



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For September 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	2025 On 07-November-19			Bond Future	137.42	137.4185	137.4171	137.4185	1,451.00
09/09/2019	2025 On 06-February-20			Bond Future	138.44	138.4423	138.4410	138.4423	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
09/09/2019	2025 On 07-May-20			Bond Future	141.02	141.0221	141.0208	141.0221	0.00
09/09/2019	2029 On 07-November-19			Bond Future	101.88	101.8822	101.8816	101.8822	4,260.00
09/09/2019	2029 On 06-February-20			Bond Future	103.73	103.7340	103.7336	103.7340	0.00
09/09/2019	2029 On 07-May-20			Bond Future	104.55	104.5544	104.5540	104.5544	0.00
09/09/2019	2030 On 07-November-19			Bond Future	8.87	96.3834	8.8679	96.3834	72,732.00
09/09/2019	2030 On 07-November-19	9.48	Call	Bond Future	4027	4	4027	4	0.00
09/09/2019	2030 On 07-November-19	8.60	Call	Bond Future	553	1	553	1	5,500.00
09/09/2019	2030 On 07-November-19	9.10	Call	Bond Future	2157	2	2157	2	5,500.00
09/09/2019	2030 On 07-November-19	9.30	Call	Bond Future	3093	3	3093	3	0.00
09/09/2019	2030 On 07-November-19	9.49	Call	Bond Future	4080	4	4080	4	0.00
09/09/2019	2030 On 07-November-19	9.76	Call	Bond Future	5566	5	5566	5	0.00
09/09/2019	2030 On 07-November-19	9.20	Call	Bond Future	2608	3	2608	3	0.00
09/09/2019	2030 On 07-November-19	9.25	Call	Bond Future	2845	3	2845	3	0.00
09/09/2019	2030 On 07-November-19	8.40	Call	Bond Future	244	0	244	0	0.00
09/09/2019	2030 On 07-November-19	9.47	Call	Bond Future	3973	4	3973	4	0.00
09/09/2019	2030 On 07-November-19	9.70	Call	Bond Future	5232	5	5232	5	0.00
09/09/2019	2030 On 07-November-19	9.35	Call	Bond Future	3346	3	3346	3	0.00
09/09/2019	2030 On 07-November-19	9.85	Call	Bond Future	6071	6	6071	6	0.00
09/09/2019	2030 On 07-November-19	8.57	Call	Bond Future	495	0	495	0	0.00
09/09/2019	2030 On 07-November-19	9.12	Call	Bond Future	2244	2	2244	2	0.00
09/09/2019	2030 On 07-November-19	8.95	Call	Bond Future	1554	2	1554	2	0.00
09/09/2019	2030 On 07-November-19	8.95	Put	Bond Future	1032	1	1032	1	5,000.00
09/09/2019	2030 On 07-November-19	9.12	Put	Bond Future	655	1	655	1	0.00
09/09/2019	2030 On 07-November-19	9.35	Put	Bond Future	336	0	336	0	2,500.00
09/09/2019	2030 On 07-November-19	9.25	Put	Bond Future	449	0	449	0	5,333.00
09/09/2019	2030 On 07-November-19	9.70	Put	Bond Future	116	0	116	0	0.00
09/09/2019	2030 On 07-November-19	9.47	Put	Bond Future	234	0	234	0	0.00
09/09/2019	2030 On 07-November-19	9.85	Put	Bond Future	72	0	72	0	2,500.00
09/09/2019	2030 On 07-November-19	8.57	Put	Bond Future	2420	3	2420	3	0.00
09/09/2019	2030 On 07-November-19	9.10	Put	Bond Future	692	1	692	1	0.00
09/09/2019	2030 On 07-November-19	9.48	Put	Bond Future	227	0	227	0	0.00
09/09/2019	2030 On 07-November-19	8.60	Put	Bond Future	2282	2	2282	2	0.00
09/09/2019	2030 On 07-November-19	9.49	Put	Bond Future	221	0	221	0	0.00
09/09/2019	2030 On 07-November-19	9.76	Put	Bond Future	96	0	96	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
09/09/2019	2030 On 07-November-19	9.20	Put	Bond Future	521	1	521	1	2,750.00
09/09/2019	2030 On 07-November-19	8.40	Put	Bond Future	3292	3	3292	3	0.00
09/09/2019	2030 On 07-November-19	9.30	Put	Bond Future	389	0	389	0	2,750.00
09/09/2019	2030 On 06-February-20			Bond Future	8.93	94.1033	8.9258	94.1033	0.00
09/09/2019	2030 On 06-February-20	9.00	Call	Bond Future	2450	2	2450	2	5,820.00
09/09/2019	2030 On 06-February-20	9.14	Call	Bond Future	2962	3	2962	3	0.00
09/09/2019	2030 On 06-February-20	8.40	Call	Bond Future	822	1	822	1	5,820.00
09/09/2019	2030 On 06-February-20	9.15	Call	Bond Future	3001	3	3001	3	0.00
09/09/2019	2030 On 06-February-20	9.16	Call	Bond Future	3039	3	3039	3	0.00
09/09/2019	2030 On 06-February-20	9.16	Put	Bond Future	1590	2	1590	2	0.00
09/09/2019	2030 On 06-February-20	9.14	Put	Bond Future	1636	2	1636	2	0.00
09/09/2019	2030 On 06-February-20	8.40	Put	Bond Future	4187	4	4187	4	0.00
09/09/2019	2030 On 06-February-20	9.15	Put	Bond Future	1613	2	1613	2	0.00
09/09/2019	2030 On 06-February-20	9.00	Put	Bond Future	1987	2	1987	2	0.00
09/09/2019	2030 On 07-May-20			Bond Future	8.98	95.8350	8.9821	95.8350	0.00
09/09/2019	2030 On 07-May-20	8.80	Call	Bond Future	2218	2	2218	2	0.00
09/09/2019	2030 On 07-May-20	8.79	Call	Bond Future	2189	2	2189	2	0.00
09/09/2019	2030 On 07-May-20	8.78	Call	Bond Future	2160	2	2160	2	0.00
09/09/2019	2030 On 07-May-20	8.79	Put	Bond Future	3376	3	3376	3	0.00
09/09/2019	2030 On 07-May-20	8.78	Put	Bond Future	3409	3	3409	3	0.00
09/09/2019	2030 On 07-May-20	8.80	Put	Bond Future	3343	3	3343	3	0.00
09/09/2019	2032 On 07-November-19			Bond Future	9.24	93.6036	9.2435	93.6036	47,957.00
09/09/2019	2032 On 07-November-19	9.72	Call	Bond Future	3664	4	3664	4	0.00
09/09/2019	2032 On 07-November-19	9.71	Call	Bond Future	3610	4	3610	4	0.00
09/09/2019	2032 On 07-November-19	9.70	Call	Bond Future	3556	3	3556	3	0.00
09/09/2019	2032 On 07-November-19	9.71	Put	Bond Future	458	1	458	1	0.00
09/09/2019	2032 On 07-November-19	9.70	Put	Bond Future	470	1	470	1	0.00
09/09/2019	2032 On 07-November-19	9.72	Put	Bond Future	446	0	446	0	0.00
09/09/2019	2032 On 06-February-20			Bond Future	9.31	95.2822	9.3093	95.2822	0.00
09/09/2019	2032 On 06-February-20	9.39	Call	Bond Future	2808	3	2808	3	0.00
09/09/2019	2032 On 06-February-20	9.40	Call	Bond Future	2846	3	2846	3	0.00
09/09/2019	2032 On 06-February-20	9.38	Call	Bond Future	2770	3	2770	3	0.00
09/09/2019	2032 On 06-February-20	9.38	Put	Bond Future	2291	2	2291	2	0.00
09/09/2019	2032 On 06-February-20	9.39	Put	Bond Future	2261	2	2261	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
09/09/2019	2032 On 06-February-20	9.40	Put	Bond Future	2231	2	2231	2	0.00
09/09/2019	2032 On 07-May-20			Bond Future	9.37	92.8754	9.3717	92.8754	0.00
09/09/2019	2032 On 07-May-20	9.17	Call	Bond Future	2459	2	2459	2	0.00
09/09/2019	2032 On 07-May-20	9.19	Call	Bond Future	2523	2	2523	2	0.00
09/09/2019	2032 On 07-May-20	9.18	Call	Bond Future	2491	2	2491	2	0.00
09/09/2019	2032 On 07-May-20	9.18	Put	Bond Future	3786	4	3786	4	0.00
09/09/2019	2032 On 07-May-20	9.19	Put	Bond Future	3750	4	3750	4	0.00
09/09/2019	2032 On 07-May-20	9.17	Put	Bond Future	3823	4	3823	4	0.00
09/09/2019	2033 On 07-November-19			Bond Future	102.74	102.7352	102.7351	102.7352	6,260.00
09/09/2019	2033 On 06-February-20			Bond Future	104.60	104.6026	104.6025	104.6026	0.00
09/09/2019	2033 On 07-May-20			Bond Future	105.36	105.3563	105.3561	105.3563	0.00
09/09/2019	2037 On 07-November-19			Bond Future	9.65	92.6504	9.6550	92.6504	60,745.00
09/09/2019	2037 On 07-November-19	9.95	Call	Bond Future	3046	3	3046	3	0.00
09/09/2019	2037 On 07-November-19	9.97	Call	Bond Future	3154	3	3154	3	0.00
09/09/2019	2037 On 07-November-19	9.96	Call	Bond Future	3100	3	3100	3	0.00
09/09/2019	2037 On 07-November-19	9.96	Put	Bond Future	793	1	793	1	0.00
09/09/2019	2037 On 07-November-19	9.97	Put	Bond Future	773	1	773	1	0.00
09/09/2019	2037 On 07-November-19	9.95	Put	Bond Future	814	1	814	1	0.00
09/09/2019	2037 On 06-February-20			Bond Future	9.72	90.0527	9.7237	90.0527	0.00
09/09/2019	2037 On 06-February-20	9.68	Call	Bond Future	2680	3	2680	3	0.00
09/09/2019	2037 On 06-February-20	9.67	Call	Bond Future	2642	3	2642	3	0.00
09/09/2019	2037 On 06-February-20	9.66	Call	Bond Future	2604	3	2604	3	0.00
09/09/2019	2037 On 06-February-20	9.67	Put	Bond Future	3051	3	3051	3	0.00
09/09/2019	2037 On 06-February-20	9.66	Put	Bond Future	3090	3	3090	3	0.00
09/09/2019	2037 On 06-February-20	9.68	Put	Bond Future	3013	3	3013	3	0.00
09/09/2019	2037 On 07-May-20			Bond Future	9.79	91.7099	9.7910	91.7099	0.00
09/09/2019	2037 On 07-May-20	9.59	Call	Bond Future	2909	3	2909	3	0.00
09/09/2019	2037 On 07-May-20	9.60	Call	Bond Future	2944	3	2944	3	0.00
09/09/2019	2037 On 07-May-20	9.61	Call	Bond Future	2979	3	2979	3	0.00
09/09/2019	2037 On 07-May-20	9.61	Put	Bond Future	4352	4	4352	4	0.00
09/09/2019	2037 On 07-May-20	9.59	Put	Bond Future	4435	5	4435	5	0.00
09/09/2019	2037 On 07-May-20	9.60	Put	Bond Future	4394	4	4394	4	0.00
09/09/2019	2038 On 07-November-19			Bond Future	120.80	121.1459	120.7960	121.1459	21,859.00
09/09/2019	2038 On 06-February-20			Bond Future	121.33	121.6897	121.3334	121.6897	0.00

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09/09/2019	2038 On 07-May-20			Bond Future	123.59	123.9574	123.5944	123.9574	0.00
09/09/2019	2040 On 07-November-19			Bond Future	9.81	95.3933	9.8112	95.3933	40,851.00
09/09/2019	2040 On 07-November-19	10.03	Call	Bond Future	2870	3	2870	3	0.00
09/09/2019	2040 On 07-November-19	10.04	Call	Bond Future	2924	3	2924	3	0.00
09/09/2019	2040 On 07-November-19	9.80	Call	Bond Future	1760	2	1760	2	1,260.00
09/09/2019	2040 On 07-November-19	9.30	Call	Bond Future	338	0	338	0	1,260.00
09/09/2019	2040 On 07-November-19	10.05	Call	Bond Future	2979	3	2979	3	0.00
09/09/2019	2040 On 07-November-19	10.05	Put	Bond Future	1045	1	1045	1	0.00
09/09/2019	2040 On 07-November-19	10.03	Put	Bond Future	1095	1	1095	1	0.00
09/09/2019	2040 On 07-November-19	9.80	Put	Bond Future	1852	2	1852	2	0.00
09/09/2019	2040 On 07-November-19	9.30	Put	Bond Future	4702	5	4702	5	0.00
09/09/2019	2040 On 07-November-19	10.04	Put	Bond Future	1070	1	1070	1	0.00
09/09/2019	2040 On 06-February-20			Bond Future	9.88	92.5942	9.8817	92.5942	0.00
09/09/2019	2040 On 06-February-20	8.40	Call	Bond Future	82	0	82	0	0.00
09/09/2019	2040 On 06-February-20	9.74	Call	Bond Future	2452	2	2452	2	0.00
09/09/2019	2040 On 06-February-20	9.76	Call	Bond Future	2529	3	2529	3	0.00
09/09/2019	2040 On 06-February-20	9.00	Call	Bond Future	471	0	471	0	0.00
09/09/2019	2040 On 06-February-20	9.75	Call	Bond Future	2491	2	2491	2	0.00
09/09/2019	2040 On 06-February-20	9.75	Put	Bond Future	3570	4	3570	4	0.00
09/09/2019	2040 On 06-February-20	9.76	Put	Bond Future	3526	4	3526	4	0.00
09/09/2019	2040 On 06-February-20	9.00	Put	Bond Future	8094	8	8094	8	0.00
09/09/2019	2040 On 06-February-20	9.74	Put	Bond Future	3614	4	3614	4	0.00
09/09/2019	2040 On 06-February-20	8.40	Put	Bond Future	13467	14	13467	14	0.00
09/09/2019	2040 On 07-May-20			Bond Future	9.95	94.2982	9.9507	94.2982	0.00
09/09/2019	2040 On 07-May-20	9.75	Call	Bond Future	3087	3	3087	3	0.00
09/09/2019	2040 On 07-May-20	9.74	Call	Bond Future	3049	3	3049	3	0.00
09/09/2019	2040 On 07-May-20	9.73	Call	Bond Future	3012	3	3012	3	0.00
09/09/2019	2040 On 07-May-20	9.73	Put	Bond Future	4809	5	4809	5	0.00
09/09/2019	2040 On 07-May-20	9.75	Put	Bond Future	4719	5	4719	5	0.00
09/09/2019	2040 On 07-May-20	9.74	Put	Bond Future	4764	5	4764	5	0.00
09/09/2019	2044 On 07-November-19			Bond Future	9.86	92.2372	9.8648	92.2372	38,089.00
09/09/2019	2044 On 07-November-19	10.06	Call	Bond Future	2807	3	2807	3	0.00
09/09/2019	2044 On 07-November-19	10.52	Call	Bond Future	5618	6	5618	6	0.00
09/09/2019	2044 On 07-November-19	10.05	Call	Bond Future	2753	3	2753	3	0.00

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09/09/2019	2044 On 07-November-19	10.07	Call	Bond Future	2861	3	2861	3	0.00
09/09/2019	2044 On 07-November-19	9.19	Call	Bond Future	159	0	159	0	328.00
09/09/2019	2044 On 07-November-19	9.74	Call	Bond Future	1352	1	1352	1	328.00
09/09/2019	2044 On 07-November-19	10.05	Put	Bond Future	1225	1	1225	1	0.00
09/09/2019	2044 On 07-November-19	9.19	Put	Bond Future	6119	6	6119	6	0.00
09/09/2019	2044 On 07-November-19	10.07	Put	Bond Future	1170	1	1170	1	0.00
09/09/2019	2044 On 07-November-19	9.74	Put	Bond Future	2408	2	2408	2	0.00
09/09/2019	2044 On 07-November-19	10.06	Put	Bond Future	1197	1	1197	1	0.00
09/09/2019	2044 On 07-November-19	10.52	Put	Bond Future	400	0	400	0	328.00
09/09/2019	2044 On 06-February-20			Bond Future	9.93	89.5068	9.9332	89.5068	0.00
09/09/2019	2044 On 06-February-20	9.09	Call	Bond Future	550	1	550	1	328.00
09/09/2019	2044 On 06-February-20	9.77	Call	Bond Future	2432	2	2432	2	0.00
09/09/2019	2044 On 06-February-20	9.74	Call	Bond Future	2318	2	2318	2	328.00
09/09/2019	2044 On 06-February-20	9.76	Call	Bond Future	2394	2	2394	2	0.00
09/09/2019	2044 On 06-February-20	10.78	Call	Bond Future	7592	8	7592	8	0.00
09/09/2019	2044 On 06-February-20	9.78	Call	Bond Future	2470	2	2470	2	0.00
09/09/2019	2044 On 06-February-20	9.76	Put	Bond Future	3845	4	3845	4	0.00
09/09/2019	2044 On 06-February-20	9.78	Put	Bond Future	3752	4	3752	4	0.00
09/09/2019	2044 On 06-February-20	10.78	Put	Bond Future	1025	1	1025	1	328.00
09/09/2019	2044 On 06-February-20	9.77	Put	Bond Future	3798	4	3798	4	0.00
09/09/2019	2044 On 06-February-20	9.74	Put	Bond Future	3939	4	3939	4	0.00
09/09/2019	2044 On 06-February-20	9.09	Put	Bond Future	7999	8	7999	8	0.00
09/09/2019	2044 On 07-May-20			Bond Future	10.00	91.1540	10.0000	91.1540	0.00
09/09/2019	2044 On 07-May-20	9.79	Call	Bond Future	3130	3	3130	3	0.00
09/09/2019	2044 On 07-May-20	9.81	Call	Bond Future	3207	3	3207	3	0.00
09/09/2019	2044 On 07-May-20	9.26	Call	Bond Future	1427	1	1427	1	556.00
09/09/2019	2044 On 07-May-20	9.33	Call	Bond Future	1612	2	1612	2	100.00
09/09/2019	2044 On 07-May-20	9.98	Call	Bond Future	3891	4	3891	4	100.00
09/09/2019	2044 On 07-May-20	9.80	Call	Bond Future	3169	3	3169	3	0.00
09/09/2019	2044 On 07-May-20	9.91	Call	Bond Future	3602	4	3602	4	556.00
09/09/2019	2044 On 07-May-20	11.02	Call	Bond Future	9206	9	9206	9	0.00
09/09/2019	2044 On 07-May-20	11.09	Call	Bond Future	9573	10	9573	10	0.00
09/09/2019	2044 On 07-May-20	9.80	Put	Bond Future	4827	5	4827	5	0.00
09/09/2019	2044 On 07-May-20	9.26	Put	Bond Future	7830	8	7830	8	0.00

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09/09/2019	2044 On 07-May-20	9.91	Put	Bond Future	4342	4	4342	4	0.00
09/09/2019	2044 On 07-May-20	9.98	Put	Bond Future	4055	4	4055	4	0.00
09/09/2019	2044 On 07-May-20	11.02	Put	Bond Future	1487	2	1487	2	556.00
09/09/2019	2044 On 07-May-20	11.09	Put	Bond Future	1366	1	1366	1	100.00
09/09/2019	2044 On 07-May-20	9.79	Put	Bond Future	4874	5	4874	5	0.00
09/09/2019	2044 On 07-May-20	9.33	Put	Bond Future	7377	7	7377	7	0.00
09/09/2019	2044 On 07-May-20	9.81	Put	Bond Future	4782	5	4782	5	0.00
09/09/2019	2046 On 07-November-19			Bond Future	111.32	111.4211	111.3190	111.4211	17,994.00
09/09/2019	2046 On 06-February-20			Bond Future	113.34	113.4464	113.3425	113.4464	0.00
09/09/2019	2046 On 07-May-20			Bond Future	113.71	113.8122	113.7064	113.8122	0.00
09/09/2019	2050 On 07-November-19			Bond Future	115.82	116.2853	115.8202	116.2853	12,916.00
09/09/2019	2050 On 06-February-20			Bond Future	116.09	116.5636	116.0900	116.5636	0.00
09/09/2019	2050 On 07-May-20			Bond Future	118.25	118.7357	118.2534	118.7357	0.00
09/09/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	AL37 On 07-November-19			Index Future	668.33	668.0330	668.3290	668.0330	0.00
09/09/2019	AL37 On 06-February-20			Index Future	680.32	680.0130	680.3160	680.0130	0.00
09/09/2019	AL37 On 07-May-20			Index Future	692.83	692.5250	692.8330	692.5250	0.00
09/09/2019	AL7T On 07-November-19			Index Future	780.26	779.4700	780.2550	779.4700	120.00
09/09/2019	AL7T On 06-February-20			Index Future	794.25	793.4490	794.2490	793.4490	0.00
09/09/2019	AL7T On 07-May-20			Index Future	808.86	808.0480	808.8630	808.0480	0.00
09/09/2019	ALBI On 07-November-19			Index Future	697.94	697.3460	697.9420	697.3460	220.00
09/09/2019	ALBI On 06-February-20			Index Future	710.46	709.8520	710.4610	709.8520	0.00
09/09/2019	ALBI On 07-May-20			Index Future	723.53	722.9130	723.5320	722.9130	0.00
09/09/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/09/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2019	ES33 On 07-November-19			Bond Future	10.80	77.6758	10.8002	77.6758	350.00
09/09/2019	ES33 On 06-February-20			Bond Future	10.92	79.0688	10.9170	79.0688	0.00
09/09/2019	ES33 On 07-May-20			Bond Future	11.03	76.7298	11.0294	76.7298	0.00
09/09/2019	ES42 On 07-November-19			Bond Future	11.16	78.6097	11.1603	78.6097	4,919.00
09/09/2019	ES42 On 06-February-20			Bond Future	11.27	80.0193	11.2726	80.0193	0.00
09/09/2019	ES42 On 07-May-20			Bond Future	11.39	77.2271	11.3853	77.2271	0.00
09/09/2019	GOVI On 07-November-19			GOVI	690.97	690.3600	690.9660	690.3600	1,198.00
09/09/2019	GOVI On 07-November-19	672.90	Call	GOVI	180660	17	180660	17	0.00
09/09/2019	GOVI On 07-November-19	672.91	Call	GOVI	180560	17	180560	17	0.00
09/09/2019	GOVI On 07-November-19	672.92	Call	GOVI	180460	17	180460	17	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
09/09/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
09/09/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
09/09/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
09/09/2019	GOVI On 06-February-20			GOVI	703.36	702.7410	703.3590	702.7410	0.00
09/09/2019	GOVI On 06-February-20	703.15	Call	GOVI	2090	0	2090	0	0.00
09/09/2019	GOVI On 06-February-20	703.14	Call	GOVI	2190	0	2190	0	0.00
09/09/2019	GOVI On 06-February-20	703.13	Call	GOVI	2290	0	2290	0	0.00
09/09/2019	GOVI On 06-February-20	703.13	Put	GOVI	0	0	0	0	0.00
09/09/2019	GOVI On 06-February-20	703.15	Put	GOVI	0	0	0	0	0.00
09/09/2019	GOVI On 06-February-20	703.14	Put	GOVI	0	0	0	0	0.00
09/09/2019	GOVI On 07-May-20			GOVI	716.30	715.6710	716.3000	715.6710	0.00
09/09/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
09/09/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
09/09/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
09/09/2019	GOVI On 07-May-20	720.00	Put	GOVI	37000	4	37000	4	0.00
09/09/2019	GOVI On 07-May-20	719.98	Put	GOVI	36800	4	36800	4	0.00
09/09/2019	GOVI On 07-May-20	719.99	Put	GOVI	36900	4	36900	4	0.00
09/09/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/09/2019	IGOV On 07-November-19			Index Future	262.41	262.6520	262.4050	262.6520	1,017.00
09/09/2019	IGOV On 06-February-20			Index Future	267.18	267.4260	267.1750	267.4260	0.00
09/09/2019	IGOV On 07-May-20			Index Future	272.15	272.4100	272.1540	272.4100	0.00
09/09/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
09/09/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
09/09/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
09/09/2019	IS02 On 23-March-20			Interest Rate Swap	98.54	98.5400	98.5400	98.5400	0.00
09/09/2019	IS02 On 22-June-20			Interest Rate Swap	101.93	101.9300	101.9300	101.9300	0.00
09/09/2019	IS02 On 21-September-20			Interest Rate Swap	98.71	98.7200	98.7100	98.7200	0.00
09/09/2019	IS05 On 17-December-20			Interest Rate Swap	95.28	95.2900	95.2800	95.2900	0.00
09/09/2019	IS05 On 16-March-21			Interest Rate Swap	94.21	94.2300	94.2100	94.2300	0.00
09/09/2019	IS05 On 15-June-21			Interest Rate Swap	93.10	93.1200	93.1000	93.1200	0.00
09/09/2019	IS05 On 21-September-21			Interest Rate Swap	92.94	92.9800	92.9400	92.9800	0.00
09/09/2019	IS05 On 21-December-21			Interest Rate Swap	94.87	94.9200	94.8700	94.9200	51.00
09/09/2019	IS05 On 15-March-22			Interest Rate Swap	94.77	94.8100	94.7700	94.8100	0.00
09/09/2019	IS05 On 21-June-22			Interest Rate Swap	95.72	95.7500	95.7200	95.7500	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
09/09/2019	IS05 On 20-September-22			Interest Rate Swap	99.43	99.4600	99.4300	99.4600	0.00
09/09/2019	IS05 On 20-December-22			Interest Rate Swap	100.47	100.5000	100.4700	100.5000	0.00
09/09/2019	IS05 On 22-March-23			Interest Rate Swap	93.54	93.5700	93.5400	93.5700	0.00
09/09/2019	IS05 On 20-June-23			Interest Rate Swap	99.44	99.4800	99.4400	99.4800	0.00
09/09/2019	IS05 On 19-September-23			Interest Rate Swap	94.67	94.7100	94.6700	94.7100	0.00
09/09/2019	IS10 On 17-December-25			Interest Rate Swap	89.74	89.7700	89.7400	89.7700	0.00
09/09/2019	IS10 On 16-March-26			Interest Rate Swap	86.53	86.5600	86.5300	86.5600	0.00
09/09/2019	IS10 On 15-June-26			Interest Rate Swap	85.12	85.1400	85.1200	85.1400	0.00
09/09/2019	IS10 On 21-September-26			Interest Rate Swap	87.23	87.2500	87.2300	87.2500	0.00
09/09/2019	IS10 On 21-December-26			Interest Rate Swap	91.04	91.0700	91.0400	91.0700	0.00
09/09/2019	IS10 On 15-March-27			Interest Rate Swap	89.47	89.5200	89.4700	89.5200	0.00
09/09/2019	IS10 On 21-June-27			Interest Rate Swap	91.52	91.5900	91.5200	91.5900	0.00
09/09/2019	IS10 On 20-September-27			Interest Rate Swap	97.04	97.1200	97.0400	97.1200	0.00
09/09/2019	IS10 On 20-December-27			Interest Rate Swap	97.36	97.4400	97.3600	97.4400	0.00
09/09/2019	IS10 On 22-March-28			Interest Rate Swap	90.64	90.7200	90.6400	90.7200	0.00
09/09/2019	IS10 On 20-June-28			Interest Rate Swap	98.01	98.0800	98.0100	98.0800	0.00
09/09/2019	IS10 On 19-September-28			Interest Rate Swap	91.34	91.4100	91.3400	91.4100	0.00
09/09/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/09/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/09/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
09/09/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
09/09/2019	R023 On 07-November-19			Bond Future	7.27	102.9090	7.2671	102.9090	53,397.00
09/09/2019	R023 On 07-November-19	7.98	Call	Bond Future	2089	2	2089	2	0.00
09/09/2019	R023 On 07-November-19	8.00	Call	Bond Future	2143	2	2143	2	0.00
09/09/2019	R023 On 07-November-19	7.99	Call	Bond Future	2116	2	2116	2	0.00
09/09/2019	R023 On 07-November-19	7.98	Put	Bond Future	37	0	37	0	0.00
09/09/2019	R023 On 07-November-19	8.00	Put	Bond Future	35	0	35	0	0.00
09/09/2019	R023 On 07-November-19	7.99	Put	Bond Future	36	0	36	0	0.00
09/09/2019	R023 On 06-February-20			Bond Future	7.27	104.7546	7.2736	104.7546	0.00
09/09/2019	R023 On 06-February-20	7.52	Call	Bond Future	1144	1	1144	1	0.00
09/09/2019	R023 On 06-February-20	7.54	Call	Bond Future	1183	1	1183	1	0.00
09/09/2019	R023 On 06-February-20	7.53	Call	Bond Future	1163	1	1163	1	0.00
09/09/2019	R023 On 06-February-20	7.53	Put	Bond Future	471	0	471	0	0.00
09/09/2019	R023 On 06-February-20	7.54	Put	Bond Future	464	0	464	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
09/09/2019	R023 On 06-February-20	7.52	Put	Bond Future	479	0	479	0	0.00
09/09/2019	R023 On 07-May-20			Bond Future	7.25	102.7492	7.2494	102.7492	0.00
09/09/2019	R023 On 07-May-20	6.90	Call	Bond Future	447	0	447	0	0.00
09/09/2019	R023 On 07-May-20	6.91	Call	Bond Future	457	0	457	0	0.00
09/09/2019	R023 On 07-May-20	6.89	Call	Bond Future	436	0	436	0	0.00
09/09/2019	R023 On 07-May-20	6.89	Put	Bond Future	1345	1	1345	1	0.00
09/09/2019	R023 On 07-May-20	6.90	Put	Bond Future	1330	1	1330	1	0.00
09/09/2019	R023 On 07-May-20	6.91	Put	Bond Future	1316	1	1316	1	0.00
09/09/2019	R035 On 07-November-19			Bond Future	9.52	96.4793	9.5226	96.4793	94,357.00
09/09/2019	R035 On 07-November-19	9.87	Call	Bond Future	3334	3	3334	3	0.00
09/09/2019	R035 On 07-November-19	8.92	Call	Bond Future	192	0	192	0	3,500.00
09/09/2019	R035 On 07-November-19	9.52	Call	Bond Future	1643	2	1643	2	3,500.00
09/09/2019	R035 On 07-November-19	9.88	Call	Bond Future	3389	3	3389	3	0.00
09/09/2019	R035 On 07-November-19	9.89	Call	Bond Future	3446	3	3446	3	0.00
09/09/2019	R035 On 07-November-19	10.21	Call	Bond Future	5368	5	5368	5	0.00
09/09/2019	R035 On 07-November-19	9.88	Put	Bond Future	705	1	705	1	0.00
09/09/2019	R035 On 07-November-19	9.87	Put	Bond Future	723	1	723	1	0.00
09/09/2019	R035 On 07-November-19	10.21	Put	Bond Future	303	0	303	0	3,500.00
09/09/2019	R035 On 07-November-19	9.52	Put	Bond Future	1663	2	1663	2	0.00
09/09/2019	R035 On 07-November-19	8.92	Put	Bond Future	4984	5	4984	5	0.00
09/09/2019	R035 On 07-November-19	9.89	Put	Bond Future	687	1	687	1	0.00
09/09/2019	R035 On 06-February-20			Bond Future	9.60	98.2095	9.5955	98.2095	0.00
09/09/2019	R035 On 06-February-20	9.61	Call	Bond Future	2822	3	2822	3	0.00
09/09/2019	R035 On 06-February-20	9.60	Call	Bond Future	2783	3	2783	3	0.00
09/09/2019	R035 On 06-February-20	9.59	Call	Bond Future	2743	3	2743	3	0.00
09/09/2019	R035 On 06-February-20	9.59	Put	Bond Future	2785	3	2785	3	0.00
09/09/2019	R035 On 06-February-20	9.61	Put	Bond Future	2713	3	2713	3	0.00
09/09/2019	R035 On 06-February-20	9.60	Put	Bond Future	2749	3	2749	3	0.00
09/09/2019	R035 On 07-May-20			Bond Future	9.66	95.5129	9.6592	95.5129	0.00
09/09/2019	R035 On 07-May-20	9.11	Call	Bond Future	1717	2	1717	2	5,000.00
09/09/2019	R035 On 07-May-20	9.75	Call	Bond Future	3907	4	3907	4	5,000.00
09/09/2019	R035 On 07-May-20	9.47	Call	Bond Future	2845	3	2845	3	0.00
09/09/2019	R035 On 07-May-20	9.49	Call	Bond Future	2916	3	2916	3	0.00
09/09/2019	R035 On 07-May-20	10.75	Call	Bond Future	8821	9	8821	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2019	R035 On 07-May-20	9.48	Call	Bond Future	2880	3	2880	3	0.00
09/09/2019	R035 On 07-May-20	9.47	Put	Bond Future	4269	4	4269	4	0.00
09/09/2019	R035 On 07-May-20	9.75	Put	Bond Future	3235	3	3235	3	0.00
09/09/2019	R035 On 07-May-20	9.49	Put	Bond Future	4188	4	4188	4	0.00
09/09/2019	R035 On 07-May-20	10.75	Put	Bond Future	1188	1	1188	1	5,000.00
09/09/2019	R035 On 07-May-20	9.48	Put	Bond Future	4228	4	4228	4	0.00
09/09/2019	R035 On 07-May-20	9.11	Put	Bond Future	5937	6	5937	6	0.00
09/09/2019	R035 On 06-August-20			Bond Future	9.72	97.2883	9.7226	97.2883	0.00
09/09/2019	R035 On 06-August-20	9.00	Call	Bond Future	2489	2	2489	2	24,761.00
09/09/2019	R035 On 06-August-20	9.92	Call	Bond Future	5658	6	5658	6	0.00
09/09/2019	R035 On 06-August-20	9.91	Call	Bond Future	5617	6	5617	6	0.00
09/09/2019	R035 On 06-August-20	9.93	Call	Bond Future	5698	6	5698	6	0.00
09/09/2019	R035 On 06-August-20	9.91	Put	Bond Future	4257	4	4257	4	0.00
09/09/2019	R035 On 06-August-20	9.93	Put	Bond Future	4195	4	4195	4	0.00
09/09/2019	R035 On 06-August-20	9.00	Put	Bond Future	8015	8	8015	8	0.00
09/09/2019	R035 On 06-August-20	9.92	Put	Bond Future	4226	4	4226	4	0.00
09/09/2019	R186 On 07-November-19			Bond Future	8.15	116.5151	8.1495	116.5151	127,434.00
09/09/2019	R186 On 07-November-19	8.25	Call	Bond Future	1366	1	1366	1	3,750.00
09/09/2019	R186 On 07-November-19	8.73	Call	Bond Future	3436	3	3436	3	0.00
09/09/2019	R186 On 07-November-19	8.23	Call	Bond Future	1299	1	1299	1	4,955.00
09/09/2019	R186 On 07-November-19	8.94	Call	Bond Future	4499	4	4499	4	0.00
09/09/2019	R186 On 07-November-19	8.20	Call	Bond Future	1201	1	1201	1	0.00
09/09/2019	R186 On 07-November-19	8.96	Call	Bond Future	4602	5	4602	5	0.00
09/09/2019	R186 On 07-November-19	8.95	Call	Bond Future	4551	4	4551	4	0.00
09/09/2019	R186 On 07-November-19	8.96	Put	Bond Future	76	0	76	0	0.00
09/09/2019	R186 On 07-November-19	8.23	Put	Bond Future	838	1	838	1	0.00
09/09/2019	R186 On 07-November-19	8.20	Put	Bond Future	912	1	912	1	7,500.00
09/09/2019	R186 On 07-November-19	8.95	Put	Bond Future	79	0	79	0	0.00
09/09/2019	R186 On 07-November-19	8.73	Put	Bond Future	170	0	170	0	4,955.00
09/09/2019	R186 On 07-November-19	8.94	Put	Bond Future	81	0	81	0	0.00
09/09/2019	R186 On 07-November-19	8.25	Put	Bond Future	792	1	792	1	3,750.00
09/09/2019	R186 On 06-February-20			Bond Future	8.19	113.3006	8.1929	113.3006	0.00
09/09/2019	R186 On 06-February-20	8.11	Call	Bond Future	1586	2	1586	2	1,007.00
09/09/2019	R186 On 06-February-20	8.55	Call	Bond Future	3035	3	3035	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
09/09/2019	R186 On 06-February-20	8.50	Call	Bond Future	2844	3	2844	3	0.00
09/09/2019	R186 On 06-February-20	8.57	Call	Bond Future	3112	3	3112	3	0.00
09/09/2019	R186 On 06-February-20	9.00	Call	Bond Future	4926	5	4926	5	0.00
09/09/2019	R186 On 06-February-20	8.56	Call	Bond Future	3073	3	3073	3	0.00
09/09/2019	R186 On 06-February-20	8.56	Put	Bond Future	1057	1	1057	1	0.00
09/09/2019	R186 On 06-February-20	9.00	Put	Bond Future	555	1	555	1	1,007.00
09/09/2019	R186 On 06-February-20	8.50	Put	Bond Future	1154	1	1154	1	1,007.00
09/09/2019	R186 On 06-February-20	8.57	Put	Bond Future	1042	1	1042	1	0.00
09/09/2019	R186 On 06-February-20	8.11	Put	Bond Future	2047	2	2047	2	0.00
09/09/2019	R186 On 06-February-20	8.55	Put	Bond Future	1073	1	1073	1	0.00
09/09/2019	R186 On 07-May-20			Bond Future	8.23	115.3855	8.2300	115.3855	0.00
09/09/2019	R186 On 07-May-20	8.08	Call	Bond Future	1833	2	1833	2	0.00
09/09/2019	R186 On 07-May-20	8.93	Call	Bond Future	4798	5	4798	5	0.00
09/09/2019	R186 On 07-May-20	8.28	Call	Bond Future	2414	2	2414	2	6,000.00
09/09/2019	R186 On 07-May-20	8.09	Call	Bond Future	1860	2	1860	2	0.00
09/09/2019	R186 On 07-May-20	8.07	Call	Bond Future	1806	2	1806	2	0.00
09/09/2019	R186 On 07-May-20	7.60	Call	Bond Future	759	1	759	1	6,000.00
09/09/2019	R186 On 07-May-20	8.07	Put	Bond Future	2671	3	2671	3	0.00
09/09/2019	R186 On 07-May-20	7.60	Put	Bond Future	4215	4	4215	4	0.00
09/09/2019	R186 On 07-May-20	8.93	Put	Bond Future	1112	1	1112	1	6,000.00
09/09/2019	R186 On 07-May-20	8.28	Put	Bond Future	2145	2	2145	2	0.00
09/09/2019	R186 On 07-May-20	8.09	Put	Bond Future	2617	3	2617	3	0.00
09/09/2019	R186 On 07-May-20	8.08	Put	Bond Future	2644	3	2644	3	0.00
09/09/2019	R197 On 07-November-19			Bond Future	309.01	309.0169	309.0101	309.0169	2,507.00
09/09/2019	R197 On 06-February-20			Bond Future	306.97	306.9757	306.9690	306.9757	40.00
09/09/2019	R197 On 07-May-20			Bond Future	312.69	312.6962	312.6893	312.6962	0.00
09/09/2019	R202 On 07-November-19			Bond Future	233.55	233.8054	233.5465	233.8054	9,089.00
09/09/2019	R202 On 06-February-20			Bond Future	233.72	233.9877	233.7241	233.9877	0.00
09/09/2019	R202 On 07-May-20			Bond Future	238.08	238.3480	238.0794	238.3480	0.00
09/09/2019	R207 On 07-November-19			Bond Future	6.62	102.4370	6.6184	102.4370	3,884.00
09/09/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
09/09/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
09/09/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
09/09/2019	R207 On 07-November-19	2.06	Put	Bond Future	816	1	816	1	0.00

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09/09/2019	R207 On 07-November-19	2.07	Put	Bond Future	814	1	814	1	0.00
09/09/2019	R207 On 07-November-19	2.08	Put	Bond Future	812	1	812	1	0.00
09/09/2019	R208 On 07-November-19			Bond Future	6.55	101.0446	6.5504	101.0446	10,069.00
09/09/2019	R208 On 07-November-19	6.84	Call	Bond Future	410	0	410	0	0.00
09/09/2019	R208 On 07-November-19	6.83	Call	Bond Future	399	0	399	0	0.00
09/09/2019	R208 On 07-November-19	6.82	Call	Bond Future	388	0	388	0	0.00
09/09/2019	R208 On 07-November-19	6.83	Put	Bond Future	35	0	35	0	0.00
09/09/2019	R208 On 07-November-19	6.82	Put	Bond Future	37	0	37	0	0.00
09/09/2019	R208 On 07-November-19	6.84	Put	Bond Future	33	0	33	0	0.00
09/09/2019	R208 On 06-February-20			Bond Future	6.38	102.8566	6.3840	102.8566	0.00
09/09/2019	R208 On 06-February-20	6.12	Call	Bond Future	54	0	54	0	0.00
09/09/2019	R208 On 06-February-20	6.13	Call	Bond Future	57	0	57	0	0.00
09/09/2019	R208 On 06-February-20	6.14	Call	Bond Future	61	0	61	0	0.00
09/09/2019	R208 On 06-February-20	6.14	Put	Bond Future	325	0	325	0	0.00
09/09/2019	R208 On 06-February-20	6.12	Put	Bond Future	341	0	341	0	0.00
09/09/2019	R208 On 06-February-20	6.13	Put	Bond Future	333	0	333	0	0.00
09/09/2019	R208 On 07-May-20			Bond Future	6.07	101.3456	6.0691	101.3456	0.00
09/09/2019	R208 On 07-May-20	4.82	Call	Bond Future	1	0	1	0	0.00
09/09/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
09/09/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
09/09/2019	R208 On 07-May-20	4.81	Put	Bond Future	1086	1	1086	1	0.00
09/09/2019	R208 On 07-May-20	4.80	Put	Bond Future	1094	1	1094	1	0.00
09/09/2019	R208 On 07-May-20	4.82	Put	Bond Future	1077	1	1077	1	0.00
09/09/2019	R209 On 07-November-19			Bond Future	9.53	73.7448	9.5263	73.7448	89,289.00
09/09/2019	R209 On 07-November-19	9.80	Call	Bond Future	2516	3	2516	3	0.00
09/09/2019	R209 On 07-November-19	9.50	Call	Bond Future	1342	1	1342	1	5,000.00
09/09/2019	R209 On 07-November-19	8.92	Call	Bond Future	177	0	177	0	8,000.00
09/09/2019	R209 On 07-November-19	9.82	Call	Bond Future	2607	3	2607	3	0.00
09/09/2019	R209 On 07-November-19	9.33	Call	Bond Future	851	1	851	1	8,000.00
09/09/2019	R209 On 07-November-19	9.77	Call	Bond Future	2382	2	2382	2	0.00
09/09/2019	R209 On 07-November-19	9.81	Call	Bond Future	2562	3	2562	3	0.00
09/09/2019	R209 On 07-November-19	9.81	Put	Bond Future	734	1	734	1	0.00
09/09/2019	R209 On 07-November-19	9.33	Put	Bond Future	2155	2	2155	2	0.00
09/09/2019	R209 On 07-November-19	9.82	Put	Bond Future	717	1	717	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
09/09/2019	R209 On 07-November-19	9.77	Put	Bond Future	808	1	808	1	8,000.00
09/09/2019	R209 On 07-November-19	8.92	Put	Bond Future	4315	4	4315	4	0.00
09/09/2019	R209 On 07-November-19	9.80	Put	Bond Future	752	1	752	1	0.00
09/09/2019	R209 On 07-November-19	9.50	Put	Bond Future	1515	2	1515	2	0.00
09/09/2019	R209 On 06-February-20			Bond Future	9.59	75.0673	9.5884	75.0673	0.00
09/09/2019	R209 On 06-February-20	9.51	Call	Bond Future	2223	2	2223	2	0.00
09/09/2019	R209 On 06-February-20	9.52	Call	Bond Future	2256	2	2256	2	0.00
09/09/2019	R209 On 06-February-20	9.50	Call	Bond Future	2191	2	2191	2	0.00
09/09/2019	R209 On 06-February-20	9.50	Put	Bond Future	2767	3	2767	3	0.00
09/09/2019	R209 On 06-February-20	9.51	Put	Bond Future	2734	3	2734	3	0.00
09/09/2019	R209 On 06-February-20	9.52	Put	Bond Future	2701	3	2701	3	0.00
09/09/2019	R209 On 07-May-20			Bond Future	9.65	73.2970	9.6475	73.2970	0.00
09/09/2019	R209 On 07-May-20	9.45	Call	Bond Future	2457	2	2457	2	0.00
09/09/2019	R209 On 07-May-20	9.47	Call	Bond Future	2519	3	2519	3	0.00
09/09/2019	R209 On 07-May-20	9.46	Call	Bond Future	2488	2	2488	2	0.00
09/09/2019	R209 On 07-May-20	9.46	Put	Bond Future	3704	4	3704	4	0.00
09/09/2019	R209 On 07-May-20	9.47	Put	Bond Future	3670	4	3670	4	0.00
09/09/2019	R209 On 07-May-20	9.45	Put	Bond Future	3739	4	3739	4	0.00
09/09/2019	R210 On 07-November-19			Bond Future	189.73	189.7348	189.7333	189.7348	2,132.00
09/09/2019	R210 On 06-February-20			Bond Future	193.18	193.1834	193.1820	193.1834	0.00
09/09/2019	R210 On 07-May-20			Bond Future	194.13	194.1331	194.1316	194.1331	0.00
09/09/2019	R212 On 07-November-19			Bond Future	162.59	162.6125	162.5899	162.6125	6,684.00
09/09/2019	R212 On 06-February-20			Bond Future	163.30	163.3224	163.2995	163.3224	0.00
09/09/2019	R212 On 07-May-20			Bond Future	166.34	166.3659	166.3426	166.3659	0.00
09/09/2019	R213 On 07-November-19			Bond Future	9.07	86.8322	9.0723	86.8322	18,654.00
09/09/2019	R213 On 07-November-19	9.58	Call	Bond Future	3478	3	3478	3	0.00
09/09/2019	R213 On 07-November-19	9.59	Call	Bond Future	3528	3	3528	3	0.00
09/09/2019	R213 On 07-November-19	9.60	Call	Bond Future	3578	4	3578	4	0.00
09/09/2019	R213 On 07-November-19	9.60	Put	Bond Future	342	0	342	0	0.00
09/09/2019	R213 On 07-November-19	9.58	Put	Bond Future	361	0	361	0	0.00
09/09/2019	R213 On 07-November-19	9.59	Put	Bond Future	352	0	352	0	0.00
09/09/2019	R213 On 06-February-20			Bond Future	9.14	88.3894	9.1371	88.3894	0.00
09/09/2019	R213 On 06-February-20	9.28	Call	Bond Future	2714	3	2714	3	0.00
09/09/2019	R213 On 06-February-20	9.27	Call	Bond Future	2678	3	2678	3	0.00

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09/09/2019	R213 On 06-February-20	9.26	Call	Bond Future	2642	3	2642	3	0.00
09/09/2019	R213 On 06-February-20	9.27	Put	Bond Future	1862	2	1862	2	0.00
09/09/2019	R213 On 06-February-20	9.26	Put	Bond Future	1887	2	1887	2	0.00
09/09/2019	R213 On 06-February-20	9.28	Put	Bond Future	1837	2	1837	2	0.00
09/09/2019	R213 On 07-May-20			Bond Future	9.19	86.4636	9.1921	86.4636	0.00
09/09/2019	R213 On 07-May-20	9.00	Call	Bond Future	2227	2	2227	2	0.00
09/09/2019	R213 On 07-May-20	9.01	Call	Bond Future	2256	2	2256	2	0.00
09/09/2019	R213 On 07-May-20	9.02	Call	Bond Future	2286	2	2286	2	0.00
09/09/2019	R213 On 07-May-20	9.02	Put	Bond Future	3341	3	3341	3	0.00
09/09/2019	R213 On 07-May-20	9.00	Put	Bond Future	3406	3	3406	3	0.00
09/09/2019	R213 On 07-May-20	9.01	Put	Bond Future	3373	3	3373	3	0.00
09/09/2019	R214 On 07-November-19			Bond Future	9.80	71.9682	9.7999	71.9682	15,477.00
09/09/2019	R214 On 07-November-19	10.01	Call	Bond Future	2357	2	2357	2	0.00
09/09/2019	R214 On 07-November-19	10.02	Call	Bond Future	2402	2	2402	2	0.00
09/09/2019	R214 On 07-November-19	10.00	Call	Bond Future	2313	2	2313	2	0.00
09/09/2019	R214 On 07-November-19	10.00	Put	Bond Future	977	1	977	1	0.00
09/09/2019	R214 On 07-November-19	10.01	Put	Bond Future	956	1	956	1	0.00
09/09/2019	R214 On 07-November-19	10.02	Put	Bond Future	934	1	934	1	0.00
09/09/2019	R214 On 06-February-20			Bond Future	9.87	73.2589	9.8684	73.2589	0.00
09/09/2019	R214 On 06-February-20	9.71	Call	Bond Future	2040	2	2040	2	0.00
09/09/2019	R214 On 06-February-20	9.73	Call	Bond Future	2104	2	2104	2	0.00
09/09/2019	R214 On 06-February-20	9.72	Call	Bond Future	2072	2	2072	2	0.00
09/09/2019	R214 On 06-February-20	9.72	Put	Bond Future	3077	3	3077	3	0.00
09/09/2019	R214 On 06-February-20	9.73	Put	Bond Future	3041	3	3041	3	0.00
09/09/2019	R214 On 06-February-20	9.71	Put	Bond Future	3114	3	3114	3	0.00
09/09/2019	R214 On 07-May-20			Bond Future	9.93	71.3083	9.9287	71.3083	0.00
09/09/2019	R214 On 07-May-20	9.76	Call	Bond Future	2737	3	2737	3	0.00
09/09/2019	R214 On 07-May-20	9.77	Call	Bond Future	2769	3	2769	3	0.00
09/09/2019	R214 On 07-May-20	9.75	Call	Bond Future	2705	3	2705	3	0.00
09/09/2019	R214 On 07-May-20	9.75	Put	Bond Future	3906	4	3906	4	0.00
09/09/2019	R214 On 07-May-20	9.76	Put	Bond Future	3869	4	3869	4	0.00
09/09/2019	R214 On 07-May-20	9.77	Put	Bond Future	3833	4	3833	4	0.00
09/09/2019	R248 On 07-November-19			Bond Future	9.85	91.2951	9.8455	91.2951	86,284.00
09/09/2019	R248 On 07-November-19	10.03	Call	Bond Future	2812	3	2812	3	0.00

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09/09/2019	R248 On 07-November-19	10.02	Call	Bond Future	2757	3	2757	3	0.00
09/09/2019	R248 On 07-November-19	10.01	Call	Bond Future	2702	3	2702	3	0.00
09/09/2019	R248 On 07-November-19	10.02	Put	Bond Future	1272	1	1272	1	0.00
09/09/2019	R248 On 07-November-19	10.01	Put	Bond Future	1302	1	1302	1	0.00
09/09/2019	R248 On 07-November-19	10.03	Put	Bond Future	1243	1	1243	1	0.00
09/09/2019	R248 On 06-February-20			Bond Future	9.91	92.9324	9.9150	92.9324	100.00
09/09/2019	R248 On 06-February-20	9.71	Call	Bond Future	2314	2	2314	2	0.00
09/09/2019	R248 On 06-February-20	9.72	Call	Bond Future	2353	2	2353	2	0.00
09/09/2019	R248 On 06-February-20	9.70	Call	Bond Future	2275	2	2275	2	0.00
09/09/2019	R248 On 06-February-20	9.72	Put	Bond Future	4042	4	4042	4	0.00
09/09/2019	R248 On 06-February-20	9.70	Put	Bond Future	4140	4	4140	4	0.00
09/09/2019	R248 On 06-February-20	9.71	Put	Bond Future	4091	4	4091	4	0.00
09/09/2019	R248 On 07-May-20			Bond Future	9.98	90.2020	9.9761	90.2020	0.00
09/09/2019	R248 On 07-May-20	9.77	Call	Bond Future	3210	3	3210	3	0.00
09/09/2019	R248 On 07-May-20	9.79	Call	Bond Future	3289	3	3289	3	0.00
09/09/2019	R248 On 07-May-20	9.78	Call	Bond Future	3249	3	3249	3	0.00
09/09/2019	R248 On 07-May-20	9.78	Put	Bond Future	4929	5	4929	5	0.00
09/09/2019	R248 On 07-May-20	9.77	Put	Bond Future	4977	5	4977	5	0.00
09/09/2019	R248 On 07-May-20	9.79	Put	Bond Future	4882	5	4882	5	0.00
09/09/2019	R248 On 06-August-20			Bond Future	10.04	91.8788	10.0370	91.8788	0.00
09/09/2019	R248 On 06-August-20	10.18	Call	Bond Future	6207	6	6207	6	0.00
09/09/2019	R248 On 06-August-20	9.25	Call	Bond Future	2650	3	2650	3	20,640.00
09/09/2019	R248 On 06-August-20	10.20	Call	Bond Future	6296	6	6296	6	0.00
09/09/2019	R248 On 06-August-20	10.19	Call	Bond Future	6251	6	6251	6	0.00
09/09/2019	R248 On 06-August-20	10.19	Put	Bond Future	4993	5	4993	5	0.00
09/09/2019	R248 On 06-August-20	10.20	Put	Bond Future	4956	5	4956	5	0.00
09/09/2019	R248 On 06-August-20	10.18	Put	Bond Future	5029	5	5029	5	0.00
09/09/2019	R248 On 06-August-20	9.25	Put	Bond Future	9652	10	9652	10	0.00