



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 December 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	2025 On 07-February-19			Bond Future	132.40	132.3996	132.4037	132.3996	355.00
31/12/2018	2025 On 02-May-19			Bond Future	134.75	134.7426	134.7464	134.7426	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
31/12/2018	2025 On 01-August-19			Bond Future	137.36	137.3559	137.3597	137.3559	0.00
31/12/2018	2029 On 07-February-19			Bond Future	100.33	100.3292	100.3326	100.3292	2,954.00
31/12/2018	2029 On 02-May-19			Bond Future	101.03	101.0316	101.0349	101.0316	0.00
31/12/2018	2029 On 01-August-19			Bond Future	103.03	103.0262	103.0294	103.0262	0.00
31/12/2018	2030 On 07-February-19			Bond Future	9.41	90.6173	9.4137	90.6173	56,795.00
31/12/2018	2030 On 07-February-19	9.18	Call	Bond Future	470	0	470	0	3,960.00
31/12/2018	2030 On 07-February-19	9.68	Call	Bond Future	2127	2	2127	2	3,960.00
31/12/2018	2030 On 07-February-19	8.62	Call	Bond Future	23	0	23	0	0.00
31/12/2018	2030 On 07-February-19	10.20	Call	Bond Future	4845	5	4845	5	0.00
31/12/2018	2030 On 07-February-19	8.90	Call	Bond Future	123	0	123	0	1,320.00
31/12/2018	2030 On 07-February-19	8.63	Call	Bond Future	24	0	24	0	0.00
31/12/2018	2030 On 07-February-19	8.64	Call	Bond Future	26	0	26	0	0.00
31/12/2018	2030 On 07-February-19	9.60	Call	Bond Future	1778	2	1778	2	1,320.00
31/12/2018	2030 On 07-February-19	8.70	Call	Bond Future	38	0	38	0	0.00
31/12/2018	2030 On 07-February-19	9.40	Call	Bond Future	1036	1	1036	1	0.00
31/12/2018	2030 On 07-February-19	8.70	Put	Bond Future	4696	5	4696	5	0.00
31/12/2018	2030 On 07-February-19	8.90	Put	Bond Future	3444	4	3444	4	0.00
31/12/2018	2030 On 07-February-19	9.40	Put	Bond Future	1122	1	1122	1	0.00
31/12/2018	2030 On 07-February-19	8.64	Put	Bond Future	5090	5	5090	5	0.00
31/12/2018	2030 On 07-February-19	9.60	Put	Bond Future	613	1	613	1	0.00
31/12/2018	2030 On 07-February-19	8.63	Put	Bond Future	5156	5	5156	5	0.00
31/12/2018	2030 On 07-February-19	8.62	Put	Bond Future	5223	5	5223	5	0.00
31/12/2018	2030 On 07-February-19	10.20	Put	Bond Future	62	0	62	0	3,960.00
31/12/2018	2030 On 07-February-19	9.18	Put	Bond Future	1961	2	1961	2	0.00
31/12/2018	2030 On 07-February-19	9.68	Put	Bond Future	468	1	468	1	0.00
31/12/2018	2030 On 02-May-19			Bond Future	9.47	92.2005	9.4736	92.2005	0.00
31/12/2018	2030 On 02-May-19	9.39	Call	Bond Future	1694	2	1694	2	0.00
31/12/2018	2030 On 02-May-19	10.20	Call	Bond Future	4955	5	4955	5	0.00
31/12/2018	2030 On 02-May-19	9.41	Call	Bond Future	1756	2	1756	2	0.00
31/12/2018	2030 On 02-May-19	8.90	Call	Bond Future	569	1	569	1	3,000.00
31/12/2018	2030 On 02-May-19	9.40	Call	Bond Future	1725	2	1725	2	3,000.00
31/12/2018	2030 On 02-May-19	9.40	Put	Bond Future	2183	2	2183	2	0.00
31/12/2018	2030 On 02-May-19	9.41	Put	Bond Future	2151	2	2151	2	0.00
31/12/2018	2030 On 02-May-19	8.90	Put	Bond Future	4224	4	4224	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
31/12/2018	2030 On 02-May-19	10.20	Put	Bond Future	594	1	594	1	3,000.00
31/12/2018	2030 On 02-May-19	9.39	Put	Bond Future	2215	2	2215	2	0.00
31/12/2018	2030 On 01-August-19			Bond Future	9.53	89.9939	9.5340	89.9939	0.00
31/12/2018	2030 On 01-August-19	9.91	Call	Bond Future	3934	4	3934	4	0.00
31/12/2018	2030 On 01-August-19	9.92	Call	Bond Future	3973	4	3973	4	0.00
31/12/2018	2030 On 01-August-19	9.90	Call	Bond Future	3895	4	3895	4	0.00
31/12/2018	2030 On 01-August-19	9.92	Put	Bond Future	1662	2	1662	2	0.00
31/12/2018	2030 On 01-August-19	9.90	Put	Bond Future	1701	2	1701	2	0.00
31/12/2018	2030 On 01-August-19	9.91	Put	Bond Future	1682	2	1682	2	0.00
31/12/2018	2032 On 07-February-19			Bond Future	9.64	92.7692	9.6352	92.7692	43,475.00
31/12/2018	2032 On 07-February-19	8.82	Call	Bond Future	20	0	20	0	0.00
31/12/2018	2032 On 07-February-19	8.81	Call	Bond Future	19	0	19	0	0.00
31/12/2018	2032 On 07-February-19	8.80	Call	Bond Future	18	0	18	0	0.00
31/12/2018	2032 On 07-February-19	8.81	Put	Bond Future	5911	6	5911	6	0.00
31/12/2018	2032 On 07-February-19	8.80	Put	Bond Future	5984	6	5984	6	0.00
31/12/2018	2032 On 07-February-19	8.82	Put	Bond Future	5837	6	5837	6	0.00
31/12/2018	2032 On 02-May-19			Bond Future	9.69	90.2332	9.6950	90.2332	0.00
31/12/2018	2032 On 02-May-19	9.61	Call	Bond Future	1851	2	1851	2	0.00
31/12/2018	2032 On 02-May-19	9.62	Call	Bond Future	1885	2	1885	2	0.00
31/12/2018	2032 On 02-May-19	9.63	Call	Bond Future	1919	2	1919	2	0.00
31/12/2018	2032 On 02-May-19	9.63	Put	Bond Future	2358	2	2358	2	0.00
31/12/2018	2032 On 02-May-19	9.61	Put	Bond Future	2425	2	2425	2	0.00
31/12/2018	2032 On 02-May-19	9.62	Put	Bond Future	2391	2	2391	2	0.00
31/12/2018	2032 On 01-August-19			Bond Future	9.75	91.9936	9.7535	91.9936	0.00
31/12/2018	2032 On 01-August-19	10.11	Call	Bond Future	4211	4	4211	4	0.00
31/12/2018	2032 On 01-August-19	10.10	Call	Bond Future	4169	4	4169	4	0.00
31/12/2018	2032 On 01-August-19	10.09	Call	Bond Future	4128	4	4128	4	0.00
31/12/2018	2032 On 01-August-19	10.09	Put	Bond Future	1935	2	1935	2	0.00
31/12/2018	2032 On 01-August-19	10.11	Put	Bond Future	1890	2	1890	2	0.00
31/12/2018	2032 On 01-August-19	10.10	Put	Bond Future	1912	2	1912	2	0.00
31/12/2018	2033 On 07-February-19			Bond Future	102.20	102.1956	102.1993	102.1956	5,890.00
31/12/2018	2033 On 02-May-19			Bond Future	102.86	102.8588	102.8623	102.8588	0.00
31/12/2018	2033 On 01-August-19			Bond Future	104.89	104.8894	104.8928	104.8894	0.00
31/12/2018	2037 On 07-February-19			Bond Future	9.86	88.8556	9.8588	88.8556	57,970.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2018	2037 On 07-February-19	9.05	Call	Bond Future	24	0	24	0	0.00
31/12/2018	2037 On 07-February-19	9.07	Call	Bond Future	27	0	27	0	0.00
31/12/2018	2037 On 07-February-19	9.06	Call	Bond Future	26	0	26	0	0.00
31/12/2018	2037 On 07-February-19	9.05	Put	Bond Future	6523	7	6523	7	0.00
31/12/2018	2037 On 07-February-19	9.07	Put	Bond Future	6357	6	6357	6	0.00
31/12/2018	2037 On 07-February-19	9.06	Put	Bond Future	6440	7	6440	7	0.00
31/12/2018	2037 On 02-May-19			Bond Future	9.92	90.4080	9.9190	90.4080	0.00
31/12/2018	2037 On 02-May-19	9.80	Call	Bond Future	1942	2	1942	2	0.00
31/12/2018	2037 On 02-May-19	9.79	Call	Bond Future	1906	2	1906	2	0.00
31/12/2018	2037 On 02-May-19	9.81	Call	Bond Future	1979	2	1979	2	0.00
31/12/2018	2037 On 02-May-19	9.79	Put	Bond Future	2885	3	2885	3	0.00
31/12/2018	2037 On 02-May-19	9.80	Put	Bond Future	2845	3	2845	3	0.00
31/12/2018	2037 On 02-May-19	9.81	Put	Bond Future	2805	3	2805	3	0.00
31/12/2018	2037 On 01-August-19			Bond Future	9.98	87.9162	9.9808	87.9162	0.00
31/12/2018	2037 On 01-August-19	10.29	Call	Bond Future	4497	4	4497	4	0.00
31/12/2018	2037 On 01-August-19	10.31	Call	Bond Future	4588	5	4588	5	0.00
31/12/2018	2037 On 01-August-19	10.30	Call	Bond Future	4542	5	4542	5	0.00
31/12/2018	2037 On 01-August-19	10.30	Put	Bond Future	2219	2	2219	2	0.00
31/12/2018	2037 On 01-August-19	10.31	Put	Bond Future	2193	2	2193	2	0.00
31/12/2018	2037 On 01-August-19	10.29	Put	Bond Future	2245	2	2245	2	0.00
31/12/2018	2038 On 07-February-19			Bond Future	120.24	120.2360	120.2403	120.2360	9,955.00
31/12/2018	2038 On 02-May-19			Bond Future	122.37	122.3638	122.3677	122.3638	0.00
31/12/2018	2038 On 01-August-19			Bond Future	124.73	124.7269	124.7309	124.7269	0.00
31/12/2018	2040 On 07-February-19			Bond Future	9.93	92.0343	9.9287	92.0343	31,965.00
31/12/2018	2040 On 07-February-19	9.11	Call	Bond Future	22	0	22	0	0.00
31/12/2018	2040 On 07-February-19	9.13	Call	Bond Future	26	0	26	0	0.00
31/12/2018	2040 On 07-February-19	9.12	Call	Bond Future	24	0	24	0	0.00
31/12/2018	2040 On 07-February-19	9.12	Put	Bond Future	7038	7	7038	7	0.00
31/12/2018	2040 On 07-February-19	9.11	Put	Bond Future	7129	7	7129	7	0.00
31/12/2018	2040 On 07-February-19	9.13	Put	Bond Future	6948	7	6948	7	0.00
31/12/2018	2040 On 02-May-19			Bond Future	9.99	93.6424	9.9885	93.6424	0.00
31/12/2018	2040 On 02-May-19	10.20	Call	Bond Future	3575	4	3575	4	1,150.00
31/12/2018	2040 On 02-May-19	9.90	Call	Bond Future	2229	2	2229	2	0.00
31/12/2018	2040 On 02-May-19	9.60	Call	Bond Future	1172	1	1172	1	1,150.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2018	2040 On 02-May-19	9.89	Call	Bond Future	2188	2	2188	2	0.00
31/12/2018	2040 On 02-May-19	9.88	Call	Bond Future	2148	2	2148	2	0.00
31/12/2018	2040 On 02-May-19	9.89	Put	Bond Future	2990	3	2990	3	0.00
31/12/2018	2040 On 02-May-19	9.88	Put	Bond Future	3032	3	3032	3	0.00
31/12/2018	2040 On 02-May-19	9.90	Put	Bond Future	2949	3	2949	3	0.00
31/12/2018	2040 On 02-May-19	9.60	Put	Bond Future	4402	5	4402	5	0.00
31/12/2018	2040 On 02-May-19	10.20	Put	Bond Future	1890	2	1890	2	0.00
31/12/2018	2040 On 01-August-19			Bond Future	10.05	90.9633	10.0499	90.9633	0.00
31/12/2018	2040 On 01-August-19	10.36	Call	Bond Future	4842	5	4842	5	0.00
31/12/2018	2040 On 01-August-19	10.37	Call	Bond Future	4890	5	4890	5	0.00
31/12/2018	2040 On 01-August-19	10.38	Call	Bond Future	4939	5	4939	5	0.00
31/12/2018	2040 On 01-August-19	10.38	Put	Bond Future	2362	2	2362	2	0.00
31/12/2018	2040 On 01-August-19	10.36	Put	Bond Future	2418	2	2418	2	0.00
31/12/2018	2040 On 01-August-19	10.37	Put	Bond Future	2390	2	2390	2	0.00
31/12/2018	2044 On 07-February-19			Bond Future	9.95	89.1372	9.9526	89.1372	37,400.00
31/12/2018	2044 On 07-February-19	9.17	Call	Bond Future	28	0	28	0	0.00
31/12/2018	2044 On 07-February-19	9.18	Call	Bond Future	30	0	30	0	0.00
31/12/2018	2044 On 07-February-19	9.16	Call	Bond Future	26	0	26	0	0.00
31/12/2018	2044 On 07-February-19	9.16	Put	Bond Future	7043	7	7043	7	0.00
31/12/2018	2044 On 07-February-19	9.17	Put	Bond Future	6951	7	6951	7	0.00
31/12/2018	2044 On 07-February-19	9.18	Put	Bond Future	6859	7	6859	7	0.00
31/12/2018	2044 On 02-May-19			Bond Future	10.01	90.6947	10.0102	90.6947	0.00
31/12/2018	2044 On 02-May-19	9.90	Call	Bond Future	2180	2	2180	2	0.00
31/12/2018	2044 On 02-May-19	9.92	Call	Bond Future	2261	2	2261	2	0.00
31/12/2018	2044 On 02-May-19	9.91	Call	Bond Future	2220	2	2220	2	0.00
31/12/2018	2044 On 02-May-19	9.92	Put	Bond Future	3008	3	3008	3	0.00
31/12/2018	2044 On 02-May-19	9.91	Put	Bond Future	3050	3	3050	3	0.00
31/12/2018	2044 On 02-May-19	9.90	Put	Bond Future	3093	3	3093	3	0.00
31/12/2018	2044 On 01-August-19			Bond Future	10.07	88.0832	10.0692	88.0832	0.00
31/12/2018	2044 On 01-August-19	10.39	Call	Bond Future	4968	5	4968	5	0.00
31/12/2018	2044 On 01-August-19	10.38	Call	Bond Future	4919	5	4919	5	0.00
31/12/2018	2044 On 01-August-19	10.40	Call	Bond Future	5018	5	5018	5	0.00
31/12/2018	2044 On 01-August-19	10.38	Put	Bond Future	2454	3	2454	3	0.00
31/12/2018	2044 On 01-August-19	10.39	Put	Bond Future	2425	2	2425	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
31/12/2018	2044 On 01-August-19	10.40	Put	Bond Future	2397	2	2397	2	0.00
31/12/2018	2046 On 07-February-19			Bond Future	114.39	114.3821	114.3861	114.3821	12,458.00
31/12/2018	2046 On 02-May-19			Bond Future	114.72	114.7201	114.7242	114.7201	0.00
31/12/2018	2046 On 01-August-19			Bond Future	116.99	116.9851	116.9890	116.9851	0.00
31/12/2018	2050 On 07-February-19			Bond Future	118.15	118.1435	118.1479	118.1435	10,568.00
31/12/2018	2050 On 02-May-19			Bond Future	120.24	120.2342	120.2384	120.2342	0.00
31/12/2018	2050 On 01-August-19			Bond Future	120.79	120.7894	120.7936	120.7894	0.00
31/12/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	AL37 On 07-February-19			Index Future	612.05	611.8880	612.0460	611.8880	0.00
31/12/2018	AL37 On 02-May-19			Index Future	622.74	622.5780	622.7360	622.5780	0.00
31/12/2018	AL37 On 01-August-19			Index Future	634.88	634.7220	634.8800	634.7220	0.00
31/12/2018	AL7T On 07-February-19			Index Future	705.50	705.0600	705.5040	705.0600	0.00
31/12/2018	AL7T On 02-May-19			Index Future	717.83	717.3790	717.8260	717.3790	0.00
31/12/2018	AL7T On 01-August-19			Index Future	731.83	731.3720	731.8250	731.3720	0.00
31/12/2018	ALBI On 07-February-19			Index Future	638.00	637.3710	638.0010	637.3710	907.00
31/12/2018	ALBI On 02-May-19			Index Future	649.14	648.5060	649.1440	648.5060	0.00
31/12/2018	ALBI On 01-August-19			Index Future	661.80	661.1560	661.8030	661.1560	0.00
31/12/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/12/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2018	ES33 On 07-February-19			Bond Future	11.06	77.5356	11.0649	77.5356	494.00
31/12/2018	ES33 On 02-May-19			Bond Future	11.16	75.0990	11.1645	75.0990	0.00
31/12/2018	ES33 On 01-August-19			Bond Future	11.27	76.5641	11.2675	76.5641	0.00
31/12/2018	ES42 On 07-February-19			Bond Future	11.30	79.6402	11.2972	79.6402	5,169.00
31/12/2018	ES42 On 02-May-19			Bond Future	11.40	76.7709	11.3969	76.7709	0.00
31/12/2018	ES42 On 01-August-19			Bond Future	11.50	78.2689	11.4979	78.2689	0.00
31/12/2018	GOVI On 07-February-19			GOVI	631.44	630.7910	631.4410	630.7910	450.00
31/12/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
31/12/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
31/12/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
31/12/2018	GOVI On 07-February-19	666.51	Put	GOVI	350690	36	350690	36	0.00
31/12/2018	GOVI On 07-February-19	666.52	Put	GOVI	350790	36	350790	36	0.00
31/12/2018	GOVI On 07-February-19	666.53	Put	GOVI	350890	36	350890	36	0.00
31/12/2018	GOVI On 02-May-19			GOVI	642.47	641.8110	642.4700	641.8110	0.00
31/12/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
31/12/2018	GOVI On 02-May-19	647.87	Call	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
31/12/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
31/12/2018	GOVI On 02-May-19	647.88	Put	GOVI	54100	6	54100	6	0.00
31/12/2018	GOVI On 02-May-19	647.86	Put	GOVI	53900	6	53900	6	0.00
31/12/2018	GOVI On 02-May-19	647.87	Put	GOVI	54000	6	54000	6	0.00
31/12/2018	GOVI On 01-August-19			GOVI	655.00	654.3300	654.9990	654.3300	0.00
31/12/2018	GOVI On 01-August-19	638.69	Call	GOVI	163090	16	163090	16	0.00
31/12/2018	GOVI On 01-August-19	638.68	Call	GOVI	163190	16	163190	16	0.00
31/12/2018	GOVI On 01-August-19	638.67	Call	GOVI	163290	16	163290	16	0.00
31/12/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
31/12/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
31/12/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
31/12/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/12/2018	IGOV On 07-February-19			Index Future	253.78	253.7520	253.7760	253.7520	518.00
31/12/2018	IGOV On 02-May-19			Index Future	258.27	258.2420	258.2650	258.2420	215.00
31/12/2018	IGOV On 01-August-19			Index Future	263.36	263.3410	263.3630	263.3410	0.00
31/12/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
31/12/2018	IS01 On 20-June-19			Interest Rate Swap	102.03	102.0200	102.0300	102.0200	0.00
31/12/2018	IS01 On 19-September-19			Interest Rate Swap	99.91	99.9200	99.9100	99.9200	0.00
31/12/2018	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
31/12/2018	IS02 On 21-June-19			Interest Rate Swap	99.75	99.7500	99.7500	99.7500	0.00
31/12/2018	IS02 On 20-September-19			Interest Rate Swap	101.91	101.9100	101.9100	101.9100	0.00
31/12/2018	IS02 On 20-December-19			Interest Rate Swap	102.89	102.9000	102.8900	102.9000	0.00
31/12/2018	IS02 On 23-March-20			Interest Rate Swap	98.94	98.9600	98.9400	98.9600	0.00
31/12/2018	IS02 On 22-June-20			Interest Rate Swap	102.55	102.5800	102.5500	102.5800	0.00
31/12/2018	IS02 On 21-September-20			Interest Rate Swap	99.58	99.6300	99.5800	99.6300	0.00
31/12/2018	IS05 On 17-December-20			Interest Rate Swap	96.41	96.4900	96.4100	96.4900	0.00
31/12/2018	IS05 On 16-March-21			Interest Rate Swap	95.61	95.7100	95.6100	95.7100	0.00
31/12/2018	IS05 On 15-June-21			Interest Rate Swap	94.77	94.8700	94.7700	94.8700	0.00
31/12/2018	IS05 On 21-September-21			Interest Rate Swap	94.91	95.0000	94.9100	95.0000	0.00
31/12/2018	IS05 On 21-December-21			Interest Rate Swap	97.07	97.1600	97.0700	97.1600	51.00
31/12/2018	IS05 On 15-March-22			Interest Rate Swap	97.18	97.2700	97.1800	97.2700	0.00
31/12/2018	IS05 On 21-June-22			Interest Rate Swap	98.34	98.4200	98.3400	98.4200	0.00
31/12/2018	IS05 On 20-September-22			Interest Rate Swap	102.23	102.3200	102.2300	102.3200	0.00
31/12/2018	IS05 On 20-December-22			Interest Rate Swap	103.45	103.5400	103.4500	103.5400	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
31/12/2018	IS05 On 22-March-23			Interest Rate Swap	96.80	96.9000	96.8000	96.9000	0.00
31/12/2018	IS05 On 20-June-23			Interest Rate Swap	102.83	102.9400	102.8300	102.9400	0.00
31/12/2018	IS05 On 19-September-23			Interest Rate Swap	98.31	98.4400	98.3100	98.4400	0.00
31/12/2018	IS10 On 17-December-25			Interest Rate Swap	94.91	95.1200	94.9100	95.1200	0.00
31/12/2018	IS10 On 16-March-26			Interest Rate Swap	91.90	92.1200	91.9000	92.1200	0.00
31/12/2018	IS10 On 15-June-26			Interest Rate Swap	90.64	90.8600	90.6400	90.8600	0.00
31/12/2018	IS10 On 21-September-26			Interest Rate Swap	92.80	93.0200	92.8000	93.0200	0.00
31/12/2018	IS10 On 21-December-26			Interest Rate Swap	96.59	96.8200	96.5900	96.8200	0.00
31/12/2018	IS10 On 15-March-27			Interest Rate Swap	95.17	95.4000	95.1700	95.4000	0.00
31/12/2018	IS10 On 21-June-27			Interest Rate Swap	97.25	97.4800	97.2500	97.4800	0.00
31/12/2018	IS10 On 20-September-27			Interest Rate Swap	102.72	102.9500	102.7200	102.9500	0.00
31/12/2018	IS10 On 20-December-27			Interest Rate Swap	103.09	103.3200	103.0900	103.3200	0.00
31/12/2018	IS10 On 22-March-28			Interest Rate Swap	96.61	96.8500	96.6100	96.8500	0.00
31/12/2018	IS10 On 20-June-28			Interest Rate Swap	103.81	104.0400	103.8100	104.0400	0.00
31/12/2018	IS10 On 19-September-28			Interest Rate Swap	97.38	97.6100	97.3800	97.6100	0.00
31/12/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
31/12/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
31/12/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
31/12/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
31/12/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
31/12/2018	R023 On 07-February-19			Bond Future	8.12	102.2459	8.1220	102.2459	62,040.00
31/12/2018	R023 On 07-February-19	10.57	Call	Bond Future	7830	8	7830	8	0.00
31/12/2018	R023 On 07-February-19	10.59	Call	Bond Future	7891	8	7891	8	0.00
31/12/2018	R023 On 07-February-19	10.58	Call	Bond Future	7861	8	7861	8	0.00
31/12/2018	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
31/12/2018	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
31/12/2018	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
31/12/2018	R023 On 02-May-19			Bond Future	8.15	100.1025	8.1509	100.1025	0.00
31/12/2018	R023 On 02-May-19	8.46	Call	Bond Future	1411	1	1411	1	0.00
31/12/2018	R023 On 02-May-19	8.45	Call	Bond Future	1388	1	1388	1	0.00
31/12/2018	R023 On 02-May-19	8.44	Call	Bond Future	1365	1	1365	1	0.00
31/12/2018	R023 On 02-May-19	8.45	Put	Bond Future	436	0	436	0	0.00
31/12/2018	R023 On 02-May-19	8.44	Put	Bond Future	445	0	445	0	0.00
31/12/2018	R023 On 02-May-19	8.46	Put	Bond Future	428	0	428	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
31/12/2018	R023 On 01-August-19			Bond Future	8.17	102.0552	8.1656	102.0552	0.00
31/12/2018	R023 On 01-August-19	8.93	Call	Bond Future	2666	3	2666	3	0.00
31/12/2018	R023 On 01-August-19	8.95	Call	Bond Future	2716	3	2716	3	0.00
31/12/2018	R023 On 01-August-19	8.94	Call	Bond Future	2691	3	2691	3	0.00
31/12/2018	R023 On 01-August-19	8.94	Put	Bond Future	387	0	387	0	0.00
31/12/2018	R023 On 01-August-19	8.95	Put	Bond Future	383	0	383	0	0.00
31/12/2018	R023 On 01-August-19	8.93	Put	Bond Future	391	0	391	0	0.00
31/12/2018	R035 On 07-February-19			Bond Future	9.80	96.5775	9.7962	96.5775	71,434.00
31/12/2018	R035 On 07-February-19	8.96	Call	Bond Future	16	0	16	0	0.00
31/12/2018	R035 On 07-February-19	8.98	Call	Bond Future	19	0	19	0	0.00
31/12/2018	R035 On 07-February-19	8.97	Call	Bond Future	18	0	18	0	0.00
31/12/2018	R035 On 07-February-19	8.97	Put	Bond Future	6595	7	6595	7	0.00
31/12/2018	R035 On 07-February-19	8.98	Put	Bond Future	6512	7	6512	7	0.00
31/12/2018	R035 On 07-February-19	8.96	Put	Bond Future	6677	7	6677	7	0.00
31/12/2018	R035 On 02-May-19			Bond Future	9.85	93.7647	9.8542	93.7647	0.00
31/12/2018	R035 On 02-May-19	9.74	Call	Bond Future	1998	2	1998	2	0.00
31/12/2018	R035 On 02-May-19	9.75	Call	Bond Future	2034	2	2034	2	0.00
31/12/2018	R035 On 02-May-19	9.73	Call	Bond Future	1963	2	1963	2	0.00
31/12/2018	R035 On 02-May-19	9.73	Put	Bond Future	2898	3	2898	3	0.00
31/12/2018	R035 On 02-May-19	9.75	Put	Bond Future	2818	3	2818	3	0.00
31/12/2018	R035 On 02-May-19	9.74	Put	Bond Future	2858	3	2858	3	0.00
31/12/2018	R035 On 01-August-19			Bond Future	9.91	95.5938	9.9121	95.5938	0.00
31/12/2018	R035 On 01-August-19	10.24	Call	Bond Future	4457	4	4457	4	0.00
31/12/2018	R035 On 01-August-19	10.23	Call	Bond Future	4412	4	4412	4	0.00
31/12/2018	R035 On 01-August-19	10.22	Call	Bond Future	4367	4	4367	4	0.00
31/12/2018	R035 On 01-August-19	10.23	Put	Bond Future	2111	2	2111	2	0.00
31/12/2018	R035 On 01-August-19	10.22	Put	Bond Future	2137	2	2137	2	0.00
31/12/2018	R035 On 01-August-19	10.24	Put	Bond Future	2085	2	2085	2	0.00
31/12/2018	R186 On 07-February-19			Bond Future	8.90	110.3610	8.9026	110.3610	74,462.00
31/12/2018	R186 On 07-February-19	9.20	Call	Bond Future	2062	2	2062	2	3,000.00
31/12/2018	R186 On 07-February-19	9.30	Call	Bond Future	2526	3	2526	3	0.00
31/12/2018	R186 On 07-February-19	9.38	Call	Bond Future	2919	3	2919	3	6,000.00
31/12/2018	R186 On 07-February-19	8.20	Call	Bond Future	28	0	28	0	0.00
31/12/2018	R186 On 07-February-19	8.50	Call	Bond Future	166	0	166	0	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2018	R186 On 07-February-19	9.50	Call	Bond Future	3534	4	3534	4	0.00
31/12/2018	R186 On 07-February-19	8.21	Call	Bond Future	30	0	30	0	0.00
31/12/2018	R186 On 07-February-19	9.10	Call	Bond Future	1636	2	1636	2	0.00
31/12/2018	R186 On 07-February-19	9.92	Call	Bond Future	5791	6	5791	6	0.00
31/12/2018	R186 On 07-February-19	8.77	Call	Bond Future	581	1	581	1	1,170.00
31/12/2018	R186 On 07-February-19	9.23	Call	Bond Future	2197	2	2197	2	3,000.00
31/12/2018	R186 On 07-February-19	8.22	Call	Bond Future	32	0	32	0	0.00
31/12/2018	R186 On 07-February-19	9.27	Call	Bond Future	2383	2	2383	2	1,170.00
31/12/2018	R186 On 07-February-19	8.30	Call	Bond Future	54	0	54	0	210.00
31/12/2018	R186 On 07-February-19	9.90	Call	Bond Future	5683	6	5683	6	0.00
31/12/2018	R186 On 07-February-19	9.90	Put	Bond Future	14	0	14	0	1,000.00
31/12/2018	R186 On 07-February-19	9.27	Put	Bond Future	249	0	249	0	0.00
31/12/2018	R186 On 07-February-19	9.23	Put	Bond Future	293	0	293	0	0.00
31/12/2018	R186 On 07-February-19	8.77	Put	Bond Future	1366	1	1366	1	0.00
31/12/2018	R186 On 07-February-19	8.22	Put	Bond Future	4148	4	4148	4	0.00
31/12/2018	R186 On 07-February-19	9.50	Put	Bond Future	90	0	90	0	5,000.00
31/12/2018	R186 On 07-February-19	8.20	Put	Bond Future	4268	4	4268	4	0.00
31/12/2018	R186 On 07-February-19	8.30	Put	Bond Future	3677	4	3677	4	0.00
31/12/2018	R186 On 07-February-19	8.50	Put	Bond Future	2570	3	2570	3	0.00
31/12/2018	R186 On 07-February-19	9.10	Put	Bond Future	482	1	482	1	1,000.00
31/12/2018	R186 On 07-February-19	9.92	Put	Bond Future	12	0	12	0	1,170.00
31/12/2018	R186 On 07-February-19	8.21	Put	Bond Future	4208	4	4208	4	0.00
31/12/2018	R186 On 07-February-19	9.38	Put	Bond Future	156	0	156	0	0.00
31/12/2018	R186 On 07-February-19	9.30	Put	Bond Future	220	0	220	0	7,500.00
31/12/2018	R186 On 07-February-19	9.20	Put	Bond Future	330	0	330	0	0.00
31/12/2018	R186 On 02-May-19			Bond Future	8.96	112.2890	8.9572	112.2890	3,050.00
31/12/2018	R186 On 02-May-19	8.65	Call	Bond Future	911	1	911	1	3,250.00
31/12/2018	R186 On 02-May-19	9.03	Call	Bond Future	1939	2	1939	2	0.00
31/12/2018	R186 On 02-May-19	10.07	Call	Bond Future	6391	6	6391	6	0.00
31/12/2018	R186 On 02-May-19	9.75	Call	Bond Future	4855	5	4855	5	0.00
31/12/2018	R186 On 02-May-19	9.02	Call	Bond Future	1907	2	1907	2	0.00
31/12/2018	R186 On 02-May-19	9.25	Call	Bond Future	2711	3	2711	3	3,250.00
31/12/2018	R186 On 02-May-19	9.30	Call	Bond Future	2904	3	2904	3	200.00
31/12/2018	R186 On 02-May-19	9.96	Call	Bond Future	5856	6	5856	6	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
31/12/2018	R186 On 02-May-19	9.01	Call	Bond Future	1875	2	1875	2	0.00
31/12/2018	R186 On 02-May-19	8.62	Call	Bond Future	847	1	847	1	90.00
31/12/2018	R186 On 02-May-19	8.70	Call	Bond Future	1022	1	1022	1	200.00
31/12/2018	R186 On 02-May-19	9.20	Call	Bond Future	2525	3	2525	3	90.00
31/12/2018	R186 On 02-May-19	8.50	Call	Bond Future	623	1	623	1	7,000.00
31/12/2018	R186 On 02-May-19	9.00	Call	Bond Future	1844	2	1844	2	7,000.00
31/12/2018	R186 On 02-May-19	8.80	Call	Bond Future	1267	1	1267	1	7,500.00
31/12/2018	R186 On 02-May-19	10.02	Call	Bond Future	6147	6	6147	6	0.00
31/12/2018	R186 On 02-May-19	8.80	Put	Bond Future	2173	2	2173	2	0.00
31/12/2018	R186 On 02-May-19	9.00	Put	Bond Future	1598	2	1598	2	0.00
31/12/2018	R186 On 02-May-19	8.50	Put	Bond Future	3286	3	3286	3	0.00
31/12/2018	R186 On 02-May-19	9.30	Put	Bond Future	961	1	961	1	0.00
31/12/2018	R186 On 02-May-19	8.70	Put	Bond Future	2510	3	2510	3	0.00
31/12/2018	R186 On 02-May-19	8.62	Put	Bond Future	2804	3	2804	3	0.00
31/12/2018	R186 On 02-May-19	9.20	Put	Bond Future	1144	1	1144	1	0.00
31/12/2018	R186 On 02-May-19	10.02	Put	Bond Future	269	0	269	0	3,250.00
31/12/2018	R186 On 02-May-19	9.75	Put	Bond Future	430	0	430	0	7,000.00
31/12/2018	R186 On 02-May-19	10.07	Put	Bond Future	247	0	247	0	200.00
31/12/2018	R186 On 02-May-19	9.02	Put	Bond Future	1547	2	1547	2	0.00
31/12/2018	R186 On 02-May-19	9.01	Put	Bond Future	1573	2	1573	2	0.00
31/12/2018	R186 On 02-May-19	9.96	Put	Bond Future	298	0	298	0	90.00
31/12/2018	R186 On 02-May-19	8.65	Put	Bond Future	2691	3	2691	3	0.00
31/12/2018	R186 On 02-May-19	9.25	Put	Bond Future	1049	1	1049	1	0.00
31/12/2018	R186 On 02-May-19	9.03	Put	Bond Future	1523	2	1523	2	0.00
31/12/2018	R186 On 01-August-19			Bond Future	9.01	109.1778	9.0079	109.1778	0.00
31/12/2018	R186 On 01-August-19	9.52	Call	Bond Future	4019	4	4019	4	0.00
31/12/2018	R186 On 01-August-19	9.05	Call	Bond Future	2346	2	2346	2	6,000.00
31/12/2018	R186 On 01-August-19	8.30	Call	Bond Future	581	1	581	1	6,000.00
31/12/2018	R186 On 01-August-19	9.54	Call	Bond Future	4100	4	4100	4	0.00
31/12/2018	R186 On 01-August-19	10.08	Call	Bond Future	6431	6	6431	6	0.00
31/12/2018	R186 On 01-August-19	9.53	Call	Bond Future	4060	4	4060	4	0.00
31/12/2018	R186 On 01-August-19	9.53	Put	Bond Future	1199	1	1199	1	0.00
31/12/2018	R186 On 01-August-19	9.54	Put	Bond Future	1186	1	1186	1	0.00
31/12/2018	R186 On 01-August-19	10.08	Put	Bond Future	663	1	663	1	6,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2018	R186 On 01-August-19	9.05	Put	Bond Future	2111	2	2111	2	0.00
31/12/2018	R186 On 01-August-19	9.52	Put	Bond Future	1212	1	1212	1	0.00
31/12/2018	R186 On 01-August-19	8.30	Put	Bond Future	4623	5	4623	5	0.00
31/12/2018	R197 On 07-February-19			Bond Future	299.45	299.4399	299.4472	299.4399	2,355.00
31/12/2018	R197 On 02-May-19			Bond Future	304.75	304.7386	304.7455	304.7386	0.00
31/12/2018	R197 On 01-August-19			Bond Future	303.20	303.1958	303.2024	303.1958	0.00
31/12/2018	R202 On 07-February-19			Bond Future	230.95	230.9399	230.9481	230.9399	8,805.00
31/12/2018	R202 On 02-May-19			Bond Future	235.03	235.0269	235.0345	235.0269	0.00
31/12/2018	R202 On 01-August-19			Bond Future	235.66	235.6515	235.6591	235.6515	0.00
31/12/2018	R207 On 07-February-19			Bond Future	5.78	101.8823	5.7840	101.8823	15,739.00
31/12/2018	R207 On 07-February-19	6.53	Call	Bond Future	665	1	665	1	0.00
31/12/2018	R207 On 07-February-19	6.52	Call	Bond Future	656	1	656	1	0.00
31/12/2018	R207 On 07-February-19	6.51	Call	Bond Future	647	1	647	1	0.00
31/12/2018	R207 On 07-February-19	6.52	Put	Bond Future	0	0	0	0	0.00
31/12/2018	R207 On 07-February-19	6.51	Put	Bond Future	0	0	0	0	0.00
31/12/2018	R207 On 07-February-19	6.53	Put	Bond Future	0	0	0	0	0.00
31/12/2018	R207 On 02-May-19			Bond Future	5.16	103.6623	5.1605	103.6623	0.00
31/12/2018	R207 On 02-May-19	7.61	Call	Bond Future	1643	2	1643	2	0.00
31/12/2018	R207 On 02-May-19	7.63	Call	Bond Future	1656	2	1656	2	0.00
31/12/2018	R207 On 02-May-19	7.62	Call	Bond Future	1649	2	1649	2	0.00
31/12/2018	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
31/12/2018	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
31/12/2018	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
31/12/2018	R207 On 01-August-19			Bond Future	3.56	102.0422	3.5639	102.0422	0.00
31/12/2018	R207 On 01-August-19	7.33	Call	Bond Future	1651	2	1651	2	0.00
31/12/2018	R207 On 01-August-19	7.34	Call	Bond Future	1656	2	1656	2	0.00
31/12/2018	R207 On 01-August-19	7.35	Call	Bond Future	1660	2	1660	2	0.00
31/12/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
31/12/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
31/12/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
31/12/2018	R208 On 07-February-19			Bond Future	6.97	102.0637	6.9707	102.0637	17,335.00
31/12/2018	R208 On 07-February-19	7.08	Call	Bond Future	277	0	277	0	0.00
31/12/2018	R208 On 07-February-19	7.07	Call	Bond Future	263	0	263	0	0.00
31/12/2018	R208 On 07-February-19	7.06	Call	Bond Future	250	0	250	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
31/12/2018	R208 On 07-February-19	7.08	Put	Bond Future	65	0	65	0	0.00
31/12/2018	R208 On 07-February-19	7.06	Put	Bond Future	77	0	77	0	0.00
31/12/2018	R208 On 07-February-19	7.07	Put	Bond Future	71	0	71	0	0.00
31/12/2018	R208 On 02-May-19			Bond Future	6.88	100.4459	6.8805	100.4459	0.00
31/12/2018	R208 On 02-May-19	8.02	Call	Bond Future	1988	2	1988	2	0.00
31/12/2018	R208 On 02-May-19	8.03	Call	Bond Future	2005	2	2005	2	0.00
31/12/2018	R208 On 02-May-19	8.04	Call	Bond Future	2021	2	2021	2	0.00
31/12/2018	R208 On 02-May-19	8.04	Put	Bond Future	18	0	18	0	0.00
31/12/2018	R208 On 02-May-19	8.02	Put	Bond Future	19	0	19	0	0.00
31/12/2018	R208 On 02-May-19	8.03	Put	Bond Future	18	0	18	0	0.00
31/12/2018	R208 On 01-August-19			Bond Future	6.71	102.4054	6.7143	102.4054	0.00
31/12/2018	R208 On 01-August-19	8.17	Call	Bond Future	2243	2	2243	2	0.00
31/12/2018	R208 On 01-August-19	8.16	Call	Bond Future	2229	2	2229	2	0.00
31/12/2018	R208 On 01-August-19	8.15	Call	Bond Future	2215	2	2215	2	0.00
31/12/2018	R208 On 01-August-19	8.15	Put	Bond Future	36	0	36	0	0.00
31/12/2018	R208 On 01-August-19	8.17	Put	Bond Future	34	0	34	0	0.00
31/12/2018	R208 On 01-August-19	8.16	Put	Bond Future	35	0	35	0	0.00
31/12/2018	R209 On 07-February-19			Bond Future	9.73	73.5173	9.7315	73.5173	117,572.00
31/12/2018	R209 On 07-February-19	8.96	Call	Bond Future	26	0	26	0	0.00
31/12/2018	R209 On 07-February-19	9.54	Call	Bond Future	574	1	574	1	4,000.00
31/12/2018	R209 On 07-February-19	9.04	Call	Bond Future	43	0	43	0	4,000.00
31/12/2018	R209 On 07-February-19	8.95	Call	Bond Future	24	0	24	0	0.00
31/12/2018	R209 On 07-February-19	10.20	Call	Bond Future	3166	3	3166	3	0.00
31/12/2018	R209 On 07-February-19	8.97	Call	Bond Future	27	0	27	0	0.00
31/12/2018	R209 On 07-February-19	8.95	Put	Bond Future	5340	5	5340	5	0.00
31/12/2018	R209 On 07-February-19	9.04	Put	Bond Future	4718	5	4718	5	0.00
31/12/2018	R209 On 07-February-19	9.54	Put	Bond Future	1825	2	1825	2	0.00
31/12/2018	R209 On 07-February-19	8.96	Put	Bond Future	5270	5	5270	5	0.00
31/12/2018	R209 On 07-February-19	10.20	Put	Bond Future	235	0	235	0	4,000.00
31/12/2018	R209 On 07-February-19	8.97	Put	Bond Future	5200	5	5200	5	0.00
31/12/2018	R209 On 02-May-19			Bond Future	9.78	71.6526	9.7838	71.6526	0.00
31/12/2018	R209 On 02-May-19	9.69	Call	Bond Future	1763	2	1763	2	0.00
31/12/2018	R209 On 02-May-19	9.68	Call	Bond Future	1732	2	1732	2	0.00
31/12/2018	R209 On 02-May-19	9.95	Call	Bond Future	2653	3	2653	3	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
31/12/2018	R209 On 02-May-19	9.35	Call	Bond Future	875	1	875	1	760.00
31/12/2018	R209 On 02-May-19	9.70	Call	Bond Future	1795	2	1795	2	0.00
31/12/2018	R209 On 02-May-19	10.50	Call	Bond Future	5029	5	5029	5	0.00
31/12/2018	R209 On 02-May-19	10.71	Call	Bond Future	6048	6	6048	6	0.00
31/12/2018	R209 On 02-May-19	10.71	Put	Bond Future	476	0	476	0	760.00
31/12/2018	R209 On 02-May-19	10.50	Put	Bond Future	662	1	662	1	11,560.00
31/12/2018	R209 On 02-May-19	9.35	Put	Bond Future	3728	4	3728	4	0.00
31/12/2018	R209 On 02-May-19	9.68	Put	Bond Future	2400	2	2400	2	0.00
31/12/2018	R209 On 02-May-19	9.95	Put	Bond Future	1603	2	1603	2	0.00
31/12/2018	R209 On 02-May-19	9.69	Put	Bond Future	2367	2	2367	2	0.00
31/12/2018	R209 On 02-May-19	9.70	Put	Bond Future	2333	2	2333	2	0.00
31/12/2018	R209 On 01-August-19			Bond Future	9.83	73.0505	9.8350	73.0505	0.00
31/12/2018	R209 On 01-August-19	10.15	Call	Bond Future	3848	4	3848	4	0.00
31/12/2018	R209 On 01-August-19	10.17	Call	Bond Future	3926	4	3926	4	0.00
31/12/2018	R209 On 01-August-19	10.16	Call	Bond Future	3887	4	3887	4	0.00
31/12/2018	R209 On 01-August-19	10.16	Put	Bond Future	1873	2	1873	2	0.00
31/12/2018	R209 On 01-August-19	10.15	Put	Bond Future	1895	2	1895	2	0.00
31/12/2018	R209 On 01-August-19	10.17	Put	Bond Future	1852	2	1852	2	0.00
31/12/2018	R210 On 07-February-19			Bond Future	185.97	185.9588	185.9650	185.9588	2,448.00
31/12/2018	R210 On 02-May-19			Bond Future	186.70	186.6938	186.6998	186.6938	0.00
31/12/2018	R210 On 01-August-19			Bond Future	190.39	190.3795	190.3853	190.3795	0.00
31/12/2018	R212 On 07-February-19			Bond Future	155.81	155.8024	155.8061	155.8024	4,976.00
31/12/2018	R212 On 02-May-19			Bond Future	158.56	158.5595	158.5630	158.5595	0.00
31/12/2018	R212 On 01-August-19			Bond Future	161.62	161.6186	161.6220	161.6186	0.00
31/12/2018	R213 On 07-February-19			Bond Future	9.52	85.2829	9.5197	85.2829	32,702.00
31/12/2018	R213 On 07-February-19	8.68	Call	Bond Future	15	0	15	0	0.00
31/12/2018	R213 On 07-February-19	8.69	Call	Bond Future	16	0	16	0	0.00
31/12/2018	R213 On 07-February-19	8.70	Call	Bond Future	17	0	17	0	0.00
31/12/2018	R213 On 07-February-19	8.69	Put	Bond Future	5384	5	5384	5	0.00
31/12/2018	R213 On 07-February-19	8.70	Put	Bond Future	5317	5	5317	5	0.00
31/12/2018	R213 On 07-February-19	8.68	Put	Bond Future	5450	6	5450	6	0.00
31/12/2018	R213 On 02-May-19			Bond Future	9.57	83.2235	9.5743	83.2235	0.00
31/12/2018	R213 On 02-May-19	9.50	Call	Bond Future	1727	2	1727	2	0.00
31/12/2018	R213 On 02-May-19	9.49	Call	Bond Future	1697	2	1697	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
31/12/2018	R213 On 02-May-19	9.48	Call	Bond Future	1667	2	1667	2	0.00
31/12/2018	R213 On 02-May-19	9.49	Put	Bond Future	2215	2	2215	2	0.00
31/12/2018	R213 On 02-May-19	9.48	Put	Bond Future	2247	2	2247	2	0.00
31/12/2018	R213 On 02-May-19	9.50	Put	Bond Future	2184	2	2184	2	0.00
31/12/2018	R213 On 01-August-19			Bond Future	9.63	84.8470	9.6280	84.8470	0.00
31/12/2018	R213 On 01-August-19	9.98	Call	Bond Future	3735	4	3735	4	0.00
31/12/2018	R213 On 01-August-19	9.99	Call	Bond Future	3774	4	3774	4	0.00
31/12/2018	R213 On 01-August-19	10.00	Call	Bond Future	3813	4	3813	4	0.00
31/12/2018	R213 On 01-August-19	10.00	Put	Bond Future	1613	2	1613	2	0.00
31/12/2018	R213 On 01-August-19	9.98	Put	Bond Future	1652	2	1652	2	0.00
31/12/2018	R213 On 01-August-19	9.99	Put	Bond Future	1632	2	1632	2	0.00
31/12/2018	R214 On 07-February-19			Bond Future	9.91	72.5693	9.9078	72.5693	31,531.00
31/12/2018	R214 On 07-February-19	9.04	Call	Bond Future	14	0	14	0	0.00
31/12/2018	R214 On 07-February-19	9.05	Call	Bond Future	15	0	15	0	0.00
31/12/2018	R214 On 07-February-19	9.03	Call	Bond Future	13	0	13	0	0.00
31/12/2018	R214 On 07-February-19	9.03	Put	Bond Future	6308	6	6308	6	0.00
31/12/2018	R214 On 07-February-19	9.04	Put	Bond Future	6233	6	6233	6	0.00
31/12/2018	R214 On 07-February-19	9.05	Put	Bond Future	6157	6	6157	6	0.00
31/12/2018	R214 On 02-May-19			Bond Future	9.96	70.5413	9.9595	70.5413	0.00
31/12/2018	R214 On 02-May-19	9.87	Call	Bond Future	1853	2	1853	2	0.00
31/12/2018	R214 On 02-May-19	9.85	Call	Bond Future	1788	2	1788	2	0.00
31/12/2018	R214 On 02-May-19	9.86	Call	Bond Future	1820	2	1820	2	0.00
31/12/2018	R214 On 02-May-19	9.86	Put	Bond Future	2486	3	2486	3	0.00
31/12/2018	R214 On 02-May-19	9.87	Put	Bond Future	2451	3	2451	3	0.00
31/12/2018	R214 On 02-May-19	9.85	Put	Bond Future	2521	3	2521	3	0.00
31/12/2018	R214 On 01-August-19			Bond Future	10.01	71.9174	10.0111	71.9174	0.00
31/12/2018	R214 On 01-August-19	10.33	Call	Bond Future	4007	4	4007	4	0.00
31/12/2018	R214 On 01-August-19	10.34	Call	Bond Future	4047	4	4047	4	0.00
31/12/2018	R214 On 01-August-19	10.32	Call	Bond Future	3967	4	3967	4	0.00
31/12/2018	R214 On 01-August-19	10.32	Put	Bond Future	1983	2	1983	2	0.00
31/12/2018	R214 On 01-August-19	10.33	Put	Bond Future	1960	2	1960	2	0.00
31/12/2018	R214 On 01-August-19	10.34	Put	Bond Future	1937	2	1937	2	0.00
31/12/2018	R248 On 07-February-19			Bond Future	9.93	92.6464	9.9280	92.6464	107,561.00
31/12/2018	R248 On 07-February-19	9.07	Call	Bond Future	13	0	13	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
31/12/2018	R248 On 07-February-19	9.05	Call	Bond Future	11	0	11	0	0.00
31/12/2018	R248 On 07-February-19	9.06	Call	Bond Future	12	0	12	0	0.00
31/12/2018	R248 On 07-February-19	9.05	Put	Bond Future	8105	8	8105	8	0.00
31/12/2018	R248 On 07-February-19	9.07	Put	Bond Future	7908	8	7908	8	0.00
31/12/2018	R248 On 07-February-19	9.06	Put	Bond Future	8006	8	8006	8	0.00
31/12/2018	R248 On 02-May-19			Bond Future	9.98	89.8283	9.9802	89.8283	0.00
31/12/2018	R248 On 02-May-19	9.90	Call	Bond Future	2333	2	2333	2	0.00
31/12/2018	R248 On 02-May-19	9.89	Call	Bond Future	2292	2	2292	2	0.00
31/12/2018	R248 On 02-May-19	9.91	Call	Bond Future	2375	2	2375	2	0.00
31/12/2018	R248 On 02-May-19	9.89	Put	Bond Future	3061	3	3061	3	0.00
31/12/2018	R248 On 02-May-19	9.91	Put	Bond Future	2973	3	2973	3	0.00
31/12/2018	R248 On 02-May-19	9.90	Put	Bond Future	3017	3	3017	3	0.00
31/12/2018	R248 On 01-August-19			Bond Future	10.03	91.5807	10.0323	91.5807	0.00
31/12/2018	R248 On 01-August-19	10.36	Call	Bond Future	5039	5	5039	5	0.00
31/12/2018	R248 On 01-August-19	10.35	Call	Bond Future	4989	5	4989	5	0.00
31/12/2018	R248 On 01-August-19	10.34	Call	Bond Future	4938	5	4938	5	0.00
31/12/2018	R248 On 01-August-19	10.35	Put	Bond Future	2397	2	2397	2	0.00
31/12/2018	R248 On 01-August-19	10.34	Put	Bond Future	2426	3	2426	3	0.00
31/12/2018	R248 On 01-August-19	10.36	Put	Bond Future	2368	2	2368	2	0.00