



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](http://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/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/09/2019 | 0457 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | 0703 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | 0757 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | 0804 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | 0807 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | 0857 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | 2025 On 07-November-19 |        |              | Bond Future        | 137.67    | 137.7372                      | 137.6669  | 137.7372                        | 1,461.00      |
| 23/09/2019 | 2025 On 06-February-20 |        |              | Bond Future        | 138.69    | 138.7638                      | 138.6924  | 138.7638                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/09/2019 | 2025 On 07-May-20      |        |              | Bond Future | 141.27    | 141.3464                      | 141.2736  | 141.3464                        | 0.00          |
| 23/09/2019 | 2029 On 07-November-19 |        |              | Bond Future | 102.13    | 102.1773                      | 102.1330  | 102.1773                        | 4,260.00      |
| 23/09/2019 | 2029 On 06-February-20 |        |              | Bond Future | 103.99    | 104.0323                      | 103.9874  | 104.0323                        | 0.00          |
| 23/09/2019 | 2029 On 07-May-20      |        |              | Bond Future | 104.81    | 104.8559                      | 104.8100  | 104.8559                        | 0.00          |
| 23/09/2019 | 2030 On 07-November-19 |        |              | Bond Future | 8.99      | 95.6994                       | 8.9912    | 95.6994                         | 73,122.00     |
| 23/09/2019 | 2030 On 07-November-19 | 9.48   | Call         | Bond Future | 3260      | 3                             | 3260      | 3                               | 0.00          |
| 23/09/2019 | 2030 On 07-November-19 | 9.30   | Call         | Bond Future | 2364      | 2                             | 2364      | 2                               | 0.00          |
| 23/09/2019 | 2030 On 07-November-19 | 8.60   | Call         | Bond Future | 257       | 0                             | 257       | 0                               | 5,500.00      |
| 23/09/2019 | 2030 On 07-November-19 | 9.10   | Call         | Bond Future | 1507      | 2                             | 1507      | 2                               | 5,500.00      |
| 23/09/2019 | 2030 On 07-November-19 | 9.49   | Call         | Bond Future | 3313      | 3                             | 3313      | 3                               | 0.00          |
| 23/09/2019 | 2030 On 07-November-19 | 9.20   | Call         | Bond Future | 1913      | 2                             | 1913      | 2                               | 0.00          |
| 23/09/2019 | 2030 On 07-November-19 | 9.25   | Call         | Bond Future | 2133      | 2                             | 2133      | 2                               | 0.00          |
| 23/09/2019 | 2030 On 07-November-19 | 8.40   | Call         | Bond Future | 86        | 0                             | 86        | 0                               | 0.00          |
| 23/09/2019 | 2030 On 07-November-19 | 9.76   | Call         | Bond Future | 4778      | 5                             | 4778      | 5                               | 0.00          |
| 23/09/2019 | 2030 On 07-November-19 | 9.47   | Call         | Bond Future | 3209      | 3                             | 3209      | 3                               | 0.00          |
| 23/09/2019 | 2030 On 07-November-19 | 9.35   | Call         | Bond Future | 2604      | 3                             | 2604      | 3                               | 0.00          |
| 23/09/2019 | 2030 On 07-November-19 | 9.85   | Call         | Bond Future | 5281      | 5                             | 5281      | 5                               | 0.00          |
| 23/09/2019 | 2030 On 07-November-19 | 8.95   | Call         | Bond Future | 992       | 1                             | 992       | 1                               | 0.00          |
| 23/09/2019 | 2030 On 07-November-19 | 8.57   | Call         | Bond Future | 221       | 0                             | 221       | 0                               | 0.00          |
| 23/09/2019 | 2030 On 07-November-19 | 9.12   | Call         | Bond Future | 1585      | 2                             | 1585      | 2                               | 0.00          |
| 23/09/2019 | 2030 On 07-November-19 | 9.70   | Call         | Bond Future | 4446      | 4                             | 4446      | 4                               | 0.00          |
| 23/09/2019 | 2030 On 07-November-19 | 9.70   | Put          | Bond Future | 112       | 0                             | 112       | 0                               | 0.00          |
| 23/09/2019 | 2030 On 07-November-19 | 9.12   | Put          | Bond Future | 777       | 1                             | 777       | 1                               | 0.00          |
| 23/09/2019 | 2030 On 07-November-19 | 8.95   | Put          | Bond Future | 1252      | 1                             | 1252      | 1                               | 5,000.00      |
| 23/09/2019 | 2030 On 07-November-19 | 9.35   | Put          | Bond Future | 376       | 0                             | 376       | 0                               | 2,500.00      |
| 23/09/2019 | 2030 On 07-November-19 | 9.47   | Put          | Bond Future | 251       | 0                             | 251       | 0                               | 0.00          |
| 23/09/2019 | 2030 On 07-November-19 | 9.25   | Put          | Bond Future | 518       | 1                             | 518       | 1                               | 5,333.00      |
| 23/09/2019 | 2030 On 07-November-19 | 8.57   | Put          | Bond Future | 2929      | 3                             | 2929      | 3                               | 0.00          |
| 23/09/2019 | 2030 On 07-November-19 | 9.85   | Put          | Bond Future | 65        | 0                             | 65        | 0                               | 2,500.00      |
| 23/09/2019 | 2030 On 07-November-19 | 9.10   | Put          | Bond Future | 824       | 1                             | 824       | 1                               | 0.00          |
| 23/09/2019 | 2030 On 07-November-19 | 8.60   | Put          | Bond Future | 2768      | 3                             | 2768      | 3                               | 0.00          |
| 23/09/2019 | 2030 On 07-November-19 | 9.48   | Put          | Bond Future | 243       | 0                             | 243       | 0                               | 0.00          |
| 23/09/2019 | 2030 On 07-November-19 | 9.49   | Put          | Bond Future | 235       | 0                             | 235       | 0                               | 0.00          |
| 23/09/2019 | 2030 On 07-November-19 | 9.30   | Put          | Bond Future | 442       | 0                             | 442       | 0                               | 2,750.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/09/2019 | 2030 On 07-November-19 | 9.20   | Put          | Bond Future | 608       | 1                             | 608       | 1                               | 2,750.00      |
| 23/09/2019 | 2030 On 07-November-19 | 8.40   | Put          | Bond Future | 3915      | 4                             | 3915      | 4                               | 0.00          |
| 23/09/2019 | 2030 On 07-November-19 | 9.76   | Put          | Bond Future | 90        | 0                             | 90        | 0                               | 5,500.00      |
| 23/09/2019 | 2030 On 06-February-20 |        |              | Bond Future | 9.05      | 93.4048                       | 9.0542    | 93.4048                         | 0.00          |
| 23/09/2019 | 2030 On 06-February-20 | 9.00   | Call         | Bond Future | 1919      | 2                             | 1919      | 2                               | 5,820.00      |
| 23/09/2019 | 2030 On 06-February-20 | 8.40   | Call         | Bond Future | 547       | 1                             | 547       | 1                               | 5,820.00      |
| 23/09/2019 | 2030 On 06-February-20 | 9.14   | Call         | Bond Future | 2383      | 2                             | 2383      | 2                               | 0.00          |
| 23/09/2019 | 2030 On 06-February-20 | 9.15   | Call         | Bond Future | 2418      | 2                             | 2418      | 2                               | 0.00          |
| 23/09/2019 | 2030 On 06-February-20 | 9.16   | Call         | Bond Future | 2454      | 2                             | 2454      | 2                               | 0.00          |
| 23/09/2019 | 2030 On 06-February-20 | 9.16   | Put          | Bond Future | 1803      | 2                             | 1803      | 2                               | 0.00          |
| 23/09/2019 | 2030 On 06-February-20 | 9.14   | Put          | Bond Future | 1855      | 2                             | 1855      | 2                               | 0.00          |
| 23/09/2019 | 2030 On 06-February-20 | 8.40   | Put          | Bond Future | 4709      | 5                             | 4709      | 5                               | 0.00          |
| 23/09/2019 | 2030 On 06-February-20 | 9.15   | Put          | Bond Future | 1829      | 2                             | 1829      | 2                               | 0.00          |
| 23/09/2019 | 2030 On 06-February-20 | 9.00   | Put          | Bond Future | 2255      | 2                             | 2255      | 2                               | 0.00          |
| 23/09/2019 | 2030 On 07-May-20      |        |              | Bond Future | 9.12      | 95.1213                       | 9.1158    | 95.1213                         | 0.00          |
| 23/09/2019 | 2030 On 07-May-20      | 8.80   | Call         | Bond Future | 1814      | 2                             | 1814      | 2                               | 0.00          |
| 23/09/2019 | 2030 On 07-May-20      | 8.79   | Call         | Bond Future | 1788      | 2                             | 1788      | 2                               | 0.00          |
| 23/09/2019 | 2030 On 07-May-20      | 8.78   | Call         | Bond Future | 1762      | 2                             | 1762      | 2                               | 0.00          |
| 23/09/2019 | 2030 On 07-May-20      | 8.79   | Put          | Bond Future | 3790      | 4                             | 3790      | 4                               | 0.00          |
| 23/09/2019 | 2030 On 07-May-20      | 8.78   | Put          | Bond Future | 3827      | 4                             | 3827      | 4                               | 0.00          |
| 23/09/2019 | 2030 On 07-May-20      | 8.80   | Put          | Bond Future | 3754      | 4                             | 3754      | 4                               | 0.00          |
| 23/09/2019 | 2032 On 07-November-19 |        |              | Bond Future | 9.33      | 93.0851                       | 9.3342    | 93.0851                         | 48,218.00     |
| 23/09/2019 | 2032 On 07-November-19 | 9.72   | Call         | Bond Future | 3028      | 3                             | 3028      | 3                               | 0.00          |
| 23/09/2019 | 2032 On 07-November-19 | 9.71   | Call         | Bond Future | 2976      | 3                             | 2976      | 3                               | 0.00          |
| 23/09/2019 | 2032 On 07-November-19 | 9.70   | Call         | Bond Future | 2923      | 3                             | 2923      | 3                               | 0.00          |
| 23/09/2019 | 2032 On 07-November-19 | 9.71   | Put          | Bond Future | 449       | 0                             | 449       | 0                               | 0.00          |
| 23/09/2019 | 2032 On 07-November-19 | 9.70   | Put          | Bond Future | 463       | 0                             | 463       | 0                               | 0.00          |
| 23/09/2019 | 2032 On 07-November-19 | 9.72   | Put          | Bond Future | 436       | 0                             | 436       | 0                               | 0.00          |
| 23/09/2019 | 2032 On 06-February-20 |        |              | Bond Future | 9.40      | 94.7523                       | 9.4035    | 94.7523                         | 0.00          |
| 23/09/2019 | 2032 On 06-February-20 | 9.39   | Call         | Bond Future | 2294      | 2                             | 2294      | 2                               | 0.00          |
| 23/09/2019 | 2032 On 06-February-20 | 9.40   | Call         | Bond Future | 2329      | 2                             | 2329      | 2                               | 0.00          |
| 23/09/2019 | 2032 On 06-February-20 | 9.38   | Call         | Bond Future | 2260      | 2                             | 2260      | 2                               | 0.00          |
| 23/09/2019 | 2032 On 06-February-20 | 9.38   | Put          | Bond Future | 2418      | 2                             | 2418      | 2                               | 0.00          |
| 23/09/2019 | 2032 On 06-February-20 | 9.39   | Put          | Bond Future | 2385      | 2                             | 2385      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/09/2019 | 2032 On 06-February-20 | 9.40   | Put          | Bond Future | 2353      | 2                             | 2353      | 2                               | 0.00          |
| 23/09/2019 | 2032 On 07-May-20      |        |              | Bond Future | 9.47      | 92.3336                       | 9.4697    | 92.3336                         | 0.00          |
| 23/09/2019 | 2032 On 07-May-20      | 9.17   | Call         | Bond Future | 2101      | 2                             | 2101      | 2                               | 0.00          |
| 23/09/2019 | 2032 On 07-May-20      | 9.19   | Call         | Bond Future | 2159      | 2                             | 2159      | 2                               | 0.00          |
| 23/09/2019 | 2032 On 07-May-20      | 9.18   | Call         | Bond Future | 2130      | 2                             | 2130      | 2                               | 0.00          |
| 23/09/2019 | 2032 On 07-May-20      | 9.18   | Put          | Bond Future | 4077      | 4                             | 4077      | 4                               | 0.00          |
| 23/09/2019 | 2032 On 07-May-20      | 9.19   | Put          | Bond Future | 4038      | 4                             | 4038      | 4                               | 0.00          |
| 23/09/2019 | 2032 On 07-May-20      | 9.17   | Put          | Bond Future | 4116      | 4                             | 4116      | 4                               | 0.00          |
| 23/09/2019 | 2033 On 07-November-19 |        |              | Bond Future | 102.55    | 102.5528                      | 102.5526  | 102.5528                        | 6,260.00      |
| 23/09/2019 | 2033 On 06-February-20 |        |              | Bond Future | 104.41    | 104.4147                      | 104.4146  | 104.4147                        | 0.00          |
| 23/09/2019 | 2033 On 07-May-20      |        |              | Bond Future | 105.16    | 105.1623                      | 105.1623  | 105.1623                        | 0.00          |
| 23/09/2019 | 2037 On 07-November-19 |        |              | Bond Future | 9.73      | 92.2675                       | 9.7304    | 92.2675                         | 67,556.00     |
| 23/09/2019 | 2037 On 07-November-19 | 9.95   | Call         | Bond Future | 2456      | 3                             | 2456      | 3                               | 0.00          |
| 23/09/2019 | 2037 On 07-November-19 | 9.97   | Call         | Bond Future | 2559      | 3                             | 2559      | 3                               | 0.00          |
| 23/09/2019 | 2037 On 07-November-19 | 9.96   | Call         | Bond Future | 2507      | 3                             | 2507      | 3                               | 0.00          |
| 23/09/2019 | 2037 On 07-November-19 | 9.96   | Put          | Bond Future | 779       | 1                             | 779       | 1                               | 0.00          |
| 23/09/2019 | 2037 On 07-November-19 | 9.97   | Put          | Bond Future | 757       | 1                             | 757       | 1                               | 0.00          |
| 23/09/2019 | 2037 On 07-November-19 | 9.95   | Put          | Bond Future | 802       | 1                             | 802       | 1                               | 0.00          |
| 23/09/2019 | 2037 On 06-February-20 |        |              | Bond Future | 9.80      | 89.6608                       | 9.8018    | 89.6608                         | 0.00          |
| 23/09/2019 | 2037 On 06-February-20 | 9.68   | Call         | Bond Future | 2267      | 2                             | 2267      | 2                               | 0.00          |
| 23/09/2019 | 2037 On 06-February-20 | 9.67   | Call         | Bond Future | 2231      | 2                             | 2231      | 2                               | 0.00          |
| 23/09/2019 | 2037 On 06-February-20 | 9.66   | Call         | Bond Future | 2196      | 2                             | 2196      | 2                               | 0.00          |
| 23/09/2019 | 2037 On 06-February-20 | 9.67   | Put          | Bond Future | 3232      | 3                             | 3232      | 3                               | 0.00          |
| 23/09/2019 | 2037 On 06-February-20 | 9.66   | Put          | Bond Future | 3273      | 3                             | 3273      | 3                               | 0.00          |
| 23/09/2019 | 2037 On 06-February-20 | 9.68   | Put          | Bond Future | 3191      | 3                             | 3191      | 3                               | 0.00          |
| 23/09/2019 | 2037 On 07-May-20      |        |              | Bond Future | 9.87      | 91.3086                       | 9.8719    | 91.3086                         | 0.00          |
| 23/09/2019 | 2037 On 07-May-20      | 9.59   | Call         | Bond Future | 2462      | 3                             | 2462      | 3                               | 0.00          |
| 23/09/2019 | 2037 On 07-May-20      | 9.60   | Call         | Bond Future | 2496      | 3                             | 2496      | 3                               | 0.00          |
| 23/09/2019 | 2037 On 07-May-20      | 9.61   | Call         | Bond Future | 2529      | 3                             | 2529      | 3                               | 0.00          |
| 23/09/2019 | 2037 On 07-May-20      | 9.61   | Put          | Bond Future | 4506      | 4                             | 4506      | 4                               | 0.00          |
| 23/09/2019 | 2037 On 07-May-20      | 9.59   | Put          | Bond Future | 4593      | 5                             | 4593      | 5                               | 0.00          |
| 23/09/2019 | 2037 On 07-May-20      | 9.60   | Put          | Bond Future | 4549      | 5                             | 4549      | 5                               | 0.00          |
| 23/09/2019 | 2038 On 07-November-19 |        |              | Bond Future | 120.53    | 120.5283                      | 120.5279  | 120.5283                        | 21,883.00     |
| 23/09/2019 | 2038 On 06-February-20 |        |              | Bond Future | 121.06    | 121.0582                      | 121.0581  | 121.0582                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/09/2019 | 2038 On 07-May-20      |        |              | Bond Future | 123.31    | 123.3114                      | 123.3112  | 123.3114                        | 0.00          |
| 23/09/2019 | 2040 On 07-November-19 |        |              | Bond Future | 9.86      | 95.1106                       | 9.8558    | 95.1106                         | 43,592.00     |
| 23/09/2019 | 2040 On 07-November-19 | 10.03  | Call         | Bond Future | 2414      | 2                             | 2414      | 2                               | 0.00          |
| 23/09/2019 | 2040 On 07-November-19 | 10.04  | Call         | Bond Future | 2467      | 3                             | 2467      | 3                               | 0.00          |
| 23/09/2019 | 2040 On 07-November-19 | 9.80   | Call         | Bond Future | 1357      | 1                             | 1357      | 1                               | 1,260.00      |
| 23/09/2019 | 2040 On 07-November-19 | 9.30   | Call         | Bond Future | 179       | 0                             | 179       | 0                               | 1,260.00      |
| 23/09/2019 | 2040 On 07-November-19 | 10.05  | Call         | Bond Future | 2521      | 3                             | 2521      | 3                               | 0.00          |
| 23/09/2019 | 2040 On 07-November-19 | 10.05  | Put          | Bond Future | 953       | 1                             | 953       | 1                               | 0.00          |
| 23/09/2019 | 2040 On 07-November-19 | 10.03  | Put          | Bond Future | 1005      | 1                             | 1005      | 1                               | 0.00          |
| 23/09/2019 | 2040 On 07-November-19 | 9.80   | Put          | Bond Future | 1815      | 2                             | 1815      | 2                               | 0.00          |
| 23/09/2019 | 2040 On 07-November-19 | 9.30   | Put          | Bond Future | 4909      | 5                             | 4909      | 5                               | 0.00          |
| 23/09/2019 | 2040 On 07-November-19 | 10.04  | Put          | Bond Future | 979       | 1                             | 979       | 1                               | 0.00          |
| 23/09/2019 | 2040 On 06-February-20 |        |              | Bond Future | 9.93      | 92.3044                       | 9.9280    | 92.3044                         | 0.00          |
| 23/09/2019 | 2040 On 06-February-20 | 8.40   | Call         | Bond Future | 53        | 0                             | 53        | 0                               | 0.00          |
| 23/09/2019 | 2040 On 06-February-20 | 9.74   | Call         | Bond Future | 2150      | 2                             | 2150      | 2                               | 0.00          |
| 23/09/2019 | 2040 On 06-February-20 | 9.76   | Call         | Bond Future | 2223      | 2                             | 2223      | 2                               | 0.00          |
| 23/09/2019 | 2040 On 06-February-20 | 9.00   | Call         | Bond Future | 359       | 0                             | 359       | 0                               | 0.00          |
| 23/09/2019 | 2040 On 06-February-20 | 9.75   | Call         | Bond Future | 2187      | 2                             | 2187      | 2                               | 0.00          |
| 23/09/2019 | 2040 On 06-February-20 | 9.75   | Put          | Bond Future | 3641      | 4                             | 3641      | 4                               | 0.00          |
| 23/09/2019 | 2040 On 06-February-20 | 9.76   | Put          | Bond Future | 3595      | 4                             | 3595      | 4                               | 0.00          |
| 23/09/2019 | 2040 On 06-February-20 | 9.00   | Put          | Bond Future | 8357      | 8                             | 8357      | 8                               | 0.00          |
| 23/09/2019 | 2040 On 06-February-20 | 9.74   | Put          | Bond Future | 3687      | 4                             | 3687      | 4                               | 0.00          |
| 23/09/2019 | 2040 On 06-February-20 | 8.40   | Put          | Bond Future | 13813     | 14                            | 13813     | 14                              | 0.00          |
| 23/09/2019 | 2040 On 07-May-20      |        |              | Bond Future | 10.00     | 94.0007                       | 9.9988    | 94.0007                         | 0.00          |
| 23/09/2019 | 2040 On 07-May-20      | 9.75   | Call         | Bond Future | 2812      | 3                             | 2812      | 3                               | 0.00          |
| 23/09/2019 | 2040 On 07-May-20      | 9.74   | Call         | Bond Future | 2775      | 3                             | 2775      | 3                               | 0.00          |
| 23/09/2019 | 2040 On 07-May-20      | 9.73   | Call         | Bond Future | 2739      | 3                             | 2739      | 3                               | 0.00          |
| 23/09/2019 | 2040 On 07-May-20      | 9.73   | Put          | Bond Future | 4920      | 5                             | 4920      | 5                               | 0.00          |
| 23/09/2019 | 2040 On 07-May-20      | 9.75   | Put          | Bond Future | 4827      | 5                             | 4827      | 5                               | 0.00          |
| 23/09/2019 | 2040 On 07-May-20      | 9.74   | Put          | Bond Future | 4874      | 5                             | 4874      | 5                               | 0.00          |
| 23/09/2019 | 2044 On 07-November-19 |        |              | Bond Future | 9.90      | 91.9046                       | 9.9046    | 91.9046                         | 37,974.00     |
| 23/09/2019 | 2044 On 07-November-19 | 10.06  | Call         | Bond Future | 2312      | 2                             | 2312      | 2                               | 0.00          |
| 23/09/2019 | 2044 On 07-November-19 | 10.52  | Call         | Bond Future | 5144      | 5                             | 5144      | 5                               | 0.00          |
| 23/09/2019 | 2044 On 07-November-19 | 10.05  | Call         | Bond Future | 2260      | 2                             | 2260      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/09/2019 | 2044 On 07-November-19 | 10.07  | Call         | Bond Future | 2364      | 2                             | 2364      | 2                               | 0.00          |
| 23/09/2019 | 2044 On 07-November-19 | 9.19   | Call         | Bond Future | 57        | 0                             | 57        | 0                               | 328.00        |
| 23/09/2019 | 2044 On 07-November-19 | 9.74   | Call         | Bond Future | 949       | 1                             | 949       | 1                               | 328.00        |
| 23/09/2019 | 2044 On 07-November-19 | 10.05  | Put          | Bond Future | 1063      | 1                             | 1063      | 1                               | 0.00          |
| 23/09/2019 | 2044 On 07-November-19 | 9.19   | Put          | Bond Future | 6350      | 6                             | 6350      | 6                               | 0.00          |
| 23/09/2019 | 2044 On 07-November-19 | 10.07  | Put          | Bond Future | 1005      | 1                             | 1005      | 1                               | 0.00          |
| 23/09/2019 | 2044 On 07-November-19 | 9.74   | Put          | Bond Future | 2336      | 2                             | 2336      | 2                               | 0.00          |
| 23/09/2019 | 2044 On 07-November-19 | 10.06  | Put          | Bond Future | 1034      | 1                             | 1034      | 1                               | 0.00          |
| 23/09/2019 | 2044 On 07-November-19 | 10.52  | Put          | Bond Future | 258       | 0                             | 258       | 0                               | 328.00        |
| 23/09/2019 | 2044 On 06-February-20 |        |              | Bond Future | 9.97      | 89.1661                       | 9.9745    | 89.1661                         | 0.00          |
| 23/09/2019 | 2044 On 06-February-20 | 9.09   | Call         | Bond Future | 430       | 0                             | 430       | 0                               | 328.00        |
| 23/09/2019 | 2044 On 06-February-20 | 9.77   | Call         | Bond Future | 2147      | 2                             | 2147      | 2                               | 0.00          |
| 23/09/2019 | 2044 On 06-February-20 | 9.74   | Call         | Bond Future | 2039      | 2                             | 2039      | 2                               | 328.00        |
| 23/09/2019 | 2044 On 06-February-20 | 9.76   | Call         | Bond Future | 2111      | 2                             | 2111      | 2                               | 0.00          |
| 23/09/2019 | 2044 On 06-February-20 | 10.78  | Call         | Bond Future | 7206      | 7                             | 7206      | 7                               | 0.00          |
| 23/09/2019 | 2044 On 06-February-20 | 9.78   | Call         | Bond Future | 2183      | 2                             | 2183      | 2                               | 0.00          |
| 23/09/2019 | 2044 On 06-February-20 | 9.76   | Put          | Bond Future | 3902      | 4                             | 3902      | 4                               | 0.00          |
| 23/09/2019 | 2044 On 06-February-20 | 9.78   | Put          | Bond Future | 3805      | 4                             | 3805      | 4                               | 0.00          |
| 23/09/2019 | 2044 On 06-February-20 | 10.78  | Put          | Bond Future | 981       | 1                             | 981       | 1                               | 328.00        |
| 23/09/2019 | 2044 On 06-February-20 | 9.77   | Put          | Bond Future | 3853      | 4                             | 3853      | 4                               | 0.00          |
| 23/09/2019 | 2044 On 06-February-20 | 9.74   | Put          | Bond Future | 4000      | 4                             | 4000      | 4                               | 0.00          |
| 23/09/2019 | 2044 On 06-February-20 | 9.09   | Put          | Bond Future | 8220      | 8                             | 8220      | 8                               | 0.00          |
| 23/09/2019 | 2044 On 07-May-20      |        |              | Bond Future | 10.04     | 90.8048                       | 10.0429   | 90.8048                         | 0.00          |
| 23/09/2019 | 2044 On 07-May-20      | 9.79   | Call         | Bond Future | 2868      | 3                             | 2868      | 3                               | 0.00          |
| 23/09/2019 | 2044 On 07-May-20      | 9.33   | Call         | Bond Future | 1428      | 1                             | 1428      | 1                               | 100.00        |
| 23/09/2019 | 2044 On 07-May-20      | 9.98   | Call         | Bond Future | 3605      | 4                             | 3605      | 4                               | 100.00        |
| 23/09/2019 | 2044 On 07-May-20      | 9.26   | Call         | Bond Future | 1256      | 1                             | 1256      | 1                               | 556.00        |
| 23/09/2019 | 2044 On 07-May-20      | 9.81   | Call         | Bond Future | 2942      | 3                             | 2942      | 3                               | 0.00          |
| 23/09/2019 | 2044 On 07-May-20      | 9.91   | Call         | Bond Future | 3324      | 3                             | 3324      | 3                               | 556.00        |
| 23/09/2019 | 2044 On 07-May-20      | 11.02  | Call         | Bond Future | 8840      | 9                             | 8840      | 9                               | 0.00          |
| 23/09/2019 | 2044 On 07-May-20      | 9.80   | Call         | Bond Future | 2905      | 3                             | 2905      | 3                               | 0.00          |
| 23/09/2019 | 2044 On 07-May-20      | 11.09  | Call         | Bond Future | 9205      | 9                             | 9205      | 9                               | 0.00          |
| 23/09/2019 | 2044 On 07-May-20      | 9.26   | Put          | Bond Future | 8008      | 8                             | 8008      | 8                               | 0.00          |
| 23/09/2019 | 2044 On 07-May-20      | 9.91   | Put          | Bond Future | 4414      | 4                             | 4414      | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/09/2019 | 2044 On 07-May-20      | 9.80   | Put          | Bond Future        | 4913      | 5                             | 4913      | 5                               | 0.00          |
| 23/09/2019 | 2044 On 07-May-20      | 9.98   | Put          | Bond Future        | 4118      | 4                             | 4118      | 4                               | 0.00          |
| 23/09/2019 | 2044 On 07-May-20      | 11.02  | Put          | Bond Future        | 1470      | 1                             | 1470      | 1                               | 556.00        |
| 23/09/2019 | 2044 On 07-May-20      | 11.09  | Put          | Bond Future        | 1347      | 1                             | 1347      | 1                               | 100.00        |
| 23/09/2019 | 2044 On 07-May-20      | 9.79   | Put          | Bond Future        | 4961      | 5                             | 4961      | 5                               | 0.00          |
| 23/09/2019 | 2044 On 07-May-20      | 9.33   | Put          | Bond Future        | 7543      | 8                             | 7543      | 8                               | 0.00          |
| 23/09/2019 | 2044 On 07-May-20      | 9.81   | Put          | Bond Future        | 4866      | 5                             | 4866      | 5                               | 0.00          |
| 23/09/2019 | 2044 On 06-August-20   |        |              | Bond Future        | 10.11     | 88.1119                       | 10.1117   | 88.1119                         | 0.00          |
| 23/09/2019 | 2044 On 06-August-20   | 9.86   | Call         | Bond Future        | 3699      | 4                             | 3699      | 4                               | 0.00          |
| 23/09/2019 | 2044 On 06-August-20   | 9.01   | Call         | Bond Future        | 1284      | 1                             | 1284      | 1                               | 140.00        |
| 23/09/2019 | 2044 On 06-August-20   | 9.66   | Call         | Bond Future        | 2981      | 3                             | 2981      | 3                               | 140.00        |
| 23/09/2019 | 2044 On 06-August-20   | 9.88   | Call         | Bond Future        | 3774      | 4                             | 3774      | 4                               | 0.00          |
| 23/09/2019 | 2044 On 06-August-20   | 10.93  | Call         | Bond Future        | 8571      | 9                             | 8571      | 9                               | 0.00          |
| 23/09/2019 | 2044 On 06-August-20   | 9.87   | Call         | Bond Future        | 3736      | 4                             | 3736      | 4                               | 0.00          |
| 23/09/2019 | 2044 On 06-August-20   | 9.87   | Put          | Bond Future        | 5709      | 6                             | 5709      | 6                               | 0.00          |
| 23/09/2019 | 2044 On 06-August-20   | 10.93  | Put          | Bond Future        | 2403      | 2                             | 2403      | 2                               | 140.00        |
| 23/09/2019 | 2044 On 06-August-20   | 9.01   | Put          | Bond Future        | 10901     | 11                            | 10901     | 11                              | 0.00          |
| 23/09/2019 | 2044 On 06-August-20   | 9.66   | Put          | Bond Future        | 6727      | 7                             | 6727      | 7                               | 0.00          |
| 23/09/2019 | 2044 On 06-August-20   | 9.88   | Put          | Bond Future        | 5664      | 6                             | 5664      | 6                               | 0.00          |
| 23/09/2019 | 2044 On 06-August-20   | 9.86   | Put          | Bond Future        | 5754      | 6                             | 5754      | 6                               | 0.00          |
| 23/09/2019 | 2046 On 07-November-19 |        |              | Bond Future        | 111.83    | 111.8266                      | 111.8264  | 111.8266                        | 17,994.00     |
| 23/09/2019 | 2046 On 06-February-20 |        |              | Bond Future        | 113.86    | 113.8568                      | 113.8568  | 113.8568                        | 0.00          |
| 23/09/2019 | 2046 On 07-May-20      |        |              | Bond Future        | 114.23    | 114.2276                      | 114.2274  | 114.2276                        | 0.00          |
| 23/09/2019 | 2050 On 07-November-19 |        |              | Bond Future        | 116.28    | 116.2809                      | 116.2809  | 116.2809                        | 12,916.00     |
| 23/09/2019 | 2050 On 06-February-20 |        |              | Bond Future        | 116.56    | 116.5566                      | 116.5566  | 116.5566                        | 0.00          |
| 23/09/2019 | 2050 On 07-May-20      |        |              | Bond Future        | 118.73    | 118.7259                      | 118.7259  | 118.7259                        | 0.00          |
| 23/09/2019 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | AL37 On 07-November-19 |        |              | Index Future       | 665.75    | 665.5920                      | 665.7490  | 665.5920                        | 0.00          |
| 23/09/2019 | AL37 On 06-February-20 |        |              | Index Future       | 677.68    | 677.5130                      | 677.6750  | 677.5130                        | 0.00          |
| 23/09/2019 | AL37 On 07-May-20      |        |              | Index Future       | 690.13    | 689.9630                      | 690.1260  | 689.9630                        | 0.00          |
| 23/09/2019 | AL7T On 07-November-19 |        |              | Index Future       | 774.18    | 774.0390                      | 774.1790  | 774.0390                        | 120.00        |
| 23/09/2019 | AL7T On 06-February-20 |        |              | Index Future       | 788.05    | 787.9020                      | 788.0460  | 787.9020                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/09/2019 | AL7T On 07-May-20       |        |              | Index Future       | 802.53    | 802.3800                      | 802.5260  | 802.3800                        | 0.00          |
| 23/09/2019 | ALBI On 07-November-19  |        |              | Index Future       | 694.18    | 694.1950                      | 694.1800  | 694.1950                        | 220.00        |
| 23/09/2019 | ALBI On 06-February-20  |        |              | Index Future       | 706.61    | 706.6280                      | 706.6140  | 706.6280                        | 0.00          |
| 23/09/2019 | ALBI On 07-May-20       |        |              | Index Future       | 719.60    | 719.6120                      | 719.5980  | 719.6120                        | 0.00          |
| 23/09/2019 | C002 On 31-March-32     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | C007 On 31-January-37   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | C023 On 28-February-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | C025 On 31-January-25   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | C030 On 31-January-30   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | C035 On 28-February-35  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | C038 On 31-January-38   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | C040 On 06-October-15   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | C040 On 31-January-40   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | C044 On 31-January-44   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | C070 On 01-August-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 23/09/2019 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |



| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/09/2019 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/09/2019 | ES33 On 07-November-19  |        |              | Bond Future        | 10.85     | 77.4851                       | 10.8480   | 77.4851                         | 350.00        |
| 23/09/2019 | ES33 On 06-February-20  |        |              | Bond Future        | 10.97     | 78.8729                       | 10.9669   | 78.8729                         | 0.00          |
| 23/09/2019 | ES33 On 07-May-20       |        |              | Bond Future        | 11.08     | 76.5284                       | 11.0815   | 76.5284                         | 0.00          |
| 23/09/2019 | ES42 On 07-November-19  |        |              | Bond Future        | 11.19     | 78.4634                       | 11.1924   | 78.4634                         | 4,919.00      |
| 23/09/2019 | ES42 On 06-February-20  |        |              | Bond Future        | 11.31     | 79.8687                       | 11.3061   | 79.8687                         | 0.00          |
| 23/09/2019 | ES42 On 07-May-20       |        |              | Bond Future        | 11.42     | 77.0718                       | 11.4205   | 77.0718                         | 0.00          |
| 23/09/2019 | GOVI On 07-November-19  |        |              | GOVI               | 687.15    | 687.1580                      | 687.1500  | 687.1580                        | 1,198.00      |
| 23/09/2019 | GOVI On 07-November-19  | 672.90 | Call         | GOVI               | 142500    | 14                            | 142500    | 14                              | 0.00          |
| 23/09/2019 | GOVI On 07-November-19  | 672.91 | Call         | GOVI               | 142400    | 14                            | 142400    | 14                              | 0.00          |
| 23/09/2019 | GOVI On 07-November-19  | 672.92 | Call         | GOVI               | 142300    | 14                            | 142300    | 14                              | 0.00          |
| 23/09/2019 | GOVI On 07-November-19  | 672.91 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/09/2019 | GOVI On 07-November-19  | 672.92 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/09/2019 | GOVI On 07-November-19  | 672.90 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/09/2019 | GOVI On 06-February-20  |        |              | GOVI               | 699.46    | 699.4650                      | 699.4580  | 699.4650                        | 0.00          |
| 23/09/2019 | GOVI On 06-February-20  | 703.15 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/09/2019 | GOVI On 06-February-20  | 703.14 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/09/2019 | GOVI On 06-February-20  | 703.13 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/09/2019 | GOVI On 06-February-20  | 703.13 | Put          | GOVI               | 36720     | 4                             | 36720     | 4                               | 0.00          |
| 23/09/2019 | GOVI On 06-February-20  | 703.15 | Put          | GOVI               | 36920     | 4                             | 36920     | 4                               | 0.00          |
| 23/09/2019 | GOVI On 06-February-20  | 703.14 | Put          | GOVI               | 36820     | 4                             | 36820     | 4                               | 0.00          |
| 23/09/2019 | GOVI On 07-May-20       |        |              | GOVI               | 712.31    | 712.3180                      | 712.3100  | 712.3180                        | 0.00          |
| 23/09/2019 | GOVI On 07-May-20       | 719.98 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/09/2019 | GOVI On 07-May-20       | 720.00 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/09/2019 | GOVI On 07-May-20       | 719.99 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/09/2019 | GOVI On 07-May-20       | 720.00 | Put          | GOVI               | 76900     | 8                             | 76900     | 8                               | 0.00          |
| 23/09/2019 | GOVI On 07-May-20       | 719.98 | Put          | GOVI               | 76700     | 8                             | 76700     | 8                               | 0.00          |
| 23/09/2019 | GOVI On 07-May-20       | 719.99 | Put          | GOVI               | 76800     | 8                             | 76800     | 8                               | 0.00          |
| 23/09/2019 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 23/09/2019 | IGOV On 07-November-19  |        |              | Index Future       | 262.48    | 262.5620                      | 262.4770  | 262.5620                        | 1,070.00      |
| 23/09/2019 | IGOV On 06-February-20  |        |              | Index Future       | 267.24    | 267.3290                      | 267.2430  | 267.3290                        | 0.00          |
| 23/09/2019 | IGOV On 07-May-20       |        |              | Index Future       | 272.22    | 272.3040                      | 272.2160  | 272.3040                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/09/2019 | IS02 On 20-December-19  |        |              | Interest Rate Swap     | 102.70    | 102.7000                      | 102.7000  | 102.7000                        | 0.00          |
| 23/09/2019 | IS02 On 23-March-20     |        |              | Interest Rate Swap     | 98.57     | 98.5800                       | 98.5700   | 98.5800                         | 0.00          |
| 23/09/2019 | IS02 On 22-June-20      |        |              | Interest Rate Swap     | 101.99    | 101.9900                      | 101.9900  | 101.9900                        | 0.00          |
| 23/09/2019 | IS02 On 21-September-20 |        |              | Interest Rate Swap     | 98.80     | 98.8000                       | 98.8000   | 98.8000                         | 0.00          |
| 23/09/2019 | IS05 On 17-December-20  |        |              | Interest Rate Swap     | 95.41     | 95.4100                       | 95.4100   | 95.4100                         | 0.00          |
| 23/09/2019 | IS05 On 16-March-21     |        |              | Interest Rate Swap     | 94.39     | 94.3800                       | 94.3900   | 94.3800                         | 0.00          |
| 23/09/2019 | IS05 On 15-June-21      |        |              | Interest Rate Swap     | 93.33     | 93.3200                       | 93.3300   | 93.3200                         | 0.00          |
| 23/09/2019 | IS05 On 21-September-21 |        |              | Interest Rate Swap     | 93.24     | 93.2400                       | 93.2400   | 93.2400                         | 0.00          |
| 23/09/2019 | IS05 On 21-December-21  |        |              | Interest Rate Swap     | 95.21     | 95.2100                       | 95.2100   | 95.2100                         | 51.00         |
| 23/09/2019 | IS05 On 15-March-22     |        |              | Interest Rate Swap     | 95.14     | 95.1300                       | 95.1400   | 95.1300                         | 0.00          |
| 23/09/2019 | IS05 On 21-June-22      |        |              | Interest Rate Swap     | 96.09     | 96.0800                       | 96.0900   | 96.0800                         | 0.00          |
| 23/09/2019 | IS05 On 20-September-22 |        |              | Interest Rate Swap     | 99.83     | 99.8000                       | 99.8300   | 99.8000                         | 0.00          |
| 23/09/2019 | IS05 On 20-December-22  |        |              | Interest Rate Swap     | 100.88    | 100.8500                      | 100.8800  | 100.8500                        | 0.00          |
| 23/09/2019 | IS05 On 22-March-23     |        |              | Interest Rate Swap     | 93.98     | 93.9500                       | 93.9800   | 93.9500                         | 0.00          |
| 23/09/2019 | IS05 On 20-June-23      |        |              | Interest Rate Swap     | 99.89     | 99.8600                       | 99.8900   | 99.8600                         | 0.00          |
| 23/09/2019 | IS05 On 19-September-23 |        |              | Interest Rate Swap     | 95.15     | 95.1200                       | 95.1500   | 95.1200                         | 0.00          |
| 23/09/2019 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 90.52     | 90.5000                       | 90.5200   | 90.5000                         | 0.00          |
| 23/09/2019 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 87.34     | 87.3100                       | 87.3400   | 87.3100                         | 0.00          |
| 23/09/2019 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 85.94     | 85.9100                       | 85.9400   | 85.9100                         | 0.00          |
| 23/09/2019 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 88.05     | 88.0300                       | 88.0500   | 88.0300                         | 0.00          |
| 23/09/2019 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 91.86     | 91.8500                       | 91.8600   | 91.8500                         | 0.00          |
| 23/09/2019 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 90.32     | 90.3200                       | 90.3200   | 90.3200                         | 0.00          |
| 23/09/2019 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 92.38     | 92.4000                       | 92.3800   | 92.4000                         | 0.00          |
| 23/09/2019 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 97.90     | 97.9300                       | 97.9000   | 97.9300                         | 0.00          |
| 23/09/2019 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 98.25     | 98.2800                       | 98.2500   | 98.2800                         | 0.00          |
| 23/09/2019 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 91.60     | 91.6200                       | 91.6000   | 91.6200                         | 0.00          |
| 23/09/2019 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 98.98     | 98.9900                       | 98.9800   | 98.9900                         | 0.00          |
| 23/09/2019 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.36     | 92.3800                       | 92.3600   | 92.3800                         | 0.00          |
| 23/09/2019 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 23/09/2019 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 23/09/2019 | JBAF On 18-December-19  |        |              | Jibar Tradeable Future | 7.13      | 92.8700                       | 7.1300    | 92.8700                         | 0.00          |
| 23/09/2019 | R023 On 07-November-19  |        |              | Bond Future            | 7.39      | 102.5646                      | 7.3908    | 102.5646                        | 54,077.00     |
| 23/09/2019 | R023 On 07-November-19  | 7.98   | Call         | Bond Future            | 1736      | 2                             | 1736      | 2                               | 0.00          |
| 23/09/2019 | R023 On 07-November-19  | 8.00   | Call         | Bond Future            | 1790      | 2                             | 1790      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/09/2019 | R023 On 07-November-19 | 7.99   | Call         | Bond Future | 1763      | 2                             | 1763      | 2                               | 0.00          |
| 23/09/2019 | R023 On 07-November-19 | 7.98   | Put          | Bond Future | 44        | 0                             | 44        | 0                               | 0.00          |
| 23/09/2019 | R023 On 07-November-19 | 8.00   | Put          | Bond Future | 41        | 0                             | 41        | 0                               | 0.00          |
| 23/09/2019 | R023 On 07-November-19 | 7.99   | Put          | Bond Future | 43        | 0                             | 43        | 0                               | 0.00          |
| 23/09/2019 | R023 On 06-February-20 |        |              | Bond Future | 7.41      | 104.4016                      | 7.4098    | 104.4016                        | 0.00          |
| 23/09/2019 | R023 On 06-February-20 | 7.52   | Call         | Bond Future | 916       | 1                             | 916       | 1                               | 0.00          |
| 23/09/2019 | R023 On 06-February-20 | 7.54   | Call         | Bond Future | 951       | 1                             | 951       | 1                               | 0.00          |
| 23/09/2019 | R023 On 06-February-20 | 7.53   | Call         | Bond Future | 933       | 1                             | 933       | 1                               | 0.00          |
| 23/09/2019 | R023 On 06-February-20 | 7.53   | Put          | Bond Future | 610       | 1                             | 610       | 1                               | 0.00          |
| 23/09/2019 | R023 On 06-February-20 | 7.54   | Put          | Bond Future | 600       | 1                             | 600       | 1                               | 0.00          |
| 23/09/2019 | R023 On 06-February-20 | 7.52   | Put          | Bond Future | 619       | 1                             | 619       | 1                               | 0.00          |
| 23/09/2019 | R023 On 07-May-20      |        |              | Bond Future | 7.40      | 102.3872                      | 7.4000    | 102.3872                        | 0.00          |
| 23/09/2019 | R023 On 07-May-20      | 6.90   | Call         | Bond Future | 322       | 0                             | 322       | 0                               | 0.00          |
| 23/09/2019 | R023 On 07-May-20      | 6.91   | Call         | Bond Future | 331       | 0                             | 331       | 0                               | 0.00          |
| 23/09/2019 | R023 On 07-May-20      | 6.89   | Call         | Bond Future | 313       | 0                             | 313       | 0                               | 0.00          |
| 23/09/2019 | R023 On 07-May-20      | 6.89   | Put          | Bond Future | 1600      | 2                             | 1600      | 2                               | 0.00          |
| 23/09/2019 | R023 On 07-May-20      | 6.90   | Put          | Bond Future | 1584      | 2                             | 1584      | 2                               | 0.00          |
| 23/09/2019 | R023 On 07-May-20      | 6.91   | Put          | Bond Future | 1567      | 2                             | 1567      | 2                               | 0.00          |
| 23/09/2019 | R035 On 07-November-19 |        |              | Bond Future | 9.59      | 96.1413                       | 9.5872    | 96.1413                         | 97,304.00     |
| 23/09/2019 | R035 On 07-November-19 | 9.87   | Call         | Bond Future | 2792      | 3                             | 2792      | 3                               | 0.00          |
| 23/09/2019 | R035 On 07-November-19 | 8.92   | Call         | Bond Future | 80        | 0                             | 80        | 0                               | 3,500.00      |
| 23/09/2019 | R035 On 07-November-19 | 9.52   | Call         | Bond Future | 1201      | 1                             | 1201      | 1                               | 3,500.00      |
| 23/09/2019 | R035 On 07-November-19 | 9.88   | Call         | Bond Future | 2847      | 3                             | 2847      | 3                               | 0.00          |
| 23/09/2019 | R035 On 07-November-19 | 9.89   | Call         | Bond Future | 2902      | 3                             | 2902      | 3                               | 0.00          |
| 23/09/2019 | R035 On 07-November-19 | 10.21  | Call         | Bond Future | 4815      | 5                             | 4815      | 5                               | 0.00          |
| 23/09/2019 | R035 On 07-November-19 | 9.88   | Put          | Bond Future | 656       | 1                             | 656       | 1                               | 0.00          |
| 23/09/2019 | R035 On 07-November-19 | 9.87   | Put          | Bond Future | 675       | 1                             | 675       | 1                               | 0.00          |
| 23/09/2019 | R035 On 07-November-19 | 10.21  | Put          | Bond Future | 244       | 0                             | 244       | 0                               | 3,500.00      |
| 23/09/2019 | R035 On 07-November-19 | 9.52   | Put          | Bond Future | 1714      | 2                             | 1714      | 2                               | 0.00          |
| 23/09/2019 | R035 On 07-November-19 | 8.92   | Put          | Bond Future | 5366      | 5                             | 5366      | 5                               | 0.00          |
| 23/09/2019 | R035 On 07-November-19 | 9.89   | Put          | Bond Future | 638       | 1                             | 638       | 1                               | 0.00          |
| 23/09/2019 | R035 On 06-February-20 |        |              | Bond Future | 9.66      | 97.8633                       | 9.6627    | 97.8633                         | 0.00          |
| 23/09/2019 | R035 On 06-February-20 | 9.61   | Call         | Bond Future | 2440      | 2                             | 2440      | 2                               | 0.00          |
| 23/09/2019 | R035 On 06-February-20 | 9.60   | Call         | Bond Future | 2403      | 2                             | 2403      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/09/2019 | R035 On 06-February-20 | 9.59   | Call         | Bond Future | 2366      | 2                             | 2366      | 2                               | 0.00          |
| 23/09/2019 | R035 On 06-February-20 | 9.59   | Put          | Bond Future | 2913      | 3                             | 2913      | 3                               | 0.00          |
| 23/09/2019 | R035 On 06-February-20 | 9.61   | Put          | Bond Future | 2836      | 3                             | 2836      | 3                               | 0.00          |
| 23/09/2019 | R035 On 06-February-20 | 9.60   | Put          | Bond Future | 2874      | 3                             | 2874      | 3                               | 0.00          |
| 23/09/2019 | R035 On 07-May-20      |        |              | Bond Future | 9.73      | 95.1579                       | 9.7289    | 95.1579                         | 0.00          |
| 23/09/2019 | R035 On 07-May-20      | 9.11   | Call         | Bond Future | 1474      | 2                             | 1474      | 2                               | 5,000.00      |
| 23/09/2019 | R035 On 07-May-20      | 9.75   | Call         | Bond Future | 3534      | 4                             | 3534      | 4                               | 5,000.00      |
| 23/09/2019 | R035 On 07-May-20      | 9.47   | Call         | Bond Future | 2522      | 3                             | 2522      | 3                               | 0.00          |
| 23/09/2019 | R035 On 07-May-20      | 9.49   | Call         | Bond Future | 2589      | 3                             | 2589      | 3                               | 0.00          |
| 23/09/2019 | R035 On 07-May-20      | 10.75  | Call         | Bond Future | 8330      | 8                             | 8330      | 8                               | 0.00          |
| 23/09/2019 | R035 On 07-May-20      | 9.48   | Call         | Bond Future | 2555      | 3                             | 2555      | 3                               | 0.00          |
| 23/09/2019 | R035 On 07-May-20      | 9.47   | Put          | Bond Future | 4462      | 4                             | 4462      | 4                               | 0.00          |
| 23/09/2019 | R035 On 07-May-20      | 9.75   | Put          | Bond Future | 3378      | 3                             | 3378      | 3                               | 0.00          |
| 23/09/2019 | R035 On 07-May-20      | 9.49   | Put          | Bond Future | 4377      | 4                             | 4377      | 4                               | 0.00          |
| 23/09/2019 | R035 On 07-May-20      | 10.75  | Put          | Bond Future | 1214      | 1                             | 1214      | 1                               | 5,000.00      |
| 23/09/2019 | R035 On 07-May-20      | 9.48   | Put          | Bond Future | 4420      | 4                             | 4420      | 4                               | 0.00          |
| 23/09/2019 | R035 On 07-May-20      | 9.11   | Put          | Bond Future | 6212      | 6                             | 6212      | 6                               | 0.00          |
| 23/09/2019 | R035 On 06-August-20   |        |              | Bond Future | 9.79      | 96.9309                       | 9.7941    | 96.9309                         | 0.00          |
| 23/09/2019 | R035 On 06-August-20   | 9.00   | Call         | Bond Future | 2232      | 2                             | 2232      | 2                               | 24,761.00     |
| 23/09/2019 | R035 On 06-August-20   | 9.92   | Call         | Bond Future | 5260      | 5                             | 5260      | 5                               | 0.00          |
| 23/09/2019 | R035 On 06-August-20   | 8.75   | Call         | Bond Future | 1638      | 2                             | 1638      | 2                               | 3,000.00      |
| 23/09/2019 | R035 On 06-August-20   | 9.91   | Call         | Bond Future | 5219      | 5                             | 5219      | 5                               | 0.00          |
| 23/09/2019 | R035 On 06-August-20   | 9.93   | Call         | Bond Future | 5301      | 5                             | 5301      | 5                               | 0.00          |
| 23/09/2019 | R035 On 06-August-20   | 9.91   | Put          | Bond Future | 4381      | 4                             | 4381      | 4                               | 0.00          |
| 23/09/2019 | R035 On 06-August-20   | 9.93   | Put          | Bond Future | 4319      | 4                             | 4319      | 4                               | 0.00          |
| 23/09/2019 | R035 On 06-August-20   | 8.75   | Put          | Bond Future | 9708      | 10                            | 9708      | 10                              | 0.00          |
| 23/09/2019 | R035 On 06-August-20   | 9.00   | Put          | Bond Future | 8281      | 8                             | 8281      | 8                               | 0.00          |
| 23/09/2019 | R035 On 06-August-20   | 9.92   | Put          | Bond Future | 4350      | 4                             | 4350      | 4                               | 0.00          |
| 23/09/2019 | R186 On 07-November-19 |        |              | Bond Future | 8.30      | 115.7374                      | 8.2961    | 115.7374                        | 127,133.00    |
| 23/09/2019 | R186 On 07-November-19 | 8.25   | Call         | Bond Future | 802       | 1                             | 802       | 1                               | 3,750.00      |
| 23/09/2019 | R186 On 07-November-19 | 8.73   | Call         | Bond Future | 2641      | 3                             | 2641      | 3                               | 0.00          |
| 23/09/2019 | R186 On 07-November-19 | 8.94   | Call         | Bond Future | 3674      | 4                             | 3674      | 4                               | 0.00          |
| 23/09/2019 | R186 On 07-November-19 | 8.23   | Call         | Bond Future | 750       | 1                             | 750       | 1                               | 4,955.00      |
| 23/09/2019 | R186 On 07-November-19 | 8.20   | Call         | Bond Future | 676       | 1                             | 676       | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/09/2019 | R186 On 07-November-19 | 8.96   | Call         | Bond Future | 3776      | 4                             | 3776      | 4                               | 0.00          |
| 23/09/2019 | R186 On 07-November-19 | 8.95   | Call         | Bond Future | 3725      | 4                             | 3725      | 4                               | 0.00          |
| 23/09/2019 | R186 On 07-November-19 | 8.96   | Put          | Bond Future | 86        | 0                             | 86        | 0                               | 0.00          |
| 23/09/2019 | R186 On 07-November-19 | 8.23   | Put          | Bond Future | 1126      | 1                             | 1126      | 1                               | 0.00          |
| 23/09/2019 | R186 On 07-November-19 | 8.20   | Put          | Bond Future | 1223      | 1                             | 1223      | 1                               | 7,500.00      |
| 23/09/2019 | R186 On 07-November-19 | 8.95   | Put          | Bond Future | 90        | 0                             | 90        | 0                               | 0.00          |
| 23/09/2019 | R186 On 07-November-19 | 8.73   | Put          | Bond Future | 212       | 0                             | 212       | 0                               | 4,955.00      |
| 23/09/2019 | R186 On 07-November-19 | 8.94   | Put          | Bond Future | 94        | 0                             | 94        | 0                               | 0.00          |
| 23/09/2019 | R186 On 07-November-19 | 8.25   | Put          | Bond Future | 1064      | 1                             | 1064      | 1                               | 3,750.00      |
| 23/09/2019 | R186 On 06-February-20 |        |              | Bond Future | 8.35      | 112.5065                      | 8.3475    | 112.5065                        | 5,040.00      |
| 23/09/2019 | R186 On 06-February-20 | 8.11   | Call         | Bond Future | 1106      | 1                             | 1106      | 1                               | 1,007.00      |
| 23/09/2019 | R186 On 06-February-20 | 8.55   | Call         | Bond Future | 2376      | 2                             | 2376      | 2                               | 0.00          |
| 23/09/2019 | R186 On 06-February-20 | 8.50   | Call         | Bond Future | 2202      | 2                             | 2202      | 2                               | 0.00          |
| 23/09/2019 | R186 On 06-February-20 | 8.57   | Call         | Bond Future | 2447      | 2                             | 2447      | 2                               | 0.00          |
| 23/09/2019 | R186 On 06-February-20 | 9.00   | Call         | Bond Future | 4158      | 4                             | 4158      | 4                               | 0.00          |
| 23/09/2019 | R186 On 06-February-20 | 8.56   | Call         | Bond Future | 2411      | 2                             | 2411      | 2                               | 0.00          |
| 23/09/2019 | R186 On 06-February-20 | 8.56   | Put          | Bond Future | 1249      | 1                             | 1249      | 1                               | 0.00          |
| 23/09/2019 | R186 On 06-February-20 | 9.00   | Put          | Bond Future | 640       | 1                             | 640       | 1                               | 1,007.00      |
| 23/09/2019 | R186 On 06-February-20 | 8.50   | Put          | Bond Future | 1367      | 1                             | 1367      | 1                               | 1,007.00      |
| 23/09/2019 | R186 On 06-February-20 | 8.57   | Put          | Bond Future | 1231      | 1                             | 1231      | 1                               | 0.00          |
| 23/09/2019 | R186 On 06-February-20 | 8.11   | Put          | Bond Future | 2422      | 2                             | 2422      | 2                               | 0.00          |
| 23/09/2019 | R186 On 06-February-20 | 8.55   | Put          | Bond Future | 1268      | 1                             | 1268      | 1                               | 0.00          |
| 23/09/2019 | R186 On 07-May-20      |        |              | Bond Future | 8.39      | 114.5740                      | 8.3931    | 114.5740                        | 0.00          |
| 23/09/2019 | R186 On 07-May-20      | 8.08   | Call         | Bond Future | 1338      | 1                             | 1338      | 1                               | 0.00          |
| 23/09/2019 | R186 On 07-May-20      | 8.93   | Call         | Bond Future | 4028      | 4                             | 4028      | 4                               | 0.00          |
| 23/09/2019 | R186 On 07-May-20      | 8.09   | Call         | Bond Future | 1362      | 1                             | 1362      | 1                               | 0.00          |
| 23/09/2019 | R186 On 07-May-20      | 8.28   | Call         | Bond Future | 1851      | 2                             | 1851      | 2                               | 6,000.00      |
| 23/09/2019 | R186 On 07-May-20      | 7.60   | Call         | Bond Future | 464       | 0                             | 464       | 0                               | 6,000.00      |
| 23/09/2019 | R186 On 07-May-20      | 8.07   | Call         | Bond Future | 1315      | 1                             | 1315      | 1                               | 0.00          |
| 23/09/2019 | R186 On 07-May-20      | 8.07   | Put          | Bond Future | 3053      | 3                             | 3053      | 3                               | 0.00          |
| 23/09/2019 | R186 On 07-May-20      | 7.60   | Put          | Bond Future | 4794      | 5                             | 4794      | 5                               | 0.00          |
| 23/09/2019 | R186 On 07-May-20      | 8.93   | Put          | Bond Future | 1216      | 1                             | 1216      | 1                               | 6,000.00      |
| 23/09/2019 | R186 On 07-May-20      | 8.09   | Put          | Bond Future | 2992      | 3                             | 2992      | 3                               | 0.00          |
| 23/09/2019 | R186 On 07-May-20      | 8.28   | Put          | Bond Future | 2456      | 2                             | 2456      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/09/2019 | R186 On 07-May-20      | 8.08   | Put          | Bond Future | 3022      | 3                             | 3022      | 3                               | 0.00          |
| 23/09/2019 | R197 On 07-November-19 |        |              | Bond Future | 308.44    | 308.4474                      | 308.4410  | 308.4474                        | 2,507.00      |
| 23/09/2019 | R197 On 06-February-20 |        |              | Bond Future | 306.38    | 306.3897                      | 306.3833  | 306.3897                        | 40.00         |
| 23/09/2019 | R197 On 07-May-20      |        |              | Bond Future | 312.09    | 312.0920                      | 312.0853  | 312.0920                        | 0.00          |
| 23/09/2019 | R202 On 07-November-19 |        |              | Bond Future | 233.66    | 233.6599                      | 233.6591  | 233.6599                        | 9,010.00      |
| 23/09/2019 | R202 On 06-February-20 |        |              | Bond Future | 233.83    | 233.8345                      | 233.8340  | 233.8345                        | 0.00          |
| 23/09/2019 | R202 On 07-May-20      |        |              | Bond Future | 238.19    | 238.1865                      | 238.1858  | 238.1865                        | 0.00          |
| 23/09/2019 | R207 On 07-November-19 |        |              | Bond Future | 6.70      | 102.4226                      | 6.6995    | 102.4226                        | 3,148.00      |
| 23/09/2019 | R207 On 07-November-19 | 2.07   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/09/2019 | R207 On 07-November-19 | 2.08   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/09/2019 | R207 On 07-November-19 | 2.06   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/09/2019 | R207 On 07-November-19 | 2.06   | Put          | Bond Future | 830       | 1                             | 830       | 1                               | 0.00          |
| 23/09/2019 | R207 On 07-November-19 | 2.07   | Put          | Bond Future | 828       | 1                             | 828       | 1                               | 0.00          |
| 23/09/2019 | R207 On 07-November-19 | 2.08   | Put          | Bond Future | 827       | 1                             | 827       | 1                               | 0.00          |
| 23/09/2019 | R208 On 07-November-19 |        |              | Bond Future | 6.60      | 100.9833                      | 6.5973    | 100.9833                        | 9,405.00      |
| 23/09/2019 | R208 On 07-November-19 | 6.84   | Call         | Bond Future | 351       | 0                             | 351       | 0                               | 0.00          |
| 23/09/2019 | R208 On 07-November-19 | 6.83   | Call         | Bond Future | 340       | 0                             | 340       | 0                               | 0.00          |
| 23/09/2019 | R208 On 07-November-19 | 6.82   | Call         | Bond Future | 329       | 0                             | 329       | 0                               | 0.00          |
| 23/09/2019 | R208 On 07-November-19 | 6.83   | Put          | Bond Future | 37        | 0                             | 37        | 0                               | 0.00          |
| 23/09/2019 | R208 On 07-November-19 | 6.82   | Put          | Bond Future | 39        | 0                             | 39        | 0                               | 0.00          |
| 23/09/2019 | R208 On 07-November-19 | 6.84   | Put          | Bond Future | 36        | 0                             | 36        | 0                               | 0.00          |
| 23/09/2019 | R208 On 06-February-20 |        |              | Bond Future | 6.44      | 102.7920                      | 6.4437    | 102.7920                        | 0.00          |
| 23/09/2019 | R208 On 06-February-20 | 6.12   | Call         | Bond Future | 37        | 0                             | 37        | 0                               | 0.00          |
| 23/09/2019 | R208 On 06-February-20 | 6.13   | Call         | Bond Future | 40        | 0                             | 40        | 0                               | 0.00          |
| 23/09/2019 | R208 On 06-February-20 | 6.14   | Call         | Bond Future | 42        | 0                             | 42        | 0                               | 0.00          |
| 23/09/2019 | R208 On 06-February-20 | 6.14   | Put          | Bond Future | 371       | 0                             | 371       | 0                               | 0.00          |
| 23/09/2019 | R208 On 06-February-20 | 6.12   | Put          | Bond Future | 388       | 0                             | 388       | 0                               | 0.00          |
| 23/09/2019 | R208 On 06-February-20 | 6.13   | Put          | Bond Future | 380       | 0                             | 380       | 0                               | 0.00          |
| 23/09/2019 | R208 On 07-May-20      |        |              | Bond Future | 6.15      | 101.2773                      | 6.1490    | 101.2773                        | 0.00          |
| 23/09/2019 | R208 On 07-May-20      | 4.82   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/09/2019 | R208 On 07-May-20      | 4.81   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/09/2019 | R208 On 07-May-20      | 4.80   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/09/2019 | R208 On 07-May-20      | 4.81   | Put          | Bond Future | 1154      | 1                             | 1154      | 1                               | 0.00          |
| 23/09/2019 | R208 On 07-May-20      | 4.80   | Put          | Bond Future | 1163      | 1                             | 1163      | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/09/2019 | R208 On 07-May-20      | 4.82   | Put          | Bond Future | 1145      | 1                             | 1145      | 1                               | 0.00          |
| 23/09/2019 | R209 On 07-November-19 |        |              | Bond Future | 9.58      | 73.4821                       | 9.5818    | 73.4821                         | 96,095.00     |
| 23/09/2019 | R209 On 07-November-19 | 9.80   | Call         | Bond Future | 2102      | 2                             | 2102      | 2                               | 0.00          |
| 23/09/2019 | R209 On 07-November-19 | 9.50   | Call         | Bond Future | 995       | 1                             | 995       | 1                               | 5,000.00      |
| 23/09/2019 | R209 On 07-November-19 | 8.92   | Call         | Bond Future | 79        | 0                             | 79        | 0                               | 8,000.00      |
| 23/09/2019 | R209 On 07-November-19 | 9.82   | Call         | Bond Future | 2191      | 2                             | 2191      | 2                               | 0.00          |
| 23/09/2019 | R209 On 07-November-19 | 9.33   | Call         | Bond Future | 570       | 1                             | 570       | 1                               | 8,000.00      |
| 23/09/2019 | R209 On 07-November-19 | 9.77   | Call         | Bond Future | 1972      | 2                             | 1972      | 2                               | 0.00          |
| 23/09/2019 | R209 On 07-November-19 | 9.81   | Call         | Bond Future | 2146      | 2                             | 2146      | 2                               | 0.00          |
| 23/09/2019 | R209 On 07-November-19 | 9.81   | Put          | Bond Future | 682       | 1                             | 682       | 1                               | 0.00          |
| 23/09/2019 | R209 On 07-November-19 | 9.82   | Put          | Bond Future | 663       | 1                             | 663       | 1                               | 0.00          |
| 23/09/2019 | R209 On 07-November-19 | 9.33   | Put          | Bond Future | 2237      | 2                             | 2237      | 2                               | 0.00          |
| 23/09/2019 | R209 On 07-November-19 | 9.77   | Put          | Bond Future | 761       | 1                             | 761       | 1                               | 8,000.00      |
| 23/09/2019 | R209 On 07-November-19 | 8.92   | Put          | Bond Future | 4580      | 5                             | 4580      | 5                               | 0.00          |
| 23/09/2019 | R209 On 07-November-19 | 9.80   | Put          | Bond Future | 701       | 1                             | 701       | 1                               | 0.00          |
| 23/09/2019 | R209 On 07-November-19 | 9.50   | Put          | Bond Future | 1530      | 2                             | 1530      | 2                               | 0.00          |
| 23/09/2019 | R209 On 06-February-20 |        |              | Bond Future | 9.65      | 74.7982                       | 9.6458    | 74.7982                         | 0.00          |
| 23/09/2019 | R209 On 06-February-20 | 9.51   | Call         | Bond Future | 1854      | 2                             | 1854      | 2                               | 0.00          |
| 23/09/2019 | R209 On 06-February-20 | 9.52   | Call         | Bond Future | 1884      | 2                             | 1884      | 2                               | 0.00          |
| 23/09/2019 | R209 On 06-February-20 | 9.50   | Call         | Bond Future | 1824      | 2                             | 1824      | 2                               | 0.00          |
| 23/09/2019 | R209 On 06-February-20 | 9.50   | Put          | Bond Future | 2771      | 3                             | 2771      | 3                               | 0.00          |
| 23/09/2019 | R209 On 06-February-20 | 9.51   | Put          | Bond Future | 2736      | 3                             | 2736      | 3                               | 0.00          |
| 23/09/2019 | R209 On 06-February-20 | 9.52   | Put          | Bond Future | 2700      | 3                             | 2700      | 3                               | 0.00          |
| 23/09/2019 | R209 On 07-May-20      |        |              | Bond Future | 9.71      | 73.0212                       | 9.7070    | 73.0212                         | 0.00          |
| 23/09/2019 | R209 On 07-May-20      | 9.45   | Call         | Bond Future | 2205      | 2                             | 2205      | 2                               | 0.00          |
| 23/09/2019 | R209 On 07-May-20      | 9.47   | Call         | Bond Future | 2264      | 2                             | 2264      | 2                               | 0.00          |
| 23/09/2019 | R209 On 07-May-20      | 9.46   | Call         | Bond Future | 2235      | 2                             | 2235      | 2                               | 0.00          |
| 23/09/2019 | R209 On 07-May-20      | 9.46   | Put          | Bond Future | 3831      | 4                             | 3831      | 4                               | 0.00          |
| 23/09/2019 | R209 On 07-May-20      | 9.47   | Put          | Bond Future | 3794      | 4                             | 3794      | 4                               | 0.00          |
| 23/09/2019 | R209 On 07-May-20      | 9.45   | Put          | Bond Future | 3867      | 4                             | 3867      | 4                               | 0.00          |
| 23/09/2019 | R210 On 07-November-19 |        |              | Bond Future | 188.71    | 189.2781                      | 188.7073  | 189.2781                        | 2,132.00      |
| 23/09/2019 | R210 On 06-February-20 |        |              | Bond Future | 192.13    | 192.7145                      | 192.1335  | 192.7145                        | 0.00          |
| 23/09/2019 | R210 On 07-May-20      |        |              | Bond Future | 193.06    | 193.6510                      | 193.0592  | 193.6510                        | 0.00          |
| 23/09/2019 | R212 On 07-November-19 |        |              | Bond Future | 162.47    | 162.4746                      | 162.4707  | 162.4746                        | 7,384.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/09/2019 | R212 On 06-February-20 |        |              | Bond Future | 163.17    | 163.1786                      | 163.1747  | 163.1786                        | 0.00          |
| 23/09/2019 | R212 On 07-May-20      |        |              | Bond Future | 166.21    | 166.2155                      | 166.2115  | 166.2155                        | 0.00          |
| 23/09/2019 | R213 On 07-November-19 |        |              | Bond Future | 9.19      | 86.1971                       | 9.1943    | 86.1971                         | 23,319.00     |
| 23/09/2019 | R213 On 07-November-19 | 9.58   | Call         | Bond Future | 2703      | 3                             | 2703      | 3                               | 0.00          |
| 23/09/2019 | R213 On 07-November-19 | 9.59   | Call         | Bond Future | 2752      | 3                             | 2752      | 3                               | 0.00          |
| 23/09/2019 | R213 On 07-November-19 | 9.60   | Call         | Bond Future | 2801      | 3                             | 2801      | 3                               | 0.00          |
| 23/09/2019 | R213 On 07-November-19 | 9.60   | Put          | Bond Future | 328       | 0                             | 328       | 0                               | 0.00          |
| 23/09/2019 | R213 On 07-November-19 | 9.58   | Put          | Bond Future | 350       | 0                             | 350       | 0                               | 0.00          |
| 23/09/2019 | R213 On 07-November-19 | 9.59   | Put          | Bond Future | 339       | 0                             | 339       | 0                               | 0.00          |
| 23/09/2019 | R213 On 06-February-20 |        |              | Bond Future | 9.26      | 87.7409                       | 9.2638    | 87.7409                         | 0.00          |
| 23/09/2019 | R213 On 06-February-20 | 9.28   | Call         | Bond Future | 2158      | 2                             | 2158      | 2                               | 0.00          |
| 23/09/2019 | R213 On 06-February-20 | 9.27   | Call         | Bond Future | 2125      | 2                             | 2125      | 2                               | 0.00          |
| 23/09/2019 | R213 On 06-February-20 | 9.26   | Call         | Bond Future | 2093      | 2                             | 2093      | 2                               | 0.00          |
| 23/09/2019 | R213 On 06-February-20 | 9.27   | Put          | Bond Future | 2087      | 2                             | 2087      | 2                               | 0.00          |
| 23/09/2019 | R213 On 06-February-20 | 9.26   | Put          | Bond Future | 2116      | 2                             | 2116      | 2                               | 0.00          |
| 23/09/2019 | R213 On 06-February-20 | 9.28   | Put          | Bond Future | 2059      | 2                             | 2059      | 2                               | 0.00          |
| 23/09/2019 | R213 On 07-May-20      |        |              | Bond Future | 9.32      | 85.8011                       | 9.3237    | 85.8011                         | 0.00          |
| 23/09/2019 | R213 On 07-May-20      | 9.00   | Call         | Bond Future | 1823      | 2                             | 1823      | 2                               | 0.00          |
| 23/09/2019 | R213 On 07-May-20      | 9.01   | Call         | Bond Future | 1849      | 2                             | 1849      | 2                               | 0.00          |
| 23/09/2019 | R213 On 07-May-20      | 9.02   | Call         | Bond Future | 1876      | 2                             | 1876      | 2                               | 0.00          |
| 23/09/2019 | R213 On 07-May-20      | 9.02   | Put          | Bond Future | 3726      | 4                             | 3726      | 4                               | 0.00          |
| 23/09/2019 | R213 On 07-May-20      | 9.00   | Put          | Bond Future | 3797      | 4                             | 3797      | 4                               | 0.00          |
| 23/09/2019 | R213 On 07-May-20      | 9.01   | Put          | Bond Future | 3761      | 4                             | 3761      | 4                               | 0.00          |
| 23/09/2019 | R214 On 07-November-19 |        |              | Bond Future | 9.84      | 71.7681                       | 9.8397    | 71.7681                         | 15,477.00     |
| 23/09/2019 | R214 On 07-November-19 | 10.01  | Call         | Bond Future | 1998      | 2                             | 1998      | 2                               | 0.00          |
| 23/09/2019 | R214 On 07-November-19 | 10.02  | Call         | Bond Future | 2042      | 2                             | 2042      | 2                               | 0.00          |
| 23/09/2019 | R214 On 07-November-19 | 10.00  | Call         | Bond Future | 1955      | 2                             | 1955      | 2                               | 0.00          |
| 23/09/2019 | R214 On 07-November-19 | 10.00  | Put          | Bond Future | 888       | 1                             | 888       | 1                               | 0.00          |
| 23/09/2019 | R214 On 07-November-19 | 10.01  | Put          | Bond Future | 865       | 1                             | 865       | 1                               | 0.00          |
| 23/09/2019 | R214 On 07-November-19 | 10.02  | Put          | Bond Future | 843       | 1                             | 843       | 1                               | 0.00          |
| 23/09/2019 | R214 On 06-February-20 |        |              | Bond Future | 9.91      | 73.0534                       | 9.9097    | 73.0534                         | 0.00          |
| 23/09/2019 | R214 On 06-February-20 | 9.71   | Call         | Bond Future | 1791      | 2                             | 1791      | 2                               | 0.00          |
| 23/09/2019 | R214 On 06-February-20 | 9.73   | Call         | Bond Future | 1852      | 2                             | 1852      | 2                               | 0.00          |
| 23/09/2019 | R214 On 06-February-20 | 9.72   | Call         | Bond Future | 1822      | 2                             | 1822      | 2                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/09/2019 | R214 On 06-February-20 | 9.72   | Put          | Bond Future | 3102      | 3                             | 3102      | 3                               | 0.00          |
| 23/09/2019 | R214 On 06-February-20 | 9.73   | Put          | Bond Future | 3064      | 3                             | 3064      | 3                               | 0.00          |
| 23/09/2019 | R214 On 06-February-20 | 9.71   | Put          | Bond Future | 3141      | 3                             | 3141      | 3                               | 0.00          |
| 23/09/2019 | R214 On 07-May-20      |        |              | Bond Future | 9.97      | 71.0974                       | 9.9714    | 71.0974                         | 0.00          |
| 23/09/2019 | R214 On 07-May-20      | 9.76   | Call         | Bond Future | 2512      | 3                             | 2512      | 3                               | 0.00          |
| 23/09/2019 | R214 On 07-May-20      | 9.77   | Call         | Bond Future | 2543      | 3                             | 2543      | 3                               | 0.00          |
| 23/09/2019 | R214 On 07-May-20      | 9.75   | Call         | Bond Future | 2482      | 3                             | 2482      | 3                               | 0.00          |
| 23/09/2019 | R214 On 07-May-20      | 9.75   | Put          | Bond Future | 3964      | 4                             | 3964      | 4                               | 0.00          |
| 23/09/2019 | R214 On 07-May-20      | 9.76   | Put          | Bond Future | 3927      | 4                             | 3927      | 4                               | 0.00          |
| 23/09/2019 | R214 On 07-May-20      | 9.77   | Put          | Bond Future | 3890      | 4                             | 3890      | 4                               | 0.00          |
| 23/09/2019 | R248 On 07-November-19 |        |              | Bond Future | 9.89      | 91.0414                       | 9.8851    | 91.0414                         | 85,896.00     |
| 23/09/2019 | R248 On 07-November-19 | 10.03  | Call         | Bond Future | 2307      | 2                             | 2307      | 2                               | 0.00          |
| 23/09/2019 | R248 On 07-November-19 | 10.02  | Call         | Bond Future | 2254      | 2                             | 2254      | 2                               | 0.00          |
| 23/09/2019 | R248 On 07-November-19 | 10.01  | Call         | Bond Future | 2201      | 2                             | 2201      | 2                               | 0.00          |
| 23/09/2019 | R248 On 07-November-19 | 10.02  | Put          | Bond Future | 1110      | 1                             | 1110      | 1                               | 0.00          |
| 23/09/2019 | R248 On 07-November-19 | 10.01  | Put          | Bond Future | 1142      | 1                             | 1142      | 1                               | 0.00          |
| 23/09/2019 | R248 On 07-November-19 | 10.03  | Put          | Bond Future | 1080      | 1                             | 1080      | 1                               | 0.00          |
| 23/09/2019 | R248 On 06-February-20 |        |              | Bond Future | 9.96      | 92.6720                       | 9.9561    | 92.6720                         | 100.00        |
| 23/09/2019 | R248 On 06-February-20 | 9.71   | Call         | Bond Future | 2027      | 2                             | 2027      | 2                               | 0.00          |
| 23/09/2019 | R248 On 06-February-20 | 9.72   | Call         | Bond Future | 2064      | 2                             | 2064      | 2                               | 0.00          |
| 23/09/2019 | R248 On 06-February-20 | 9.70   | Call         | Bond Future | 1991      | 2                             | 1991      | 2                               | 0.00          |
| 23/09/2019 | R248 On 06-February-20 | 9.72   | Put          | Bond Future | 4102      | 4                             | 4102      | 4                               | 0.00          |
| 23/09/2019 | R248 On 06-February-20 | 9.70   | Put          | Bond Future | 4205      | 4                             | 4205      | 4                               | 0.00          |
| 23/09/2019 | R248 On 06-February-20 | 9.71   | Put          | Bond Future | 4153      | 4                             | 4153      | 4                               | 0.00          |
| 23/09/2019 | R248 On 07-May-20      |        |              | Bond Future | 10.02     | 89.9348                       | 10.0188   | 89.9348                         | 0.00          |
| 23/09/2019 | R248 On 07-May-20      | 9.77   | Call         | Bond Future | 2937      | 3                             | 2937      | 3                               | 0.00          |
| 23/09/2019 | R248 On 07-May-20      | 9.79   | Call         | Bond Future | 3013      | 3                             | 3013      | 3                               | 0.00          |
| 23/09/2019 | R248 On 07-May-20      | 9.78   | Call         | Bond Future | 2975      | 3                             | 2975      | 3                               | 0.00          |
| 23/09/2019 | R248 On 07-May-20      | 9.78   | Put          | Bond Future | 5013      | 5                             | 5013      | 5                               | 0.00          |
| 23/09/2019 | R248 On 07-May-20      | 9.77   | Put          | Bond Future | 5062      | 5                             | 5062      | 5                               | 0.00          |
| 23/09/2019 | R248 On 07-May-20      | 9.79   | Put          | Bond Future | 4964      | 5                             | 4964      | 5                               | 0.00          |
| 23/09/2019 | R248 On 06-August-20   |        |              | Bond Future | 10.08     | 91.6104                       | 10.0805   | 91.6104                         | 0.00          |
| 23/09/2019 | R248 On 06-August-20   | 9.25   | Call         | Bond Future | 2439      | 2                             | 2439      | 2                               | 20,640.00     |
| 23/09/2019 | R248 On 06-August-20   | 10.18  | Call         | Bond Future | 5933      | 6                             | 5933      | 6                               | 0.00          |

| Date       | Contract Details     | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/09/2019 | R248 On 06-August-20 | 10.20  | Call         | Bond Future | 6021      | 6                             | 6021      | 6                               | 0.00          |
| 23/09/2019 | R248 On 06-August-20 | 9.00   | Call         | Bond Future | 1764      | 2                             | 1764      | 2                               | 3,000.00      |
| 23/09/2019 | R248 On 06-August-20 | 10.19  | Call         | Bond Future | 5977      | 6                             | 5977      | 6                               | 0.00          |
| 23/09/2019 | R248 On 06-August-20 | 10.19  | Put          | Bond Future | 5079      | 5                             | 5079      | 5                               | 0.00          |
| 23/09/2019 | R248 On 06-August-20 | 10.20  | Put          | Bond Future | 5042      | 5                             | 5042      | 5                               | 0.00          |
| 23/09/2019 | R248 On 06-August-20 | 9.00   | Put          | Bond Future | 11553     | 12                            | 11553     | 12                              | 0.00          |
| 23/09/2019 | R248 On 06-August-20 | 10.18  | Put          | Bond Future | 5116      | 5                             | 5116      | 5                               | 0.00          |
| 23/09/2019 | R248 On 06-August-20 | 9.25   | Put          | Bond Future | 9802      | 10                            | 9802      | 10                              | 0.00          |