08/2019	2033 On 06-February-20			Bond Future	104.98	104.9789	104.9760	104.9789	0.00
28/08/2019	2033 On 07-May-20			Bond Future	105.75	105.7488	105.7457	105.7488	0.00
28/08/2019	2037 On 07-November-19			Bond Future	9.75	91.8760	9.7495	91.8760	61,840.00
28/08/2019	2037 On 07-November-19	9.95	Call	Bond Future	2702	3	2702	3	0.00
28/08/2019	2037 On 07-November-19	9.97	Call	Bond Future	2799	3	2799	3	0.00
28/08/2019	2037 On 07-November-19	9.96	Call	Bond Future	2750	3	2750	3	0.00
28/08/2019	2037 On 07-November-19	9.96	Put	Bond Future	1168	1	1168	1	0.00
28/08/2019	2037 On 07-November-19	9.97	Put	Bond Future	1143	1	1143	1	0.00
28/08/2019	2037 On 07-November-19	9.95	Put	Bond Future	1194	1	1194	1	0.00
28/08/2019	2037 On 06-February-20			Bond Future	9.82	89.2704	9.8205	89.2704	0.00
28/08/2019	2037 On 06-February-20	9.68	Call	Bond Future	2319	2	2319	2	0.00
28/08/2019	2037 On 06-February-20	9.67	Call	Bond Future	2283	2	2283	2	0.00
28/08/2019	2037 On 06-February-20	9.66	Call	Bond Future	2247	2	2247	2	0.00
28/08/2019	2037 On 06-February-20	9.67	Put	Bond Future	3424	4	3424	4	0.00
28/08/2019	2037 On 06-February-20	9.66	Put	Bond Future	3465	4	3465	4	0.00
28/08/2019	2037 On 06-February-20	9.68	Put	Bond Future	3383	3	3383	3	0.00
28/08/2019	2037 On 07-May-20			Bond Future	9.89	90.9214	9.8898	90.9214	0.00
28/08/2019	2037 On 07-May-20	9.59	Call	Bond Future	2655	3	2655	3	0.00
28/08/2019	2037 On 07-May-20	9.60	Call	Bond Future	2688	3	2688	3	0.00
28/08/2019	2037 On 07-May-20	9.61	Call	Bond Future	2722	3	2722	3	0.00
28/08/2019	2037 On 07-May-20	9.61	Put	Bond Future	4831	5	4831	5	0.00
28/08/2019	2037 On 07-May-20	9.59	Put	Bond Future	4918	5	4918	5	0.00
28/08/2019	2037 On 07-May-20	9.60	Put	Bond Future	4875	5	4875	5	0.00
28/08/2019	2038 On 07-November-19			Bond Future	121.24	121.4168	121.2375	121.4168	21,774.00
28/08/2019	2038 On 06-February-20			Bond Future	121.79	121.9735	121.7910	121.9735	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
28/08/2019	2038 On 07-May-20			Bond Future	124.07	124.2573	124.0713	124.2573	0.00
28/08/2019	2040 On 07-November-19			Bond Future	9.88	94.7726	9.8751	94.7726	43,840.00
28/08/2019	2040 On 07-November-19	10.03	Call	Bond Future	2692	3	2692	3	0.00
28/08/2019	2040 On 07-November-19	10.04	Call	Bond Future	2742	3	2742	3	0.00
28/08/2019	2040 On 07-November-19	9.80	Call	Bond Future	1672	2	1672	2	1,260.00
28/08/2019	2040 On 07-November-19	9.30	Call	Bond Future	326	0	326	0	1,260.00
28/08/2019	2040 On 07-November-19	10.05	Call	Bond Future	2792	3	2792	3	0.00
28/08/2019	2040 On 07-November-19	10.05	Put	Bond Future	1382	1	1382	1	0.00
28/08/2019	2040 On 07-November-19	10.03	Put	Bond Future	1442	2	1442	2	0.00
28/08/2019	2040 On 07-November-19	9.80	Put	Bond Future	2288	2	2288	2	0.00
28/08/2019	2040 On 07-November-19	9.30	Put	Bond Future	5214	5	5214	5	0.00
28/08/2019	2040 On 07-November-19	10.04	Put	Bond Future	1412	1	1412	1	0.00
28/08/2019	2040 On 06-February-20			Bond Future	9.95	91.9687	9.9469	91.9687	0.00
28/08/2019	2040 On 06-February-20	8.40	Call	Bond Future	76	0	76	0	0.00
28/08/2019	2040 On 06-February-20	9.74	Call	Bond Future	2184	2	2184	2	0.00
28/08/2019	2040 On 06-February-20	9.76	Call	Bond Future	2258	2	2258	2	0.00
28/08/2019	2040 On 06-February-20	9.00	Call	Bond Future	430	0	430	0	0.00
28/08/2019	2040 On 06-February-20	9.75	Call	Bond Future	2221	2	2221	2	0.00
28/08/2019	2040 On 06-February-20	9.75	Put	Bond Future	3828	4	3828	4	0.00
28/08/2019	2040 On 06-February-20	9.76	Put	Bond Future	3782	4	3782	4	0.00
28/08/2019	2040 On 06-February-20	9.00	Put	Bond Future	8580	9	8580	9	0.00
28/08/2019	2040 On 06-February-20	9.74	Put	Bond Future	3873	4	3873	4	0.00
28/08/2019	2040 On 06-February-20	8.40	Put	Bond Future	13988	14	13988	14	0.00
28/08/2019	2040 On 07-May-20			Bond Future	10.02	93.6697	10.0170	93.6697	0.00
28/08/2019	2040 On 07-May-20	9.75	Call	Bond Future	2915	3	2915	3	0.00
28/08/2019	2040 On 07-May-20	9.74	Call	Bond Future	2878	3	2878	3	0.00
28/08/2019	2040 On 07-May-20	9.73	Call	Bond Future	2842	3	2842	3	0.00
28/08/2019	2040 On 07-May-20	9.73	Put	Bond Future	5167	5	5167	5	0.00
28/08/2019	2040 On 07-May-20	9.75	Put	Bond Future	5075	5	5075	5	0.00
28/08/2019	2040 On 07-May-20	9.74	Put	Bond Future	5121	5	5121	5	0.00
28/08/2019	2044 On 07-November-19			Bond Future	9.92	91.6087	9.9234	91.6087	37,891.00
28/08/2019	2044 On 07-November-19	10.06	Call	Bond Future	2658	3	2658	3	0.00
28/08/2019	2044 On 07-November-19	10.52	Call	Bond Future	5298	5	5298	5	0.00
28/08/2019	2044 On 07-November-19	10.05	Call	Bond Future	2609	3	2609	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
28/08/2019	2044 On 07-November-19	10.07	Call	Bond Future	2708	3	2708	3	0.00
28/08/2019	2044 On 07-November-19	9.19	Call	Bond Future	163	0	163	0	328.00
28/08/2019	2044 On 07-November-19	9.74	Call	Bond Future	1314	1	1314	1	328.00
28/08/2019	2044 On 07-November-19	10.05	Put	Bond Future	1569	2	1569	2	0.00
28/08/2019	2044 On 07-November-19	9.19	Put	Bond Future	6612	7	6612	7	0.00
28/08/2019	2044 On 07-November-19	10.07	Put	Bond Future	1505	2	1505	2	0.00
28/08/2019	2044 On 07-November-19	9.74	Put	Bond Future	2858	3	2858	3	0.00
28/08/2019	2044 On 07-November-19	10.06	Put	Bond Future	1536	2	1536	2	0.00
28/08/2019	2044 On 07-November-19	10.52	Put	Bond Future	568	1	568	1	328.00
28/08/2019	2044 On 06-February-20			Bond Future	9.99	88.8730	9.9928	88.8730	0.00
28/08/2019	2044 On 06-February-20	9.77	Call	Bond Future	2182	2	2182	2	0.00
28/08/2019	2044 On 06-February-20	9.09	Call	Bond Future	482	0	482	0	328.00
28/08/2019	2044 On 06-February-20	9.74	Call	Bond Future	2072	2	2072	2	328.00
28/08/2019	2044 On 06-February-20	9.76	Call	Bond Future	2145	2	2145	2	0.00
28/08/2019	2044 On 06-February-20	10.78	Call	Bond Future	7163	7	7163	7	0.00
28/08/2019	2044 On 06-February-20	9.78	Call	Bond Future	2218	2	2218	2	0.00
28/08/2019	2044 On 06-February-20	9.76	Put	Bond Future	4087	4	4087	4	0.00
28/08/2019	2044 On 06-February-20	9.78	Put	Bond Future	3991	4	3991	4	0.00
28/08/2019	2044 On 06-February-20	10.78	Put	Bond Future	1088	1	1088	1	328.00
28/08/2019	2044 On 06-February-20	9.77	Put	Bond Future	4039	4	4039	4	0.00
28/08/2019	2044 On 06-February-20	9.74	Put	Bond Future	4184	4	4184	4	0.00
28/08/2019	2044 On 06-February-20	9.09	Put	Bond Future	8422	9	8422	9	0.00
28/08/2019	2044 On 07-May-20			Bond Future	10.06	90.5167	10.0605	90.5167	0.00
28/08/2019	2044 On 07-May-20	9.79	Call	Bond Future	2972	3	2972	3	0.00
28/08/2019	2044 On 07-May-20	9.81	Call	Bond Future	3046	3	3046	3	0.00
28/08/2019	2044 On 07-May-20	9.26	Call	Bond Future	1324	1	1324	1	556.00
28/08/2019	2044 On 07-May-20	9.33	Call	Bond Future	1500	1	1500	1	100.00
28/08/2019	2044 On 07-May-20	9.98	Call	Bond Future	3714	4	3714	4	100.00
28/08/2019	2044 On 07-May-20	9.80	Call	Bond Future	3009	3	3009	3	0.00
28/08/2019	2044 On 07-May-20	9.91	Call	Bond Future	3432	3	3432	3	556.00
28/08/2019	2044 On 07-May-20	11.02	Call	Bond Future	8853	9	8853	9	0.00
28/08/2019	2044 On 07-May-20	11.09	Call	Bond Future	9244	9	9244	9	0.00
28/08/2019	2044 On 07-May-20	9.80	Put	Bond Future	5159	5	5159	5	0.00
28/08/2019	2044 On 07-May-20	9.26	Put	Bond Future	8219	8	8219	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2019	2044 On 07-May-20	9.91	Put	Bond Future	4664	5	4664	5	0.00
28/08/2019	2044 On 07-May-20	9.98	Put	Bond Future	4370	4	4370	4	0.00
28/08/2019	2044 On 07-May-20	11.02	Put	Bond Future	1626	2	1626	2	556.00
28/08/2019	2044 On 07-May-20	11.09	Put	Bond Future	1529	2	1529	2	100.00
28/08/2019	2044 On 07-May-20	9.79	Put	Bond Future	5207	5	5207	5	0.00
28/08/2019	2044 On 07-May-20	9.33	Put	Bond Future	7757	8	7757	8	0.00
28/08/2019	2044 On 07-May-20	9.81	Put	Bond Future	5113	5	5113	5	0.00
28/08/2019	2046 On 07-November-19			Bond Future	112.24	112.6617	112.2446	112.6617	17,994.00
28/08/2019	2046 On 06-February-20			Bond Future	114.29	114.7168	114.2922	114.7168	0.00
28/08/2019	2046 On 07-May-20			Bond Future	114.68	115.1164	114.6838	115.1164	0.00
28/08/2019	2050 On 07-November-19			Bond Future	117.23	117.2291	117.2260	117.2291	12,776.00
28/08/2019	2050 On 06-February-20			Bond Future	117.53	117.5318	117.5290	117.5318	0.00
28/08/2019	2050 On 07-May-20			Bond Future	119.73	119.7326	119.7295	119.7326	0.00
28/08/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	AL37 On 07-November-19			Index Future	668.08	667.8430	668.0830	667.8430	0.00
28/08/2019	AL37 On 06-February-20			Index Future	680.11	679.8650	680.1090	679.8650	0.00
28/08/2019	AL37 On 07-May-20			Index Future	692.68	692.4350	692.6840	692.4350	0.00
28/08/2019	AL7T On 07-November-19			Index Future	776.67	775.5630	776.6740	775.5630	120.00
28/08/2019	AL7T On 06-February-20			Index Future	790.66	789.5230	790.6550	789.5230	0.00
28/08/2019	AL7T On 07-May-20			Index Future	805.27	804.1210	805.2730	804.1210	0.00
28/08/2019	ALBI On 07-November-19			Index Future	694.18	693.4290	694.1840	693.4290	222.00
28/08/2019	ALBI On 06-February-20			Index Future	706.68	705.9110	706.6800	705.9110	0.00
28/08/2019	ALBI On 07-May-20			Index Future	719.75	718.9630	719.7460	718.9630	0.00
28/08/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/08/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2019	ES33 On 07-November-19			Bond Future	10.91	77.0165	10.9054	77.0165	350.00
28/08/2019	ES33 On 06-February-20			Bond Future	11.03	78.4027	11.0252	78.4027	0.00
28/08/2019	ES33 On 07-May-20			Bond Future	11.14	76.0585	11.1404	76.0585	0.00
28/08/2019	ES42 On 07-November-19			Bond Future	11.24	77.9640	11.2448	77.9640	4,919.00
28/08/2019	ES42 On 06-February-20			Bond Future	11.36	79.3673	11.3593	79.3673	0.00
28/08/2019	ES42 On 07-May-20			Bond Future	11.47	76.5703	11.4742	76.5703	0.00
28/08/2019	GOVI On 07-November-19			GOVI	687.11	686.3670	687.1080	686.3670	1,190.00
28/08/2019	GOVI On 07-November-19	672.90	Call	GOVI	142080	13	142080	13	0.00
28/08/2019	GOVI On 07-November-19	672.91	Call	GOVI	141980	13	141980	13	0.00
28/08/2019	GOVI On 07-November-19	672.92	Call	GOVI	141880	13	141880	13	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
28/08/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
28/08/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
28/08/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
28/08/2019	GOVI On 06-February-20			GOVI	699.48	698.7220	699.4760	698.7220	0.00
28/08/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
28/08/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
28/08/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
28/08/2019	GOVI On 06-February-20	703.13	Put	GOVI	36540	4	36540	4	0.00
28/08/2019	GOVI On 06-February-20	703.15	Put	GOVI	36740	4	36740	4	0.00
28/08/2019	GOVI On 06-February-20	703.14	Put	GOVI	36640	4	36640	4	0.00
28/08/2019	GOVI On 07-May-20			GOVI	712.41	711.6410	712.4090	711.6410	0.00
28/08/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
28/08/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
28/08/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
28/08/2019	GOVI On 07-May-20	720.00	Put	GOVI	75910	8	75910	8	0.00
28/08/2019	GOVI On 07-May-20	719.98	Put	GOVI	75710	8	75710	8	0.00
28/08/2019	GOVI On 07-May-20	719.99	Put	GOVI	75810	8	75810	8	0.00
28/08/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/08/2019	IGOV On 07-November-19			Index Future	263.19	263.3020	263.1900	263.3020	1,018.00
28/08/2019	IGOV On 06-February-20			Index Future	267.99	268.1050	267.9910	268.1050	0.00
28/08/2019	IGOV On 07-May-20			Index Future	273.01	273.1250	273.0080	273.1250	0.00
28/08/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
28/08/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
28/08/2019	IS02 On 20-December-19			Interest Rate Swap	102.69	102.6900	102.6900	102.6900	0.00
28/08/2019	IS02 On 23-March-20			Interest Rate Swap	98.54	98.5400	98.5400	98.5400	0.00
28/08/2019	IS02 On 22-June-20			Interest Rate Swap	101.94	101.9500	101.9400	101.9500	0.00
28/08/2019	IS02 On 21-September-20			Interest Rate Swap	98.74	98.7600	98.7400	98.7600	0.00
28/08/2019	IS05 On 17-December-20			Interest Rate Swap	95.32	95.3500	95.3200	95.3500	0.00
28/08/2019	IS05 On 16-March-21			Interest Rate Swap	94.28	94.3100	94.2800	94.3100	0.00
28/08/2019	IS05 On 15-June-21			Interest Rate Swap	93.18	93.2300	93.1800	93.2300	0.00
28/08/2019	IS05 On 21-September-21			Interest Rate Swap	93.06	93.1200	93.0600	93.1200	0.00
28/08/2019	IS05 On 21-December-21			Interest Rate Swap	95.01	95.0800	95.0100	95.0800	51.00
28/08/2019	IS05 On 15-March-22			Interest Rate Swap	94.91	94.9800	94.9100	94.9800	0.00
28/08/2019	IS05 On 21-June-22			Interest Rate Swap	95.85	95.9300	95.8500	95.9300	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
28/08/2019	IS05 On 20-September-22			Interest Rate Swap	99.57	99.6400	99.5700	99.6400	0.00
28/08/2019	IS05 On 20-December-22			Interest Rate Swap	100.59	100.6700	100.5900	100.6700	0.00
28/08/2019	IS05 On 22-March-23			Interest Rate Swap	93.65	93.7200	93.6500	93.7200	0.00
28/08/2019	IS05 On 20-June-23			Interest Rate Swap	99.54	99.6100	99.5400	99.6100	0.00
28/08/2019	IS05 On 19-September-23			Interest Rate Swap	94.78	94.8500	94.7800	94.8500	0.00
28/08/2019	IS10 On 17-December-25			Interest Rate Swap	90.04	90.1900	90.0400	90.1900	0.00
28/08/2019	IS10 On 16-March-26			Interest Rate Swap	86.86	87.0200	86.8600	87.0200	0.00
28/08/2019	IS10 On 15-June-26			Interest Rate Swap	85.47	85.6400	85.4700	85.6400	0.00
28/08/2019	IS10 On 21-September-26			Interest Rate Swap	87.59	87.7700	87.5900	87.7700	0.00
28/08/2019	IS10 On 21-December-26			Interest Rate Swap	91.41	91.5800	91.4100	91.5800	0.00
28/08/2019	IS10 On 15-March-27			Interest Rate Swap	89.86	90.0300	89.8600	90.0300	0.00
28/08/2019	IS10 On 21-June-27			Interest Rate Swap	91.92	92.0900	91.9200	92.0900	0.00
28/08/2019	IS10 On 20-September-27			Interest Rate Swap	97.44	97.6000	97.4400	97.6000	0.00
28/08/2019	IS10 On 20-December-27			Interest Rate Swap	97.77	97.9200	97.7700	97.9200	0.00
28/08/2019	IS10 On 22-March-28			Interest Rate Swap	91.07	91.2200	91.0700	91.2200	0.00
28/08/2019	IS10 On 20-June-28			Interest Rate Swap	98.43	98.5700	98.4300	98.5700	0.00
28/08/2019	IS10 On 19-September-28			Interest Rate Swap	91.78	91.9200	91.7800	91.9200	0.00
28/08/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/08/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/08/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
28/08/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
28/08/2019	R023 On 07-November-19			Bond Future	7.25	102.9823	7.2470	102.9823	53,397.00
28/08/2019	R023 On 07-November-19	7.98	Call	Bond Future	2153	2	2153	2	0.00
28/08/2019	R023 On 07-November-19	8.00	Call	Bond Future	2208	2	2208	2	0.00
28/08/2019	R023 On 07-November-19	7.99	Call	Bond Future	2180	2	2180	2	0.00
28/08/2019	R023 On 07-November-19	7.98	Put	Bond Future	44	0	44	0	0.00
28/08/2019	R023 On 07-November-19	8.00	Put	Bond Future	41	0	41	0	0.00
28/08/2019	R023 On 07-November-19	7.99	Put	Bond Future	42	0	42	0	0.00
28/08/2019	R023 On 06-February-20			Bond Future	7.25	104.8359	7.2491	104.8359	0.00
28/08/2019	R023 On 06-February-20	7.52	Call	Bond Future	1191	1	1191	1	0.00
28/08/2019	R023 On 06-February-20	7.54	Call	Bond Future	1230	1	1230	1	0.00
28/08/2019	R023 On 06-February-20	7.53	Call	Bond Future	1210	1	1210	1	0.00
28/08/2019	R023 On 06-February-20	7.53	Put	Bond Future	452	0	452	0	0.00
28/08/2019	R023 On 06-February-20	7.54	Put	Bond Future	444	0	444	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
28/08/2019	R023 On 06-February-20	7.52	Put	Bond Future	459	0	459	0	0.00
28/08/2019	R023 On 07-May-20			Bond Future	7.22	102.8414	7.2189	102.8414	0.00
28/08/2019	R023 On 07-May-20	6.90	Call	Bond Future	446	0	446	0	0.00
28/08/2019	R023 On 07-May-20	6.91	Call	Bond Future	459	0	459	0	0.00
28/08/2019	R023 On 07-May-20	6.89	Call	Bond Future	434	0	434	0	0.00
28/08/2019	R023 On 07-May-20	6.89	Put	Bond Future	1267	1	1267	1	0.00
28/08/2019	R023 On 07-May-20	6.90	Put	Bond Future	1253	1	1253	1	0.00
28/08/2019	R023 On 07-May-20	6.91	Put	Bond Future	1240	1	1240	1	0.00
28/08/2019	R035 On 07-November-19			Bond Future	9.63	95.5874	9.6330	95.5874	96,013.00
28/08/2019	R035 On 07-November-19	9.87	Call	Bond Future	2879	3	2879	3	0.00
28/08/2019	R035 On 07-November-19	8.92	Call	Bond Future	160	0	160	0	3,500.00
28/08/2019	R035 On 07-November-19	9.52	Call	Bond Future	1405	1	1405	1	3,500.00
28/08/2019	R035 On 07-November-19	9.88	Call	Bond Future	2928	3	2928	3	0.00
28/08/2019	R035 On 07-November-19	9.89	Call	Bond Future	2978	3	2978	3	0.00
28/08/2019	R035 On 07-November-19	10.21	Call	Bond Future	4740	5	4740	5	0.00
28/08/2019	R035 On 07-November-19	9.88	Put	Bond Future	1085	1	1085	1	0.00
28/08/2019	R035 On 07-November-19	9.87	Put	Bond Future	1109	1	1109	1	0.00
28/08/2019	R035 On 07-November-19	10.21	Put	Bond Future	516	1	516	1	3,500.00
28/08/2019	R035 On 07-November-19	9.52	Put	Bond Future	2267	2	2267	2	0.00
28/08/2019	R035 On 07-November-19	8.92	Put	Bond Future	5794	6	5794	6	0.00
28/08/2019	R035 On 07-November-19	9.89	Put	Bond Future	1061	1	1061	1	0.00
28/08/2019	R035 On 06-February-20			Bond Future	9.71	97.3079	9.7089	97.3079	0.00
28/08/2019	R035 On 06-February-20	9.61	Call	Bond Future	2385	2	2385	2	0.00
28/08/2019	R035 On 06-February-20	9.60	Call	Bond Future	2349	2	2349	2	0.00
28/08/2019	R035 On 06-February-20	9.59	Call	Bond Future	2312	2	2312	2	0.00
28/08/2019	R035 On 06-February-20	9.59	Put	Bond Future	3204	3	3204	3	0.00
28/08/2019	R035 On 06-February-20	9.61	Put	Bond Future	3127	3	3127	3	0.00
28/08/2019	R035 On 06-February-20	9.60	Put	Bond Future	3165	3	3165	3	0.00
28/08/2019	R035 On 07-May-20			Bond Future	9.78	94.6033	9.7752	94.6033	0.00
28/08/2019	R035 On 07-May-20	9.11	Call	Bond Future	1494	1	1494	1	5,000.00
28/08/2019	R035 On 07-May-20	9.75	Call	Bond Future	3540	3	3540	3	5,000.00
28/08/2019	R035 On 07-May-20	9.47	Call	Bond Future	2541	2	2541	2	0.00
28/08/2019	R035 On 07-May-20	9.49	Call	Bond Future	2608	3	2608	3	0.00
28/08/2019	R035 On 07-May-20	10.75	Call	Bond Future	8181	8	8181	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2019	R035 On 07-May-20	9.48	Call	Bond Future	2575	3	2575	3	0.00
28/08/2019	R035 On 07-May-20	9.47	Put	Bond Future	4823	5	4823	5	0.00
28/08/2019	R035 On 07-May-20	9.75	Put	Bond Future	3725	4	3725	4	0.00
28/08/2019	R035 On 07-May-20	9.49	Put	Bond Future	4738	5	4738	5	0.00
28/08/2019	R035 On 07-May-20	10.75	Put	Bond Future	1406	1	1406	1	5,000.00
28/08/2019	R035 On 07-May-20	9.48	Put	Bond Future	4780	5	4780	5	0.00
28/08/2019	R035 On 07-May-20	9.11	Put	Bond Future	6573	7	6573	7	0.00
28/08/2019	R035 On 06-August-20			Bond Future	9.84	96.3632	9.8423	96.3632	0.00
28/08/2019	R035 On 06-August-20	9.00	Call	Bond Future	1795	0	1795	0	20,457.00
28/08/2019	R035 On 06-August-20	9.92	Call	Bond Future	4737	0	4737	0	0.00
28/08/2019	R035 On 06-August-20	9.91	Call	Bond Future	4698	0	4698	0	0.00
28/08/2019	R035 On 06-August-20	9.93	Call	Bond Future	4776	0	4776	0	0.00
28/08/2019	R035 On 06-August-20	9.91	Put	Bond Future	4210	0	4210	0	0.00
28/08/2019	R035 On 06-August-20	9.93	Put	Bond Future	4145	0	4145	0	0.00
28/08/2019	R035 On 06-August-20	9.00	Put	Bond Future	8193	7	8193	7	0.00
28/08/2019	R035 On 06-August-20	9.92	Put	Bond Future	4177	0	4177	0	0.00
28/08/2019	R186 On 07-November-19			Bond Future	8.22	116.0350	8.2218	116.0350	136,294.00
28/08/2019	R186 On 07-November-19	8.25	Call	Bond Future	1267	1	1267	1	3,750.00
28/08/2019	R186 On 07-November-19	8.73	Call	Bond Future	3149	3	3149	3	0.00
28/08/2019	R186 On 07-November-19	8.23	Call	Bond Future	1206	1	1206	1	4,955.00
28/08/2019	R186 On 07-November-19	8.94	Call	Bond Future	4161	4	4161	4	0.00
28/08/2019	R186 On 07-November-19	8.20	Call	Bond Future	1118	1	1118	1	0.00
28/08/2019	R186 On 07-November-19	8.96	Call	Bond Future	4260	4	4260	4	0.00
28/08/2019	R186 On 07-November-19	8.95	Call	Bond Future	4211	4	4211	4	0.00
28/08/2019	R186 On 07-November-19	8.96	Put	Bond Future	148	0	148	0	0.00
28/08/2019	R186 On 07-November-19	8.23	Put	Bond Future	1160	1	1160	1	0.00
28/08/2019	R186 On 07-November-19	8.20	Put	Bond Future	1243	1	1243	1	7,500.00
28/08/2019	R186 On 07-November-19	8.95	Put	Bond Future	152	0	152	0	0.00
28/08/2019	R186 On 07-November-19	8.73	Put	Bond Future	296	0	296	0	4,955.00
28/08/2019	R186 On 07-November-19	8.94	Put	Bond Future	157	0	157	0	0.00
28/08/2019	R186 On 07-November-19	8.25	Put	Bond Future	1106	1	1106	1	3,750.00
28/08/2019	R186 On 06-February-20			Bond Future	8.27	112.8195	8.2676	112.8195	0.00
28/08/2019	R186 On 06-February-20	8.11	Call	Bond Future	1406	1	1406	1	1,007.00
28/08/2019	R186 On 06-February-20	8.55	Call	Bond Future	2771	3	2771	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
28/08/2019	R186 On 06-February-20	8.50	Call	Bond Future	2593	3	2593	3	0.00
28/08/2019	R186 On 06-February-20	8.57	Call	Bond Future	2843	3	2843	3	0.00
28/08/2019	R186 On 06-February-20	9.00	Call	Bond Future	4585	4	4585	4	0.00
28/08/2019	R186 On 06-February-20	8.56	Call	Bond Future	2807	3	2807	3	0.00
28/08/2019	R186 On 06-February-20	8.56	Put	Bond Future	1205	1	1205	1	0.00
28/08/2019	R186 On 06-February-20	9.00	Put	Bond Future	627	1	627	1	1,007.00
28/08/2019	R186 On 06-February-20	8.50	Put	Bond Future	1317	1	1317	1	1,007.00
28/08/2019	R186 On 06-February-20	8.57	Put	Bond Future	1187	1	1187	1	0.00
28/08/2019	R186 On 06-February-20	8.11	Put	Bond Future	2282	2	2282	2	0.00
28/08/2019	R186 On 06-February-20	8.55	Put	Bond Future	1223	1	1223	1	0.00
28/08/2019	R186 On 07-May-20			Bond Future	8.31	114.9059	8.3067	114.9059	0.00
28/08/2019	R186 On 07-May-20	8.08	Call	Bond Future	1609	2	1609	2	0.00
28/08/2019	R186 On 07-May-20	8.93	Call	Bond Future	4450	4	4450	4	0.00
28/08/2019	R186 On 07-May-20	8.28	Call	Bond Future	2166	2	2166	2	6,000.00
28/08/2019	R186 On 07-May-20	8.09	Call	Bond Future	1635	2	1635	2	0.00
28/08/2019	R186 On 07-May-20	8.07	Call	Bond Future	1583	2	1583	2	0.00
28/08/2019	R186 On 07-May-20	7.60	Call	Bond Future	611	1	611	1	6,000.00
28/08/2019	R186 On 07-May-20	8.07	Put	Bond Future	2860	3	2860	3	0.00
28/08/2019	R186 On 07-May-20	7.60	Put	Bond Future	4478	5	4478	5	0.00
28/08/2019	R186 On 07-May-20	8.93	Put	Bond Future	1175	1	1175	1	6,000.00
28/08/2019	R186 On 07-May-20	8.28	Put	Bond Future	2309	2	2309	2	0.00
28/08/2019	R186 On 07-May-20	8.09	Put	Bond Future	2803	3	2803	3	0.00
28/08/2019	R186 On 07-May-20	8.08	Put	Bond Future	2831	3	2831	3	0.00
28/08/2019	R197 On 07-November-19			Bond Future	308.61	308.6385	308.6129	308.6385	2,507.00
28/08/2019	R197 On 06-February-20			Bond Future	306.58	306.6102	306.5846	306.6102	40.00
28/08/2019	R197 On 07-May-20			Bond Future	312.33	312.3515	312.3250	312.3515	0.00
28/08/2019	R202 On 07-November-19			Bond Future	234.20	234.2097	234.2026	234.2097	9,082.00
28/08/2019	R202 On 06-February-20			Bond Future	234.41	234.4144	234.4076	234.4144	0.00
28/08/2019	R202 On 07-May-20			Bond Future	238.80	238.8038	238.7964	238.8038	0.00
28/08/2019	R207 On 07-November-19			Bond Future	6.41	102.4761	6.4111	102.4761	3,884.00
28/08/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
28/08/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
28/08/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
28/08/2019	R207 On 07-November-19	2.06	Put	Bond Future	779	1	779	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
28/08/2019	R207 On 07-November-19	2.07	Put	Bond Future	777	1	777	1	0.00
28/08/2019	R207 On 07-November-19	2.08	Put	Bond Future	775	1	775	1	0.00
28/08/2019	R208 On 07-November-19			Bond Future	6.49	101.1238	6.4923	101.1238	10,069.00
28/08/2019	R208 On 07-November-19	6.84	Call	Bond Future	491	0	491	0	0.00
28/08/2019	R208 On 07-November-19	6.83	Call	Bond Future	480	0	480	0	0.00
28/08/2019	R208 On 07-November-19	6.82	Call	Bond Future	468	0	468	0	0.00
28/08/2019	R208 On 07-November-19	6.83	Put	Bond Future	40	0	40	0	0.00
28/08/2019	R208 On 07-November-19	6.82	Put	Bond Future	41	0	41	0	0.00
28/08/2019	R208 On 07-November-19	6.84	Put	Bond Future	39	0	39	0	0.00
28/08/2019	R208 On 06-February-20			Bond Future	6.31	102.9439	6.3065	102.9439	0.00
28/08/2019	R208 On 06-February-20	6.12	Call	Bond Future	84	0	84	0	0.00
28/08/2019	R208 On 06-February-20	6.13	Call	Bond Future	88	0	88	0	0.00
28/08/2019	R208 On 06-February-20	6.14	Call	Bond Future	92	0	92	0	0.00
28/08/2019	R208 On 06-February-20	6.14	Put	Bond Future	272	0	272	0	0.00
28/08/2019	R208 On 06-February-20	6.12	Put	Bond Future	286	0	286	0	0.00
28/08/2019	R208 On 06-February-20	6.13	Put	Bond Future	279	0	279	0	0.00
28/08/2019	R208 On 07-May-20			Bond Future	5.96	101.4437	5.9584	101.4437	0.00
28/08/2019	R208 On 07-May-20	4.82	Call	Bond Future	1	0	1	0	0.00
28/08/2019	R208 On 07-May-20	4.81	Call	Bond Future	1	0	1	0	0.00
28/08/2019	R208 On 07-May-20	4.80	Call	Bond Future	1	0	1	0	0.00
28/08/2019	R208 On 07-May-20	4.81	Put	Bond Future	992	1	992	1	0.00
28/08/2019	R208 On 07-May-20	4.80	Put	Bond Future	1001	1	1001	1	0.00
28/08/2019	R208 On 07-May-20	4.82	Put	Bond Future	983	1	983	1	0.00
28/08/2019	R209 On 07-November-19			Bond Future	9.63	73.0565	9.6254	73.0565	89,461.00
28/08/2019	R209 On 07-November-19	9.80	Call	Bond Future	2215	2	2215	2	0.00
28/08/2019	R209 On 07-November-19	9.50	Call	Bond Future	1184	1	1184	1	5,000.00
28/08/2019	R209 On 07-November-19	8.92	Call	Bond Future	168	0	168	0	8,000.00
28/08/2019	R209 On 07-November-19	9.82	Call	Bond Future	2295	2	2295	2	0.00
28/08/2019	R209 On 07-November-19	9.33	Call	Bond Future	749	1	749	1	8,000.00
28/08/2019	R209 On 07-November-19	9.77	Call	Bond Future	2097	2	2097	2	0.00
28/08/2019	R209 On 07-November-19	9.81	Call	Bond Future	2255	2	2255	2	0.00
28/08/2019	R209 On 07-November-19	9.81	Put	Bond Future	1074	1	1074	1	0.00
28/08/2019	R209 On 07-November-19	9.33	Put	Bond Future	2700	3	2700	3	0.00
28/08/2019	R209 On 07-November-19	9.82	Put	Bond Future	1051	1	1051	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
28/08/2019	R209 On 07-November-19	9.77	Put	Bond Future	1169	1	1169	1	8,000.00
28/08/2019	R209 On 07-November-19	8.92	Put	Bond Future	4952	5	4952	5	0.00
28/08/2019	R209 On 07-November-19	9.80	Put	Bond Future	1097	1	1097	1	0.00
28/08/2019	R209 On 07-November-19	9.50	Put	Bond Future	2003	2	2003	2	0.00
28/08/2019	R209 On 06-February-20			Bond Future	9.69	74.3714	9.6898	74.3714	0.00
28/08/2019	R209 On 06-February-20	9.51	Call	Bond Future	1833	2	1833	2	0.00
28/08/2019	R209 On 06-February-20	9.52	Call	Bond Future	1863	2	1863	2	0.00
28/08/2019	R209 On 06-February-20	9.50	Call	Bond Future	1803	2	1803	2	0.00
28/08/2019	R209 On 06-February-20	9.50	Put	Bond Future	3032	3	3032	3	0.00
28/08/2019	R209 On 06-February-20	9.51	Put	Bond Future	2996	3	2996	3	0.00
28/08/2019	R209 On 06-February-20	9.52	Put	Bond Future	2961	3	2961	3	0.00
28/08/2019	R209 On 07-May-20			Bond Future	9.75	72.5951	9.7509	72.5951	0.00
28/08/2019	R209 On 07-May-20	9.45	Call	Bond Future	2158	2	2158	2	0.00
28/08/2019	R209 On 07-May-20	9.47	Call	Bond Future	2217	2	2217	2	0.00
28/08/2019	R209 On 07-May-20	9.46	Call	Bond Future	2188	2	2188	2	0.00
28/08/2019	R209 On 07-May-20	9.46	Put	Bond Future	4062	4	4062	4	0.00
28/08/2019	R209 On 07-May-20	9.47	Put	Bond Future	4026	4	4026	4	0.00
28/08/2019	R209 On 07-May-20	9.45	Put	Bond Future	4098	4	4098	4	0.00
28/08/2019	R210 On 07-November-19			Bond Future	189.75	189.7586	189.7500	189.7586	2,132.00
28/08/2019	R210 On 06-February-20			Bond Future	193.21	193.2200	193.2117	193.2200	0.00
28/08/2019	R210 On 07-May-20			Bond Future	194.18	194.1876	194.1788	194.1876	0.00
28/08/2019	R212 On 07-November-19			Bond Future	162.65	162.7410	162.6501	162.7410	6,684.00
28/08/2019	R212 On 06-February-20			Bond Future	163.37	163.4638	163.3715	163.4638	0.00
28/08/2019	R212 On 07-May-20			Bond Future	166.43	166.5246	166.4303	166.5246	0.00
28/08/2019	R213 On 07-November-19			Bond Future	9.17	86.1689	9.1666	86.1689	20,554.00
28/08/2019	R213 On 07-November-19	9.58	Call	Bond Future	3062	3	3062	3	0.00
28/08/2019	R213 On 07-November-19	9.59	Call	Bond Future	3108	3	3108	3	0.00
28/08/2019	R213 On 07-November-19	9.60	Call	Bond Future	3155	3	3155	3	0.00
28/08/2019	R213 On 07-November-19	9.60	Put	Bond Future	509	1	509	1	0.00
28/08/2019	R213 On 07-November-19	9.58	Put	Bond Future	536	1	536	1	0.00
28/08/2019	R213 On 07-November-19	9.59	Put	Bond Future	523	1	523	1	0.00
28/08/2019	R213 On 06-February-20			Bond Future	9.23	87.7199	9.2339	87.7199	0.00
28/08/2019	R213 On 06-February-20	9.28	Call	Bond Future	2390	2	2390	2	0.00
28/08/2019	R213 On 06-February-20	9.27	Call	Bond Future	2357	2	2357	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
28/08/2019	R213 On 06-February-20	9.26	Call	Bond Future	2324	2	2324	2	0.00
28/08/2019	R213 On 06-February-20	9.27	Put	Bond Future	2136	2	2136	2	0.00
28/08/2019	R213 On 06-February-20	9.26	Put	Bond Future	2164	2	2164	2	0.00
28/08/2019	R213 On 06-February-20	9.28	Put	Bond Future	2108	2	2108	2	0.00
28/08/2019	R213 On 07-May-20			Bond Future	9.29	85.7895	9.2910	85.7895	0.00
28/08/2019	R213 On 07-May-20	9.00	Call	Bond Future	1953	2	1953	2	0.00
28/08/2019	R213 On 07-May-20	9.01	Call	Bond Future	1981	2	1981	2	0.00
28/08/2019	R213 On 07-May-20	9.02	Call	Bond Future	2009	2	2009	2	0.00
28/08/2019	R213 On 07-May-20	9.02	Put	Bond Future	3663	4	3663	4	0.00
28/08/2019	R213 On 07-May-20	9.00	Put	Bond Future	3731	4	3731	4	0.00
28/08/2019	R213 On 07-May-20	9.01	Put	Bond Future	3697	4	3697	4	0.00
28/08/2019	R214 On 07-November-19			Bond Future	9.87	71.4258	9.8687	71.4258	16,189.00
28/08/2019	R214 On 07-November-19	10.01	Call	Bond Future	2193	2	2193	2	0.00
28/08/2019	R214 On 07-November-19	10.02	Call	Bond Future	2233	2	2233	2	0.00
28/08/2019	R214 On 07-November-19	10.00	Call	Bond Future	2153	2	2153	2	0.00
28/08/2019	R214 On 07-November-19	10.00	Put	Bond Future	1281	1	1281	1	0.00
28/08/2019	R214 On 07-November-19	10.01	Put	Bond Future	1255	1	1255	1	0.00
28/08/2019	R214 On 07-November-19	10.02	Put	Bond Future	1230	1	1230	1	0.00
28/08/2019	R214 On 06-February-20			Bond Future	9.94	72.7115	9.9386	72.7115	0.00
28/08/2019	R214 On 06-February-20	9.71	Call	Bond Future	1794	2	1794	2	0.00
28/08/2019	R214 On 06-February-20	9.73	Call	Bond Future	1855	2	1855	2	0.00
28/08/2019	R214 On 06-February-20	9.72	Call	Bond Future	1825	2	1825	2	0.00
28/08/2019	R214 On 06-February-20	9.72	Put	Bond Future	3297	3	3297	3	0.00
28/08/2019	R214 On 06-February-20	9.73	Put	Bond Future	3260	3	3260	3	0.00
28/08/2019	R214 On 06-February-20	9.71	Put	Bond Future	3335	3	3335	3	0.00
28/08/2019	R214 On 07-May-20			Bond Future	10.00	70.7573	9.9999	70.7573	0.00
28/08/2019	R214 On 07-May-20	9.76	Call	Bond Future	2521	2	2521	2	0.00
28/08/2019	R214 On 07-May-20	9.77	Call	Bond Future	2552	3	2552	3	0.00
28/08/2019	R214 On 07-May-20	9.75	Call	Bond Future	2489	2	2489	2	0.00
28/08/2019	R214 On 07-May-20	9.75	Put	Bond Future	4160	4	4160	4	0.00
28/08/2019	R214 On 07-May-20	9.76	Put	Bond Future	4123	4	4123	4	0.00
28/08/2019	R214 On 07-May-20	9.77	Put	Bond Future	4086	4	4086	4	0.00
28/08/2019	R248 On 07-November-19			Bond Future	9.92	90.6471	9.9195	90.6471	85,959.00
28/08/2019	R248 On 07-November-19	10.03	Call	Bond Future	2580	3	2580	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
28/08/2019	R248 On 07-November-19	10.02	Call	Bond Future	2531	3	2531	3	0.00
28/08/2019	R248 On 07-November-19	10.01	Call	Bond Future	2482	2	2482	2	0.00
28/08/2019	R248 On 07-November-19	10.02	Put	Bond Future	1681	2	1681	2	0.00
28/08/2019	R248 On 07-November-19	10.01	Put	Bond Future	1716	2	1716	2	0.00
28/08/2019	R248 On 07-November-19	10.03	Put	Bond Future	1647	2	1647	2	0.00
28/08/2019	R248 On 06-February-20			Bond Future	9.99	92.2788	9.9906	92.2788	100.00
28/08/2019	R248 On 06-February-20	9.71	Call	Bond Future	1995	2	1995	2	0.00
28/08/2019	R248 On 06-February-20	9.72	Call	Bond Future	2031	2	2031	2	0.00
28/08/2019	R248 On 06-February-20	9.70	Call	Bond Future	1958	2	1958	2	0.00
28/08/2019	R248 On 06-February-20	9.72	Put	Bond Future	4360	4	4360	4	0.00
28/08/2019	R248 On 06-February-20	9.70	Put	Bond Future	4463	5	4463	5	0.00
28/08/2019	R248 On 06-February-20	9.71	Put	Bond Future	4412	4	4412	4	0.00
28/08/2019	R248 On 07-May-20			Bond Future	10.05	89.5445	10.0531	89.5445	0.00
28/08/2019	R248 On 07-May-20	9.77	Call	Bond Future	2968	3	2968	3	0.00
28/08/2019	R248 On 07-May-20	9.79	Call	Bond Future	3044	3	3044	3	0.00
28/08/2019	R248 On 07-May-20	9.78	Call	Bond Future	3006	3	3006	3	0.00
28/08/2019	R248 On 07-May-20	9.78	Put	Bond Future	5330	5	5330	5	0.00
28/08/2019	R248 On 07-May-20	9.77	Put	Bond Future	5379	5	5379	5	0.00
28/08/2019	R248 On 07-May-20	9.79	Put	Bond Future	5281	5	5281	5	0.00
28/08/2019	R248 On 06-August-20			Bond Future	10.12	91.2103	10.1162	91.2103	0.00
28/08/2019	R248 On 06-August-20	10.18	Call	Bond Future	5320	0	5320	0	0.00
28/08/2019	R248 On 06-August-20	9.25	Call	Bond Future	1955	0	1955	0	14,297.00
28/08/2019	R248 On 06-August-20	10.20	Call	Bond Future	5408	1	5408	1	0.00
28/08/2019	R248 On 06-August-20	10.19	Call	Bond Future	5364	1	5364	1	0.00
28/08/2019	R248 On 06-August-20	10.19	Put	Bond Future	4761	0	4761	0	0.00
28/08/2019	R248 On 06-August-20	10.20	Put	Bond Future	4723	0	4723	0	0.00
28/08/2019	R248 On 06-August-20	10.18	Put	Bond Future	4798	0	4798	0	0.00
28/08/2019	R248 On 06-August-20	9.25	Put	Bond Future	9612	8	9612	8	0.00