



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
26/02/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	2025 On 02-May-19			Bond Future	134.36	134.4446	134.3562	134.4446	691.00
26/02/2019	2025 On 01-August-19			Bond Future	135.47	135.5697	135.4734	135.5697	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
26/02/2019	2025 On 07-November-19			Bond Future	138.37	138.4652	138.3666	138.4652	0.00
26/02/2019	2029 On 02-May-19			Bond Future	100.84	100.8511	100.8404	100.8511	3,020.00
26/02/2019	2029 On 01-August-19			Bond Future	102.77	102.7881	102.7726	102.7881	0.00
26/02/2019	2029 On 07-November-19			Bond Future	103.86	103.8757	103.8597	103.8757	0.00
26/02/2019	2030 On 02-May-19			Bond Future	9.22	93.4156	9.2239	93.4156	45,580.00
26/02/2019	2030 On 02-May-19	9.39	Call	Bond Future	2076	2	2076	2	0.00
26/02/2019	2030 On 02-May-19	10.20	Call	Bond Future	6062	6	6062	6	0.00
26/02/2019	2030 On 02-May-19	9.41	Call	Bond Future	2155	2	2155	2	0.00
26/02/2019	2030 On 02-May-19	8.90	Call	Bond Future	615	1	615	1	3,000.00
26/02/2019	2030 On 02-May-19	9.40	Call	Bond Future	2115	2	2115	2	3,000.00
26/02/2019	2030 On 02-May-19	9.40	Put	Bond Future	1006	1	1006	1	0.00
26/02/2019	2030 On 02-May-19	9.41	Put	Bond Future	983	1	983	1	0.00
26/02/2019	2030 On 02-May-19	8.90	Put	Bond Future	2704	3	2704	3	0.00
26/02/2019	2030 On 02-May-19	10.20	Put	Bond Future	133	0	133	0	3,000.00
26/02/2019	2030 On 02-May-19	9.39	Put	Bond Future	1029	1	1029	1	0.00
26/02/2019	2030 On 01-August-19			Bond Future	9.28	91.1821	9.2836	91.1821	0.00
26/02/2019	2030 On 01-August-19	8.35	Call	Bond Future	339	0	339	0	2,025.00
26/02/2019	2030 On 01-August-19	9.92	Call	Bond Future	4819	4	4819	4	0.00
26/02/2019	2030 On 01-August-19	9.15	Call	Bond Future	1874	2	1874	2	2,025.00
26/02/2019	2030 On 01-August-19	9.91	Call	Bond Future	4774	4	4774	4	0.00
26/02/2019	2030 On 01-August-19	9.90	Call	Bond Future	4728	4	4728	4	0.00
26/02/2019	2030 On 01-August-19	9.92	Put	Bond Future	965	1	965	1	0.00
26/02/2019	2030 On 01-August-19	9.90	Put	Bond Future	992	1	992	1	0.00
26/02/2019	2030 On 01-August-19	8.35	Put	Bond Future	6412	7	6412	7	0.00
26/02/2019	2030 On 01-August-19	9.15	Put	Bond Future	2712	3	2712	3	0.00
26/02/2019	2030 On 01-August-19	9.91	Put	Bond Future	978	1	978	1	0.00
26/02/2019	2030 On 07-November-19			Bond Future	9.33	93.1074	9.3336	93.1074	0.00
26/02/2019	2030 On 07-November-19	9.48	Call	Bond Future	3357	3	3357	3	0.00
26/02/2019	2030 On 07-November-19	9.49	Call	Bond Future	3393	3	3393	3	0.00
26/02/2019	2030 On 07-November-19	9.47	Call	Bond Future	3322	3	3322	3	0.00
26/02/2019	2030 On 07-November-19	9.47	Put	Bond Future	2493	3	2493	3	0.00
26/02/2019	2030 On 07-November-19	9.48	Put	Bond Future	2467	3	2467	3	0.00
26/02/2019	2030 On 07-November-19	9.49	Put	Bond Future	2443	3	2443	3	0.00
26/02/2019	2032 On 02-May-19			Bond Future	9.46	91.4261	9.4587	91.4261	43,635.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2019	2032 On 02-May-19	9.61	Call	Bond Future	2231	2	2231	2	0.00
26/02/2019	2032 On 02-May-19	9.63	Call	Bond Future	2316	2	2316	2	0.00
26/02/2019	2032 On 02-May-19	9.62	Call	Bond Future	2273	2	2273	2	0.00
26/02/2019	2032 On 02-May-19	9.61	Put	Bond Future	1195	1	1195	1	0.00
26/02/2019	2032 On 02-May-19	9.63	Put	Bond Future	1144	1	1144	1	0.00
26/02/2019	2032 On 02-May-19	9.62	Put	Bond Future	1169	1	1169	1	0.00
26/02/2019	2032 On 01-August-19			Bond Future	9.52	93.1601	9.5170	93.1601	0.00
26/02/2019	2032 On 01-August-19	10.11	Call	Bond Future	5060	5	5060	5	0.00
26/02/2019	2032 On 01-August-19	10.10	Call	Bond Future	5012	5	5012	5	0.00
26/02/2019	2032 On 01-August-19	10.09	Call	Bond Future	4964	5	4964	5	0.00
26/02/2019	2032 On 01-August-19	10.09	Put	Bond Future	1182	1	1182	1	0.00
26/02/2019	2032 On 01-August-19	10.11	Put	Bond Future	1151	1	1151	1	0.00
26/02/2019	2032 On 01-August-19	10.10	Put	Bond Future	1166	1	1166	1	0.00
26/02/2019	2032 On 07-November-19			Bond Future	9.57	90.9638	9.5731	90.9638	0.00
26/02/2019	2032 On 07-November-19	9.72	Call	Bond Future	3714	3	3714	3	0.00
26/02/2019	2032 On 07-November-19	9.71	Call	Bond Future	3677	3	3677	3	0.00
26/02/2019	2032 On 07-November-19	9.70	Call	Bond Future	3639	3	3639	3	0.00
26/02/2019	2032 On 07-November-19	9.71	Put	Bond Future	2767	3	2767	3	0.00
26/02/2019	2032 On 07-November-19	9.70	Put	Bond Future	2796	3	2796	3	0.00
26/02/2019	2032 On 07-November-19	9.72	Put	Bond Future	2739	3	2739	3	0.00
26/02/2019	2033 On 02-May-19			Bond Future	103.44	102.9566	103.4410	102.9566	6,090.00
26/02/2019	2033 On 01-August-19			Bond Future	105.42	104.9340	105.4229	104.9340	0.00
26/02/2019	2033 On 07-November-19			Bond Future	106.49	105.9911	106.4903	105.9911	0.00
26/02/2019	2037 On 02-May-19			Bond Future	9.74	91.3420	9.7352	91.3420	55,652.00
26/02/2019	2037 On 02-May-19	9.80	Call	Bond Future	2125	2	2125	2	0.00
26/02/2019	2037 On 02-May-19	9.81	Call	Bond Future	2168	2	2168	2	0.00
26/02/2019	2037 On 02-May-19	9.79	Call	Bond Future	2082	2	2082	2	0.00
26/02/2019	2037 On 02-May-19	9.79	Put	Bond Future	1661	2	1661	2	0.00
26/02/2019	2037 On 02-May-19	9.80	Put	Bond Future	1627	2	1627	2	0.00
26/02/2019	2037 On 02-May-19	9.81	Put	Bond Future	1594	2	1594	2	0.00
26/02/2019	2037 On 01-August-19			Bond Future	9.80	88.8189	9.7980	88.8189	0.00
26/02/2019	2037 On 01-August-19	10.29	Call	Bond Future	5138	5	5138	5	0.00
26/02/2019	2037 On 01-August-19	10.31	Call	Bond Future	5241	5	5241	5	0.00
26/02/2019	2037 On 01-August-19	10.30	Call	Bond Future	5189	5	5189	5	0.00

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26/02/2019	2037 On 01-August-19	10.30	Put	Bond Future	1492	2	1492	2	0.00
26/02/2019	2037 On 01-August-19	10.31	Put	Bond Future	1473	2	1473	2	0.00
26/02/2019	2037 On 01-August-19	10.29	Put	Bond Future	1512	2	1512	2	0.00
26/02/2019	2037 On 07-November-19			Bond Future	9.85	90.6944	9.8536	90.6944	0.00
26/02/2019	2037 On 07-November-19	9.95	Call	Bond Future	4000	4	4000	4	0.00
26/02/2019	2037 On 07-November-19	9.97	Call	Bond Future	4082	4	4082	4	0.00
26/02/2019	2037 On 07-November-19	9.96	Call	Bond Future	4041	4	4041	4	0.00
26/02/2019	2037 On 07-November-19	9.96	Put	Bond Future	3246	4	3246	4	0.00
26/02/2019	2037 On 07-November-19	9.97	Put	Bond Future	3214	3	3214	3	0.00
26/02/2019	2037 On 07-November-19	9.95	Put	Bond Future	3279	4	3279	4	0.00
26/02/2019	2038 On 02-May-19			Bond Future	122.34	122.3496	122.3370	122.3496	10,812.00
26/02/2019	2038 On 01-August-19			Bond Future	123.04	123.0603	123.0417	123.0603	0.00
26/02/2019	2038 On 07-November-19			Bond Future	125.67	125.6886	125.6695	125.6886	0.00
26/02/2019	2040 On 02-May-19			Bond Future	9.80	94.6461	9.7996	94.6461	25,603.00
26/02/2019	2040 On 02-May-19	9.90	Call	Bond Future	2465	2	2465	2	0.00
26/02/2019	2040 On 02-May-19	10.20	Call	Bond Future	4076	4	4076	4	1,150.00
26/02/2019	2040 On 02-May-19	9.89	Call	Bond Future	2417	2	2417	2	0.00
26/02/2019	2040 On 02-May-19	9.60	Call	Bond Future	1233	1	1233	1	1,150.00
26/02/2019	2040 On 02-May-19	9.88	Call	Bond Future	2370	2	2370	2	0.00
26/02/2019	2040 On 02-May-19	9.89	Put	Bond Future	1671	2	1671	2	0.00
26/02/2019	2040 On 02-May-19	9.88	Put	Bond Future	1706	2	1706	2	0.00
26/02/2019	2040 On 02-May-19	9.90	Put	Bond Future	1637	2	1637	2	0.00
26/02/2019	2040 On 02-May-19	10.20	Put	Bond Future	843	1	843	1	0.00
26/02/2019	2040 On 02-May-19	9.60	Put	Bond Future	2915	3	2915	3	0.00
26/02/2019	2040 On 01-August-19			Bond Future	9.86	91.9353	9.8619	91.9353	0.00
26/02/2019	2040 On 01-August-19	10.36	Call	Bond Future	5579	5	5579	5	0.00
26/02/2019	2040 On 01-August-19	10.37	Call	Bond Future	5634	5	5634	5	0.00
26/02/2019	2040 On 01-August-19	10.38	Call	Bond Future	5689	5	5689	5	0.00
26/02/2019	2040 On 01-August-19	10.38	Put	Bond Future	1590	2	1590	2	0.00
26/02/2019	2040 On 01-August-19	10.36	Put	Bond Future	1632	2	1632	2	0.00
26/02/2019	2040 On 01-August-19	10.37	Put	Bond Future	1611	2	1611	2	0.00
26/02/2019	2040 On 07-November-19			Bond Future	9.92	93.8767	9.9170	93.8767	0.00
26/02/2019	2040 On 07-November-19	10.03	Call	Bond Future	4311	4	4311	4	0.00
26/02/2019	2040 On 07-November-19	10.04	Call	Bond Future	4356	4	4356	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2019	2040 On 07-November-19	10.05	Call	Bond Future	4401	4	4401	4	0.00
26/02/2019	2040 On 07-November-19	10.05	Put	Bond Future	3332	4	3332	4	0.00
26/02/2019	2040 On 07-November-19	10.03	Put	Bond Future	3402	4	3402	4	0.00
26/02/2019	2040 On 07-November-19	10.04	Put	Bond Future	3367	4	3367	4	0.00
26/02/2019	2044 On 02-May-19			Bond Future	9.81	91.8327	9.8124	91.8327	36,560.00
26/02/2019	2044 On 02-May-19	9.90	Call	Bond Future	2448	2	2448	2	0.00
26/02/2019	2044 On 02-May-19	9.91	Call	Bond Future	2496	2	2496	2	0.00
26/02/2019	2044 On 02-May-19	9.92	Call	Bond Future	2545	2	2545	2	0.00
26/02/2019	2044 On 02-May-19	9.91	Put	Bond Future	1675	2	1675	2	0.00
26/02/2019	2044 On 02-May-19	9.92	Put	Bond Future	1640	2	1640	2	0.00
26/02/2019	2044 On 02-May-19	9.90	Put	Bond Future	1710	2	1710	2	0.00
26/02/2019	2044 On 01-August-19			Bond Future	9.87	89.1937	9.8719	89.1937	0.00
26/02/2019	2044 On 01-August-19	10.39	Call	Bond Future	5790	5	5790	5	0.00
26/02/2019	2044 On 01-August-19	10.53	Call	Bond Future	6589	6	6589	6	0.00
26/02/2019	2044 On 01-August-19	9.86	Call	Bond Future	3141	3	3141	3	100.00
26/02/2019	2044 On 01-August-19	10.40	Call	Bond Future	5846	5	5846	5	0.00
26/02/2019	2044 On 01-August-19	9.36	Call	Bond Future	1340	1	1340	1	100.00
26/02/2019	2044 On 01-August-19	10.38	Call	Bond Future	5734	5	5734	5	0.00
26/02/2019	2044 On 01-August-19	10.38	Put	Bond Future	1639	2	1639	2	0.00
26/02/2019	2044 On 01-August-19	9.36	Put	Bond Future	5807	6	5807	6	0.00
26/02/2019	2044 On 01-August-19	10.53	Put	Bond Future	1346	2	1346	2	100.00
26/02/2019	2044 On 01-August-19	10.40	Put	Bond Future	1596	2	1596	2	0.00
26/02/2019	2044 On 01-August-19	9.86	Put	Bond Future	3240	4	3240	4	0.00
26/02/2019	2044 On 01-August-19	10.39	Put	Bond Future	1618	2	1618	2	0.00
26/02/2019	2044 On 07-November-19			Bond Future	9.92	91.0771	9.9245	91.0771	0.00
26/02/2019	2044 On 07-November-19	10.06	Call	Bond Future	4494	4	4494	4	0.00
26/02/2019	2044 On 07-November-19	10.07	Call	Bond Future	4540	4	4540	4	0.00
26/02/2019	2044 On 07-November-19	10.05	Call	Bond Future	4448	4	4448	4	0.00
26/02/2019	2044 On 07-November-19	10.05	Put	Bond Future	3416	4	3416	4	0.00
26/02/2019	2044 On 07-November-19	10.06	Put	Bond Future	3381	4	3381	4	0.00
26/02/2019	2044 On 07-November-19	10.07	Put	Bond Future	3346	4	3346	4	0.00
26/02/2019	2046 On 02-May-19			Bond Future	114.95	114.9634	114.9514	114.9634	12,523.00
26/02/2019	2046 On 01-August-19			Bond Future	117.15	117.1716	117.1540	117.1716	0.00
26/02/2019	2046 On 07-November-19			Bond Future	117.92	117.9336	117.9154	117.9336	0.00

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26/02/2019	2050 On 02-May-19			Bond Future	120.13	119.6460	120.1283	119.6460	10,684.00
26/02/2019	2050 On 01-August-19			Bond Future	120.61	120.1259	120.6122	120.1259	0.00
26/02/2019	2050 On 07-November-19			Bond Future	123.19	122.6917	123.1881	122.6917	0.00
26/02/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	AL37 On 02-May-19			Index Future	631.11	630.1630	631.1110	630.1630	0.00
26/02/2019	AL37 On 01-August-19			Index Future	643.05	642.1100	643.0470	642.1100	0.00
26/02/2019	AL37 On 07-November-19			Index Future	656.62	655.6590	656.6150	655.6590	0.00
26/02/2019	AL7T On 02-May-19			Index Future	728.70	726.4390	728.7010	726.4390	0.00
26/02/2019	AL7T On 01-August-19			Index Future	742.48	740.2110	742.4830	740.2110	0.00
26/02/2019	AL7T On 07-November-19			Index Future	758.15	755.8310	758.1480	755.8310	0.00
26/02/2019	ALBI On 02-May-19			Index Future	659.30	655.9980	659.3000	655.9980	903.00
26/02/2019	ALBI On 01-August-19			Index Future	671.77	668.4340	671.7690	668.4340	0.00
26/02/2019	ALBI On 07-November-19			Index Future	685.94	682.5390	685.9420	682.5390	0.00
26/02/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00

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26/02/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2019	ES33 On 02-May-19			Bond Future	10.93	76.0116	10.9345	76.0116	350.00
26/02/2019	ES33 On 01-August-19			Bond Future	11.04	77.4532	11.0372	77.4532	0.00
26/02/2019	ES33 On 07-November-19			Bond Future	11.15	75.2916	11.1451	75.2916	0.00
26/02/2019	ES42 On 02-May-19			Bond Future	11.18	77.7202	11.1804	77.7202	4,919.00
26/02/2019	ES42 On 01-August-19			Bond Future	11.28	79.1945	11.2809	79.1945	0.00
26/02/2019	ES42 On 07-November-19			Bond Future	11.39	76.6000	11.3866	76.6000	0.00
26/02/2019	GOVI On 02-May-19			GOVI	652.77	649.3610	652.7710	649.3610	443.00
26/02/2019	GOVI On 02-May-19	647.88	Call	GOVI	48910	1	48910	1	0.00
26/02/2019	GOVI On 02-May-19	647.87	Call	GOVI	49010	1	49010	1	0.00
26/02/2019	GOVI On 02-May-19	647.86	Call	GOVI	49110	2	49110	2	0.00
26/02/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
26/02/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
26/02/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
26/02/2019	GOVI On 01-August-19			GOVI	665.12	661.6720	665.1160	661.6720	0.00
26/02/2019	GOVI On 01-August-19	638.69	Call	GOVI	264260	23	264260	23	0.00
26/02/2019	GOVI On 01-August-19	638.68	Call	GOVI	264360	23	264360	23	0.00
26/02/2019	GOVI On 01-August-19	638.67	Call	GOVI	264460	23	264460	23	0.00
26/02/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
26/02/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
26/02/2019	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
26/02/2019	GOVI On 07-November-19			GOVI	679.15	675.6340	679.1490	675.6340	0.00
26/02/2019	GOVI On 07-November-19	672.90	Call	GOVI	62490	3	62490	3	0.00
26/02/2019	GOVI On 07-November-19	672.91	Call	GOVI	62390	3	62390	3	0.00
26/02/2019	GOVI On 07-November-19	672.92	Call	GOVI	62290	3	62290	3	0.00
26/02/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
26/02/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
26/02/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
26/02/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/02/2019	IGOV On 02-May-19			Index Future	257.84	257.9280	257.8440	257.9280	735.00
26/02/2019	IGOV On 01-August-19			Index Future	262.78	262.8800	262.7840	262.8800	0.00
26/02/2019	IGOV On 07-November-19			Index Future	268.39	268.4930	268.3940	268.4930	0.00
26/02/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
26/02/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
26/02/2019	IS01 On 19-September-19			Interest Rate Swap	99.86	99.8600	99.8600	99.8600	0.00
26/02/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
26/02/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
26/02/2019	IS02 On 20-September-19			Interest Rate Swap	101.86	101.8500	101.8600	101.8500	0.00
26/02/2019	IS02 On 20-December-19			Interest Rate Swap	102.78	102.7800	102.7800	102.7800	0.00
26/02/2019	IS02 On 23-March-20			Interest Rate Swap	98.76	98.7500	98.7600	98.7500	0.00
26/02/2019	IS02 On 22-June-20			Interest Rate Swap	102.30	102.2900	102.3000	102.2900	0.00
26/02/2019	IS02 On 21-September-20			Interest Rate Swap	99.25	99.2400	99.2500	99.2400	0.00
26/02/2019	IS05 On 17-December-20			Interest Rate Swap	96.00	95.9800	96.0000	95.9800	0.00
26/02/2019	IS05 On 16-March-21			Interest Rate Swap	95.12	95.1000	95.1200	95.1000	0.00
26/02/2019	IS05 On 15-June-21			Interest Rate Swap	94.19	94.1800	94.1900	94.1800	0.00
26/02/2019	IS05 On 21-September-21			Interest Rate Swap	94.24	94.2400	94.2400	94.2400	0.00
26/02/2019	IS05 On 21-December-21			Interest Rate Swap	96.34	96.3500	96.3400	96.3500	51.00
26/02/2019	IS05 On 15-March-22			Interest Rate Swap	96.38	96.4000	96.3800	96.4000	0.00
26/02/2019	IS05 On 21-June-22			Interest Rate Swap	97.48	97.5000	97.4800	97.5000	0.00
26/02/2019	IS05 On 20-September-22			Interest Rate Swap	101.32	101.3600	101.3200	101.3600	0.00
26/02/2019	IS05 On 20-December-22			Interest Rate Swap	102.49	102.5400	102.4900	102.5400	0.00
26/02/2019	IS05 On 22-March-23			Interest Rate Swap	95.75	95.8100	95.7500	95.8100	0.00
26/02/2019	IS05 On 20-June-23			Interest Rate Swap	101.74	101.8200	101.7400	101.8200	0.00
26/02/2019	IS05 On 19-September-23			Interest Rate Swap	97.14	97.2400	97.1400	97.2400	0.00
26/02/2019	IS10 On 17-December-25			Interest Rate Swap	93.33	93.5200	93.3300	93.5200	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
26/02/2019	IS10 On 16-March-26			Interest Rate Swap	90.27	90.4700	90.2700	90.4700	0.00
26/02/2019	IS10 On 15-June-26			Interest Rate Swap	88.98	89.1800	88.9800	89.1800	0.00
26/02/2019	IS10 On 21-September-26			Interest Rate Swap	91.16	91.3400	91.1600	91.3400	0.00
26/02/2019	IS10 On 21-December-26			Interest Rate Swap	94.98	95.1500	94.9800	95.1500	0.00
26/02/2019	IS10 On 15-March-27			Interest Rate Swap	93.53	93.7000	93.5300	93.7000	0.00
26/02/2019	IS10 On 21-June-27			Interest Rate Swap	95.60	95.7900	95.6000	95.7900	0.00
26/02/2019	IS10 On 20-September-27			Interest Rate Swap	101.08	101.2800	101.0800	101.2800	0.00
26/02/2019	IS10 On 20-December-27			Interest Rate Swap	101.42	101.6400	101.4200	101.6400	0.00
26/02/2019	IS10 On 22-March-28			Interest Rate Swap	94.85	95.0900	94.8500	95.0900	0.00
26/02/2019	IS10 On 20-June-28			Interest Rate Swap	102.10	102.3300	102.1000	102.3300	0.00
26/02/2019	IS10 On 19-September-28			Interest Rate Swap	95.60	95.8300	95.6000	95.8300	0.00
26/02/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/02/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/02/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
26/02/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
26/02/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
26/02/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
26/02/2019	R023 On 02-May-19			Bond Future	7.74	101.3126	7.7356	101.3126	69,212.00
26/02/2019	R023 On 02-May-19	8.46	Call	Bond Future	2366	2	2366	2	0.00
26/02/2019	R023 On 02-May-19	8.45	Call	Bond Future	2336	2	2336	2	0.00
26/02/2019	R023 On 02-May-19	8.44	Call	Bond Future	2306	2	2306	2	0.00
26/02/2019	R023 On 02-May-19	8.45	Put	Bond Future	44	0	44	0	0.00
26/02/2019	R023 On 02-May-19	8.44	Put	Bond Future	46	0	46	0	0.00
26/02/2019	R023 On 02-May-19	8.46	Put	Bond Future	43	0	43	0	0.00
26/02/2019	R023 On 01-August-19			Bond Future	7.74	103.2338	7.7365	103.2338	0.00
26/02/2019	R023 On 01-August-19	8.93	Call	Bond Future	3735	4	3735	4	0.00
26/02/2019	R023 On 01-August-19	8.95	Call	Bond Future	3790	4	3790	4	0.00
26/02/2019	R023 On 01-August-19	8.94	Call	Bond Future	3763	4	3763	4	0.00
26/02/2019	R023 On 01-August-19	8.94	Put	Bond Future	152	0	152	0	0.00
26/02/2019	R023 On 01-August-19	8.95	Put	Bond Future	150	0	150	0	0.00
26/02/2019	R023 On 01-August-19	8.93	Put	Bond Future	154	0	154	0	0.00
26/02/2019	R023 On 07-November-19			Bond Future	7.72	101.4773	7.7212	101.4773	0.00
26/02/2019	R023 On 07-November-19	7.98	Call	Bond Future	1525	1	1525	1	0.00
26/02/2019	R023 On 07-November-19	7.99	Call	Bond Future	1545	1	1545	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2019	R023 On 07-November-19	8.00	Call	Bond Future	1564	1	1564	1	0.00
26/02/2019	R023 On 07-November-19	8.00	Put	Bond Future	769	1	769	1	0.00
26/02/2019	R023 On 07-November-19	7.99	Put	Bond Future	778	1	778	1	0.00
26/02/2019	R023 On 07-November-19	7.98	Put	Bond Future	787	1	787	1	0.00
26/02/2019	R035 On 02-May-19			Bond Future	9.64	94.7921	9.6419	94.7921	78,044.00
26/02/2019	R035 On 02-May-19	9.74	Call	Bond Future	2281	2	2281	2	0.00
26/02/2019	R035 On 02-May-19	9.75	Call	Bond Future	2325	2	2325	2	0.00
26/02/2019	R035 On 02-May-19	9.73	Call	Bond Future	2237	2	2237	2	0.00
26/02/2019	R035 On 02-May-19	9.73	Put	Bond Future	1565	2	1565	2	0.00
26/02/2019	R035 On 02-May-19	9.75	Put	Bond Future	1502	2	1502	2	0.00
26/02/2019	R035 On 02-May-19	9.74	Put	Bond Future	1533	2	1533	2	0.00
26/02/2019	R035 On 01-August-19			Bond Future	9.70	96.5896	9.7003	96.5896	0.00
26/02/2019	R035 On 01-August-19	10.24	Call	Bond Future	5316	5	5316	5	0.00
26/02/2019	R035 On 01-August-19	10.23	Call	Bond Future	5265	5	5265	5	0.00
26/02/2019	R035 On 01-August-19	10.22	Call	Bond Future	5213	5	5213	5	0.00
26/02/2019	R035 On 01-August-19	10.23	Put	Bond Future	1382	2	1382	2	0.00
26/02/2019	R035 On 01-August-19	10.22	Put	Bond Future	1401	2	1401	2	0.00
26/02/2019	R035 On 01-August-19	10.24	Put	Bond Future	1362	2	1362	2	0.00
26/02/2019	R035 On 07-November-19			Bond Future	9.76	94.1217	9.7599	94.1217	0.00
26/02/2019	R035 On 07-November-19	9.87	Call	Bond Future	3973	4	3973	4	0.00
26/02/2019	R035 On 07-November-19	9.88	Call	Bond Future	4014	4	4014	4	0.00
26/02/2019	R035 On 07-November-19	9.89	Call	Bond Future	4056	4	4056	4	0.00
26/02/2019	R035 On 07-November-19	9.87	Put	Bond Future	3157	3	3157	3	0.00
26/02/2019	R035 On 07-November-19	9.89	Put	Bond Future	3093	3	3093	3	0.00
26/02/2019	R035 On 07-November-19	9.88	Put	Bond Future	3125	3	3125	3	0.00
26/02/2019	R186 On 02-May-19			Bond Future	8.68	113.6638	8.6792	113.6638	88,469.00
26/02/2019	R186 On 02-May-19	9.03	Call	Bond Future	2563	2	2563	2	0.00
26/02/2019	R186 On 02-May-19	8.65	Call	Bond Future	1188	1	1188	1	3,250.00
26/02/2019	R186 On 02-May-19	9.02	Call	Bond Future	2521	2	2521	2	0.00
26/02/2019	R186 On 02-May-19	10.07	Call	Bond Future	7777	8	7777	8	0.00
26/02/2019	R186 On 02-May-19	9.75	Call	Bond Future	6101	6	6101	6	0.00
26/02/2019	R186 On 02-May-19	9.01	Call	Bond Future	2479	2	2479	2	0.00
26/02/2019	R186 On 02-May-19	9.30	Call	Bond Future	3803	4	3803	4	200.00
26/02/2019	R186 On 02-May-19	9.96	Call	Bond Future	7203	7	7203	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
26/02/2019	R186 On 02-May-19	9.25	Call	Bond Future	3560	3	3560	3	3,250.00
26/02/2019	R186 On 02-May-19	8.90	Call	Bond Future	2036	2	2036	2	0.00
26/02/2019	R186 On 02-May-19	9.00	Call	Bond Future	2437	2	2437	2	7,000.00
26/02/2019	R186 On 02-May-19	10.02	Call	Bond Future	7517	7	7517	7	0.00
26/02/2019	R186 On 02-May-19	8.70	Call	Bond Future	1339	1	1339	1	200.00
26/02/2019	R186 On 02-May-19	9.20	Call	Bond Future	3324	3	3324	3	90.00
26/02/2019	R186 On 02-May-19	8.62	Call	Bond Future	1102	1	1102	1	90.00
26/02/2019	R186 On 02-May-19	8.50	Call	Bond Future	797	1	797	1	7,000.00
26/02/2019	R186 On 02-May-19	8.80	Call	Bond Future	1669	2	1669	2	7,500.00
26/02/2019	R186 On 02-May-19	9.05	Call	Bond Future	2649	2	2649	2	0.00
26/02/2019	R186 On 02-May-19	9.05	Put	Bond Future	509	1	509	1	3,250.00
26/02/2019	R186 On 02-May-19	8.90	Put	Bond Future	755	1	755	1	4,250.00
26/02/2019	R186 On 02-May-19	9.00	Put	Bond Future	582	1	582	1	7,500.00
26/02/2019	R186 On 02-May-19	8.50	Put	Bond Future	1851	2	1851	2	0.00
26/02/2019	R186 On 02-May-19	8.62	Put	Bond Future	1449	2	1449	2	0.00
26/02/2019	R186 On 02-May-19	9.30	Put	Bond Future	250	0	250	0	0.00
26/02/2019	R186 On 02-May-19	8.70	Put	Bond Future	1217	1	1217	1	0.00
26/02/2019	R186 On 02-May-19	8.80	Put	Bond Future	966	1	966	1	0.00
26/02/2019	R186 On 02-May-19	9.20	Put	Bond Future	334	0	334	0	0.00
26/02/2019	R186 On 02-May-19	9.75	Put	Bond Future	66	0	66	0	7,000.00
26/02/2019	R186 On 02-May-19	10.02	Put	Bond Future	29	0	29	0	3,250.00
26/02/2019	R186 On 02-May-19	10.07	Put	Bond Future	23	0	23	0	200.00
26/02/2019	R186 On 02-May-19	9.02	Put	Bond Future	552	1	552	1	0.00
26/02/2019	R186 On 02-May-19	9.25	Put	Bond Future	288	0	288	0	0.00
26/02/2019	R186 On 02-May-19	8.65	Put	Bond Future	1359	2	1359	2	0.00
26/02/2019	R186 On 02-May-19	9.96	Put	Bond Future	35	0	35	0	90.00
26/02/2019	R186 On 02-May-19	9.01	Put	Bond Future	567	1	567	1	0.00
26/02/2019	R186 On 02-May-19	9.03	Put	Bond Future	537	1	537	1	0.00
26/02/2019	R186 On 01-August-19			Bond Future	8.73	110.5193	8.7279	110.5193	0.00
26/02/2019	R186 On 01-August-19	9.05	Call	Bond Future	3048	3	3048	3	6,000.00
26/02/2019	R186 On 01-August-19	8.30	Call	Bond Future	887	1	887	1	6,000.00
26/02/2019	R186 On 01-August-19	9.52	Call	Bond Future	5000	5	5000	5	0.00
26/02/2019	R186 On 01-August-19	9.54	Call	Bond Future	5090	5	5090	5	0.00
26/02/2019	R186 On 01-August-19	10.08	Call	Bond Future	7613	7	7613	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
26/02/2019	R186 On 01-August-19	9.53	Call	Bond Future	5045	5	5045	5	0.00
26/02/2019	R186 On 01-August-19	9.53	Put	Bond Future	609	1	609	1	0.00
26/02/2019	R186 On 01-August-19	9.54	Put	Bond Future	600	1	600	1	0.00
26/02/2019	R186 On 01-August-19	10.08	Put	Bond Future	269	0	269	0	6,000.00
26/02/2019	R186 On 01-August-19	9.52	Put	Bond Future	617	1	617	1	0.00
26/02/2019	R186 On 01-August-19	9.05	Put	Bond Future	1238	1	1238	1	0.00
26/02/2019	R186 On 01-August-19	8.30	Put	Bond Future	3353	4	3353	4	0.00
26/02/2019	R186 On 07-November-19			Bond Future	8.77	112.8527	8.7686	112.8527	0.00
26/02/2019	R186 On 07-November-19	8.94	Call	Bond Future	2963	3	2963	3	0.00
26/02/2019	R186 On 07-November-19	8.95	Call	Bond Future	2996	3	2996	3	0.00
26/02/2019	R186 On 07-November-19	8.96	Call	Bond Future	3029	3	3029	3	0.00
26/02/2019	R186 On 07-November-19	8.95	Put	Bond Future	2003	2	2003	2	0.00
26/02/2019	R186 On 07-November-19	8.96	Put	Bond Future	1982	2	1982	2	0.00
26/02/2019	R186 On 07-November-19	8.94	Put	Bond Future	2024	2	2024	2	0.00
26/02/2019	R197 On 02-May-19			Bond Future	303.30	303.9085	303.3024	303.9085	2,350.00
26/02/2019	R197 On 01-August-19			Bond Future	301.56	302.1892	301.5580	302.1892	0.00
26/02/2019	R197 On 07-November-19			Bond Future	308.00	308.6437	307.9984	308.6437	0.00
26/02/2019	R202 On 02-May-19			Bond Future	234.25	234.9509	234.2545	234.9509	8,966.00
26/02/2019	R202 On 01-August-19			Bond Future	234.73	235.4497	234.7297	235.4497	0.00
26/02/2019	R202 On 07-November-19			Bond Future	239.74	240.4784	239.7424	240.4784	0.00
26/02/2019	R207 On 02-May-19			Bond Future	6.16	102.9371	6.1627	102.9371	6,038.00
26/02/2019	R207 On 02-May-19	7.61	Call	Bond Future	965	1	965	1	0.00
26/02/2019	R207 On 02-May-19	7.63	Call	Bond Future	978	1	978	1	0.00
26/02/2019	R207 On 02-May-19	7.62	Call	Bond Future	972	1	972	1	0.00
26/02/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
26/02/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
26/02/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
26/02/2019	R207 On 01-August-19			Bond Future	5.26	101.2476	5.2609	101.2476	0.00
26/02/2019	R207 On 01-August-19	7.33	Call	Bond Future	901	1	901	1	0.00
26/02/2019	R207 On 01-August-19	7.34	Call	Bond Future	905	1	905	1	0.00
26/02/2019	R207 On 01-August-19	7.35	Call	Bond Future	909	1	909	1	0.00
26/02/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
26/02/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
26/02/2019	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
26/02/2019	R207 On 07-November-19			Bond Future	1.25	103.3852	1.2504	103.3852	0.00
26/02/2019	R207 On 07-November-19	2.07	Call	Bond Future	150	0	150	0	0.00
26/02/2019	R207 On 07-November-19	2.08	Call	Bond Future	151	0	151	0	0.00
26/02/2019	R207 On 07-November-19	2.06	Call	Bond Future	148	0	148	0	0.00
26/02/2019	R207 On 07-November-19	2.06	Put	Bond Future	2	0	2	0	0.00
26/02/2019	R207 On 07-November-19	2.07	Put	Bond Future	2	0	2	0	0.00
26/02/2019	R207 On 07-November-19	2.08	Put	Bond Future	1	0	1	0	0.00
26/02/2019	R208 On 02-May-19			Bond Future	6.88	100.4068	6.8841	100.4068	13,646.00
26/02/2019	R208 On 02-May-19	8.02	Call	Bond Future	1965	2	1965	2	0.00
26/02/2019	R208 On 02-May-19	8.04	Call	Bond Future	1999	2	1999	2	0.00
26/02/2019	R208 On 02-May-19	8.03	Call	Bond Future	1982	2	1982	2	0.00
26/02/2019	R208 On 02-May-19	8.02	Put	Bond Future	2	0	2	0	0.00
26/02/2019	R208 On 02-May-19	8.04	Put	Bond Future	2	0	2	0	0.00
26/02/2019	R208 On 02-May-19	8.03	Put	Bond Future	2	0	2	0	0.00
26/02/2019	R208 On 01-August-19			Bond Future	6.76	102.3110	6.7567	102.3110	0.00
26/02/2019	R208 On 01-August-19	8.17	Call	Bond Future	2163	2	2163	2	0.00
26/02/2019	R208 On 01-August-19	8.16	Call	Bond Future	2149	2	2149	2	0.00
26/02/2019	R208 On 01-August-19	8.15	Call	Bond Future	2134	2	2134	2	0.00
26/02/2019	R208 On 01-August-19	8.15	Put	Bond Future	20	0	20	0	0.00
26/02/2019	R208 On 01-August-19	8.17	Put	Bond Future	19	0	19	0	0.00
26/02/2019	R208 On 01-August-19	8.16	Put	Bond Future	20	0	20	0	0.00
26/02/2019	R208 On 07-November-19			Bond Future	6.51	101.0645	6.5125	101.0645	0.00
26/02/2019	R208 On 07-November-19	6.84	Call	Bond Future	627	1	627	1	0.00
26/02/2019	R208 On 07-November-19	6.83	Call	Bond Future	617	1	617	1	0.00
26/02/2019	R208 On 07-November-19	6.82	Call	Bond Future	607	1	607	1	0.00
26/02/2019	R208 On 07-November-19	6.83	Put	Bond Future	204	0	204	0	0.00
26/02/2019	R208 On 07-November-19	6.82	Put	Bond Future	207	0	207	0	0.00
26/02/2019	R208 On 07-November-19	6.84	Put	Bond Future	200	0	200	0	0.00
26/02/2019	R209 On 02-May-19			Bond Future	9.60	72.3894	9.5985	72.3894	102,074.00
26/02/2019	R209 On 02-May-19	9.69	Call	Bond Future	1919	2	1919	2	0.00
26/02/2019	R209 On 02-May-19	10.50	Call	Bond Future	5775	5	5775	5	0.00
26/02/2019	R209 On 02-May-19	10.71	Call	Bond Future	6897	6	6897	6	0.00
26/02/2019	R209 On 02-May-19	9.70	Call	Bond Future	1956	2	1956	2	0.00
26/02/2019	R209 On 02-May-19	9.35	Call	Bond Future	869	1	869	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
26/02/2019	R209 On 02-May-19	9.68	Call	Bond Future	1882	2	1882	2	0.00
26/02/2019	R209 On 02-May-19	9.95	Call	Bond Future	2998	3	2998	3	760.00
26/02/2019	R209 On 02-May-19	9.68	Put	Bond Future	1352	2	1352	2	0.00
26/02/2019	R209 On 02-May-19	9.95	Put	Bond Future	749	1	749	1	0.00
26/02/2019	R209 On 02-May-19	10.71	Put	Bond Future	126	0	126	0	760.00
26/02/2019	R209 On 02-May-19	9.35	Put	Bond Future	2523	3	2523	3	0.00
26/02/2019	R209 On 02-May-19	10.50	Put	Bond Future	209	0	209	0	11,560.00
26/02/2019	R209 On 02-May-19	9.69	Put	Bond Future	1324	2	1324	2	0.00
26/02/2019	R209 On 02-May-19	9.70	Put	Bond Future	1296	2	1296	2	0.00
26/02/2019	R209 On 01-August-19			Bond Future	9.65	73.7623	9.6508	73.7623	0.00
26/02/2019	R209 On 01-August-19	10.15	Call	Bond Future	4442	4	4442	4	0.00
26/02/2019	R209 On 01-August-19	9.30	Call	Bond Future	1442	1	1442	1	7,560.00
26/02/2019	R209 On 01-August-19	10.17	Call	Bond Future	4530	4	4530	4	0.00
26/02/2019	R209 On 01-August-19	10.46	Call	Bond Future	5861	5	5861	5	0.00
26/02/2019	R209 On 01-August-19	9.80	Call	Bond Future	3020	3	3020	3	7,560.00
26/02/2019	R209 On 01-August-19	10.16	Call	Bond Future	4486	4	4486	4	0.00
26/02/2019	R209 On 01-August-19	10.46	Put	Bond Future	884	1	884	1	7,560.00
26/02/2019	R209 On 01-August-19	9.30	Put	Bond Future	3769	4	3769	4	0.00
26/02/2019	R209 On 01-August-19	9.80	Put	Bond Future	2062	2	2062	2	0.00
26/02/2019	R209 On 01-August-19	10.16	Put	Bond Future	1293	1	1293	1	0.00
26/02/2019	R209 On 01-August-19	10.15	Put	Bond Future	1310	1	1310	1	0.00
26/02/2019	R209 On 01-August-19	10.17	Put	Bond Future	1277	1	1277	1	0.00
26/02/2019	R209 On 07-November-19			Bond Future	9.70	72.1656	9.7012	72.1656	0.00
26/02/2019	R209 On 07-November-19	9.80	Call	Bond Future	3383	3	3383	3	0.00
26/02/2019	R209 On 07-November-19	9.82	Call	Bond Future	3454	3	3454	3	0.00
26/02/2019	R209 On 07-November-19	9.81	Call	Bond Future	3419	3	3419	3	0.00
26/02/2019	R209 On 07-November-19	9.81	Put	Bond Future	2726	3	2726	3	0.00
26/02/2019	R209 On 07-November-19	9.82	Put	Bond Future	2699	3	2699	3	0.00
26/02/2019	R209 On 07-November-19	9.80	Put	Bond Future	2754	3	2754	3	0.00
26/02/2019	R210 On 02-May-19			Bond Future	186.66	186.6792	186.6590	186.6792	2,448.00
26/02/2019	R210 On 01-August-19			Bond Future	190.24	190.2646	190.2356	190.2646	0.00
26/02/2019	R210 On 07-November-19			Bond Future	191.66	191.6897	191.6599	191.6897	0.00
26/02/2019	R212 On 02-May-19			Bond Future	158.00	158.0593	157.9975	158.0593	4,973.00
26/02/2019	R212 On 01-August-19			Bond Future	158.80	158.8749	158.8047	158.8749	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
26/02/2019	R212 On 07-November-19			Bond Future	162.20	162.2683	162.1963	162.2683	0.00
26/02/2019	R213 On 02-May-19			Bond Future	9.34	84.3334	9.3390	84.3334	27,819.00
26/02/2019	R213 On 02-May-19	9.50	Call	Bond Future	2057	2	2057	2	0.00
26/02/2019	R213 On 02-May-19	9.49	Call	Bond Future	2019	2	2019	2	0.00
26/02/2019	R213 On 02-May-19	9.48	Call	Bond Future	1982	2	1982	2	0.00
26/02/2019	R213 On 02-May-19	9.49	Put	Bond Future	1081	1	1081	1	0.00
26/02/2019	R213 On 02-May-19	9.48	Put	Bond Future	1105	1	1105	1	0.00
26/02/2019	R213 On 02-May-19	9.50	Put	Bond Future	1057	1	1057	1	0.00
26/02/2019	R213 On 01-August-19			Bond Future	9.39	85.9326	9.3926	85.9326	0.00
26/02/2019	R213 On 01-August-19	9.98	Call	Bond Future	4520	4	4520	4	0.00
26/02/2019	R213 On 01-August-19	9.99	Call	Bond Future	4564	4	4564	4	0.00
26/02/2019	R213 On 01-August-19	10.00	Call	Bond Future	4608	4	4608	4	0.00
26/02/2019	R213 On 01-August-19	10.00	Put	Bond Future	973	1	973	1	0.00
26/02/2019	R213 On 01-August-19	9.98	Put	Bond Future	1002	1	1002	1	0.00
26/02/2019	R213 On 01-August-19	9.99	Put	Bond Future	988	1	988	1	0.00
26/02/2019	R213 On 07-November-19			Bond Future	9.45	84.1917	9.4468	84.1917	0.00
26/02/2019	R213 On 07-November-19	9.58	Call	Bond Future	3270	3	3270	3	0.00
26/02/2019	R213 On 07-November-19	9.59	Call	Bond Future	3305	3	3305	3	0.00
26/02/2019	R213 On 07-November-19	9.60	Call	Bond Future	3341	3	3341	3	0.00
26/02/2019	R213 On 07-November-19	9.60	Put	Bond Future	2418	3	2418	3	0.00
26/02/2019	R213 On 07-November-19	9.58	Put	Bond Future	2468	3	2468	3	0.00
26/02/2019	R213 On 07-November-19	9.59	Put	Bond Future	2443	3	2443	3	0.00
26/02/2019	R214 On 02-May-19			Bond Future	9.77	71.3219	9.7721	71.3219	24,163.00
26/02/2019	R214 On 02-May-19	9.87	Call	Bond Future	2040	2	2040	2	0.00
26/02/2019	R214 On 02-May-19	9.85	Call	Bond Future	1963	2	1963	2	0.00
26/02/2019	R214 On 02-May-19	9.86	Call	Bond Future	2001	2	2001	2	0.00
26/02/2019	R214 On 02-May-19	9.86	Put	Bond Future	1405	2	1405	2	0.00
26/02/2019	R214 On 02-May-19	9.87	Put	Bond Future	1376	2	1376	2	0.00
26/02/2019	R214 On 02-May-19	9.85	Put	Bond Future	1434	2	1434	2	0.00
26/02/2019	R214 On 01-August-19			Bond Future	9.82	72.6744	9.8246	72.6744	0.00
26/02/2019	R214 On 01-August-19	10.33	Call	Bond Future	4656	4	4656	4	0.00
26/02/2019	R214 On 01-August-19	10.34	Call	Bond Future	4701	4	4701	4	0.00
26/02/2019	R214 On 01-August-19	10.32	Call	Bond Future	4611	4	4611	4	0.00
26/02/2019	R214 On 01-August-19	10.32	Put	Bond Future	1383	2	1383	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
26/02/2019	R214 On 01-August-19	10.33	Put	Bond Future	1365	2	1365	2	0.00
26/02/2019	R214 On 01-August-19	10.34	Put	Bond Future	1348	2	1348	2	0.00
26/02/2019	R214 On 07-November-19			Bond Future	9.88	70.9077	9.8781	70.9077	0.00
26/02/2019	R214 On 07-November-19	10.01	Call	Bond Future	3748	3	3748	3	0.00
26/02/2019	R214 On 07-November-19	10.00	Call	Bond Future	3711	3	3711	3	0.00
26/02/2019	R214 On 07-November-19	10.02	Call	Bond Future	3785	3	3785	3	0.00
26/02/2019	R214 On 07-November-19	10.00	Put	Bond Future	2902	3	2902	3	0.00
26/02/2019	R214 On 07-November-19	10.01	Put	Bond Future	2873	3	2873	3	0.00
26/02/2019	R214 On 07-November-19	10.02	Put	Bond Future	2845	3	2845	3	0.00
26/02/2019	R248 On 02-May-19			Bond Future	9.78	91.0485	9.7821	91.0485	109,879.00
26/02/2019	R248 On 02-May-19	9.90	Call	Bond Future	2654	2	2654	2	0.00
26/02/2019	R248 On 02-May-19	9.89	Call	Bond Future	2603	2	2603	2	0.00
26/02/2019	R248 On 02-May-19	9.91	Call	Bond Future	2705	2	2705	2	0.00
26/02/2019	R248 On 02-May-19	9.89	Put	Bond Future	1668	2	1668	2	0.00
26/02/2019	R248 On 02-May-19	9.91	Put	Bond Future	1598	2	1598	2	0.00
26/02/2019	R248 On 02-May-19	9.90	Put	Bond Future	1633	2	1633	2	0.00
26/02/2019	R248 On 01-August-19			Bond Future	9.83	92.7751	9.8346	92.7751	100.00
26/02/2019	R248 On 01-August-19	10.36	Call	Bond Future	5976	6	5976	6	0.00
26/02/2019	R248 On 01-August-19	10.35	Call	Bond Future	5918	5	5918	5	0.00
26/02/2019	R248 On 01-August-19	10.34	Call	Bond Future	5861	5	5861	5	0.00
26/02/2019	R248 On 01-August-19	10.35	Put	Bond Future	1643	2	1643	2	0.00
26/02/2019	R248 On 01-August-19	10.34	Put	Bond Future	1665	2	1665	2	0.00
26/02/2019	R248 On 01-August-19	10.36	Put	Bond Future	1621	2	1621	2	0.00
26/02/2019	R248 On 07-November-19			Bond Future	9.89	90.2901	9.8881	90.2901	0.00
26/02/2019	R248 On 07-November-19	10.03	Call	Bond Future	4722	4	4722	4	0.00
26/02/2019	R248 On 07-November-19	10.02	Call	Bond Future	4674	4	4674	4	0.00
26/02/2019	R248 On 07-November-19	10.01	Call	Bond Future	4628	4	4628	4	0.00
26/02/2019	R248 On 07-November-19	10.02	Put	Bond Future	3556	4	3556	4	0.00
26/02/2019	R248 On 07-November-19	10.01	Put	Bond Future	3593	4	3593	4	0.00
26/02/2019	R248 On 07-November-19	10.03	Put	Bond Future	3520	4	3520	4	0.00