



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 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
28/02/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	2025 On 02-May-19			Bond Future	134.34	134.3977	134.3376	134.3977	691.00
28/02/2019	2025 On 01-August-19			Bond Future	135.45	135.5148	135.4533	135.5148	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
28/02/2019	2025 On 07-November-19			Bond Future	138.35	138.4081	138.3451	138.4081	0.00
28/02/2019	2029 On 02-May-19			Bond Future	100.82	100.8794	100.8166	100.8794	3,020.00
28/02/2019	2029 On 01-August-19			Bond Future	102.75	102.8116	102.7473	102.8116	0.00
28/02/2019	2029 On 07-November-19			Bond Future	103.83	103.8989	103.8331	103.8989	0.00
28/02/2019	2030 On 02-May-19			Bond Future	9.28	93.9823	9.2773	93.9823	45,572.00
28/02/2019	2030 On 02-May-19	9.39	Call	Bond Future	1768	2	1768	2	0.00
28/02/2019	2030 On 02-May-19	10.20	Call	Bond Future	5719	6	5719	6	0.00
28/02/2019	2030 On 02-May-19	9.41	Call	Bond Future	1843	2	1843	2	0.00
28/02/2019	2030 On 02-May-19	8.90	Call	Bond Future	448	1	448	1	3,000.00
28/02/2019	2030 On 02-May-19	9.40	Call	Bond Future	1805	2	1805	2	3,000.00
28/02/2019	2030 On 02-May-19	9.40	Put	Bond Future	1035	1	1035	1	0.00
28/02/2019	2030 On 02-May-19	9.41	Put	Bond Future	1010	1	1010	1	0.00
28/02/2019	2030 On 02-May-19	8.90	Put	Bond Future	2875	3	2875	3	0.00
28/02/2019	2030 On 02-May-19	10.20	Put	Bond Future	129	0	129	0	3,000.00
28/02/2019	2030 On 02-May-19	9.39	Put	Bond Future	1059	1	1059	1	0.00
28/02/2019	2030 On 01-August-19			Bond Future	9.34	91.7545	9.3392	91.7545	0.00
28/02/2019	2030 On 01-August-19	8.35	Call	Bond Future	270	0	270	0	2,025.00
28/02/2019	2030 On 01-August-19	9.92	Call	Bond Future	4570	5	4570	5	0.00
28/02/2019	2030 On 01-August-19	9.15	Call	Bond Future	1703	2	1703	2	2,025.00
28/02/2019	2030 On 01-August-19	9.91	Call	Bond Future	4526	5	4526	5	0.00
28/02/2019	2030 On 01-August-19	9.90	Call	Bond Future	4481	5	4481	5	0.00
28/02/2019	2030 On 01-August-19	9.92	Put	Bond Future	1062	1	1062	1	0.00
28/02/2019	2030 On 01-August-19	9.90	Put	Bond Future	1090	1	1090	1	0.00
28/02/2019	2030 On 01-August-19	8.35	Put	Bond Future	6689	6	6689	6	0.00
28/02/2019	2030 On 01-August-19	9.15	Put	Bond Future	2886	3	2886	3	0.00
28/02/2019	2030 On 01-August-19	9.91	Put	Bond Future	1076	1	1076	1	0.00
28/02/2019	2030 On 07-November-19			Bond Future	9.39	93.6913	9.3916	93.6913	0.00
28/02/2019	2030 On 07-November-19	9.48	Call	Bond Future	3236	3	3236	3	0.00
28/02/2019	2030 On 07-November-19	9.49	Call	Bond Future	3270	3	3270	3	0.00
28/02/2019	2030 On 07-November-19	9.47	Call	Bond Future	3202	3	3202	3	0.00
28/02/2019	2030 On 07-November-19	9.47	Put	Bond Future	2726	2	2726	2	0.00
28/02/2019	2030 On 07-November-19	9.48	Put	Bond Future	2700	2	2700	2	0.00
28/02/2019	2030 On 07-November-19	9.49	Put	Bond Future	2674	2	2674	2	0.00
28/02/2019	2032 On 02-May-19			Bond Future	9.51	92.0417	9.5119	92.0417	43,357.00

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28/02/2019	2032 On 02-May-19	9.61	Call	Bond Future	1889	2	1889	2	0.00
28/02/2019	2032 On 02-May-19	9.63	Call	Bond Future	1970	2	1970	2	0.00
28/02/2019	2032 On 02-May-19	9.62	Call	Bond Future	1929	2	1929	2	0.00
28/02/2019	2032 On 02-May-19	9.61	Put	Bond Future	1219	1	1219	1	0.00
28/02/2019	2032 On 02-May-19	9.63	Put	Bond Future	1164	1	1164	1	0.00
28/02/2019	2032 On 02-May-19	9.62	Put	Bond Future	1191	1	1191	1	0.00
28/02/2019	2032 On 01-August-19			Bond Future	9.57	93.7825	9.5722	93.7825	0.00
28/02/2019	2032 On 01-August-19	10.11	Call	Bond Future	4797	5	4797	5	0.00
28/02/2019	2032 On 01-August-19	10.10	Call	Bond Future	4750	5	4750	5	0.00
28/02/2019	2032 On 01-August-19	10.09	Call	Bond Future	4703	5	4703	5	0.00
28/02/2019	2032 On 01-August-19	10.09	Put	Bond Future	1295	1	1295	1	0.00
28/02/2019	2032 On 01-August-19	10.11	Put	Bond Future	1262	1	1262	1	0.00
28/02/2019	2032 On 01-August-19	10.10	Put	Bond Future	1279	1	1279	1	0.00
28/02/2019	2032 On 07-November-19			Bond Future	9.63	91.5985	9.6305	91.5985	0.00
28/02/2019	2032 On 07-November-19	9.72	Call	Bond Future	3582	4	3582	4	0.00
28/02/2019	2032 On 07-November-19	9.71	Call	Bond Future	3545	4	3545	4	0.00
28/02/2019	2032 On 07-November-19	9.70	Call	Bond Future	3509	4	3509	4	0.00
28/02/2019	2032 On 07-November-19	9.71	Put	Bond Future	3019	3	3019	3	0.00
28/02/2019	2032 On 07-November-19	9.70	Put	Bond Future	3049	3	3049	3	0.00
28/02/2019	2032 On 07-November-19	9.72	Put	Bond Future	2990	3	2990	3	0.00
28/02/2019	2033 On 02-May-19			Bond Future	102.94	103.3878	102.9373	103.3878	6,090.00
28/02/2019	2033 On 01-August-19			Bond Future	104.91	105.3680	104.9085	105.3680	0.00
28/02/2019	2033 On 07-November-19			Bond Future	105.96	106.4337	105.9643	106.4337	0.00
28/02/2019	2037 On 02-May-19			Bond Future	9.78	92.1864	9.7781	92.1864	54,434.00
28/02/2019	2037 On 02-May-19	9.80	Call	Bond Future	1807	2	1807	2	0.00
28/02/2019	2037 On 02-May-19	9.81	Call	Bond Future	1848	2	1848	2	0.00
28/02/2019	2037 On 02-May-19	9.79	Call	Bond Future	1766	2	1766	2	0.00
28/02/2019	2037 On 02-May-19	9.79	Put	Bond Future	1675	2	1675	2	0.00
28/02/2019	2037 On 02-May-19	9.80	Put	Bond Future	1639	1	1639	1	0.00
28/02/2019	2037 On 02-May-19	9.81	Put	Bond Future	1604	1	1604	1	0.00
28/02/2019	2037 On 01-August-19			Bond Future	9.84	89.6744	9.8425	89.6744	0.00
28/02/2019	2037 On 01-August-19	10.29	Call	Bond Future	4920	5	4920	5	0.00
28/02/2019	2037 On 01-August-19	10.31	Call	Bond Future	5021	5	5021	5	0.00
28/02/2019	2037 On 01-August-19	10.30	Call	Bond Future	4970	5	4970	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
28/02/2019	2037 On 01-August-19	10.30	Put	Bond Future	1610	1	1610	1	0.00
28/02/2019	2037 On 01-August-19	10.31	Put	Bond Future	1590	1	1590	1	0.00
28/02/2019	2037 On 01-August-19	10.29	Put	Bond Future	1631	1	1631	1	0.00
28/02/2019	2037 On 07-November-19			Bond Future	9.90	91.5674	9.8996	91.5674	0.00
28/02/2019	2037 On 07-November-19	9.95	Call	Bond Future	3921	4	3921	4	0.00
28/02/2019	2037 On 07-November-19	9.97	Call	Bond Future	4001	4	4001	4	0.00
28/02/2019	2037 On 07-November-19	9.96	Call	Bond Future	3961	4	3961	4	0.00
28/02/2019	2037 On 07-November-19	9.96	Put	Bond Future	3511	3	3511	3	0.00
28/02/2019	2037 On 07-November-19	9.97	Put	Bond Future	3477	3	3477	3	0.00
28/02/2019	2037 On 07-November-19	9.95	Put	Bond Future	3545	3	3545	3	0.00
28/02/2019	2038 On 02-May-19			Bond Future	122.44	122.6398	122.4366	122.6398	10,812.00
28/02/2019	2038 On 01-August-19			Bond Future	123.14	123.3495	123.1423	123.3495	0.00
28/02/2019	2038 On 07-November-19			Bond Future	125.77	125.9832	125.7713	125.9832	0.00
28/02/2019	2040 On 02-May-19			Bond Future	9.85	95.5970	9.8528	95.5970	25,025.00
28/02/2019	2040 On 02-May-19	9.90	Call	Bond Future	2068	3	2068	3	0.00
28/02/2019	2040 On 02-May-19	10.20	Call	Bond Future	3645	4	3645	4	1,150.00
28/02/2019	2040 On 02-May-19	9.89	Call	Bond Future	2024	3	2024	3	0.00
28/02/2019	2040 On 02-May-19	9.60	Call	Bond Future	952	1	952	1	1,150.00
28/02/2019	2040 On 02-May-19	9.88	Call	Bond Future	1979	3	1979	3	0.00
28/02/2019	2040 On 02-May-19	9.89	Put	Bond Future	1717	2	1717	2	0.00
28/02/2019	2040 On 02-May-19	9.88	Put	Bond Future	1755	2	1755	2	0.00
28/02/2019	2040 On 02-May-19	9.90	Put	Bond Future	1680	2	1680	2	0.00
28/02/2019	2040 On 02-May-19	10.20	Put	Bond Future	852	1	852	1	0.00
28/02/2019	2040 On 02-May-19	9.60	Put	Bond Future	3074	3	3074	3	0.00
28/02/2019	2040 On 01-August-19			Bond Future	9.92	92.8992	9.9168	92.8992	0.00
28/02/2019	2040 On 01-August-19	10.36	Call	Bond Future	5289	6	5289	6	0.00
28/02/2019	2040 On 01-August-19	10.37	Call	Bond Future	5343	6	5343	6	0.00
28/02/2019	2040 On 01-August-19	10.38	Call	Bond Future	5397	6	5397	6	0.00
28/02/2019	2040 On 01-August-19	10.38	Put	Bond Future	1747	2	1747	2	0.00
28/02/2019	2040 On 01-August-19	10.36	Put	Bond Future	1792	2	1792	2	0.00
28/02/2019	2040 On 01-August-19	10.37	Put	Bond Future	1769	2	1769	2	0.00
28/02/2019	2040 On 07-November-19			Bond Future	9.97	94.8603	9.9739	94.8603	0.00
28/02/2019	2040 On 07-November-19	10.03	Call	Bond Future	4177	4	4177	4	0.00
28/02/2019	2040 On 07-November-19	10.04	Call	Bond Future	4221	5	4221	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
28/02/2019	2040 On 07-November-19	10.05	Call	Bond Future	4264	5	4264	5	0.00
28/02/2019	2040 On 07-November-19	10.05	Put	Bond Future	3655	3	3655	3	0.00
28/02/2019	2040 On 07-November-19	10.03	Put	Bond Future	3728	3	3728	3	0.00
28/02/2019	2040 On 07-November-19	10.04	Put	Bond Future	3691	3	3691	3	0.00
28/02/2019	2044 On 02-May-19			Bond Future	9.87	92.7587	9.8657	92.7587	36,480.00
28/02/2019	2044 On 02-May-19	9.90	Call	Bond Future	2053	3	2053	3	0.00
28/02/2019	2044 On 02-May-19	9.91	Call	Bond Future	2099	3	2099	3	0.00
28/02/2019	2044 On 02-May-19	9.92	Call	Bond Future	2145	3	2145	3	0.00
28/02/2019	2044 On 02-May-19	9.91	Put	Bond Future	1728	2	1728	2	0.00
28/02/2019	2044 On 02-May-19	9.92	Put	Bond Future	1690	2	1690	2	0.00
28/02/2019	2044 On 02-May-19	9.90	Put	Bond Future	1766	2	1766	2	0.00
28/02/2019	2044 On 01-August-19			Bond Future	9.93	90.1323	9.9269	90.1323	0.00
28/02/2019	2044 On 01-August-19	10.39	Call	Bond Future	5502	6	5502	6	0.00
28/02/2019	2044 On 01-August-19	10.53	Call	Bond Future	6287	7	6287	7	0.00
28/02/2019	2044 On 01-August-19	9.86	Call	Bond Future	2910	3	2910	3	100.00
28/02/2019	2044 On 01-August-19	10.40	Call	Bond Future	5557	6	5557	6	0.00
28/02/2019	2044 On 01-August-19	9.36	Call	Bond Future	1232	1	1232	1	100.00
28/02/2019	2044 On 01-August-19	10.38	Call	Bond Future	5447	6	5447	6	0.00
28/02/2019	2044 On 01-August-19	10.38	Put	Bond Future	1812	2	1812	2	0.00
28/02/2019	2044 On 01-August-19	9.36	Put	Bond Future	6158	6	6158	6	0.00
28/02/2019	2044 On 01-August-19	10.53	Put	Bond Future	1502	1	1502	1	100.00
28/02/2019	2044 On 01-August-19	10.40	Put	Bond Future	1767	2	1767	2	0.00
28/02/2019	2044 On 01-August-19	9.86	Put	Bond Future	3468	3	3468	3	0.00
28/02/2019	2044 On 01-August-19	10.39	Put	Bond Future	1789	2	1789	2	0.00
28/02/2019	2044 On 07-November-19			Bond Future	9.98	92.0351	9.9813	92.0351	0.00
28/02/2019	2044 On 07-November-19	10.06	Call	Bond Future	4377	5	4377	5	0.00
28/02/2019	2044 On 07-November-19	10.07	Call	Bond Future	4421	5	4421	5	0.00
28/02/2019	2044 On 07-November-19	10.05	Call	Bond Future	4332	5	4332	5	0.00
28/02/2019	2044 On 07-November-19	10.05	Put	Bond Future	3771	3	3771	3	0.00
28/02/2019	2044 On 07-November-19	10.06	Put	Bond Future	3734	3	3734	3	0.00
28/02/2019	2044 On 07-November-19	10.07	Put	Bond Future	3697	3	3697	3	0.00
28/02/2019	2046 On 02-May-19			Bond Future	115.31	115.3271	115.3073	115.3271	12,523.00
28/02/2019	2046 On 01-August-19			Bond Future	117.52	117.5361	117.5156	117.5361	0.00
28/02/2019	2046 On 07-November-19			Bond Future	118.28	118.3050	118.2839	118.3050	0.00

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28/02/2019	2050 On 02-May-19			Bond Future	120.92	120.3163	120.9193	120.3163	10,684.00
28/02/2019	2050 On 01-August-19			Bond Future	121.42	120.8029	121.4171	120.8029	0.00
28/02/2019	2050 On 07-November-19			Bond Future	124.01	123.3821	124.0093	123.3821	0.00
28/02/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	AL37 On 02-May-19			Index Future	629.57	630.8430	629.5660	630.8430	0.00
28/02/2019	AL37 On 01-August-19			Index Future	641.47	642.7720	641.4700	642.7720	0.00
28/02/2019	AL37 On 07-November-19			Index Future	655.00	656.3330	655.0020	656.3330	0.00
28/02/2019	AL7T On 02-May-19			Index Future	726.36	729.2290	726.3580	729.2290	0.00
28/02/2019	AL7T On 01-August-19			Index Future	740.09	743.0180	740.0920	743.0180	0.00
28/02/2019	AL7T On 07-November-19			Index Future	755.70	758.6940	755.7040	758.6940	0.00
28/02/2019	ALBI On 02-May-19			Index Future	656.82	660.4790	656.8150	660.4790	903.00
28/02/2019	ALBI On 01-August-19			Index Future	669.23	672.9690	669.2340	672.9690	0.00
28/02/2019	ALBI On 07-November-19			Index Future	683.35	687.1660	683.3510	687.1660	0.00
28/02/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	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
28/02/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2019	ES33 On 02-May-19			Bond Future	10.97	76.6952	10.9748	76.6952	350.00
28/02/2019	ES33 On 01-August-19			Bond Future	11.08	78.1455	11.0790	78.1455	0.00
28/02/2019	ES33 On 07-November-19			Bond Future	11.19	75.9981	11.1887	75.9981	0.00
28/02/2019	ES42 On 02-May-19			Bond Future	11.23	78.4986	11.2318	78.4986	4,919.00
28/02/2019	ES42 On 01-August-19			Bond Future	11.33	79.9836	11.3342	79.9836	0.00
28/02/2019	ES42 On 07-November-19			Bond Future	11.44	77.4052	11.4421	77.4052	0.00
28/02/2019	GOVI On 02-May-19			GOVI	650.24	653.9940	650.2420	653.9940	445.00
28/02/2019	GOVI On 02-May-19	647.88	Call	GOVI	23620	6	23620	6	0.00
28/02/2019	GOVI On 02-May-19	647.87	Call	GOVI	23720	6	23720	6	0.00
28/02/2019	GOVI On 02-May-19	647.86	Call	GOVI	23820	6	23820	6	0.00
28/02/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
28/02/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
28/02/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
28/02/2019	GOVI On 01-August-19			GOVI	662.54	666.3610	662.5370	666.3610	0.00
28/02/2019	GOVI On 01-August-19	638.69	Call	GOVI	238470	28	238470	28	0.00
28/02/2019	GOVI On 01-August-19	638.68	Call	GOVI	238570	28	238570	28	0.00
28/02/2019	GOVI On 01-August-19	638.67	Call	GOVI	238670	28	238670	28	0.00
28/02/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
28/02/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
28/02/2019	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
28/02/2019	GOVI On 07-November-19			GOVI	676.51	680.4190	676.5130	680.4190	0.00
28/02/2019	GOVI On 07-November-19	672.90	Call	GOVI	36130	8	36130	8	0.00
28/02/2019	GOVI On 07-November-19	672.91	Call	GOVI	36030	8	36030	8	0.00
28/02/2019	GOVI On 07-November-19	672.92	Call	GOVI	35930	7	35930	7	0.00
28/02/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
28/02/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
28/02/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
28/02/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/02/2019	IGOV On 02-May-19			Index Future	258.32	258.2630	258.3180	258.2630	735.00
28/02/2019	IGOV On 01-August-19			Index Future	263.27	263.2090	263.2650	263.2090	0.00
28/02/2019	IGOV On 07-November-19			Index Future	268.88	268.8280	268.8840	268.8280	0.00
28/02/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
28/02/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
28/02/2019	IS01 On 19-September-19			Interest Rate Swap	99.86	99.8600	99.8600	99.8600	0.00
28/02/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
28/02/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
28/02/2019	IS02 On 20-September-19			Interest Rate Swap	101.86	101.8600	101.8600	101.8600	0.00
28/02/2019	IS02 On 20-December-19			Interest Rate Swap	102.79	102.7800	102.7900	102.7800	0.00
28/02/2019	IS02 On 23-March-20			Interest Rate Swap	98.77	98.7600	98.7700	98.7600	0.00
28/02/2019	IS02 On 22-June-20			Interest Rate Swap	102.31	102.3000	102.3100	102.3000	0.00
28/02/2019	IS02 On 21-September-20			Interest Rate Swap	99.27	99.2500	99.2700	99.2500	0.00
28/02/2019	IS05 On 17-December-20			Interest Rate Swap	96.02	96.0000	96.0200	96.0000	0.00
28/02/2019	IS05 On 16-March-21			Interest Rate Swap	95.15	95.1200	95.1500	95.1200	0.00
28/02/2019	IS05 On 15-June-21			Interest Rate Swap	94.23	94.2000	94.2300	94.2000	0.00
28/02/2019	IS05 On 21-September-21			Interest Rate Swap	94.29	94.2500	94.2900	94.2500	0.00
28/02/2019	IS05 On 21-December-21			Interest Rate Swap	96.40	96.3500	96.4000	96.3500	51.00
28/02/2019	IS05 On 15-March-22			Interest Rate Swap	96.45	96.4000	96.4500	96.4000	0.00
28/02/2019	IS05 On 21-June-22			Interest Rate Swap	97.56	97.4900	97.5600	97.4900	0.00
28/02/2019	IS05 On 20-September-22			Interest Rate Swap	101.43	101.3300	101.4300	101.3300	0.00
28/02/2019	IS05 On 20-December-22			Interest Rate Swap	102.62	102.5000	102.6200	102.5000	0.00
28/02/2019	IS05 On 22-March-23			Interest Rate Swap	95.90	95.7600	95.9000	95.7600	0.00
28/02/2019	IS05 On 20-June-23			Interest Rate Swap	101.91	101.7600	101.9100	101.7600	0.00
28/02/2019	IS05 On 19-September-23			Interest Rate Swap	97.33	97.1700	97.3300	97.1700	0.00
28/02/2019	IS10 On 17-December-25			Interest Rate Swap	93.62	93.4000	93.6200	93.4000	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
28/02/2019	IS10 On 16-March-26			Interest Rate Swap	90.57	90.3500	90.5700	90.3500	0.00
28/02/2019	IS10 On 15-June-26			Interest Rate Swap	89.27	89.0500	89.2700	89.0500	0.00
28/02/2019	IS10 On 21-September-26			Interest Rate Swap	91.42	91.2100	91.4200	91.2100	0.00
28/02/2019	IS10 On 21-December-26			Interest Rate Swap	95.23	95.0200	95.2300	95.0200	0.00
28/02/2019	IS10 On 15-March-27			Interest Rate Swap	93.77	93.5600	93.7700	93.5600	0.00
28/02/2019	IS10 On 21-June-27			Interest Rate Swap	95.87	95.6300	95.8700	95.6300	0.00
28/02/2019	IS10 On 20-September-27			Interest Rate Swap	101.37	101.1000	101.3700	101.1000	0.00
28/02/2019	IS10 On 20-December-27			Interest Rate Swap	101.74	101.4500	101.7400	101.4500	0.00
28/02/2019	IS10 On 22-March-28			Interest Rate Swap	95.20	94.8800	95.2000	94.8800	0.00
28/02/2019	IS10 On 20-June-28			Interest Rate Swap	102.45	102.1300	102.4500	102.1300	0.00
28/02/2019	IS10 On 19-September-28			Interest Rate Swap	95.96	95.6300	95.9600	95.6300	0.00
28/02/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/02/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/02/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
28/02/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
28/02/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
28/02/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
28/02/2019	R023 On 02-May-19			Bond Future	7.81	101.4132	7.8134	101.4132	66,540.00
28/02/2019	R023 On 02-May-19	8.46	Call	Bond Future	2141	2	2141	2	0.00
28/02/2019	R023 On 02-May-19	8.45	Call	Bond Future	2112	2	2112	2	0.00
28/02/2019	R023 On 02-May-19	8.44	Call	Bond Future	2082	2	2082	2	0.00
28/02/2019	R023 On 02-May-19	8.45	Put	Bond Future	73	0	73	0	0.00
28/02/2019	R023 On 02-May-19	8.44	Put	Bond Future	75	0	75	0	0.00
28/02/2019	R023 On 02-May-19	8.46	Put	Bond Future	71	0	71	0	0.00
28/02/2019	R023 On 01-August-19			Bond Future	7.82	103.3309	7.8209	103.3309	0.00
28/02/2019	R023 On 01-August-19	8.93	Call	Bond Future	3492	4	3492	4	0.00
28/02/2019	R023 On 01-August-19	8.95	Call	Bond Future	3544	4	3544	4	0.00
28/02/2019	R023 On 01-August-19	8.94	Call	Bond Future	3518	4	3518	4	0.00
28/02/2019	R023 On 01-August-19	8.94	Put	Bond Future	166	0	166	0	0.00
28/02/2019	R023 On 01-August-19	8.95	Put	Bond Future	162	0	162	0	0.00
28/02/2019	R023 On 01-August-19	8.93	Put	Bond Future	169	0	169	0	0.00
28/02/2019	R023 On 07-November-19			Bond Future	7.81	101.5758	7.8136	101.5758	0.00
28/02/2019	R023 On 07-November-19	7.98	Call	Bond Future	1414	1	1414	1	0.00
28/02/2019	R023 On 07-November-19	7.99	Call	Bond Future	1432	2	1432	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
28/02/2019	R023 On 07-November-19	8.00	Call	Bond Future	1451	2	1451	2	0.00
28/02/2019	R023 On 07-November-19	8.00	Put	Bond Future	920	1	920	1	0.00
28/02/2019	R023 On 07-November-19	7.99	Put	Bond Future	930	1	930	1	0.00
28/02/2019	R023 On 07-November-19	7.98	Put	Bond Future	940	1	940	1	0.00
28/02/2019	R035 On 02-May-19			Bond Future	9.69	95.7077	9.6902	95.7077	78,252.00
28/02/2019	R035 On 02-May-19	9.74	Call	Bond Future	1935	2	1935	2	0.00
28/02/2019	R035 On 02-May-19	9.75	Call	Bond Future	1977	2	1977	2	0.00
28/02/2019	R035 On 02-May-19	9.73	Call	Bond Future	1893	2	1893	2	0.00
28/02/2019	R035 On 02-May-19	9.73	Put	Bond Future	1590	1	1590	1	0.00
28/02/2019	R035 On 02-May-19	9.75	Put	Bond Future	1523	1	1523	1	0.00
28/02/2019	R035 On 02-May-19	9.74	Put	Bond Future	1556	1	1556	1	0.00
28/02/2019	R035 On 01-August-19			Bond Future	9.75	97.5175	9.7502	97.5175	0.00
28/02/2019	R035 On 01-August-19	10.24	Call	Bond Future	5057	5	5057	5	0.00
28/02/2019	R035 On 01-August-19	10.23	Call	Bond Future	5006	5	5006	5	0.00
28/02/2019	R035 On 01-August-19	10.22	Call	Bond Future	4955	5	4955	5	0.00
28/02/2019	R035 On 01-August-19	10.23	Put	Bond Future	1500	1	1500	1	0.00
28/02/2019	R035 On 01-August-19	10.22	Put	Bond Future	1520	1	1520	1	0.00
28/02/2019	R035 On 01-August-19	10.24	Put	Bond Future	1480	1	1480	1	0.00
28/02/2019	R035 On 07-November-19			Bond Future	9.81	95.0686	9.8118	95.0686	0.00
28/02/2019	R035 On 07-November-19	9.87	Call	Bond Future	3865	4	3865	4	0.00
28/02/2019	R035 On 07-November-19	9.88	Call	Bond Future	3905	4	3905	4	0.00
28/02/2019	R035 On 07-November-19	9.89	Call	Bond Future	3945	4	3945	4	0.00
28/02/2019	R035 On 07-November-19	9.87	Put	Bond Future	3435	3	3435	3	0.00
28/02/2019	R035 On 07-November-19	9.89	Put	Bond Future	3368	3	3368	3	0.00
28/02/2019	R035 On 07-November-19	9.88	Put	Bond Future	3401	3	3401	3	0.00
28/02/2019	R186 On 02-May-19			Bond Future	8.73	114.0054	8.7281	114.0054	88,985.00
28/02/2019	R186 On 02-May-19	9.03	Call	Bond Future	2284	3	2284	3	0.00
28/02/2019	R186 On 02-May-19	8.65	Call	Bond Future	965	1	965	1	3,250.00
28/02/2019	R186 On 02-May-19	9.02	Call	Bond Future	2242	3	2242	3	0.00
28/02/2019	R186 On 02-May-19	9.75	Call	Bond Future	5813	6	5813	6	0.00
28/02/2019	R186 On 02-May-19	10.07	Call	Bond Future	7484	8	7484	8	0.00
28/02/2019	R186 On 02-May-19	9.96	Call	Bond Future	6908	7	6908	7	0.00
28/02/2019	R186 On 02-May-19	9.25	Call	Bond Future	3278	4	3278	4	3,250.00
28/02/2019	R186 On 02-May-19	8.90	Call	Bond Future	1767	2	1767	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
28/02/2019	R186 On 02-May-19	9.01	Call	Bond Future	2200	3	2200	3	0.00
28/02/2019	R186 On 02-May-19	9.30	Call	Bond Future	3519	4	3519	4	200.00
28/02/2019	R186 On 02-May-19	9.00	Call	Bond Future	2158	2	2158	2	7,000.00
28/02/2019	R186 On 02-May-19	10.02	Call	Bond Future	7222	8	7222	8	0.00
28/02/2019	R186 On 02-May-19	8.70	Call	Bond Future	1104	1	1104	1	200.00
28/02/2019	R186 On 02-May-19	9.20	Call	Bond Future	3042	3	3042	3	90.00
28/02/2019	R186 On 02-May-19	8.62	Call	Bond Future	888	1	888	1	90.00
28/02/2019	R186 On 02-May-19	8.50	Call	Bond Future	618	1	618	1	7,000.00
28/02/2019	R186 On 02-May-19	8.80	Call	Bond Future	1414	2	1414	2	7,500.00
28/02/2019	R186 On 02-May-19	9.05	Call	Bond Future	2369	3	2369	3	0.00
28/02/2019	R186 On 02-May-19	9.05	Put	Bond Future	514	0	514	0	3,250.00
28/02/2019	R186 On 02-May-19	8.90	Put	Bond Future	772	1	772	1	4,250.00
28/02/2019	R186 On 02-May-19	9.00	Put	Bond Future	589	1	589	1	7,500.00
28/02/2019	R186 On 02-May-19	8.50	Put	Bond Future	1957	2	1957	2	0.00
28/02/2019	R186 On 02-May-19	8.62	Put	Bond Future	1520	1	1520	1	0.00
28/02/2019	R186 On 02-May-19	9.30	Put	Bond Future	252	0	252	0	0.00
28/02/2019	R186 On 02-May-19	8.70	Put	Bond Future	1268	1	1268	1	0.00
28/02/2019	R186 On 02-May-19	8.80	Put	Bond Future	996	1	996	1	0.00
28/02/2019	R186 On 02-May-19	10.07	Put	Bond Future	16	0	16	0	200.00
28/02/2019	R186 On 02-May-19	9.20	Put	Bond Future	337	0	337	0	0.00
28/02/2019	R186 On 02-May-19	9.75	Put	Bond Future	64	0	64	0	7,000.00
28/02/2019	R186 On 02-May-19	10.02	Put	Bond Future	20	0	20	0	3,250.00
28/02/2019	R186 On 02-May-19	9.02	Put	Bond Future	558	1	558	1	0.00
28/02/2019	R186 On 02-May-19	9.96	Put	Bond Future	26	0	26	0	90.00
28/02/2019	R186 On 02-May-19	9.25	Put	Bond Future	292	0	292	0	0.00
28/02/2019	R186 On 02-May-19	8.65	Put	Bond Future	1422	1	1422	1	0.00
28/02/2019	R186 On 02-May-19	9.01	Put	Bond Future	573	1	573	1	0.00
28/02/2019	R186 On 02-May-19	9.03	Put	Bond Future	543	1	543	1	0.00
28/02/2019	R186 On 01-August-19			Bond Future	8.78	110.8615	8.7794	110.8615	0.00
28/02/2019	R186 On 01-August-19	9.05	Call	Bond Future	2840	3	2840	3	6,000.00
28/02/2019	R186 On 01-August-19	8.30	Call	Bond Future	787	1	787	1	6,000.00
28/02/2019	R186 On 01-August-19	9.52	Call	Bond Future	4773	5	4773	5	0.00
28/02/2019	R186 On 01-August-19	9.54	Call	Bond Future	4862	5	4862	5	0.00
28/02/2019	R186 On 01-August-19	10.08	Call	Bond Future	7311	8	7311	8	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
28/02/2019	R186 On 01-August-19	9.53	Call	Bond Future	4817	5	4817	5	0.00
28/02/2019	R186 On 01-August-19	9.53	Put	Bond Future	673	1	673	1	0.00
28/02/2019	R186 On 01-August-19	9.54	Put	Bond Future	664	1	664	1	0.00
28/02/2019	R186 On 01-August-19	10.08	Put	Bond Future	259	0	259	0	6,000.00
28/02/2019	R186 On 01-August-19	9.52	Put	Bond Future	683	1	683	1	0.00
28/02/2019	R186 On 01-August-19	9.05	Put	Bond Future	1322	1	1322	1	0.00
28/02/2019	R186 On 01-August-19	8.30	Put	Bond Future	3545	3	3545	3	0.00
28/02/2019	R186 On 07-November-19			Bond Future	8.82	113.2014	8.8230	113.2014	0.00
28/02/2019	R186 On 07-November-19	8.94	Call	Bond Future	2858	3	2858	3	0.00
28/02/2019	R186 On 07-November-19	8.95	Call	Bond Future	2891	3	2891	3	0.00
28/02/2019	R186 On 07-November-19	8.96	Call	Bond Future	2923	3	2923	3	0.00
28/02/2019	R186 On 07-November-19	8.95	Put	Bond Future	2197	2	2197	2	0.00
28/02/2019	R186 On 07-November-19	8.96	Put	Bond Future	2175	2	2175	2	0.00
28/02/2019	R186 On 07-November-19	8.94	Put	Bond Future	2218	2	2218	2	0.00
28/02/2019	R197 On 02-May-19			Bond Future	303.66	303.3308	303.6566	303.3308	2,350.00
28/02/2019	R197 On 01-August-19			Bond Future	301.92	301.5847	301.9160	301.5847	0.00
28/02/2019	R197 On 07-November-19			Bond Future	308.36	308.0241	308.3620	308.0241	0.00
28/02/2019	R202 On 02-May-19			Bond Future	234.77	235.0756	234.7670	235.0756	8,966.00
28/02/2019	R202 On 01-August-19			Bond Future	235.25	235.5649	235.2496	235.5649	0.00
28/02/2019	R202 On 07-November-19			Bond Future	240.27	240.5943	240.2718	240.5943	0.00
28/02/2019	R207 On 02-May-19			Bond Future	6.30	102.9558	6.3025	102.9558	6,038.00
28/02/2019	R207 On 02-May-19	7.61	Call	Bond Future	871	1	871	1	0.00
28/02/2019	R207 On 02-May-19	7.63	Call	Bond Future	884	1	884	1	0.00
28/02/2019	R207 On 02-May-19	7.62	Call	Bond Future	878	1	878	1	0.00
28/02/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
28/02/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
28/02/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
28/02/2019	R207 On 01-August-19			Bond Future	5.48	101.2612	5.4813	101.2612	0.00
28/02/2019	R207 On 01-August-19	7.33	Call	Bond Future	804	1	804	1	0.00
28/02/2019	R207 On 01-August-19	7.34	Call	Bond Future	808	1	808	1	0.00
28/02/2019	R207 On 01-August-19	7.35	Call	Bond Future	813	1	813	1	0.00
28/02/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
28/02/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
28/02/2019	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
28/02/2019	R207 On 07-November-19			Bond Future	1.80	103.3984	1.8008	103.3984	0.00
28/02/2019	R207 On 07-November-19	2.07	Call	Bond Future	64	0	64	0	0.00
28/02/2019	R207 On 07-November-19	2.08	Call	Bond Future	65	0	65	0	0.00
28/02/2019	R207 On 07-November-19	2.06	Call	Bond Future	63	0	63	0	0.00
28/02/2019	R207 On 07-November-19	2.06	Put	Bond Future	16	0	16	0	0.00
28/02/2019	R207 On 07-November-19	2.07	Put	Bond Future	15	0	15	0	0.00
28/02/2019	R207 On 07-November-19	2.08	Put	Bond Future	15	0	15	0	0.00
28/02/2019	R208 On 02-May-19			Bond Future	7.00	100.4544	6.9961	100.4544	14,463.00
28/02/2019	R208 On 02-May-19	8.02	Call	Bond Future	1770	2	1770	2	0.00
28/02/2019	R208 On 02-May-19	8.04	Call	Bond Future	1804	2	1804	2	0.00
28/02/2019	R208 On 02-May-19	8.03	Call	Bond Future	1787	2	1787	2	0.00
28/02/2019	R208 On 02-May-19	8.02	Put	Bond Future	3	0	3	0	0.00
28/02/2019	R208 On 02-May-19	8.04	Put	Bond Future	3	0	3	0	0.00
28/02/2019	R208 On 02-May-19	8.03	Put	Bond Future	3	0	3	0	0.00
28/02/2019	R208 On 01-August-19			Bond Future	6.89	102.3542	6.8872	102.3542	0.00
28/02/2019	R208 On 01-August-19	8.17	Call	Bond Future	1964	2	1964	2	0.00
28/02/2019	R208 On 01-August-19	8.16	Call	Bond Future	1950	2	1950	2	0.00
28/02/2019	R208 On 01-August-19	8.15	Call	Bond Future	1935	2	1935	2	0.00
28/02/2019	R208 On 01-August-19	8.15	Put	Bond Future	22	0	22	0	0.00
28/02/2019	R208 On 01-August-19	8.17	Put	Bond Future	21	0	21	0	0.00
28/02/2019	R208 On 01-August-19	8.16	Put	Bond Future	22	0	22	0	0.00
28/02/2019	R208 On 07-November-19			Bond Future	6.67	101.1079	6.6702	101.1079	0.00
28/02/2019	R208 On 07-November-19	6.84	Call	Bond Future	502	1	502	1	0.00
28/02/2019	R208 On 07-November-19	6.83	Call	Bond Future	493	1	493	1	0.00
28/02/2019	R208 On 07-November-19	6.82	Call	Bond Future	485	1	485	1	0.00
28/02/2019	R208 On 07-November-19	6.83	Put	Bond Future	286	0	286	0	0.00
28/02/2019	R208 On 07-November-19	6.82	Put	Bond Future	290	0	290	0	0.00
28/02/2019	R208 On 07-November-19	6.84	Put	Bond Future	281	0	281	0	0.00
28/02/2019	R209 On 02-May-19			Bond Future	9.64	73.1369	9.6417	73.1369	102,067.00
28/02/2019	R209 On 02-May-19	9.69	Call	Bond Future	1656	2	1656	2	0.00
28/02/2019	R209 On 02-May-19	10.50	Call	Bond Future	5485	6	5485	6	0.00
28/02/2019	R209 On 02-May-19	10.71	Call	Bond Future	6591	7	6591	7	0.00
28/02/2019	R209 On 02-May-19	9.70	Call	Bond Future	1692	2	1692	2	0.00
28/02/2019	R209 On 02-May-19	9.35	Call	Bond Future	686	1	686	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
28/02/2019	R209 On 02-May-19	9.68	Call	Bond Future	1621	2	1621	2	0.00
28/02/2019	R209 On 02-May-19	9.95	Call	Bond Future	2721	3	2721	3	760.00
28/02/2019	R209 On 02-May-19	9.68	Put	Bond Future	1372	1	1372	1	0.00
28/02/2019	R209 On 02-May-19	9.95	Put	Bond Future	754	1	754	1	0.00
28/02/2019	R209 On 02-May-19	10.71	Put	Bond Future	102	0	102	0	760.00
28/02/2019	R209 On 02-May-19	9.35	Put	Bond Future	2622	2	2622	2	0.00
28/02/2019	R209 On 02-May-19	10.50	Put	Bond Future	201	0	201	0	11,560.00
28/02/2019	R209 On 02-May-19	9.69	Put	Bond Future	1343	1	1343	1	0.00
28/02/2019	R209 On 02-May-19	9.70	Put	Bond Future	1314	1	1314	1	0.00
28/02/2019	R209 On 01-August-19			Bond Future	9.70	74.5201	9.6953	74.5201	0.00
28/02/2019	R209 On 01-August-19	10.15	Call	Bond Future	4265	5	4265	5	0.00
28/02/2019	R209 On 01-August-19	9.30	Call	Bond Future	1345	2	1345	2	7,560.00
28/02/2019	R209 On 01-August-19	10.17	Call	Bond Future	4352	5	4352	5	0.00
28/02/2019	R209 On 01-August-19	10.46	Call	Bond Future	5661	6	5661	6	0.00
28/02/2019	R209 On 01-August-19	9.80	Call	Bond Future	2857	3	2857	3	7,560.00
28/02/2019	R209 On 01-August-19	10.16	Call	Bond Future	4309	5	4309	5	0.00
28/02/2019	R209 On 01-August-19	10.46	Put	Bond Future	972	1	972	1	7,560.00
28/02/2019	R209 On 01-August-19	9.30	Put	Bond Future	3960	4	3960	4	0.00
28/02/2019	R209 On 01-August-19	9.80	Put	Bond Future	2187	2	2187	2	0.00
28/02/2019	R209 On 01-August-19	10.16	Put	Bond Future	1404	1	1404	1	0.00
28/02/2019	R209 On 01-August-19	10.15	Put	Bond Future	1421	1	1421	1	0.00
28/02/2019	R209 On 01-August-19	10.17	Put	Bond Future	1387	1	1387	1	0.00
28/02/2019	R209 On 07-November-19			Bond Future	9.75	72.9389	9.7473	72.9389	0.00
28/02/2019	R209 On 07-November-19	9.80	Call	Bond Future	3320	4	3320	4	0.00
28/02/2019	R209 On 07-November-19	9.82	Call	Bond Future	3389	4	3389	4	0.00
28/02/2019	R209 On 07-November-19	9.81	Call	Bond Future	3354	4	3354	4	0.00
28/02/2019	R209 On 07-November-19	9.81	Put	Bond Future	2956	3	2956	3	0.00
28/02/2019	R209 On 07-November-19	9.82	Put	Bond Future	2927	3	2927	3	0.00
28/02/2019	R209 On 07-November-19	9.80	Put	Bond Future	2985	3	2985	3	0.00
28/02/2019	R210 On 02-May-19			Bond Future	186.53	186.5621	186.5297	186.5621	2,448.00
28/02/2019	R210 On 01-August-19			Bond Future	190.10	190.1354	190.1021	190.1354	0.00
28/02/2019	R210 On 07-November-19			Bond Future	191.52	191.5566	191.5222	191.5566	0.00
28/02/2019	R212 On 02-May-19			Bond Future	157.84	157.9134	157.8417	157.9134	4,973.00
28/02/2019	R212 On 01-August-19			Bond Future	158.64	158.7179	158.6444	158.7179	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
28/02/2019	R212 On 07-November-19			Bond Future	162.03	162.1067	162.0314	162.1067	0.00
28/02/2019	R213 On 02-May-19			Bond Future	9.39	84.8892	9.3875	84.8892	27,738.00
28/02/2019	R213 On 02-May-19	9.50	Call	Bond Future	1777	2	1777	2	0.00
28/02/2019	R213 On 02-May-19	9.49	Call	Bond Future	1740	2	1740	2	0.00
28/02/2019	R213 On 02-May-19	9.48	Call	Bond Future	1704	2	1704	2	0.00
28/02/2019	R213 On 02-May-19	9.49	Put	Bond Future	1105	1	1105	1	0.00
28/02/2019	R213 On 02-May-19	9.48	Put	Bond Future	1130	1	1130	1	0.00
28/02/2019	R213 On 02-May-19	9.50	Put	Bond Future	1080	1	1080	1	0.00
28/02/2019	R213 On 01-August-19			Bond Future	9.44	86.4944	9.4429	86.4944	0.00
28/02/2019	R213 On 01-August-19	9.98	Call	Bond Future	4382	5	4382	5	0.00
28/02/2019	R213 On 01-August-19	9.99	Call	Bond Future	4426	5	4426	5	0.00
28/02/2019	R213 On 01-August-19	10.00	Call	Bond Future	4469	5	4469	5	0.00
28/02/2019	R213 On 01-August-19	10.00	Put	Bond Future	1144	1	1144	1	0.00
28/02/2019	R213 On 01-August-19	9.98	Put	Bond Future	1173	1	1173	1	0.00
28/02/2019	R213 On 01-August-19	9.99	Put	Bond Future	1158	1	1158	1	0.00
28/02/2019	R213 On 07-November-19			Bond Future	9.50	84.7649	9.4991	84.7649	0.00
28/02/2019	R213 On 07-November-19	9.58	Call	Bond Future	3173	3	3173	3	0.00
28/02/2019	R213 On 07-November-19	9.59	Call	Bond Future	3207	3	3207	3	0.00
28/02/2019	R213 On 07-November-19	9.60	Call	Bond Future	3241	3	3241	3	0.00
28/02/2019	R213 On 07-November-19	9.60	Put	Bond Future	2635	2	2635	2	0.00
28/02/2019	R213 On 07-November-19	9.58	Put	Bond Future	2687	2	2687	2	0.00
28/02/2019	R213 On 07-November-19	9.59	Put	Bond Future	2661	2	2661	2	0.00
28/02/2019	R214 On 02-May-19			Bond Future	9.83	72.0989	9.8256	72.0989	21,863.00
28/02/2019	R214 On 02-May-19	9.87	Call	Bond Future	1723	2	1723	2	0.00
28/02/2019	R214 On 02-May-19	9.85	Call	Bond Future	1650	2	1650	2	0.00
28/02/2019	R214 On 02-May-19	9.86	Call	Bond Future	1687	2	1687	2	0.00
28/02/2019	R214 On 02-May-19	9.86	Put	Bond Future	1454	1	1454	1	0.00
28/02/2019	R214 On 02-May-19	9.87	Put	Bond Future	1424	1	1424	1	0.00
28/02/2019	R214 On 02-May-19	9.85	Put	Bond Future	1485	1	1485	1	0.00
28/02/2019	R214 On 01-August-19			Bond Future	9.88	73.4624	9.8797	73.4624	0.00
28/02/2019	R214 On 01-August-19	10.33	Call	Bond Future	4425	5	4425	5	0.00
28/02/2019	R214 On 01-August-19	10.34	Call	Bond Future	4469	5	4469	5	0.00
28/02/2019	R214 On 01-August-19	10.32	Call	Bond Future	4380	5	4380	5	0.00
28/02/2019	R214 On 01-August-19	10.32	Put	Bond Future	1524	1	1524	1	0.00

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28/02/2019	R214 On 01-August-19	10.33	Put	Bond Future	1506	1	1506	1	0.00
28/02/2019	R214 On 01-August-19	10.34	Put	Bond Future	1488	1	1488	1	0.00
28/02/2019	R214 On 07-November-19			Bond Future	9.94	71.7118	9.9350	71.7118	0.00
28/02/2019	R214 On 07-November-19	10.01	Call	Bond Future	3645	4	3645	4	0.00
28/02/2019	R214 On 07-November-19	10.00	Call	Bond Future	3608	4	3608	4	0.00
28/02/2019	R214 On 07-November-19	10.02	Call	Bond Future	3681	4	3681	4	0.00
28/02/2019	R214 On 07-November-19	10.00	Put	Bond Future	3178	3	3178	3	0.00
28/02/2019	R214 On 07-November-19	10.01	Put	Bond Future	3149	3	3149	3	0.00
28/02/2019	R214 On 07-November-19	10.02	Put	Bond Future	3120	3	3120	3	0.00
28/02/2019	R248 On 02-May-19			Bond Future	9.84	92.0001	9.8357	92.0001	106,112.00
28/02/2019	R248 On 02-May-19	9.90	Call	Bond Future	2244	3	2244	3	0.00
28/02/2019	R248 On 02-May-19	9.89	Call	Bond Future	2196	3	2196	3	0.00
28/02/2019	R248 On 02-May-19	9.91	Call	Bond Future	2293	3	2293	3	0.00
28/02/2019	R248 On 02-May-19	9.89	Put	Bond Future	1727	2	1727	2	0.00
28/02/2019	R248 On 02-May-19	9.91	Put	Bond Future	1652	1	1652	1	0.00
28/02/2019	R248 On 02-May-19	9.90	Put	Bond Future	1689	2	1689	2	0.00
28/02/2019	R248 On 01-August-19			Bond Future	9.89	93.7398	9.8899	93.7398	100.00
28/02/2019	R248 On 01-August-19	10.36	Call	Bond Future	5686	6	5686	6	0.00
28/02/2019	R248 On 01-August-19	10.35	Call	Bond Future	5629	6	5629	6	0.00
28/02/2019	R248 On 01-August-19	10.34	Call	Bond Future	5572	6	5572	6	0.00
28/02/2019	R248 On 01-August-19	10.35	Put	Bond Future	1829	2	1829	2	0.00
28/02/2019	R248 On 01-August-19	10.34	Put	Bond Future	1852	2	1852	2	0.00
28/02/2019	R248 On 01-August-19	10.36	Put	Bond Future	1806	2	1806	2	0.00
28/02/2019	R248 On 07-November-19			Bond Future	9.95	91.2746	9.9452	91.2746	0.00
28/02/2019	R248 On 07-November-19	10.03	Call	Bond Future	4610	5	4610	5	0.00
28/02/2019	R248 On 07-November-19	10.02	Call	Bond Future	4563	5	4563	5	0.00
28/02/2019	R248 On 07-November-19	10.01	Call	Bond Future	4517	5	4517	5	0.00
28/02/2019	R248 On 07-November-19	10.02	Put	Bond Future	3932	3	3932	3	0.00
28/02/2019	R248 On 07-November-19	10.01	Put	Bond Future	3969	3	3969	3	0.00
28/02/2019	R248 On 07-November-19	10.03	Put	Bond Future	3895	3	3895	3	0.00