



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	2025 On 02-May-19			Bond Future	135.71	135.7308	135.7093	135.7308	691.00
13/02/2019	2025 On 01-August-19			Bond Future	136.86	136.8843	136.8616	136.8843	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2019	2025 On 07-November-19			Bond Future	139.81	139.8300	139.8093	139.8300	0.00
13/02/2019	2029 On 02-May-19			Bond Future	102.10	102.2054	102.0971	102.2054	3,020.00
13/02/2019	2029 On 01-August-19			Bond Future	104.06	104.1712	104.0603	104.1712	0.00
13/02/2019	2029 On 07-November-19			Bond Future	105.19	105.3100	105.1937	105.3100	0.00
13/02/2019	2030 On 02-May-19			Bond Future	9.48	92.9970	9.4786	92.9970	47,446.00
13/02/2019	2030 On 02-May-19	9.39	Call	Bond Future	1316	2	1316	2	0.00
13/02/2019	2030 On 02-May-19	10.20	Call	Bond Future	4702	5	4702	5	0.00
13/02/2019	2030 On 02-May-19	9.41	Call	Bond Future	1375	2	1375	2	0.00
13/02/2019	2030 On 02-May-19	8.90	Call	Bond Future	333	0	333	0	3,000.00
13/02/2019	2030 On 02-May-19	9.40	Call	Bond Future	1346	2	1346	2	3,000.00
13/02/2019	2030 On 02-May-19	9.40	Put	Bond Future	1835	1	1835	1	0.00
13/02/2019	2030 On 02-May-19	9.41	Put	Bond Future	1802	1	1802	1	0.00
13/02/2019	2030 On 02-May-19	8.90	Put	Bond Future	4020	3	4020	3	0.00
13/02/2019	2030 On 02-May-19	10.20	Put	Bond Future	373	0	373	0	3,000.00
13/02/2019	2030 On 02-May-19	9.39	Put	Bond Future	1868	2	1868	2	0.00
13/02/2019	2030 On 01-August-19			Bond Future	9.55	90.7582	9.5471	90.7582	0.00
13/02/2019	2030 On 01-August-19	8.35	Call	Bond Future	176	0	176	0	2,025.00
13/02/2019	2030 On 01-August-19	9.92	Call	Bond Future	3705	4	3705	4	0.00
13/02/2019	2030 On 01-August-19	9.15	Call	Bond Future	1250	2	1250	2	2,025.00
13/02/2019	2030 On 01-August-19	9.91	Call	Bond Future	3665	4	3665	4	0.00
13/02/2019	2030 On 01-August-19	9.90	Call	Bond Future	3624	4	3624	4	0.00
13/02/2019	2030 On 01-August-19	9.92	Put	Bond Future	1473	1	1473	1	0.00
13/02/2019	2030 On 01-August-19	9.90	Put	Bond Future	1511	1	1511	1	0.00
13/02/2019	2030 On 01-August-19	8.35	Put	Bond Future	7872	7	7872	7	0.00
13/02/2019	2030 On 01-August-19	9.15	Put	Bond Future	3710	3	3710	3	0.00
13/02/2019	2030 On 01-August-19	9.91	Put	Bond Future	1492	1	1492	1	0.00
13/02/2019	2030 On 07-November-19			Bond Future	9.60	9.4800	9.6049	9.4800	0.00
13/02/2019	2030 On 07-November-19	9.48	Call	Bond Future	0	0	0	0	0.00
13/02/2019	2030 On 07-November-19	9.49	Call	Bond Future	0	0	0	0	0.00
13/02/2019	2030 On 07-November-19	9.47	Call	Bond Future	0	0	0	0	0.00
13/02/2019	2030 On 07-November-19	9.47	Put	Bond Future	811	0	811	0	0.00
13/02/2019	2030 On 07-November-19	9.48	Put	Bond Future	750	0	750	0	0.00
13/02/2019	2030 On 07-November-19	9.49	Put	Bond Future	690	0	690	0	0.00
13/02/2019	2032 On 02-May-19			Bond Future	9.70	91.0407	9.6977	91.0407	43,453.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2019	2032 On 02-May-19	9.61	Call	Bond Future	1475	2	1475	2	0.00
13/02/2019	2032 On 02-May-19	9.63	Call	Bond Future	1539	2	1539	2	0.00
13/02/2019	2032 On 02-May-19	9.62	Call	Bond Future	1507	2	1507	2	0.00
13/02/2019	2032 On 02-May-19	9.61	Put	Bond Future	2068	2	2068	2	0.00
13/02/2019	2032 On 02-May-19	9.63	Put	Bond Future	1997	2	1997	2	0.00
13/02/2019	2032 On 02-May-19	9.62	Put	Bond Future	2032	2	2032	2	0.00
13/02/2019	2032 On 01-August-19			Bond Future	9.76	92.7702	9.7634	92.7702	0.00
13/02/2019	2032 On 01-August-19	10.11	Call	Bond Future	3938	5	3938	5	0.00
13/02/2019	2032 On 01-August-19	10.10	Call	Bond Future	3895	4	3895	4	0.00
13/02/2019	2032 On 01-August-19	10.09	Call	Bond Future	3852	4	3852	4	0.00
13/02/2019	2032 On 01-August-19	10.09	Put	Bond Future	1725	2	1725	2	0.00
13/02/2019	2032 On 01-August-19	10.11	Put	Bond Future	1682	2	1682	2	0.00
13/02/2019	2032 On 01-August-19	10.10	Put	Bond Future	1703	2	1703	2	0.00
13/02/2019	2032 On 07-November-19			Bond Future	9.83	9.7100	9.8263	9.7100	0.00
13/02/2019	2032 On 07-November-19	9.72	Call	Bond Future	0	0	0	0	0.00
13/02/2019	2032 On 07-November-19	9.71	Call	Bond Future	0	0	0	0	0.00
13/02/2019	2032 On 07-November-19	9.70	Call	Bond Future	0	0	0	0	0.00
13/02/2019	2032 On 07-November-19	9.71	Put	Bond Future	763	0	763	0	0.00
13/02/2019	2032 On 07-November-19	9.70	Put	Bond Future	829	0	829	0	0.00
13/02/2019	2032 On 07-November-19	9.72	Put	Bond Future	697	0	697	0	0.00
13/02/2019	2033 On 02-May-19			Bond Future	104.76	104.7725	104.7563	104.7725	6,090.00
13/02/2019	2033 On 01-August-19			Bond Future	106.77	106.7875	106.7703	106.7875	0.00
13/02/2019	2033 On 07-November-19			Bond Future	107.89	107.9000	107.8859	107.9000	0.00
13/02/2019	2037 On 02-May-19			Bond Future	9.93	91.1094	9.9327	91.1094	58,355.00
13/02/2019	2037 On 02-May-19	9.80	Call	Bond Future	1511	2	1511	2	0.00
13/02/2019	2037 On 02-May-19	9.81	Call	Bond Future	1545	2	1545	2	0.00
13/02/2019	2037 On 02-May-19	9.79	Call	Bond Future	1478	2	1478	2	0.00
13/02/2019	2037 On 02-May-19	9.79	Put	Bond Future	2559	2	2559	2	0.00
13/02/2019	2037 On 02-May-19	9.80	Put	Bond Future	2516	2	2516	2	0.00
13/02/2019	2037 On 02-May-19	9.81	Put	Bond Future	2474	2	2474	2	0.00
13/02/2019	2037 On 01-August-19			Bond Future	10.00	88.5845	10.0012	88.5845	0.00
13/02/2019	2037 On 01-August-19	10.29	Call	Bond Future	4151	5	4151	5	0.00
13/02/2019	2037 On 01-August-19	10.31	Call	Bond Future	4244	5	4244	5	0.00
13/02/2019	2037 On 01-August-19	10.30	Call	Bond Future	4198	5	4198	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2019	2037 On 01-August-19	10.30	Put	Bond Future	2026	2	2026	2	0.00
13/02/2019	2037 On 01-August-19	10.31	Put	Bond Future	2001	2	2001	2	0.00
13/02/2019	2037 On 01-August-19	10.29	Put	Bond Future	2051	2	2051	2	0.00
13/02/2019	2037 On 07-November-19			Bond Future	10.06	9.9600	10.0613	9.9600	0.00
13/02/2019	2037 On 07-November-19	9.95	Call	Bond Future	0	0	0	0	0.00
13/02/2019	2037 On 07-November-19	9.97	Call	Bond Future	0	0	0	0	0.00
13/02/2019	2037 On 07-November-19	9.96	Call	Bond Future	0	0	0	0	0.00
13/02/2019	2037 On 07-November-19	9.96	Put	Bond Future	746	0	746	0	0.00
13/02/2019	2037 On 07-November-19	9.97	Put	Bond Future	672	0	672	0	0.00
13/02/2019	2037 On 07-November-19	9.95	Put	Bond Future	820	0	820	0	0.00
13/02/2019	2038 On 02-May-19			Bond Future	123.60	123.6176	123.6003	123.6176	10,004.00
13/02/2019	2038 On 01-August-19			Bond Future	124.34	124.3560	124.3378	124.3560	0.00
13/02/2019	2038 On 07-November-19			Bond Future	127.02	127.0400	127.0159	127.0400	0.00
13/02/2019	2040 On 02-May-19			Bond Future	10.01	94.3546	10.0072	94.3546	25,708.00
13/02/2019	2040 On 02-May-19	9.90	Call	Bond Future	1668	2	1668	2	0.00
13/02/2019	2040 On 02-May-19	10.20	Call	Bond Future	2979	4	2979	4	1,150.00
13/02/2019	2040 On 02-May-19	9.89	Call	Bond Future	1631	2	1631	2	0.00
13/02/2019	2040 On 02-May-19	9.60	Call	Bond Future	754	1	754	1	1,150.00
13/02/2019	2040 On 02-May-19	9.88	Call	Bond Future	1595	2	1595	2	0.00
13/02/2019	2040 On 02-May-19	9.89	Put	Bond Future	2584	2	2584	2	0.00
13/02/2019	2040 On 02-May-19	9.88	Put	Bond Future	2630	2	2630	2	0.00
13/02/2019	2040 On 02-May-19	9.60	Put	Bond Future	4135	4	4135	4	0.00
13/02/2019	2040 On 02-May-19	9.90	Put	Bond Future	2539	2	2539	2	0.00
13/02/2019	2040 On 02-May-19	10.20	Put	Bond Future	1445	1	1445	1	0.00
13/02/2019	2040 On 01-August-19			Bond Future	10.08	91.6410	10.0753	91.6410	0.00
13/02/2019	2040 On 01-August-19	10.36	Call	Bond Future	4461	5	4461	5	0.00
13/02/2019	2040 On 01-August-19	10.37	Call	Bond Future	4510	5	4510	5	0.00
13/02/2019	2040 On 01-August-19	10.38	Call	Bond Future	4560	5	4560	5	0.00
13/02/2019	2040 On 01-August-19	10.38	Put	Bond Future	2186	2	2186	2	0.00
13/02/2019	2040 On 01-August-19	10.36	Put	Bond Future	2239	2	2239	2	0.00
13/02/2019	2040 On 01-August-19	10.37	Put	Bond Future	2212	2	2212	2	0.00
13/02/2019	2040 On 07-November-19			Bond Future	10.14	10.0400	10.1354	10.0400	0.00
13/02/2019	2040 On 07-November-19	10.03	Call	Bond Future	0	0	0	0	0.00
13/02/2019	2040 On 07-November-19	10.04	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2019	2040 On 07-November-19	10.05	Call	Bond Future	0	0	0	0	0.00
13/02/2019	2040 On 07-November-19	10.05	Put	Bond Future	676	0	676	0	0.00
13/02/2019	2040 On 07-November-19	10.03	Put	Bond Future	835	0	835	0	0.00
13/02/2019	2040 On 07-November-19	10.04	Put	Bond Future	756	0	756	0	0.00
13/02/2019	2044 On 02-May-19			Bond Future	10.03	91.4110	10.0299	91.4110	34,764.00
13/02/2019	2044 On 02-May-19	9.90	Call	Bond Future	1617	2	1617	2	0.00
13/02/2019	2044 On 02-May-19	9.91	Call	Bond Future	1654	2	1654	2	0.00
13/02/2019	2044 On 02-May-19	9.92	Call	Bond Future	1692	2	1692	2	0.00
13/02/2019	2044 On 02-May-19	9.91	Put	Bond Future	2646	2	2646	2	0.00
13/02/2019	2044 On 02-May-19	9.92	Put	Bond Future	2599	2	2599	2	0.00
13/02/2019	2044 On 02-May-19	9.90	Put	Bond Future	2692	2	2692	2	0.00
13/02/2019	2044 On 01-August-19			Bond Future	10.10	88.7666	10.0953	88.7666	0.00
13/02/2019	2044 On 01-August-19	10.39	Call	Bond Future	4590	5	4590	5	0.00
13/02/2019	2044 On 01-August-19	10.53	Call	Bond Future	5309	6	5309	6	0.00
13/02/2019	2044 On 01-August-19	9.86	Call	Bond Future	2311	3	2311	3	100.00
13/02/2019	2044 On 01-August-19	10.40	Call	Bond Future	4640	5	4640	5	0.00
13/02/2019	2044 On 01-August-19	9.36	Call	Bond Future	887	1	887	1	100.00
13/02/2019	2044 On 01-August-19	10.38	Call	Bond Future	4540	5	4540	5	0.00
13/02/2019	2044 On 01-August-19	10.38	Put	Bond Future	2286	2	2286	2	0.00
13/02/2019	2044 On 01-August-19	9.36	Put	Bond Future	7195	7	7195	7	0.00
13/02/2019	2044 On 01-August-19	10.53	Put	Bond Future	1907	2	1907	2	100.00
13/02/2019	2044 On 01-August-19	10.40	Put	Bond Future	2231	2	2231	2	0.00
13/02/2019	2044 On 01-August-19	9.86	Put	Bond Future	4251	4	4251	4	0.00
13/02/2019	2044 On 01-August-19	10.39	Put	Bond Future	2258	2	2258	2	0.00
13/02/2019	2044 On 07-November-19			Bond Future	10.15	10.0600	10.1530	10.0600	0.00
13/02/2019	2044 On 07-November-19	10.06	Call	Bond Future	0	0	0	0	0.00
13/02/2019	2044 On 07-November-19	10.07	Call	Bond Future	0	0	0	0	0.00
13/02/2019	2044 On 07-November-19	10.05	Call	Bond Future	0	0	0	0	0.00
13/02/2019	2044 On 07-November-19	10.05	Put	Bond Future	832	0	832	0	0.00
13/02/2019	2044 On 07-November-19	10.06	Put	Bond Future	750	0	750	0	0.00
13/02/2019	2044 On 07-November-19	10.07	Put	Bond Future	669	0	669	0	0.00
13/02/2019	2046 On 02-May-19			Bond Future	116.33	116.5687	116.3314	116.5687	12,517.00
13/02/2019	2046 On 01-August-19			Bond Future	118.57	118.8108	118.5683	118.8108	0.00
13/02/2019	2046 On 07-November-19			Bond Future	119.38	119.6300	119.3813	119.6300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2019	2050 On 02-May-19			Bond Future	122.21	122.8597	122.2054	122.8597	10,644.00
13/02/2019	2050 On 01-August-19			Bond Future	122.74	123.4048	122.7372	123.4048	0.00
13/02/2019	2050 On 07-November-19			Bond Future	125.38	126.0600	125.3808	126.0600	0.00
13/02/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	AL37 On 02-May-19			Index Future	625.60	626.5080	625.5960	626.5080	0.00
13/02/2019	AL37 On 01-August-19			Index Future	637.47	638.4040	637.4730	638.4040	0.00
13/02/2019	AL37 On 07-November-19			Index Future	651.04	652.0000	651.0420	652.0000	0.00
13/02/2019	AL7T On 02-May-19			Index Future	718.01	722.3810	718.0100	722.3810	0.00
13/02/2019	AL7T On 01-August-19			Index Future	731.64	736.0980	731.6420	736.0980	0.00
13/02/2019	AL7T On 07-November-19			Index Future	747.22	751.7700	747.2150	751.7700	0.00
13/02/2019	ALBI On 02-May-19			Index Future	648.83	653.1810	648.8260	653.1810	885.00
13/02/2019	ALBI On 01-August-19			Index Future	661.15	665.5830	661.1450	665.5830	0.00
13/02/2019	ALBI On 07-November-19			Index Future	675.22	679.7500	675.2170	679.7500	0.00
13/02/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2019	ES33 On 02-May-19			Bond Future	11.14	75.7941	11.1436	75.7941	350.00
13/02/2019	ES33 On 01-August-19			Bond Future	11.25	77.2338	11.2528	77.2338	0.00
13/02/2019	ES33 On 07-November-19			Bond Future	11.37	11.2700	11.3666	11.2700	0.00
13/02/2019	ES42 On 02-May-19			Bond Future	11.40	77.4107	11.3992	77.4107	4,919.00
13/02/2019	ES42 On 01-August-19			Bond Future	11.51	78.8815	11.5065	78.8815	0.00
13/02/2019	ES42 On 07-November-19			Bond Future	11.62	11.5300	11.6187	11.5300	0.00
13/02/2019	GOVI On 02-May-19			GOVI	642.09	646.6020	642.0920	646.6020	441.00
13/02/2019	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
13/02/2019	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
13/02/2019	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
13/02/2019	GOVI On 02-May-19	647.88	Put	GOVI	57880	1	57880	1	0.00
13/02/2019	GOVI On 02-May-19	647.86	Put	GOVI	57680	1	57680	1	0.00
13/02/2019	GOVI On 02-May-19	647.87	Put	GOVI	57780	1	57780	1	0.00
13/02/2019	GOVI On 01-August-19			GOVI	654.28	658.8790	654.2830	658.8790	0.00
13/02/2019	GOVI On 01-August-19	638.69	Call	GOVI	155930	20	155930	20	0.00
13/02/2019	GOVI On 01-August-19	638.68	Call	GOVI	156030	20	156030	20	0.00
13/02/2019	GOVI On 01-August-19	638.67	Call	GOVI	156130	20	156130	20	0.00
13/02/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
13/02/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
13/02/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2019	GOVI On 07-November-19			GOVI	668.21	672.9100	668.2090	672.9100	0.00
13/02/2019	GOVI On 07-November-19	672.90	Call	GOVI	0	0	0	0	0.00
13/02/2019	GOVI On 07-November-19	672.91	Call	GOVI	0	0	0	0	0.00
13/02/2019	GOVI On 07-November-19	672.92	Call	GOVI	0	0	0	0	0.00
13/02/2019	GOVI On 07-November-19	672.91	Put	GOVI	47010	0	47010	0	0.00
13/02/2019	GOVI On 07-November-19	672.92	Put	GOVI	47110	0	47110	0	0.00
13/02/2019	GOVI On 07-November-19	672.90	Put	GOVI	46910	0	46910	0	0.00
13/02/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/02/2019	IGOV On 02-May-19			Index Future	260.58	260.9720	260.5790	260.9720	737.00
13/02/2019	IGOV On 01-August-19			Index Future	265.59	265.9900	265.5890	265.9900	0.00
13/02/2019	IGOV On 07-November-19			Index Future	271.31	271.7200	271.3080	271.7200	0.00
13/02/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
13/02/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
13/02/2019	IS01 On 19-September-19			Interest Rate Swap	99.88	99.8800	99.8800	99.8800	0.00
13/02/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
13/02/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
13/02/2019	IS02 On 20-September-19			Interest Rate Swap	101.88	101.8700	101.8800	101.8700	0.00
13/02/2019	IS02 On 20-December-19			Interest Rate Swap	102.83	102.8200	102.8300	102.8200	0.00
13/02/2019	IS02 On 23-March-20			Interest Rate Swap	98.84	98.8300	98.8400	98.8300	0.00
13/02/2019	IS02 On 22-June-20			Interest Rate Swap	102.41	102.3900	102.4100	102.3900	0.00
13/02/2019	IS02 On 21-September-20			Interest Rate Swap	99.40	99.3700	99.4000	99.3700	0.00
13/02/2019	IS05 On 17-December-20			Interest Rate Swap	96.19	96.1500	96.1900	96.1500	0.00
13/02/2019	IS05 On 16-March-21			Interest Rate Swap	95.35	95.3000	95.3500	95.3000	0.00
13/02/2019	IS05 On 15-June-21			Interest Rate Swap	94.49	94.4300	94.4900	94.4300	0.00
13/02/2019	IS05 On 21-September-21			Interest Rate Swap	94.61	94.5400	94.6100	94.5400	0.00
13/02/2019	IS05 On 21-December-21			Interest Rate Swap	96.77	96.6800	96.7700	96.6800	51.00
13/02/2019	IS05 On 15-March-22			Interest Rate Swap	96.87	96.7700	96.8700	96.7700	0.00
13/02/2019	IS05 On 21-June-22			Interest Rate Swap	98.03	97.9100	98.0300	97.9100	0.00
13/02/2019	IS05 On 20-September-22			Interest Rate Swap	101.93	101.7900	101.9300	101.7900	0.00
13/02/2019	IS05 On 20-December-22			Interest Rate Swap	103.16	102.9900	103.1600	102.9900	0.00
13/02/2019	IS05 On 22-March-23			Interest Rate Swap	96.49	96.3000	96.4900	96.3000	0.00
13/02/2019	IS05 On 20-June-23			Interest Rate Swap	102.52	102.3200	102.5200	102.3200	0.00
13/02/2019	IS05 On 19-September-23			Interest Rate Swap	97.98	97.7700	97.9800	97.7700	0.00
13/02/2019	IS10 On 17-December-25			Interest Rate Swap	94.58	94.2800	94.5800	94.2800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2019	IS10 On 16-March-26			Interest Rate Swap	91.56	91.2600	91.5600	91.2600	0.00
13/02/2019	IS10 On 15-June-26			Interest Rate Swap	90.30	89.9900	90.3000	89.9900	0.00
13/02/2019	IS10 On 21-September-26			Interest Rate Swap	92.46	92.1600	92.4600	92.1600	0.00
13/02/2019	IS10 On 21-December-26			Interest Rate Swap	96.28	95.9700	96.2800	95.9700	0.00
13/02/2019	IS10 On 15-March-27			Interest Rate Swap	94.85	94.5400	94.8500	94.5400	0.00
13/02/2019	IS10 On 21-June-27			Interest Rate Swap	96.95	96.6200	96.9500	96.6200	0.00
13/02/2019	IS10 On 20-September-27			Interest Rate Swap	102.45	102.1000	102.4500	102.1000	0.00
13/02/2019	IS10 On 20-December-27			Interest Rate Swap	102.83	102.4700	102.8300	102.4700	0.00
13/02/2019	IS10 On 22-March-28			Interest Rate Swap	96.33	95.9600	96.3300	95.9600	0.00
13/02/2019	IS10 On 20-June-28			Interest Rate Swap	103.55	103.1900	103.5500	103.1900	0.00
13/02/2019	IS10 On 19-September-28			Interest Rate Swap	97.10	96.7300	97.1000	96.7300	0.00
13/02/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/02/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/02/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
13/02/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
13/02/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
13/02/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
13/02/2019	R023 On 02-May-19			Bond Future	8.01	100.7103	8.0083	100.7103	69,199.00
13/02/2019	R023 On 02-May-19	8.46	Call	Bond Future	1622	2	1622	2	0.00
13/02/2019	R023 On 02-May-19	8.45	Call	Bond Future	1596	2	1596	2	0.00
13/02/2019	R023 On 02-May-19	8.44	Call	Bond Future	1569	2	1569	2	0.00
13/02/2019	R023 On 02-May-19	8.45	Put	Bond Future	187	0	187	0	0.00
13/02/2019	R023 On 02-May-19	8.44	Put	Bond Future	192	0	192	0	0.00
13/02/2019	R023 On 02-May-19	8.46	Put	Bond Future	182	0	182	0	0.00
13/02/2019	R023 On 01-August-19			Bond Future	8.03	102.6231	8.0289	102.6231	0.00
13/02/2019	R023 On 01-August-19	8.93	Call	Bond Future	2966	3	2966	3	0.00
13/02/2019	R023 On 01-August-19	8.95	Call	Bond Future	3018	3	3018	3	0.00
13/02/2019	R023 On 01-August-19	8.94	Call	Bond Future	2992	3	2992	3	0.00
13/02/2019	R023 On 01-August-19	8.94	Put	Bond Future	274	0	274	0	0.00
13/02/2019	R023 On 01-August-19	8.95	Put	Bond Future	270	0	270	0	0.00
13/02/2019	R023 On 01-August-19	8.93	Put	Bond Future	277	0	277	0	0.00
13/02/2019	R023 On 07-November-19			Bond Future	8.03	7.9900	8.0343	7.9900	0.00
13/02/2019	R023 On 07-November-19	7.98	Call	Bond Future	0	0	0	0	0.00
13/02/2019	R023 On 07-November-19	7.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2019	R023 On 07-November-19	8.00	Call	Bond Future	0	0	0	0	0.00
13/02/2019	R023 On 07-November-19	8.00	Put	Bond Future	97	0	97	0	0.00
13/02/2019	R023 On 07-November-19	7.99	Put	Bond Future	126	0	126	0	0.00
13/02/2019	R023 On 07-November-19	7.98	Put	Bond Future	154	0	154	0	0.00
13/02/2019	R035 On 02-May-19			Bond Future	9.85	94.5951	9.8497	94.5951	76,709.00
13/02/2019	R035 On 02-May-19	9.74	Call	Bond Future	1547	2	1547	2	0.00
13/02/2019	R035 On 02-May-19	9.75	Call	Bond Future	1581	2	1581	2	0.00
13/02/2019	R035 On 02-May-19	9.73	Call	Bond Future	1513	2	1513	2	0.00
13/02/2019	R035 On 02-May-19	9.73	Put	Bond Future	2414	2	2414	2	0.00
13/02/2019	R035 On 02-May-19	9.75	Put	Bond Future	2331	2	2331	2	0.00
13/02/2019	R035 On 02-May-19	9.74	Put	Bond Future	2372	2	2372	2	0.00
13/02/2019	R035 On 01-August-19			Bond Future	9.91	96.3918	9.9140	96.3918	0.00
13/02/2019	R035 On 01-August-19	10.24	Call	Bond Future	4348	5	4348	5	0.00
13/02/2019	R035 On 01-August-19	10.23	Call	Bond Future	4301	5	4301	5	0.00
13/02/2019	R035 On 01-August-19	10.22	Call	Bond Future	4255	5	4255	5	0.00
13/02/2019	R035 On 01-August-19	10.23	Put	Bond Future	2015	2	2015	2	0.00
13/02/2019	R035 On 01-August-19	10.22	Put	Bond Future	2039	2	2039	2	0.00
13/02/2019	R035 On 01-August-19	10.24	Put	Bond Future	1990	2	1990	2	0.00
13/02/2019	R035 On 07-November-19			Bond Future	9.98	9.8800	9.9790	9.8800	0.00
13/02/2019	R035 On 07-November-19	9.87	Call	Bond Future	0	0	0	0	0.00
13/02/2019	R035 On 07-November-19	9.88	Call	Bond Future	0	0	0	0	0.00
13/02/2019	R035 On 07-November-19	9.89	Call	Bond Future	0	0	0	0	0.00
13/02/2019	R035 On 07-November-19	9.87	Put	Bond Future	797	0	797	0	0.00
13/02/2019	R035 On 07-November-19	9.89	Put	Bond Future	650	0	650	0	0.00
13/02/2019	R035 On 07-November-19	9.88	Put	Bond Future	724	0	724	0	0.00
13/02/2019	R186 On 02-May-19			Bond Future	8.95	112.9779	8.9454	112.9779	70,365.00
13/02/2019	R186 On 02-May-19	9.03	Call	Bond Future	1640	2	1640	2	0.00
13/02/2019	R186 On 02-May-19	8.65	Call	Bond Future	655	1	655	1	3,250.00
13/02/2019	R186 On 02-May-19	9.02	Call	Bond Future	1606	2	1606	2	0.00
13/02/2019	R186 On 02-May-19	9.75	Call	Bond Future	4723	5	4723	5	0.00
13/02/2019	R186 On 02-May-19	10.07	Call	Bond Future	6295	7	6295	7	0.00
13/02/2019	R186 On 02-May-19	9.96	Call	Bond Future	5745	6	5745	6	0.00
13/02/2019	R186 On 02-May-19	9.25	Call	Bond Future	2454	3	2454	3	3,250.00
13/02/2019	R186 On 02-May-19	8.90	Call	Bond Future	1241	2	1241	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2019	R186 On 02-May-19	9.01	Call	Bond Future	1573	2	1573	2	0.00
13/02/2019	R186 On 02-May-19	9.30	Call	Bond Future	2660	3	2660	3	200.00
13/02/2019	R186 On 02-May-19	8.80	Call	Bond Future	977	1	977	1	7,500.00
13/02/2019	R186 On 02-May-19	9.05	Call	Bond Future	1708	2	1708	2	0.00
13/02/2019	R186 On 02-May-19	8.70	Call	Bond Future	753	1	753	1	200.00
13/02/2019	R186 On 02-May-19	9.20	Call	Bond Future	2257	3	2257	3	90.00
13/02/2019	R186 On 02-May-19	8.62	Call	Bond Future	600	1	600	1	90.00
13/02/2019	R186 On 02-May-19	8.50	Call	Bond Future	414	1	414	1	7,000.00
13/02/2019	R186 On 02-May-19	9.00	Call	Bond Future	1541	2	1541	2	7,000.00
13/02/2019	R186 On 02-May-19	10.02	Call	Bond Future	6044	7	6044	7	0.00
13/02/2019	R186 On 02-May-19	8.80	Put	Bond Future	1816	2	1816	2	0.00
13/02/2019	R186 On 02-May-19	9.00	Put	Bond Future	1228	1	1228	1	0.00
13/02/2019	R186 On 02-May-19	8.50	Put	Bond Future	3010	3	3010	3	0.00
13/02/2019	R186 On 02-May-19	8.62	Put	Bond Future	2489	2	2489	2	0.00
13/02/2019	R186 On 02-May-19	9.30	Put	Bond Future	649	1	649	1	0.00
13/02/2019	R186 On 02-May-19	8.70	Put	Bond Future	2173	2	2173	2	0.00
13/02/2019	R186 On 02-May-19	9.05	Put	Bond Future	1109	1	1109	1	3,250.00
13/02/2019	R186 On 02-May-19	8.90	Put	Bond Future	1501	1	1501	1	4,250.00
13/02/2019	R186 On 02-May-19	10.07	Put	Bond Future	83	0	83	0	200.00
13/02/2019	R186 On 02-May-19	9.20	Put	Bond Future	808	1	808	1	0.00
13/02/2019	R186 On 02-May-19	9.75	Put	Bond Future	230	0	230	0	7,000.00
13/02/2019	R186 On 02-May-19	10.02	Put	Bond Future	98	0	98	0	3,250.00
13/02/2019	R186 On 02-May-19	9.02	Put	Bond Future	1179	1	1179	1	0.00
13/02/2019	R186 On 02-May-19	9.96	Put	Bond Future	120	0	120	0	90.00
13/02/2019	R186 On 02-May-19	9.25	Put	Bond Future	724	1	724	1	0.00
13/02/2019	R186 On 02-May-19	8.65	Put	Bond Future	2368	2	2368	2	0.00
13/02/2019	R186 On 02-May-19	9.01	Put	Bond Future	1203	1	1203	1	0.00
13/02/2019	R186 On 02-May-19	9.03	Put	Bond Future	1155	1	1155	1	0.00
13/02/2019	R186 On 01-August-19			Bond Future	9.01	109.8236	9.0057	109.8236	0.00
13/02/2019	R186 On 01-August-19	9.05	Call	Bond Future	2158	3	2158	3	6,000.00
13/02/2019	R186 On 01-August-19	8.30	Call	Bond Future	512	1	512	1	6,000.00
13/02/2019	R186 On 01-August-19	9.52	Call	Bond Future	3849	4	3849	4	0.00
13/02/2019	R186 On 01-August-19	9.54	Call	Bond Future	3931	4	3931	4	0.00
13/02/2019	R186 On 01-August-19	10.08	Call	Bond Future	6265	7	6265	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2019	R186 On 01-August-19	9.53	Call	Bond Future	3890	4	3890	4	0.00
13/02/2019	R186 On 01-August-19	9.53	Put	Bond Future	1017	1	1017	1	0.00
13/02/2019	R186 On 01-August-19	9.54	Put	Bond Future	1004	1	1004	1	0.00
13/02/2019	R186 On 01-August-19	10.08	Put	Bond Future	485	0	485	0	6,000.00
13/02/2019	R186 On 01-August-19	9.52	Put	Bond Future	1030	1	1030	1	0.00
13/02/2019	R186 On 01-August-19	9.05	Put	Bond Future	1911	2	1911	2	0.00
13/02/2019	R186 On 01-August-19	8.30	Put	Bond Future	4541	4	4541	4	0.00
13/02/2019	R186 On 07-November-19			Bond Future	9.06	8.9500	9.0575	8.9500	0.00
13/02/2019	R186 On 07-November-19	8.94	Call	Bond Future	0	0	0	0	0.00
13/02/2019	R186 On 07-November-19	8.95	Call	Bond Future	0	0	0	0	0.00
13/02/2019	R186 On 07-November-19	8.96	Call	Bond Future	0	0	0	0	0.00
13/02/2019	R186 On 07-November-19	8.95	Put	Bond Future	583	0	583	0	0.00
13/02/2019	R186 On 07-November-19	8.96	Put	Bond Future	529	0	529	0	0.00
13/02/2019	R186 On 07-November-19	8.94	Put	Bond Future	638	0	638	0	0.00
13/02/2019	R197 On 02-May-19			Bond Future	304.98	305.0328	304.9805	305.0328	2,350.00
13/02/2019	R197 On 01-August-19			Bond Future	303.29	303.3433	303.2884	303.3433	0.00
13/02/2019	R197 On 07-November-19			Bond Future	309.82	309.8800	309.8211	309.8800	0.00
13/02/2019	R202 On 02-May-19			Bond Future	237.64	238.5021	237.6445	238.5021	8,966.00
13/02/2019	R202 On 01-August-19			Bond Future	238.20	239.0756	238.2003	239.0756	0.00
13/02/2019	R202 On 07-November-19			Bond Future	243.33	244.2300	243.3307	244.2300	0.00
13/02/2019	R207 On 02-May-19			Bond Future	6.47	102.7861	6.4674	102.7861	6,924.00
13/02/2019	R207 On 02-May-19	7.61	Call	Bond Future	761	1	761	1	0.00
13/02/2019	R207 On 02-May-19	7.63	Call	Bond Future	774	1	774	1	0.00
13/02/2019	R207 On 02-May-19	7.62	Call	Bond Future	767	1	767	1	0.00
13/02/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
13/02/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
13/02/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
13/02/2019	R207 On 01-August-19			Bond Future	5.72	101.0967	5.7205	101.0967	0.00
13/02/2019	R207 On 01-August-19	7.33	Call	Bond Future	699	1	699	1	0.00
13/02/2019	R207 On 01-August-19	7.34	Call	Bond Future	704	1	704	1	0.00
13/02/2019	R207 On 01-August-19	7.35	Call	Bond Future	708	1	708	1	0.00
13/02/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
13/02/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
13/02/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2019	R207 On 07-November-19			Bond Future	2.29	2.0700	2.2858	2.0700	0.00
13/02/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
13/02/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
13/02/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
13/02/2019	R207 On 07-November-19	2.06	Put	Bond Future	41	0	41	0	0.00
13/02/2019	R207 On 07-November-19	2.07	Put	Bond Future	39	0	39	0	0.00
13/02/2019	R207 On 07-November-19	2.08	Put	Bond Future	37	0	37	0	0.00
13/02/2019	R208 On 02-May-19			Bond Future	7.15	100.0195	7.1472	100.0195	13,813.00
13/02/2019	R208 On 02-May-19	8.02	Call	Bond Future	1523	2	1523	2	0.00
13/02/2019	R208 On 02-May-19	8.04	Call	Bond Future	1556	2	1556	2	0.00
13/02/2019	R208 On 02-May-19	8.03	Call	Bond Future	1539	2	1539	2	0.00
13/02/2019	R208 On 02-May-19	8.02	Put	Bond Future	19	0	19	0	0.00
13/02/2019	R208 On 02-May-19	8.04	Put	Bond Future	18	0	18	0	0.00
13/02/2019	R208 On 02-May-19	8.03	Put	Bond Future	19	0	19	0	0.00
13/02/2019	R208 On 01-August-19			Bond Future	7.06	101.9194	7.0572	101.9194	0.00
13/02/2019	R208 On 01-August-19	8.17	Call	Bond Future	1732	2	1732	2	0.00
13/02/2019	R208 On 01-August-19	8.16	Call	Bond Future	1719	2	1719	2	0.00
13/02/2019	R208 On 01-August-19	8.15	Call	Bond Future	1705	2	1705	2	0.00
13/02/2019	R208 On 01-August-19	8.15	Put	Bond Future	52	0	52	0	0.00
13/02/2019	R208 On 01-August-19	8.17	Put	Bond Future	50	0	50	0	0.00
13/02/2019	R208 On 01-August-19	8.16	Put	Bond Future	51	0	51	0	0.00
13/02/2019	R208 On 07-November-19			Bond Future	6.86	6.8300	6.8598	6.8300	0.00
13/02/2019	R208 On 07-November-19	6.84	Call	Bond Future	0	0	0	0	0.00
13/02/2019	R208 On 07-November-19	6.83	Call	Bond Future	0	0	0	0	0.00
13/02/2019	R208 On 07-November-19	6.82	Call	Bond Future	0	0	0	0	0.00
13/02/2019	R208 On 07-November-19	6.83	Put	Bond Future	39	0	39	0	0.00
13/02/2019	R208 On 07-November-19	6.82	Put	Bond Future	52	0	52	0	0.00
13/02/2019	R208 On 07-November-19	6.84	Put	Bond Future	26	0	26	0	0.00
13/02/2019	R209 On 02-May-19			Bond Future	9.80	72.1985	9.8000	72.1985	102,737.00
13/02/2019	R209 On 02-May-19	9.69	Call	Bond Future	1320	2	1320	2	0.00
13/02/2019	R209 On 02-May-19	10.50	Call	Bond Future	4678	5	4678	5	0.00
13/02/2019	R209 On 02-May-19	10.71	Call	Bond Future	5737	6	5737	6	0.00
13/02/2019	R209 On 02-May-19	9.70	Call	Bond Future	1350	2	1350	2	0.00
13/02/2019	R209 On 02-May-19	9.35	Call	Bond Future	538	1	538	1	760.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2019	R209 On 02-May-19	9.68	Call	Bond Future	1292	2	1292	2	0.00
13/02/2019	R209 On 02-May-19	9.95	Call	Bond Future	2196	3	2196	3	760.00
13/02/2019	R209 On 02-May-19	9.68	Put	Bond Future	2063	2	2063	2	0.00
13/02/2019	R209 On 02-May-19	9.95	Put	Bond Future	1249	1	1249	1	0.00
13/02/2019	R209 On 02-May-19	10.71	Put	Bond Future	268	0	268	0	760.00
13/02/2019	R209 On 02-May-19	9.35	Put	Bond Future	3494	3	3494	3	0.00
13/02/2019	R209 On 02-May-19	10.50	Put	Bond Future	414	0	414	0	11,560.00
13/02/2019	R209 On 02-May-19	9.69	Put	Bond Future	2027	2	2027	2	0.00
13/02/2019	R209 On 02-May-19	9.70	Put	Bond Future	1992	2	1992	2	0.00
13/02/2019	R209 On 01-August-19			Bond Future	9.86	73.5699	9.8575	73.5699	0.00
13/02/2019	R209 On 01-August-19	10.15	Call	Bond Future	3596	4	3596	4	0.00
13/02/2019	R209 On 01-August-19	10.17	Call	Bond Future	3675	4	3675	4	0.00
13/02/2019	R209 On 01-August-19	10.16	Call	Bond Future	3635	4	3635	4	0.00
13/02/2019	R209 On 01-August-19	10.16	Put	Bond Future	1764	2	1764	2	0.00
13/02/2019	R209 On 01-August-19	10.15	Put	Bond Future	1785	2	1785	2	0.00
13/02/2019	R209 On 01-August-19	10.17	Put	Bond Future	1744	2	1744	2	0.00
13/02/2019	R209 On 07-November-19			Bond Future	9.91	9.8100	9.9124	9.8100	0.00
13/02/2019	R209 On 07-November-19	9.80	Call	Bond Future	0	0	0	0	0.00
13/02/2019	R209 On 07-November-19	9.82	Call	Bond Future	0	0	0	0	0.00
13/02/2019	R209 On 07-November-19	9.81	Call	Bond Future	0	0	0	0	0.00
13/02/2019	R209 On 07-November-19	9.81	Put	Bond Future	644	0	644	0	0.00
13/02/2019	R209 On 07-November-19	9.82	Put	Bond Future	580	0	580	0	0.00
13/02/2019	R209 On 07-November-19	9.80	Put	Bond Future	707	0	707	0	0.00
13/02/2019	R210 On 02-May-19			Bond Future	188.36	188.5368	188.3563	188.5368	2,448.00
13/02/2019	R210 On 01-August-19			Bond Future	191.98	192.1631	191.9780	192.1631	0.00
13/02/2019	R210 On 07-November-19			Bond Future	193.47	193.6600	193.4742	193.6600	0.00
13/02/2019	R212 On 02-May-19			Bond Future	158.73	158.7991	158.7268	158.7991	4,973.00
13/02/2019	R212 On 01-August-19			Bond Future	159.56	159.6332	159.5586	159.6332	0.00
13/02/2019	R212 On 07-November-19			Bond Future	163.00	163.0700	162.9953	163.0700	0.00
13/02/2019	R213 On 02-May-19			Bond Future	9.58	83.8893	9.5825	83.8893	27,886.00
13/02/2019	R213 On 02-May-19	9.50	Call	Bond Future	1305	2	1305	2	0.00
13/02/2019	R213 On 02-May-19	9.49	Call	Bond Future	1276	2	1276	2	0.00
13/02/2019	R213 On 02-May-19	9.48	Call	Bond Future	1248	2	1248	2	0.00
13/02/2019	R213 On 02-May-19	9.49	Put	Bond Future	1844	2	1844	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2019	R213 On 02-May-19	9.48	Put	Bond Future	1877	2	1877	2	0.00
13/02/2019	R213 On 02-May-19	9.50	Put	Bond Future	1810	2	1810	2	0.00
13/02/2019	R213 On 01-August-19			Bond Future	9.64	85.4826	9.6436	85.4826	0.00
13/02/2019	R213 On 01-August-19	9.98	Call	Bond Future	3576	4	3576	4	0.00
13/02/2019	R213 On 01-August-19	9.99	Call	Bond Future	3616	4	3616	4	0.00
13/02/2019	R213 On 01-August-19	10.00	Call	Bond Future	3655	4	3655	4	0.00
13/02/2019	R213 On 01-August-19	10.00	Put	Bond Future	1549	1	1549	1	0.00
13/02/2019	R213 On 01-August-19	9.98	Put	Bond Future	1587	1	1587	1	0.00
13/02/2019	R213 On 01-August-19	9.99	Put	Bond Future	1568	1	1568	1	0.00
13/02/2019	R213 On 07-November-19			Bond Future	9.70	9.5900	9.7048	9.5900	0.00
13/02/2019	R213 On 07-November-19	9.58	Call	Bond Future	0	0	0	0	0.00
13/02/2019	R213 On 07-November-19	9.59	Call	Bond Future	0	0	0	0	0.00
13/02/2019	R213 On 07-November-19	9.60	Call	Bond Future	0	0	0	0	0.00
13/02/2019	R213 On 07-November-19	9.60	Put	Bond Future	623	0	623	0	0.00
13/02/2019	R213 On 07-November-19	9.58	Put	Bond Future	743	0	743	0	0.00
13/02/2019	R213 On 07-November-19	9.59	Put	Bond Future	683	0	683	0	0.00
13/02/2019	R214 On 02-May-19			Bond Future	9.98	71.0518	9.9837	71.0518	24,306.00
13/02/2019	R214 On 02-May-19	9.87	Call	Bond Future	1382	2	1382	2	0.00
13/02/2019	R214 On 02-May-19	9.85	Call	Bond Future	1322	2	1322	2	0.00
13/02/2019	R214 On 02-May-19	9.86	Call	Bond Future	1352	2	1352	2	0.00
13/02/2019	R214 On 02-May-19	9.86	Put	Bond Future	2177	2	2177	2	0.00
13/02/2019	R214 On 02-May-19	9.87	Put	Bond Future	2140	2	2140	2	0.00
13/02/2019	R214 On 02-May-19	9.85	Put	Bond Future	2215	2	2215	2	0.00
13/02/2019	R214 On 01-August-19			Bond Future	10.04	72.4013	10.0415	72.4013	0.00
13/02/2019	R214 On 01-August-19	10.33	Call	Bond Future	3728	4	3728	4	0.00
13/02/2019	R214 On 01-August-19	10.34	Call	Bond Future	3768	4	3768	4	0.00
13/02/2019	R214 On 01-August-19	10.32	Call	Bond Future	3687	4	3687	4	0.00
13/02/2019	R214 On 01-August-19	10.32	Put	Bond Future	1903	2	1903	2	0.00
13/02/2019	R214 On 01-August-19	10.33	Put	Bond Future	1881	2	1881	2	0.00
13/02/2019	R214 On 01-August-19	10.34	Put	Bond Future	1859	2	1859	2	0.00
13/02/2019	R214 On 07-November-19			Bond Future	10.10	10.0100	10.0998	10.0100	0.00
13/02/2019	R214 On 07-November-19	10.01	Call	Bond Future	0	0	0	0	0.00
13/02/2019	R214 On 07-November-19	10.00	Call	Bond Future	0	0	0	0	0.00
13/02/2019	R214 On 07-November-19	10.02	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2019	R214 On 07-November-19	10.00	Put	Bond Future	651	0	651	0	0.00
13/02/2019	R214 On 07-November-19	10.01	Put	Bond Future	586	0	586	0	0.00
13/02/2019	R214 On 07-November-19	10.02	Put	Bond Future	520	0	520	0	0.00
13/02/2019	R248 On 02-May-19			Bond Future	9.99	90.6583	9.9938	90.6583	110,079.00
13/02/2019	R248 On 02-May-19	9.90	Call	Bond Future	1786	2	1786	2	0.00
13/02/2019	R248 On 02-May-19	9.89	Call	Bond Future	1746	2	1746	2	0.00
13/02/2019	R248 On 02-May-19	9.91	Call	Bond Future	1825	2	1825	2	0.00
13/02/2019	R248 On 02-May-19	9.89	Put	Bond Future	2630	2	2630	2	0.00
13/02/2019	R248 On 02-May-19	9.91	Put	Bond Future	2538	2	2538	2	0.00
13/02/2019	R248 On 02-May-19	9.90	Put	Bond Future	2584	2	2584	2	0.00
13/02/2019	R248 On 01-August-19			Bond Future	10.05	92.3802	10.0519	92.3802	0.00
13/02/2019	R248 On 01-August-19	10.36	Call	Bond Future	4770	5	4770	5	0.00
13/02/2019	R248 On 01-August-19	10.35	Call	Bond Future	4719	5	4719	5	0.00
13/02/2019	R248 On 01-August-19	10.34	Call	Bond Future	4667	5	4667	5	0.00
13/02/2019	R248 On 01-August-19	10.35	Put	Bond Future	2290	2	2290	2	0.00
13/02/2019	R248 On 01-August-19	10.34	Put	Bond Future	2318	2	2318	2	0.00
13/02/2019	R248 On 01-August-19	10.36	Put	Bond Future	2263	2	2263	2	0.00
13/02/2019	R248 On 07-November-19			Bond Future	10.11	10.0200	10.1104	10.0200	0.00
13/02/2019	R248 On 07-November-19	10.03	Call	Bond Future	0	0	0	0	0.00
13/02/2019	R248 On 07-November-19	10.02	Call	Bond Future	0	0	0	0	0.00
13/02/2019	R248 On 07-November-19	10.01	Call	Bond Future	0	0	0	0	0.00
13/02/2019	R248 On 07-November-19	10.02	Put	Bond Future	752	0	752	0	0.00
13/02/2019	R248 On 07-November-19	10.01	Put	Bond Future	836	0	836	0	0.00
13/02/2019	R248 On 07-November-19	10.03	Put	Bond Future	668	0	668	0	0.00