



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
16/09/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	2025 On 07-November-19			Bond Future	137.51	137.4787	137.5116	137.4787	1,461.00
16/09/2019	2025 On 06-February-20			Bond Future	138.54	138.5056	138.5392	138.5056	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
16/09/2019	2025 On 07-May-20			Bond Future	141.12	141.0840	141.1182	141.0840	0.00
16/09/2019	2029 On 07-November-19			Bond Future	101.92	101.8360	101.9226	101.8360	4,260.00
16/09/2019	2029 On 06-February-20			Bond Future	103.78	103.6884	103.7768	103.6884	0.00
16/09/2019	2029 On 07-May-20			Bond Future	104.60	104.5060	104.5961	104.5060	0.00
16/09/2019	2030 On 07-November-19			Bond Future	8.94	96.5434	8.9400	96.5434	73,029.00
16/09/2019	2030 On 07-November-19	9.48	Call	Bond Future	3619	4	3619	4	0.00
16/09/2019	2030 On 07-November-19	9.10	Call	Bond Future	1823	2	1823	2	5,500.00
16/09/2019	2030 On 07-November-19	9.30	Call	Bond Future	2716	3	2716	3	0.00
16/09/2019	2030 On 07-November-19	8.60	Call	Bond Future	404	1	404	1	5,500.00
16/09/2019	2030 On 07-November-19	9.49	Call	Bond Future	3671	4	3671	4	0.00
16/09/2019	2030 On 07-November-19	9.76	Call	Bond Future	5127	6	5127	6	0.00
16/09/2019	2030 On 07-November-19	9.20	Call	Bond Future	2252	3	2252	3	0.00
16/09/2019	2030 On 07-November-19	9.25	Call	Bond Future	2480	3	2480	3	0.00
16/09/2019	2030 On 07-November-19	8.40	Call	Bond Future	164	0	164	0	0.00
16/09/2019	2030 On 07-November-19	9.47	Call	Bond Future	3567	4	3567	4	0.00
16/09/2019	2030 On 07-November-19	9.70	Call	Bond Future	4798	5	4798	5	0.00
16/09/2019	2030 On 07-November-19	9.85	Call	Bond Future	5620	6	5620	6	0.00
16/09/2019	2030 On 07-November-19	8.57	Call	Bond Future	358	1	358	1	0.00
16/09/2019	2030 On 07-November-19	9.35	Call	Bond Future	2959	3	2959	3	0.00
16/09/2019	2030 On 07-November-19	9.12	Call	Bond Future	1906	2	1906	2	0.00
16/09/2019	2030 On 07-November-19	8.95	Call	Bond Future	1263	2	1263	2	0.00
16/09/2019	2030 On 07-November-19	8.95	Put	Bond Future	1199	1	1199	1	5,000.00
16/09/2019	2030 On 07-November-19	9.35	Put	Bond Future	408	0	408	0	2,500.00
16/09/2019	2030 On 07-November-19	9.25	Put	Bond Future	542	0	542	0	5,333.00
16/09/2019	2030 On 07-November-19	9.12	Put	Bond Future	774	1	774	1	0.00
16/09/2019	2030 On 07-November-19	9.70	Put	Bond Future	141	0	141	0	0.00
16/09/2019	2030 On 07-November-19	9.47	Put	Bond Future	286	0	286	0	0.00
16/09/2019	2030 On 07-November-19	9.85	Put	Bond Future	80	0	80	0	2,500.00
16/09/2019	2030 On 07-November-19	8.57	Put	Bond Future	2742	2	2742	2	0.00
16/09/2019	2030 On 07-November-19	9.10	Put	Bond Future	816	1	816	1	0.00
16/09/2019	2030 On 07-November-19	9.48	Put	Bond Future	278	0	278	0	0.00
16/09/2019	2030 On 07-November-19	8.60	Put	Bond Future	2591	2	2591	2	0.00
16/09/2019	2030 On 07-November-19	9.49	Put	Bond Future	269	0	269	0	0.00
16/09/2019	2030 On 07-November-19	9.76	Put	Bond Future	116	0	116	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
16/09/2019	2030 On 07-November-19	9.20	Put	Bond Future	623	1	623	1	2,750.00
16/09/2019	2030 On 07-November-19	8.40	Put	Bond Future	3670	3	3670	3	0.00
16/09/2019	2030 On 07-November-19	9.30	Put	Bond Future	471	0	471	0	2,750.00
16/09/2019	2030 On 06-February-20			Bond Future	9.00	94.2674	9.0005	94.2674	0.00
16/09/2019	2030 On 06-February-20	9.00	Call	Bond Future	2147	2	2147	2	5,820.00
16/09/2019	2030 On 06-February-20	9.14	Call	Bond Future	2632	3	2632	3	0.00
16/09/2019	2030 On 06-February-20	8.40	Call	Bond Future	663	1	663	1	5,820.00
16/09/2019	2030 On 06-February-20	9.15	Call	Bond Future	2668	3	2668	3	0.00
16/09/2019	2030 On 06-February-20	9.16	Call	Bond Future	2705	3	2705	3	0.00
16/09/2019	2030 On 06-February-20	9.16	Put	Bond Future	1721	2	1721	2	0.00
16/09/2019	2030 On 06-February-20	9.14	Put	Bond Future	1770	2	1770	2	0.00
16/09/2019	2030 On 06-February-20	8.40	Put	Bond Future	4492	4	4492	4	0.00
16/09/2019	2030 On 06-February-20	9.15	Put	Bond Future	1745	2	1745	2	0.00
16/09/2019	2030 On 06-February-20	9.00	Put	Bond Future	2150	2	2150	2	0.00
16/09/2019	2030 On 07-May-20			Bond Future	9.06	96.0002	9.0599	96.0002	0.00
16/09/2019	2030 On 07-May-20	8.80	Call	Bond Future	1966	2	1966	2	0.00
16/09/2019	2030 On 07-May-20	8.79	Call	Bond Future	1938	2	1938	2	0.00
16/09/2019	2030 On 07-May-20	8.78	Call	Bond Future	1911	2	1911	2	0.00
16/09/2019	2030 On 07-May-20	8.79	Put	Bond Future	3601	3	3601	3	0.00
16/09/2019	2030 On 07-May-20	8.78	Put	Bond Future	3636	3	3636	3	0.00
16/09/2019	2030 On 07-May-20	8.80	Put	Bond Future	3566	3	3566	3	0.00
16/09/2019	2032 On 07-November-19			Bond Future	9.30	93.8884	9.3045	93.8884	48,207.00
16/09/2019	2032 On 07-November-19	9.72	Call	Bond Future	3257	4	3257	4	0.00
16/09/2019	2032 On 07-November-19	9.71	Call	Bond Future	3204	4	3204	4	0.00
16/09/2019	2032 On 07-November-19	9.70	Call	Bond Future	3152	4	3152	4	0.00
16/09/2019	2032 On 07-November-19	9.71	Put	Bond Future	473	0	473	0	0.00
16/09/2019	2032 On 07-November-19	9.70	Put	Bond Future	487	0	487	0	0.00
16/09/2019	2032 On 07-November-19	9.72	Put	Bond Future	460	0	460	0	0.00
16/09/2019	2032 On 06-February-20			Bond Future	9.37	95.5734	9.3722	95.5734	0.00
16/09/2019	2032 On 06-February-20	9.39	Call	Bond Future	2509	3	2509	3	0.00
16/09/2019	2032 On 06-February-20	9.40	Call	Bond Future	2545	3	2545	3	0.00
16/09/2019	2032 On 06-February-20	9.38	Call	Bond Future	2473	3	2473	3	0.00
16/09/2019	2032 On 06-February-20	9.38	Put	Bond Future	2420	2	2420	2	0.00
16/09/2019	2032 On 06-February-20	9.39	Put	Bond Future	2388	2	2388	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
16/09/2019	2032 On 06-February-20	9.40	Put	Bond Future	2357	2	2357	2	0.00
16/09/2019	2032 On 07-May-20			Bond Future	9.44	93.1701	9.4372	93.1701	0.00
16/09/2019	2032 On 07-May-20	9.17	Call	Bond Future	2282	3	2282	3	0.00
16/09/2019	2032 On 07-May-20	9.19	Call	Bond Future	2342	3	2342	3	0.00
16/09/2019	2032 On 07-May-20	9.18	Call	Bond Future	2312	3	2312	3	0.00
16/09/2019	2032 On 07-May-20	9.18	Put	Bond Future	4044	4	4044	4	0.00
16/09/2019	2032 On 07-May-20	9.19	Put	Bond Future	4005	4	4005	4	0.00
16/09/2019	2032 On 07-May-20	9.17	Put	Bond Future	4082	4	4082	4	0.00
16/09/2019	2033 On 07-November-19			Bond Future	102.62	102.6165	102.6162	102.6165	6,260.00
16/09/2019	2033 On 06-February-20			Bond Future	104.48	104.4832	104.4831	104.4832	0.00
16/09/2019	2033 On 07-May-20			Bond Future	105.23	105.2325	105.2324	105.2325	0.00
16/09/2019	2037 On 07-November-19			Bond Future	9.69	93.2041	9.6853	93.2041	60,745.00
16/09/2019	2037 On 07-November-19	9.95	Call	Bond Future	2786	3	2786	3	0.00
16/09/2019	2037 On 07-November-19	9.97	Call	Bond Future	2892	3	2892	3	0.00
16/09/2019	2037 On 07-November-19	9.96	Call	Bond Future	2839	3	2839	3	0.00
16/09/2019	2037 On 07-November-19	9.96	Put	Bond Future	766	1	766	1	0.00
16/09/2019	2037 On 07-November-19	9.97	Put	Bond Future	745	1	745	1	0.00
16/09/2019	2037 On 07-November-19	9.95	Put	Bond Future	787	1	787	1	0.00
16/09/2019	2037 On 06-February-20			Bond Future	9.75	90.6176	9.7548	90.6176	0.00
16/09/2019	2037 On 06-February-20	9.68	Call	Bond Future	2486	3	2486	3	0.00
16/09/2019	2037 On 06-February-20	9.67	Call	Bond Future	2449	3	2449	3	0.00
16/09/2019	2037 On 06-February-20	9.66	Call	Bond Future	2412	3	2412	3	0.00
16/09/2019	2037 On 06-February-20	9.67	Put	Bond Future	3095	3	3095	3	0.00
16/09/2019	2037 On 06-February-20	9.66	Put	Bond Future	3135	3	3135	3	0.00
16/09/2019	2037 On 06-February-20	9.68	Put	Bond Future	3056	3	3056	3	0.00
16/09/2019	2037 On 07-May-20			Bond Future	9.82	92.2833	9.8233	92.2833	0.00
16/09/2019	2037 On 07-May-20	9.59	Call	Bond Future	2734	3	2734	3	0.00
16/09/2019	2037 On 07-May-20	9.60	Call	Bond Future	2768	3	2768	3	0.00
16/09/2019	2037 On 07-May-20	9.61	Call	Bond Future	2803	3	2803	3	0.00
16/09/2019	2037 On 07-May-20	9.61	Put	Bond Future	4418	4	4418	4	0.00
16/09/2019	2037 On 07-May-20	9.59	Put	Bond Future	4503	4	4503	4	0.00
16/09/2019	2037 On 07-May-20	9.60	Put	Bond Future	4460	4	4460	4	0.00
16/09/2019	2038 On 07-November-19			Bond Future	120.53	120.3604	120.5339	120.3604	21,883.00
16/09/2019	2038 On 06-February-20			Bond Future	121.07	120.8916	121.0684	120.8916	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
16/09/2019	2038 On 07-May-20			Bond Future	123.32	123.1422	123.3221	123.1422	0.00
16/09/2019	2040 On 07-November-19			Bond Future	9.83	95.9863	9.8260	95.9863	40,851.00
16/09/2019	2040 On 07-November-19	10.03	Call	Bond Future	2683	3	2683	3	0.00
16/09/2019	2040 On 07-November-19	10.04	Call	Bond Future	2737	3	2737	3	0.00
16/09/2019	2040 On 07-November-19	9.80	Call	Bond Future	1588	2	1588	2	1,260.00
16/09/2019	2040 On 07-November-19	9.30	Call	Bond Future	261	0	261	0	1,260.00
16/09/2019	2040 On 07-November-19	10.05	Call	Bond Future	2792	3	2792	3	0.00
16/09/2019	2040 On 07-November-19	10.05	Put	Bond Future	980	1	980	1	0.00
16/09/2019	2040 On 07-November-19	10.03	Put	Bond Future	1031	1	1031	1	0.00
16/09/2019	2040 On 07-November-19	9.80	Put	Bond Future	1802	2	1802	2	0.00
16/09/2019	2040 On 07-November-19	9.30	Put	Bond Future	4747	4	4747	4	0.00
16/09/2019	2040 On 07-November-19	10.04	Put	Bond Future	1005	1	1005	1	0.00
16/09/2019	2040 On 06-February-20			Bond Future	9.90	93.1991	9.8969	93.1991	0.00
16/09/2019	2040 On 06-February-20	8.40	Call	Bond Future	67	0	67	0	0.00
16/09/2019	2040 On 06-February-20	9.74	Call	Bond Future	2324	3	2324	3	0.00
16/09/2019	2040 On 06-February-20	9.76	Call	Bond Future	2400	3	2400	3	0.00
16/09/2019	2040 On 06-February-20	9.00	Call	Bond Future	418	1	418	1	0.00
16/09/2019	2040 On 06-February-20	9.75	Call	Bond Future	2362	3	2362	3	0.00
16/09/2019	2040 On 06-February-20	9.75	Put	Bond Future	3565	3	3565	3	0.00
16/09/2019	2040 On 06-February-20	9.76	Put	Bond Future	3520	3	3520	3	0.00
16/09/2019	2040 On 06-February-20	9.00	Put	Bond Future	8164	8	8164	8	0.00
16/09/2019	2040 On 06-February-20	9.74	Put	Bond Future	3609	3	3609	3	0.00
16/09/2019	2040 On 06-February-20	8.40	Put	Bond Future	13575	13	13575	13	0.00
16/09/2019	2040 On 07-May-20			Bond Future	9.97	94.9123	9.9667	94.9123	0.00
16/09/2019	2040 On 07-May-20	9.75	Call	Bond Future	2972	3	2972	3	0.00
16/09/2019	2040 On 07-May-20	9.74	Call	Bond Future	2934	3	2934	3	0.00
16/09/2019	2040 On 07-May-20	9.73	Call	Bond Future	2897	3	2897	3	0.00
16/09/2019	2040 On 07-May-20	9.73	Put	Bond Future	4822	4	4822	4	0.00
16/09/2019	2040 On 07-May-20	9.75	Put	Bond Future	4731	4	4731	4	0.00
16/09/2019	2040 On 07-May-20	9.74	Put	Bond Future	4776	4	4776	4	0.00
16/09/2019	2044 On 07-November-19			Bond Future	9.87	92.8825	9.8748	92.8825	37,708.00
16/09/2019	2044 On 07-November-19	10.06	Call	Bond Future	2643	3	2643	3	0.00
16/09/2019	2044 On 07-November-19	10.52	Call	Bond Future	5475	6	5475	6	0.00
16/09/2019	2044 On 07-November-19	10.05	Call	Bond Future	2589	3	2589	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
16/09/2019	2044 On 07-November-19	10.07	Call	Bond Future	2697	3	2697	3	0.00
16/09/2019	2044 On 07-November-19	9.19	Call	Bond Future	115	0	115	0	328.00
16/09/2019	2044 On 07-November-19	9.74	Call	Bond Future	1208	2	1208	2	328.00
16/09/2019	2044 On 07-November-19	10.05	Put	Bond Future	1144	1	1144	1	0.00
16/09/2019	2044 On 07-November-19	9.19	Put	Bond Future	6159	6	6159	6	0.00
16/09/2019	2044 On 07-November-19	10.07	Put	Bond Future	1089	1	1089	1	0.00
16/09/2019	2044 On 07-November-19	9.74	Put	Bond Future	2347	2	2347	2	0.00
16/09/2019	2044 On 07-November-19	10.06	Put	Bond Future	1116	1	1116	1	0.00
16/09/2019	2044 On 07-November-19	10.52	Put	Bond Future	340	0	340	0	328.00
16/09/2019	2044 On 06-February-20			Bond Future	9.94	90.1649	9.9433	90.1649	0.00
16/09/2019	2044 On 06-February-20	9.77	Call	Bond Future	2321	3	2321	3	0.00
16/09/2019	2044 On 06-February-20	9.09	Call	Bond Future	498	1	498	1	328.00
16/09/2019	2044 On 06-February-20	9.74	Call	Bond Future	2209	3	2209	3	328.00
16/09/2019	2044 On 06-February-20	9.76	Call	Bond Future	2284	3	2284	3	0.00
16/09/2019	2044 On 06-February-20	10.78	Call	Bond Future	7466	8	7466	8	0.00
16/09/2019	2044 On 06-February-20	9.78	Call	Bond Future	2359	3	2359	3	0.00
16/09/2019	2044 On 06-February-20	9.76	Put	Bond Future	3818	3	3818	3	0.00
16/09/2019	2044 On 06-February-20	9.78	Put	Bond Future	3724	3	3724	3	0.00
16/09/2019	2044 On 06-February-20	10.78	Put	Bond Future	983	1	983	1	328.00
16/09/2019	2044 On 06-February-20	9.77	Put	Bond Future	3771	3	3771	3	0.00
16/09/2019	2044 On 06-February-20	9.74	Put	Bond Future	3914	4	3914	4	0.00
16/09/2019	2044 On 06-February-20	9.09	Put	Bond Future	8030	7	8030	7	0.00
16/09/2019	2044 On 07-May-20			Bond Future	10.01	91.8223	10.0107	91.8223	0.00
16/09/2019	2044 On 07-May-20	9.79	Call	Bond Future	3030	3	3030	3	0.00
16/09/2019	2044 On 07-May-20	9.26	Call	Bond Future	1358	2	1358	2	556.00
16/09/2019	2044 On 07-May-20	9.33	Call	Bond Future	1538	2	1538	2	100.00
16/09/2019	2044 On 07-May-20	9.98	Call	Bond Future	3785	4	3785	4	100.00
16/09/2019	2044 On 07-May-20	9.81	Call	Bond Future	3105	3	3105	3	0.00
16/09/2019	2044 On 07-May-20	9.80	Call	Bond Future	3067	3	3067	3	0.00
16/09/2019	2044 On 07-May-20	9.91	Call	Bond Future	3497	4	3497	4	556.00
16/09/2019	2044 On 07-May-20	11.02	Call	Bond Future	9085	10	9085	10	0.00
16/09/2019	2044 On 07-May-20	11.09	Call	Bond Future	9453	10	9453	10	0.00
16/09/2019	2044 On 07-May-20	9.80	Put	Bond Future	4813	4	4813	4	0.00
16/09/2019	2044 On 07-May-20	9.26	Put	Bond Future	7847	7	7847	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2019	2044 On 07-May-20	9.91	Put	Bond Future	4325	4	4325	4	0.00
16/09/2019	2044 On 07-May-20	9.98	Put	Bond Future	4036	4	4036	4	0.00
16/09/2019	2044 On 07-May-20	11.02	Put	Bond Future	1453	1	1453	1	556.00
16/09/2019	2044 On 07-May-20	11.09	Put	Bond Future	1333	1	1333	1	100.00
16/09/2019	2044 On 07-May-20	9.79	Put	Bond Future	4860	4	4860	4	0.00
16/09/2019	2044 On 07-May-20	9.33	Put	Bond Future	7390	7	7390	7	0.00
16/09/2019	2044 On 07-May-20	9.81	Put	Bond Future	4767	4	4767	4	0.00
16/09/2019	2044 On 06-August-20			Bond Future	10.08	89.1477	10.0785	89.1477	0.00
16/09/2019	2044 On 06-August-20	9.86	Call	Bond Future	3954	4	3954	4	0.00
16/09/2019	2044 On 06-August-20	9.01	Call	Bond Future	1368	2	1368	2	140.00
16/09/2019	2044 On 06-August-20	9.66	Call	Bond Future	3223	4	3223	4	140.00
16/09/2019	2044 On 06-August-20	9.88	Call	Bond Future	4030	4	4030	4	0.00
16/09/2019	2044 On 06-August-20	10.93	Call	Bond Future	8924	9	8924	9	0.00
16/09/2019	2044 On 06-August-20	9.87	Call	Bond Future	3992	4	3992	4	0.00
16/09/2019	2044 On 06-August-20	9.87	Put	Bond Future	5698	5	5698	5	0.00
16/09/2019	2044 On 06-August-20	10.93	Put	Bond Future	2490	2	2490	2	140.00
16/09/2019	2044 On 06-August-20	9.01	Put	Bond Future	10718	10	10718	10	0.00
16/09/2019	2044 On 06-August-20	9.66	Put	Bond Future	6703	6	6703	6	0.00
16/09/2019	2044 On 06-August-20	9.88	Put	Bond Future	5653	5	5653	5	0.00
16/09/2019	2044 On 06-August-20	9.86	Put	Bond Future	5743	5	5743	5	0.00
16/09/2019	2046 On 07-November-19			Bond Future	111.01	111.0145	111.0145	111.0145	17,994.00
16/09/2019	2046 On 06-February-20			Bond Future	113.03	113.0340	113.0342	113.0340	0.00
16/09/2019	2046 On 07-May-20			Bond Future	113.39	113.3899	113.3899	113.3899	0.00
16/09/2019	2050 On 07-November-19			Bond Future	115.59	115.5896	115.5896	115.5896	12,916.00
16/09/2019	2050 On 06-February-20			Bond Future	115.86	115.8567	115.8567	115.8567	0.00
16/09/2019	2050 On 07-May-20			Bond Future	118.01	118.0135	118.0135	118.0135	0.00
16/09/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	AL37 On 07-November-19			Index Future	667.09	668.6130	667.0930	668.6130	0.00
16/09/2019	AL37 On 06-February-20			Index Future	679.07	680.6130	679.0670	680.6130	0.00
16/09/2019	AL37 On 07-May-20			Index Future	691.55	693.1230	691.5480	693.1230	0.00
16/09/2019	AL7T On 07-November-19			Index Future	776.44	780.1830	776.4370	780.1830	120.00
16/09/2019	AL7T On 06-February-20			Index Future	790.37	794.1850	790.3740	794.1850	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
16/09/2019	AL7T On 07-May-20			Index Future	804.90	808.7820	804.9010	808.7820	0.00
16/09/2019	ALBI On 07-November-19			Index Future	695.95	699.9530	695.9510	699.9530	220.00
16/09/2019	ALBI On 06-February-20			Index Future	708.44	712.5150	708.4430	712.5150	0.00
16/09/2019	ALBI On 07-May-20			Index Future	721.46	725.6110	721.4640	725.6110	0.00
16/09/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/09/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2019	ES33 On 07-November-19			Bond Future	10.82	78.1178	10.8221	78.1178	350.00
16/09/2019	ES33 On 06-February-20			Bond Future	10.94	79.5198	10.9395	79.5198	0.00
16/09/2019	ES33 On 07-May-20			Bond Future	11.05	77.1875	11.0531	77.1875	0.00
16/09/2019	ES42 On 07-November-19			Bond Future	11.17	79.1151	11.1717	79.1151	4,919.00
16/09/2019	ES42 On 06-February-20			Bond Future	11.28	80.5348	11.2842	80.5348	0.00
16/09/2019	ES42 On 07-May-20			Bond Future	11.40	77.7505	11.3977	77.7505	0.00
16/09/2019	GOVI On 07-November-19			GOVI	688.96	693.1040	688.9570	693.1040	1,197.00
16/09/2019	GOVI On 07-November-19	672.90	Call	GOVI	160570	20	160570	20	0.00
16/09/2019	GOVI On 07-November-19	672.91	Call	GOVI	160470	20	160470	20	0.00
16/09/2019	GOVI On 07-November-19	672.92	Call	GOVI	160370	20	160370	20	0.00
16/09/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
16/09/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
16/09/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
16/09/2019	GOVI On 06-February-20			GOVI	701.32	705.5430	701.3240	705.5430	0.00
16/09/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	2	0	2	0.00
16/09/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	2	0	2	0.00
16/09/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	2	0	2	0.00
16/09/2019	GOVI On 06-February-20	703.13	Put	GOVI	18060	0	18060	0	0.00
16/09/2019	GOVI On 06-February-20	703.15	Put	GOVI	18260	0	18260	0	0.00
16/09/2019	GOVI On 06-February-20	703.14	Put	GOVI	18160	0	18160	0	0.00
16/09/2019	GOVI On 07-May-20			GOVI	714.21	718.5110	714.2140	718.5110	0.00
16/09/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
16/09/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
16/09/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
16/09/2019	GOVI On 07-May-20	720.00	Put	GOVI	57860	1	57860	1	0.00
16/09/2019	GOVI On 07-May-20	719.98	Put	GOVI	57660	1	57660	1	0.00
16/09/2019	GOVI On 07-May-20	719.99	Put	GOVI	57760	1	57760	1	0.00
16/09/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/09/2019	IGOV On 07-November-19			Index Future	262.12	262.0870	262.1190	262.0870	941.00
16/09/2019	IGOV On 06-February-20			Index Future	266.89	266.8550	266.8880	266.8550	0.00
16/09/2019	IGOV On 07-May-20			Index Future	271.86	271.8220	271.8560	271.8220	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
16/09/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
16/09/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
16/09/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
16/09/2019	IS02 On 23-March-20			Interest Rate Swap	98.55	98.5300	98.5500	98.5300	0.00
16/09/2019	IS02 On 22-June-20			Interest Rate Swap	101.95	101.9200	101.9500	101.9200	0.00
16/09/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7000	98.7500	98.7000	0.00
16/09/2019	IS05 On 17-December-20			Interest Rate Swap	95.33	95.2600	95.3300	95.2600	0.00
16/09/2019	IS05 On 16-March-21			Interest Rate Swap	94.29	94.1900	94.2900	94.1900	0.00
16/09/2019	IS05 On 15-June-21			Interest Rate Swap	93.20	93.0900	93.2000	93.0900	0.00
16/09/2019	IS05 On 21-September-21			Interest Rate Swap	93.11	92.9600	93.1100	92.9600	0.00
16/09/2019	IS05 On 21-December-21			Interest Rate Swap	95.07	94.9100	95.0700	94.9100	51.00
16/09/2019	IS05 On 15-March-22			Interest Rate Swap	94.98	94.8100	94.9800	94.8100	0.00
16/09/2019	IS05 On 21-June-22			Interest Rate Swap	95.94	95.7700	95.9400	95.7700	0.00
16/09/2019	IS05 On 20-September-22			Interest Rate Swap	99.67	99.5000	99.6700	99.5000	0.00
16/09/2019	IS05 On 20-December-22			Interest Rate Swap	100.72	100.5500	100.7200	100.5500	0.00
16/09/2019	IS05 On 22-March-23			Interest Rate Swap	93.81	93.6300	93.8100	93.6300	0.00
16/09/2019	IS05 On 20-June-23			Interest Rate Swap	99.73	99.5400	99.7300	99.5400	0.00
16/09/2019	IS05 On 19-September-23			Interest Rate Swap	94.99	94.7800	94.9900	94.7800	0.00
16/09/2019	IS10 On 17-December-25			Interest Rate Swap	90.40	90.0000	90.4000	90.0000	0.00
16/09/2019	IS10 On 16-March-26			Interest Rate Swap	87.23	86.8100	87.2300	86.8100	0.00
16/09/2019	IS10 On 15-June-26			Interest Rate Swap	85.84	85.4100	85.8400	85.4100	0.00
16/09/2019	IS10 On 21-September-26			Interest Rate Swap	87.97	87.5300	87.9700	87.5300	0.00
16/09/2019	IS10 On 21-December-26			Interest Rate Swap	91.80	91.3500	91.8000	91.3500	0.00
16/09/2019	IS10 On 15-March-27			Interest Rate Swap	90.26	89.8100	90.2600	89.8100	0.00
16/09/2019	IS10 On 21-June-27			Interest Rate Swap	92.35	91.8800	92.3500	91.8800	0.00
16/09/2019	IS10 On 20-September-27			Interest Rate Swap	97.88	97.4200	97.8800	97.4200	0.00
16/09/2019	IS10 On 20-December-27			Interest Rate Swap	98.22	97.7500	98.2200	97.7500	0.00
16/09/2019	IS10 On 22-March-28			Interest Rate Swap	91.55	91.0700	91.5500	91.0700	0.00
16/09/2019	IS10 On 20-June-28			Interest Rate Swap	98.92	98.4400	98.9200	98.4400	0.00
16/09/2019	IS10 On 19-September-28			Interest Rate Swap	92.29	91.7900	92.2900	91.7900	0.00
16/09/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/09/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/09/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
16/09/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2019	R023 On 07-November-19			Bond Future	7.31	103.0052	7.3130	103.0052	53,397.00
16/09/2019	R023 On 07-November-19	7.98	Call	Bond Future	1957	2	1957	2	0.00
16/09/2019	R023 On 07-November-19	8.00	Call	Bond Future	2011	2	2011	2	0.00
16/09/2019	R023 On 07-November-19	7.99	Call	Bond Future	1984	2	1984	2	0.00
16/09/2019	R023 On 07-November-19	7.98	Put	Bond Future	39	0	39	0	0.00
16/09/2019	R023 On 07-November-19	8.00	Put	Bond Future	37	0	37	0	0.00
16/09/2019	R023 On 07-November-19	7.99	Put	Bond Future	38	0	38	0	0.00
16/09/2019	R023 On 06-February-20			Bond Future	7.32	104.8539	7.3233	104.8539	0.00
16/09/2019	R023 On 06-February-20	7.52	Call	Bond Future	1045	1	1045	1	0.00
16/09/2019	R023 On 06-February-20	7.54	Call	Bond Future	1082	1	1082	1	0.00
16/09/2019	R023 On 06-February-20	7.53	Call	Bond Future	1064	1	1064	1	0.00
16/09/2019	R023 On 06-February-20	7.53	Put	Bond Future	506	0	506	0	0.00
16/09/2019	R023 On 06-February-20	7.54	Put	Bond Future	498	0	498	0	0.00
16/09/2019	R023 On 06-February-20	7.52	Put	Bond Future	514	0	514	0	0.00
16/09/2019	R023 On 07-May-20			Bond Future	7.30	102.8483	7.3048	102.8483	0.00
16/09/2019	R023 On 07-May-20	6.90	Call	Bond Future	394	0	394	0	0.00
16/09/2019	R023 On 07-May-20	6.91	Call	Bond Future	404	0	404	0	0.00
16/09/2019	R023 On 07-May-20	6.89	Call	Bond Future	384	0	384	0	0.00
16/09/2019	R023 On 07-May-20	6.89	Put	Bond Future	1432	1	1432	1	0.00
16/09/2019	R023 On 07-May-20	6.90	Put	Bond Future	1417	1	1417	1	0.00
16/09/2019	R023 On 07-May-20	6.91	Put	Bond Future	1401	1	1401	1	0.00
16/09/2019	R035 On 07-November-19			Bond Future	9.56	96.9935	9.5628	96.9935	94,724.00
16/09/2019	R035 On 07-November-19	9.87	Call	Bond Future	3013	4	3013	4	0.00
16/09/2019	R035 On 07-November-19	9.52	Call	Bond Future	1383	2	1383	2	3,500.00
16/09/2019	R035 On 07-November-19	8.92	Call	Bond Future	122	0	122	0	3,500.00
16/09/2019	R035 On 07-November-19	9.88	Call	Bond Future	3068	4	3068	4	0.00
16/09/2019	R035 On 07-November-19	9.89	Call	Bond Future	3123	4	3123	4	0.00
16/09/2019	R035 On 07-November-19	10.21	Call	Bond Future	5035	6	5035	6	0.00
16/09/2019	R035 On 07-November-19	9.88	Put	Bond Future	691	1	691	1	0.00
16/09/2019	R035 On 07-November-19	9.87	Put	Bond Future	710	1	710	1	0.00
16/09/2019	R035 On 07-November-19	10.21	Put	Bond Future	277	0	277	0	3,500.00
16/09/2019	R035 On 07-November-19	9.52	Put	Bond Future	1710	1	1710	1	0.00
16/09/2019	R035 On 07-November-19	8.92	Put	Bond Future	5221	5	5221	5	0.00
16/09/2019	R035 On 07-November-19	9.89	Put	Bond Future	673	1	673	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
16/09/2019	R035 On 06-February-20			Bond Future	9.64	98.7342	9.6370	98.7342	0.00
16/09/2019	R035 On 06-February-20	9.61	Call	Bond Future	2650	3	2650	3	0.00
16/09/2019	R035 On 06-February-20	9.60	Call	Bond Future	2612	3	2612	3	0.00
16/09/2019	R035 On 06-February-20	9.59	Call	Bond Future	2573	3	2573	3	0.00
16/09/2019	R035 On 06-February-20	9.59	Put	Bond Future	2927	3	2927	3	0.00
16/09/2019	R035 On 06-February-20	9.61	Put	Bond Future	2853	3	2853	3	0.00
16/09/2019	R035 On 06-February-20	9.60	Put	Bond Future	2890	3	2890	3	0.00
16/09/2019	R035 On 07-May-20			Bond Future	9.70	96.0453	9.7023	96.0453	0.00
16/09/2019	R035 On 07-May-20	9.11	Call	Bond Future	1553	2	1553	2	5,000.00
16/09/2019	R035 On 07-May-20	9.75	Call	Bond Future	3664	4	3664	4	5,000.00
16/09/2019	R035 On 07-May-20	9.47	Call	Bond Future	2634	3	2634	3	0.00
16/09/2019	R035 On 07-May-20	9.49	Call	Bond Future	2703	3	2703	3	0.00
16/09/2019	R035 On 07-May-20	10.75	Call	Bond Future	8507	9	8507	9	0.00
16/09/2019	R035 On 07-May-20	9.48	Call	Bond Future	2668	3	2668	3	0.00
16/09/2019	R035 On 07-May-20	9.47	Put	Bond Future	4377	4	4377	4	0.00
16/09/2019	R035 On 07-May-20	9.75	Put	Bond Future	3311	3	3311	3	0.00
16/09/2019	R035 On 07-May-20	9.49	Put	Bond Future	4294	4	4294	4	0.00
16/09/2019	R035 On 07-May-20	10.75	Put	Bond Future	1194	1	1194	1	5,000.00
16/09/2019	R035 On 07-May-20	9.48	Put	Bond Future	4335	4	4335	4	0.00
16/09/2019	R035 On 07-May-20	9.11	Put	Bond Future	6094	6	6094	6	0.00
16/09/2019	R035 On 06-August-20			Bond Future	9.77	97.8342	9.7666	97.8342	0.00
16/09/2019	R035 On 06-August-20	9.00	Call	Bond Future	2312	3	2312	3	24,761.00
16/09/2019	R035 On 06-August-20	9.92	Call	Bond Future	5399	6	5399	6	0.00
16/09/2019	R035 On 06-August-20	9.91	Call	Bond Future	5359	6	5359	6	0.00
16/09/2019	R035 On 06-August-20	9.93	Call	Bond Future	5440	6	5440	6	0.00
16/09/2019	R035 On 06-August-20	9.91	Put	Bond Future	4322	4	4322	4	0.00
16/09/2019	R035 On 06-August-20	9.93	Put	Bond Future	4258	4	4258	4	0.00
16/09/2019	R035 On 06-August-20	9.00	Put	Bond Future	8161	8	8161	8	0.00
16/09/2019	R035 On 06-August-20	9.92	Put	Bond Future	4290	4	4290	4	0.00
16/09/2019	R186 On 07-November-19			Bond Future	8.25	116.5366	8.2487	116.5366	127,352.00
16/09/2019	R186 On 07-November-19	8.25	Call	Bond Future	989	1	989	1	3,750.00
16/09/2019	R186 On 07-November-19	8.73	Call	Bond Future	2906	3	2906	3	0.00
16/09/2019	R186 On 07-November-19	8.23	Call	Bond Future	932	1	932	1	4,955.00
16/09/2019	R186 On 07-November-19	8.94	Call	Bond Future	3947	4	3947	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2019	R186 On 07-November-19	8.20	Call	Bond Future	849	1	849	1	0.00
16/09/2019	R186 On 07-November-19	8.96	Call	Bond Future	4048	5	4048	5	0.00
16/09/2019	R186 On 07-November-19	8.95	Call	Bond Future	3997	4	3997	4	0.00
16/09/2019	R186 On 07-November-19	8.96	Put	Bond Future	89	0	89	0	0.00
16/09/2019	R186 On 07-November-19	8.23	Put	Bond Future	1038	1	1038	1	0.00
16/09/2019	R186 On 07-November-19	8.20	Put	Bond Future	1127	1	1127	1	7,500.00
16/09/2019	R186 On 07-November-19	8.95	Put	Bond Future	92	0	92	0	0.00
16/09/2019	R186 On 07-November-19	8.73	Put	Bond Future	207	0	207	0	4,955.00
16/09/2019	R186 On 07-November-19	8.94	Put	Bond Future	96	0	96	0	0.00
16/09/2019	R186 On 07-November-19	8.25	Put	Bond Future	982	1	982	1	3,750.00
16/09/2019	R186 On 06-February-20			Bond Future	8.30	113.3241	8.2969	113.3241	0.00
16/09/2019	R186 On 06-February-20	8.11	Call	Bond Future	1284	2	1284	2	1,007.00
16/09/2019	R186 On 06-February-20	8.55	Call	Bond Future	2615	3	2615	3	0.00
16/09/2019	R186 On 06-February-20	8.50	Call	Bond Future	2436	3	2436	3	0.00
16/09/2019	R186 On 06-February-20	8.57	Call	Bond Future	2688	3	2688	3	0.00
16/09/2019	R186 On 06-February-20	9.00	Call	Bond Future	4428	5	4428	5	0.00
16/09/2019	R186 On 06-February-20	8.56	Call	Bond Future	2651	3	2651	3	0.00
16/09/2019	R186 On 06-February-20	8.56	Put	Bond Future	1211	1	1211	1	0.00
16/09/2019	R186 On 06-February-20	9.00	Put	Bond Future	632	1	632	1	1,007.00
16/09/2019	R186 On 06-February-20	8.50	Put	Bond Future	1322	1	1322	1	1,007.00
16/09/2019	R186 On 06-February-20	8.57	Put	Bond Future	1193	1	1193	1	0.00
16/09/2019	R186 On 06-February-20	8.11	Put	Bond Future	2322	2	2322	2	0.00
16/09/2019	R186 On 06-February-20	8.55	Put	Bond Future	1229	1	1229	1	0.00
16/09/2019	R186 On 07-May-20			Bond Future	8.34	115.4071	8.3398	115.4071	0.00
16/09/2019	R186 On 07-May-20	8.08	Call	Bond Future	1544	2	1544	2	0.00
16/09/2019	R186 On 07-May-20	8.93	Call	Bond Future	4339	5	4339	5	0.00
16/09/2019	R186 On 07-May-20	8.28	Call	Bond Future	2074	2	2074	2	6,000.00
16/09/2019	R186 On 07-May-20	8.09	Call	Bond Future	1568	2	1568	2	0.00
16/09/2019	R186 On 07-May-20	8.07	Call	Bond Future	1519	2	1519	2	0.00
16/09/2019	R186 On 07-May-20	7.60	Call	Bond Future	595	1	595	1	6,000.00
16/09/2019	R186 On 07-May-20	8.07	Put	Bond Future	2973	3	2973	3	0.00
16/09/2019	R186 On 07-May-20	7.60	Put	Bond Future	4640	4	4640	4	0.00
16/09/2019	R186 On 07-May-20	8.93	Put	Bond Future	1242	1	1242	1	6,000.00
16/09/2019	R186 On 07-May-20	8.28	Put	Bond Future	2394	2	2394	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
16/09/2019	R186 On 07-May-20	8.09	Put	Bond Future	2914	3	2914	3	0.00
16/09/2019	R186 On 07-May-20	8.08	Put	Bond Future	2943	3	2943	3	0.00
16/09/2019	R197 On 07-November-19			Bond Future	308.85	308.8561	308.8492	308.8561	2,507.00
16/09/2019	R197 On 06-February-20			Bond Future	306.81	306.8165	306.8097	306.8165	40.00
16/09/2019	R197 On 07-May-20			Bond Future	312.52	312.5280	312.5212	312.5280	0.00
16/09/2019	R202 On 07-November-19			Bond Future	233.16	233.1580	233.1573	233.1580	9,089.00
16/09/2019	R202 On 06-February-20			Bond Future	233.33	233.3318	233.3313	233.3318	0.00
16/09/2019	R202 On 07-May-20			Bond Future	237.67	237.6755	237.6749	237.6755	0.00
16/09/2019	R207 On 07-November-19			Bond Future	6.65	102.4323	6.6455	102.4323	3,639.00
16/09/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
16/09/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
16/09/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
16/09/2019	R207 On 07-November-19	2.06	Put	Bond Future	821	1	821	1	0.00
16/09/2019	R207 On 07-November-19	2.07	Put	Bond Future	819	1	819	1	0.00
16/09/2019	R207 On 07-November-19	2.08	Put	Bond Future	817	1	817	1	0.00
16/09/2019	R208 On 07-November-19			Bond Future	6.59	100.9985	6.5857	100.9985	10,069.00
16/09/2019	R208 On 07-November-19	6.84	Call	Bond Future	369	0	369	0	0.00
16/09/2019	R208 On 07-November-19	6.83	Call	Bond Future	358	0	358	0	0.00
16/09/2019	R208 On 07-November-19	6.82	Call	Bond Future	347	0	347	0	0.00
16/09/2019	R208 On 07-November-19	6.83	Put	Bond Future	40	0	40	0	0.00
16/09/2019	R208 On 07-November-19	6.82	Put	Bond Future	42	0	42	0	0.00
16/09/2019	R208 On 07-November-19	6.84	Put	Bond Future	38	0	38	0	0.00
16/09/2019	R208 On 06-February-20			Bond Future	6.43	102.8111	6.4261	102.8111	0.00
16/09/2019	R208 On 06-February-20	6.12	Call	Bond Future	42	0	42	0	0.00
16/09/2019	R208 On 06-February-20	6.13	Call	Bond Future	44	0	44	0	0.00
16/09/2019	R208 On 06-February-20	6.14	Call	Bond Future	47	0	47	0	0.00
16/09/2019	R208 On 06-February-20	6.14	Put	Bond Future	357	0	357	0	0.00
16/09/2019	R208 On 06-February-20	6.12	Put	Bond Future	374	0	374	0	0.00
16/09/2019	R208 On 06-February-20	6.13	Put	Bond Future	365	0	365	0	0.00
16/09/2019	R208 On 07-May-20			Bond Future	6.13	101.2972	6.1257	101.2972	0.00
16/09/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
16/09/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
16/09/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
16/09/2019	R208 On 07-May-20	4.81	Put	Bond Future	1134	1	1134	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
16/09/2019	R208 On 07-May-20	4.80	Put	Bond Future	1143	1	1143	1	0.00
16/09/2019	R208 On 07-May-20	4.82	Put	Bond Future	1125	1	1125	1	0.00
16/09/2019	R209 On 07-November-19			Bond Future	9.55	74.2137	9.5518	74.2137	92,570.00
16/09/2019	R209 On 07-November-19	9.80	Call	Bond Future	2318	3	2318	3	0.00
16/09/2019	R209 On 07-November-19	9.50	Call	Bond Future	1171	1	1171	1	5,000.00
16/09/2019	R209 On 07-November-19	8.92	Call	Bond Future	123	0	123	0	8,000.00
16/09/2019	R209 On 07-November-19	9.82	Call	Bond Future	2408	3	2408	3	0.00
16/09/2019	R209 On 07-November-19	9.33	Call	Bond Future	709	1	709	1	8,000.00
16/09/2019	R209 On 07-November-19	9.77	Call	Bond Future	2185	3	2185	3	0.00
16/09/2019	R209 On 07-November-19	9.81	Call	Bond Future	2363	3	2363	3	0.00
16/09/2019	R209 On 07-November-19	9.81	Put	Bond Future	702	1	702	1	0.00
16/09/2019	R209 On 07-November-19	9.33	Put	Bond Future	2180	2	2180	2	0.00
16/09/2019	R209 On 07-November-19	9.82	Put	Bond Future	684	1	684	1	0.00
16/09/2019	R209 On 07-November-19	9.77	Put	Bond Future	778	1	778	1	8,000.00
16/09/2019	R209 On 07-November-19	8.92	Put	Bond Future	4428	4	4428	4	0.00
16/09/2019	R209 On 07-November-19	9.80	Put	Bond Future	720	1	720	1	0.00
16/09/2019	R209 On 07-November-19	9.50	Put	Bond Future	1510	1	1510	1	0.00
16/09/2019	R209 On 06-February-20			Bond Future	9.61	75.5456	9.6145	75.5456	0.00
16/09/2019	R209 On 06-February-20	9.51	Call	Bond Future	2077	2	2077	2	0.00
16/09/2019	R209 On 06-February-20	9.52	Call	Bond Future	2109	2	2109	2	0.00
16/09/2019	R209 On 06-February-20	9.50	Call	Bond Future	2046	2	2046	2	0.00
16/09/2019	R209 On 06-February-20	9.50	Put	Bond Future	2791	3	2791	3	0.00
16/09/2019	R209 On 06-February-20	9.51	Put	Bond Future	2757	2	2757	2	0.00
16/09/2019	R209 On 06-February-20	9.52	Put	Bond Future	2723	2	2723	2	0.00
16/09/2019	R209 On 07-May-20			Bond Future	9.67	73.7827	9.6746	73.7827	0.00
16/09/2019	R209 On 07-May-20	9.45	Call	Bond Future	2324	3	2324	3	0.00
16/09/2019	R209 On 07-May-20	9.47	Call	Bond Future	2385	3	2385	3	0.00
16/09/2019	R209 On 07-May-20	9.46	Call	Bond Future	2354	3	2354	3	0.00
16/09/2019	R209 On 07-May-20	9.46	Put	Bond Future	3744	3	3744	3	0.00
16/09/2019	R209 On 07-May-20	9.47	Put	Bond Future	3709	3	3709	3	0.00
16/09/2019	R209 On 07-May-20	9.45	Put	Bond Future	3779	3	3779	3	0.00
16/09/2019	R210 On 07-November-19			Bond Future	189.29	189.4388	189.2942	189.4388	2,132.00
16/09/2019	R210 On 06-February-20			Bond Future	192.74	192.8849	192.7378	192.8849	0.00
16/09/2019	R210 On 07-May-20			Bond Future	193.68	193.8254	193.6756	193.8254	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
16/09/2019	R212 On 07-November-19			Bond Future	162.51	162.5487	162.5078	162.5487	7,384.00
16/09/2019	R212 On 06-February-20			Bond Future	163.22	163.2597	163.2182	163.2597	0.00
16/09/2019	R212 On 07-May-20			Bond Future	166.26	166.2989	166.2566	166.2989	0.00
16/09/2019	R213 On 07-November-19			Bond Future	9.14	86.9929	9.1438	86.9929	21,564.00
16/09/2019	R213 On 07-November-19	9.58	Call	Bond Future	3052	3	3052	3	0.00
16/09/2019	R213 On 07-November-19	9.59	Call	Bond Future	3101	4	3101	4	0.00
16/09/2019	R213 On 07-November-19	9.60	Call	Bond Future	3151	4	3151	4	0.00
16/09/2019	R213 On 07-November-19	9.60	Put	Bond Future	363	0	363	0	0.00
16/09/2019	R213 On 07-November-19	9.58	Put	Bond Future	384	0	384	0	0.00
16/09/2019	R213 On 07-November-19	9.59	Put	Bond Future	373	0	373	0	0.00
16/09/2019	R213 On 06-February-20			Bond Future	9.21	88.5542	9.2110	88.5542	0.00
16/09/2019	R213 On 06-February-20	9.28	Call	Bond Future	2396	3	2396	3	0.00
16/09/2019	R213 On 06-February-20	9.27	Call	Bond Future	2362	3	2362	3	0.00
16/09/2019	R213 On 06-February-20	9.26	Call	Bond Future	2328	3	2328	3	0.00
16/09/2019	R213 On 06-February-20	9.27	Put	Bond Future	2001	2	2001	2	0.00
16/09/2019	R213 On 06-February-20	9.26	Put	Bond Future	2028	2	2028	2	0.00
16/09/2019	R213 On 06-February-20	9.28	Put	Bond Future	1974	2	1974	2	0.00
16/09/2019	R213 On 07-May-20			Bond Future	9.27	86.6296	9.2688	86.6296	0.00
16/09/2019	R213 On 07-May-20	9.00	Call	Bond Future	1972	2	1972	2	0.00
16/09/2019	R213 On 07-May-20	9.01	Call	Bond Future	1999	2	1999	2	0.00
16/09/2019	R213 On 07-May-20	9.02	Call	Bond Future	2027	2	2027	2	0.00
16/09/2019	R213 On 07-May-20	9.02	Put	Bond Future	3547	3	3547	3	0.00
16/09/2019	R213 On 07-May-20	9.00	Put	Bond Future	3615	3	3615	3	0.00
16/09/2019	R213 On 07-May-20	9.01	Put	Bond Future	3581	3	3581	3	0.00
16/09/2019	R214 On 07-November-19			Bond Future	9.81	72.4551	9.8149	72.4551	15,477.00
16/09/2019	R214 On 07-November-19	10.01	Call	Bond Future	2200	3	2200	3	0.00
16/09/2019	R214 On 07-November-19	10.02	Call	Bond Future	2244	3	2244	3	0.00
16/09/2019	R214 On 07-November-19	10.00	Call	Bond Future	2156	3	2156	3	0.00
16/09/2019	R214 On 07-November-19	10.00	Put	Bond Future	922	1	922	1	0.00
16/09/2019	R214 On 07-November-19	10.01	Put	Bond Future	900	1	900	1	0.00
16/09/2019	R214 On 07-November-19	10.02	Put	Bond Future	878	1	878	1	0.00
16/09/2019	R214 On 06-February-20			Bond Future	9.88	73.7554	9.8838	73.7554	0.00
16/09/2019	R214 On 06-February-20	9.71	Call	Bond Future	1997	2	1997	2	0.00
16/09/2019	R214 On 06-February-20	9.73	Call	Bond Future	2059	2	2059	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
16/09/2019	R214 On 06-February-20	9.72	Call	Bond Future	2028	2	2028	2	0.00
16/09/2019	R214 On 06-February-20	9.72	Put	Bond Future	3136	3	3136	3	0.00
16/09/2019	R214 On 06-February-20	9.73	Put	Bond Future	3099	3	3099	3	0.00
16/09/2019	R214 On 06-February-20	9.71	Put	Bond Future	3174	3	3174	3	0.00
16/09/2019	R214 On 07-May-20			Bond Future	9.94	71.8126	9.9447	71.8126	0.00
16/09/2019	R214 On 07-May-20	9.76	Call	Bond Future	2634	3	2634	3	0.00
16/09/2019	R214 On 07-May-20	9.77	Call	Bond Future	2665	3	2665	3	0.00
16/09/2019	R214 On 07-May-20	9.75	Call	Bond Future	2602	3	2602	3	0.00
16/09/2019	R214 On 07-May-20	9.75	Put	Bond Future	3909	4	3909	4	0.00
16/09/2019	R214 On 07-May-20	9.76	Put	Bond Future	3872	4	3872	4	0.00
16/09/2019	R214 On 07-May-20	9.77	Put	Bond Future	3835	4	3835	4	0.00
16/09/2019	R248 On 07-November-19			Bond Future	9.86	91.9607	9.8604	91.9607	85,385.00
16/09/2019	R248 On 07-November-19	10.03	Call	Bond Future	2614	3	2614	3	0.00
16/09/2019	R248 On 07-November-19	10.02	Call	Bond Future	2559	3	2559	3	0.00
16/09/2019	R248 On 07-November-19	10.01	Call	Bond Future	2505	3	2505	3	0.00
16/09/2019	R248 On 07-November-19	10.02	Put	Bond Future	1204	1	1204	1	0.00
16/09/2019	R248 On 07-November-19	10.01	Put	Bond Future	1234	1	1234	1	0.00
16/09/2019	R248 On 07-November-19	10.03	Put	Bond Future	1175	1	1175	1	0.00
16/09/2019	R248 On 06-February-20			Bond Future	9.93	93.6111	9.9303	93.6111	100.00
16/09/2019	R248 On 06-February-20	9.71	Call	Bond Future	2183	3	2183	3	0.00
16/09/2019	R248 On 06-February-20	9.72	Call	Bond Future	2221	3	2221	3	0.00
16/09/2019	R248 On 06-February-20	9.70	Call	Bond Future	2145	3	2145	3	0.00
16/09/2019	R248 On 06-February-20	9.72	Put	Bond Future	4040	4	4040	4	0.00
16/09/2019	R248 On 06-February-20	9.70	Put	Bond Future	4140	4	4140	4	0.00
16/09/2019	R248 On 06-February-20	9.71	Put	Bond Future	4090	4	4090	4	0.00
16/09/2019	R248 On 07-May-20			Bond Future	9.99	90.8915	9.9921	90.8915	0.00
16/09/2019	R248 On 07-May-20	9.77	Call	Bond Future	3086	3	3086	3	0.00
16/09/2019	R248 On 07-May-20	9.79	Call	Bond Future	3164	4	3164	4	0.00
16/09/2019	R248 On 07-May-20	9.78	Call	Bond Future	3125	4	3125	4	0.00
16/09/2019	R248 On 07-May-20	9.78	Put	Bond Future	4938	5	4938	5	0.00
16/09/2019	R248 On 07-May-20	9.77	Put	Bond Future	4987	5	4987	5	0.00
16/09/2019	R248 On 07-May-20	9.79	Put	Bond Future	4890	5	4890	5	0.00
16/09/2019	R248 On 06-August-20			Bond Future	10.05	92.5844	10.0530	92.5844	0.00
16/09/2019	R248 On 06-August-20	10.18	Call	Bond Future	6067	7	6067	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2019	R248 On 06-August-20	9.25	Call	Bond Future	2550	3	2550	3	20,640.00
16/09/2019	R248 On 06-August-20	10.20	Call	Bond Future	6156	7	6156	7	0.00
16/09/2019	R248 On 06-August-20	10.19	Call	Bond Future	6111	7	6111	7	0.00
16/09/2019	R248 On 06-August-20	10.19	Put	Bond Future	4986	5	4986	5	0.00
16/09/2019	R248 On 06-August-20	10.20	Put	Bond Future	4950	5	4950	5	0.00
16/09/2019	R248 On 06-August-20	10.18	Put	Bond Future	5023	5	5023	5	0.00
16/09/2019	R248 On 06-August-20	9.25	Put	Bond Future	9685	9	9685	9	0.00