



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
14/02/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	2025 On 02-May-19			Bond Future	135.48	135.7093	135.4769	135.7093	691.00
14/02/2019	2025 On 01-August-19			Bond Future	136.62	136.8616	136.6244	136.8616	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
14/02/2019	2025 On 07-November-19			Bond Future	139.57	139.8093	139.5668	139.8093	0.00
14/02/2019	2029 On 02-May-19			Bond Future	102.09	102.0971	102.0920	102.0971	3,020.00
14/02/2019	2029 On 01-August-19			Bond Future	104.05	104.0603	104.0548	104.0603	0.00
14/02/2019	2029 On 07-November-19			Bond Future	105.19	105.1937	105.1879	105.1937	0.00
14/02/2019	2030 On 02-May-19			Bond Future	9.53	92.2715	9.5294	92.2715	47,530.00
14/02/2019	2030 On 02-May-19	9.39	Call	Bond Future	1169	1	1169	1	0.00
14/02/2019	2030 On 02-May-19	10.20	Call	Bond Future	4433	5	4433	5	0.00
14/02/2019	2030 On 02-May-19	9.41	Call	Bond Future	1224	1	1224	1	0.00
14/02/2019	2030 On 02-May-19	8.90	Call	Bond Future	277	0	277	0	3,000.00
14/02/2019	2030 On 02-May-19	9.40	Call	Bond Future	1197	1	1197	1	3,000.00
14/02/2019	2030 On 02-May-19	9.40	Put	Bond Future	2000	2	2000	2	0.00
14/02/2019	2030 On 02-May-19	9.41	Put	Bond Future	1965	2	1965	2	0.00
14/02/2019	2030 On 02-May-19	8.90	Put	Bond Future	4278	4	4278	4	0.00
14/02/2019	2030 On 02-May-19	10.20	Put	Bond Future	417	0	417	0	3,000.00
14/02/2019	2030 On 02-May-19	9.39	Put	Bond Future	2035	2	2035	2	0.00
14/02/2019	2030 On 01-August-19			Bond Future	9.60	90.0184	9.5998	90.0184	0.00
14/02/2019	2030 On 01-August-19	8.35	Call	Bond Future	151	0	151	0	2,025.00
14/02/2019	2030 On 01-August-19	9.92	Call	Bond Future	3491	4	3491	4	0.00
14/02/2019	2030 On 01-August-19	9.15	Call	Bond Future	1137	1	1137	1	2,025.00
14/02/2019	2030 On 01-August-19	9.91	Call	Bond Future	3452	4	3452	4	0.00
14/02/2019	2030 On 01-August-19	9.90	Call	Bond Future	3413	4	3413	4	0.00
14/02/2019	2030 On 01-August-19	9.92	Put	Bond Future	1580	1	1580	1	0.00
14/02/2019	2030 On 01-August-19	9.90	Put	Bond Future	1619	2	1619	2	0.00
14/02/2019	2030 On 01-August-19	8.35	Put	Bond Future	8167	8	8167	8	0.00
14/02/2019	2030 On 01-August-19	9.15	Put	Bond Future	3917	4	3917	4	0.00
14/02/2019	2030 On 01-August-19	9.91	Put	Bond Future	1599	1	1599	1	0.00
14/02/2019	2030 On 07-November-19			Bond Future	9.66	91.9358	9.6598	91.9358	0.00
14/02/2019	2030 On 07-November-19	9.48	Call	Bond Future	0	0	0	0	0.00
14/02/2019	2030 On 07-November-19	9.49	Call	Bond Future	0	0	0	0	0.00
14/02/2019	2030 On 07-November-19	9.47	Call	Bond Future	0	0	0	0	0.00
14/02/2019	2030 On 07-November-19	9.47	Put	Bond Future	1138	1	1138	1	0.00
14/02/2019	2030 On 07-November-19	9.48	Put	Bond Future	1078	1	1078	1	0.00
14/02/2019	2030 On 07-November-19	9.49	Put	Bond Future	1017	1	1017	1	0.00
14/02/2019	2032 On 02-May-19			Bond Future	9.75	90.2903	9.7484	90.2903	43,624.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2019	2032 On 02-May-19	9.61	Call	Bond Future	1314	1	1314	1	0.00
14/02/2019	2032 On 02-May-19	9.63	Call	Bond Future	1374	2	1374	2	0.00
14/02/2019	2032 On 02-May-19	9.62	Call	Bond Future	1344	2	1344	2	0.00
14/02/2019	2032 On 02-May-19	9.61	Put	Bond Future	2247	2	2247	2	0.00
14/02/2019	2032 On 02-May-19	9.63	Put	Bond Future	2172	2	2172	2	0.00
14/02/2019	2032 On 02-May-19	9.62	Put	Bond Future	2209	2	2209	2	0.00
14/02/2019	2032 On 01-August-19			Bond Future	9.82	92.0049	9.8159	92.0049	0.00
14/02/2019	2032 On 01-August-19	10.11	Call	Bond Future	3710	4	3710	4	0.00
14/02/2019	2032 On 01-August-19	10.10	Call	Bond Future	3668	4	3668	4	0.00
14/02/2019	2032 On 01-August-19	10.09	Call	Bond Future	3626	4	3626	4	0.00
14/02/2019	2032 On 01-August-19	10.09	Put	Bond Future	1846	2	1846	2	0.00
14/02/2019	2032 On 01-August-19	10.11	Put	Bond Future	1801	2	1801	2	0.00
14/02/2019	2032 On 01-August-19	10.10	Put	Bond Future	1823	2	1823	2	0.00
14/02/2019	2032 On 07-November-19			Bond Future	9.88	89.8007	9.8808	89.8007	0.00
14/02/2019	2032 On 07-November-19	9.72	Call	Bond Future	0	0	0	0	0.00
14/02/2019	2032 On 07-November-19	9.71	Call	Bond Future	0	0	0	0	0.00
14/02/2019	2032 On 07-November-19	9.70	Call	Bond Future	0	0	0	0	0.00
14/02/2019	2032 On 07-November-19	9.71	Put	Bond Future	1117	1	1117	1	0.00
14/02/2019	2032 On 07-November-19	9.70	Put	Bond Future	1183	1	1183	1	0.00
14/02/2019	2032 On 07-November-19	9.72	Put	Bond Future	1051	1	1051	1	0.00
14/02/2019	2033 On 02-May-19			Bond Future	104.44	104.7563	104.4361	104.7563	6,090.00
14/02/2019	2033 On 01-August-19			Bond Future	106.44	106.7703	106.4438	106.7703	0.00
14/02/2019	2033 On 07-November-19			Bond Future	107.55	107.8859	107.5520	107.8859	0.00
14/02/2019	2037 On 02-May-19			Bond Future	9.98	90.3896	9.9832	90.3896	58,355.00
14/02/2019	2037 On 02-May-19	9.80	Call	Bond Future	1342	2	1342	2	0.00
14/02/2019	2037 On 02-May-19	9.81	Call	Bond Future	1373	2	1373	2	0.00
14/02/2019	2037 On 02-May-19	9.79	Call	Bond Future	1311	1	1311	1	0.00
14/02/2019	2037 On 02-May-19	9.79	Put	Bond Future	2771	3	2771	3	0.00
14/02/2019	2037 On 02-May-19	9.80	Put	Bond Future	2725	3	2725	3	0.00
14/02/2019	2037 On 02-May-19	9.81	Put	Bond Future	2680	2	2680	2	0.00
14/02/2019	2037 On 01-August-19			Bond Future	10.05	87.8504	10.0534	87.8504	0.00
14/02/2019	2037 On 01-August-19	10.29	Call	Bond Future	3905	4	3905	4	0.00
14/02/2019	2037 On 01-August-19	10.31	Call	Bond Future	3995	4	3995	4	0.00
14/02/2019	2037 On 01-August-19	10.30	Call	Bond Future	3950	4	3950	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
14/02/2019	2037 On 01-August-19	10.30	Put	Bond Future	2163	2	2163	2	0.00
14/02/2019	2037 On 01-August-19	10.31	Put	Bond Future	2137	2	2137	2	0.00
14/02/2019	2037 On 01-August-19	10.29	Put	Bond Future	2190	2	2190	2	0.00
14/02/2019	2037 On 07-November-19			Bond Future	10.12	89.7218	10.1153	89.7218	0.00
14/02/2019	2037 On 07-November-19	9.95	Call	Bond Future	0	0	0	0	0.00
14/02/2019	2037 On 07-November-19	9.97	Call	Bond Future	0	0	0	0	0.00
14/02/2019	2037 On 07-November-19	9.96	Call	Bond Future	0	0	0	0	0.00
14/02/2019	2037 On 07-November-19	9.96	Put	Bond Future	1140	1	1140	1	0.00
14/02/2019	2037 On 07-November-19	9.97	Put	Bond Future	1066	1	1066	1	0.00
14/02/2019	2037 On 07-November-19	9.95	Put	Bond Future	1214	1	1214	1	0.00
14/02/2019	2038 On 02-May-19			Bond Future	123.13	123.6003	123.1341	123.6003	10,004.00
14/02/2019	2038 On 01-August-19			Bond Future	123.86	124.3378	123.8620	124.3378	0.00
14/02/2019	2038 On 07-November-19			Bond Future	126.53	127.0159	126.5297	127.0159	0.00
14/02/2019	2040 On 02-May-19			Bond Future	10.06	93.6234	10.0577	93.6234	25,658.00
14/02/2019	2040 On 02-May-19	9.90	Call	Bond Future	1481	2	1481	2	0.00
14/02/2019	2040 On 02-May-19	10.20	Call	Bond Future	2718	3	2718	3	1,150.00
14/02/2019	2040 On 02-May-19	9.89	Call	Bond Future	1447	2	1447	2	0.00
14/02/2019	2040 On 02-May-19	9.60	Call	Bond Future	644	1	644	1	1,150.00
14/02/2019	2040 On 02-May-19	9.88	Call	Bond Future	1413	2	1413	2	0.00
14/02/2019	2040 On 02-May-19	9.89	Put	Bond Future	2806	3	2806	3	0.00
14/02/2019	2040 On 02-May-19	9.88	Put	Bond Future	2854	3	2854	3	0.00
14/02/2019	2040 On 02-May-19	9.90	Put	Bond Future	2758	3	2758	3	0.00
14/02/2019	2040 On 02-May-19	10.20	Put	Bond Future	1590	1	1590	1	0.00
14/02/2019	2040 On 02-May-19	9.60	Put	Bond Future	4432	4	4432	4	0.00
14/02/2019	2040 On 01-August-19			Bond Future	10.13	90.8953	10.1275	90.8953	0.00
14/02/2019	2040 On 01-August-19	10.36	Call	Bond Future	4196	4	4196	4	0.00
14/02/2019	2040 On 01-August-19	10.37	Call	Bond Future	4244	5	4244	5	0.00
14/02/2019	2040 On 01-August-19	10.38	Call	Bond Future	4292	5	4292	5	0.00
14/02/2019	2040 On 01-August-19	10.38	Put	Bond Future	2332	2	2332	2	0.00
14/02/2019	2040 On 01-August-19	10.36	Put	Bond Future	2389	2	2389	2	0.00
14/02/2019	2040 On 01-August-19	10.37	Put	Bond Future	2361	2	2361	2	0.00
14/02/2019	2040 On 07-November-19			Bond Future	10.19	92.8316	10.1894	92.8316	0.00
14/02/2019	2040 On 07-November-19	10.03	Call	Bond Future	0	0	0	0	0.00
14/02/2019	2040 On 07-November-19	10.04	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2019	2040 On 07-November-19	10.05	Call	Bond Future	0	0	0	0	0.00
14/02/2019	2040 On 07-November-19	10.05	Put	Bond Future	1099	1	1099	1	0.00
14/02/2019	2040 On 07-November-19	10.03	Put	Bond Future	1259	1	1259	1	0.00
14/02/2019	2040 On 07-November-19	10.04	Put	Bond Future	1179	1	1179	1	0.00
14/02/2019	2044 On 02-May-19			Bond Future	10.08	90.6673	10.0804	90.6673	35,126.00
14/02/2019	2044 On 02-May-19	9.90	Call	Bond Future	1433	2	1433	2	0.00
14/02/2019	2044 On 02-May-19	9.91	Call	Bond Future	1467	2	1467	2	0.00
14/02/2019	2044 On 02-May-19	9.92	Call	Bond Future	1502	2	1502	2	0.00
14/02/2019	2044 On 02-May-19	9.91	Put	Bond Future	2871	3	2871	3	0.00
14/02/2019	2044 On 02-May-19	9.92	Put	Bond Future	2822	3	2822	3	0.00
14/02/2019	2044 On 02-May-19	9.90	Put	Bond Future	2920	3	2920	3	0.00
14/02/2019	2044 On 01-August-19			Bond Future	10.15	88.0082	10.1475	88.0082	0.00
14/02/2019	2044 On 01-August-19	10.39	Call	Bond Future	4320	5	4320	5	0.00
14/02/2019	2044 On 01-August-19	10.53	Call	Bond Future	5020	5	5020	5	0.00
14/02/2019	2044 On 01-August-19	9.86	Call	Bond Future	2129	2	2129	2	100.00
14/02/2019	2044 On 01-August-19	10.40	Call	Bond Future	4369	5	4369	5	0.00
14/02/2019	2044 On 01-August-19	9.36	Call	Bond Future	792	1	792	1	100.00
14/02/2019	2044 On 01-August-19	10.38	Call	Bond Future	4271	5	4271	5	0.00
14/02/2019	2044 On 01-August-19	10.38	Put	Bond Future	2438	2	2438	2	0.00
14/02/2019	2044 On 01-August-19	9.36	Put	Bond Future	7521	7	7521	7	0.00
14/02/2019	2044 On 01-August-19	10.53	Put	Bond Future	2037	2	2037	2	100.00
14/02/2019	2044 On 01-August-19	10.40	Put	Bond Future	2380	2	2380	2	0.00
14/02/2019	2044 On 01-August-19	9.86	Put	Bond Future	4490	4	4490	4	0.00
14/02/2019	2044 On 01-August-19	10.39	Put	Bond Future	2409	2	2409	2	0.00
14/02/2019	2044 On 07-November-19			Bond Future	10.21	89.8830	10.2069	89.8830	0.00
14/02/2019	2044 On 07-November-19	10.06	Call	Bond Future	0	0	0	0	0.00
14/02/2019	2044 On 07-November-19	10.07	Call	Bond Future	0	0	0	0	0.00
14/02/2019	2044 On 07-November-19	10.05	Call	Bond Future	0	0	0	0	0.00
14/02/2019	2044 On 07-November-19	10.05	Put	Bond Future	1261	1	1261	1	0.00
14/02/2019	2044 On 07-November-19	10.06	Put	Bond Future	1180	1	1180	1	0.00
14/02/2019	2044 On 07-November-19	10.07	Put	Bond Future	1099	1	1099	1	0.00
14/02/2019	2046 On 02-May-19			Bond Future	115.45	116.3314	115.4483	116.3314	12,517.00
14/02/2019	2046 On 01-August-19			Bond Future	117.67	118.5683	117.6679	118.5683	0.00
14/02/2019	2046 On 07-November-19			Bond Future	118.46	119.3813	118.4614	119.3813	0.00

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14/02/2019	2050 On 02-May-19			Bond Future	121.19	122.2054	121.1894	122.2054	10,644.00
14/02/2019	2050 On 01-August-19			Bond Future	121.70	122.7372	121.7015	122.7372	0.00
14/02/2019	2050 On 07-November-19			Bond Future	124.32	125.3808	124.3224	125.3808	0.00
14/02/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	AL37 On 02-May-19			Index Future	624.77	625.5960	624.7650	625.5960	0.00
14/02/2019	AL37 On 01-August-19			Index Future	636.63	637.4730	636.6250	637.4730	0.00
14/02/2019	AL37 On 07-November-19			Index Future	650.17	651.0420	650.1740	651.0420	0.00
14/02/2019	AL7T On 02-May-19			Index Future	715.97	718.0100	715.9680	718.0100	0.00
14/02/2019	AL7T On 01-August-19			Index Future	729.56	731.6420	729.5600	731.6420	0.00
14/02/2019	AL7T On 07-November-19			Index Future	745.09	747.2150	745.0870	747.2150	0.00
14/02/2019	ALBI On 02-May-19			Index Future	646.59	648.8260	646.5850	648.8260	903.00
14/02/2019	ALBI On 01-August-19			Index Future	658.86	661.1450	658.8590	661.1450	0.00
14/02/2019	ALBI On 07-November-19			Index Future	672.88	675.2170	672.8810	675.2170	0.00
14/02/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00

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14/02/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2019	ES33 On 02-May-19			Bond Future	11.19	75.2555	11.1937	75.2555	350.00
14/02/2019	ES33 On 01-August-19			Bond Future	11.30	76.6844	11.3048	76.6844	0.00
14/02/2019	ES33 On 07-November-19			Bond Future	11.42	74.5204	11.4207	74.5204	0.00
14/02/2019	ES42 On 02-May-19			Bond Future	11.44	76.8318	11.4443	76.8318	4,919.00
14/02/2019	ES42 On 01-August-19			Bond Future	11.55	78.2911	11.5533	78.2911	0.00
14/02/2019	ES42 On 07-November-19			Bond Future	11.67	75.6917	11.6673	75.6917	0.00
14/02/2019	GOVI On 02-May-19			GOVI	639.77	642.0920	639.7720	642.0920	441.00
14/02/2019	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
14/02/2019	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
14/02/2019	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
14/02/2019	GOVI On 02-May-19	647.88	Put	GOVI	81080	6	81080	6	0.00
14/02/2019	GOVI On 02-May-19	647.86	Put	GOVI	80880	6	80880	6	0.00
14/02/2019	GOVI On 02-May-19	647.87	Put	GOVI	80980	6	80980	6	0.00
14/02/2019	GOVI On 01-August-19			GOVI	651.92	654.2830	651.9170	654.2830	0.00
14/02/2019	GOVI On 01-August-19	638.69	Call	GOVI	132270	16	132270	16	0.00
14/02/2019	GOVI On 01-August-19	638.68	Call	GOVI	132370	16	132370	16	0.00
14/02/2019	GOVI On 01-August-19	638.67	Call	GOVI	132470	16	132470	16	0.00
14/02/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
14/02/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
14/02/2019	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
14/02/2019	GOVI On 07-November-19			GOVI	665.79	668.2090	665.7920	668.2090	0.00
14/02/2019	GOVI On 07-November-19	672.90	Call	GOVI	0	0	0	0	0.00
14/02/2019	GOVI On 07-November-19	672.91	Call	GOVI	0	0	0	0	0.00
14/02/2019	GOVI On 07-November-19	672.92	Call	GOVI	0	0	0	0	0.00
14/02/2019	GOVI On 07-November-19	672.91	Put	GOVI	71180	5	71180	5	0.00
14/02/2019	GOVI On 07-November-19	672.92	Put	GOVI	71280	5	71280	5	0.00
14/02/2019	GOVI On 07-November-19	672.90	Put	GOVI	71080	5	71080	5	0.00
14/02/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/02/2019	IGOV On 02-May-19			Index Future	259.81	260.5790	259.8130	260.5790	737.00
14/02/2019	IGOV On 01-August-19			Index Future	264.81	265.5890	264.8080	265.5890	0.00
14/02/2019	IGOV On 07-November-19			Index Future	270.51	271.3080	270.5100	271.3080	0.00
14/02/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
14/02/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
14/02/2019	IS01 On 19-September-19			Interest Rate Swap	99.89	99.8800	99.8900	99.8800	0.00
14/02/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
14/02/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
14/02/2019	IS02 On 20-September-19			Interest Rate Swap	101.88	101.8800	101.8800	101.8800	0.00
14/02/2019	IS02 On 20-December-19			Interest Rate Swap	102.84	102.8300	102.8400	102.8300	0.00
14/02/2019	IS02 On 23-March-20			Interest Rate Swap	98.87	98.8400	98.8700	98.8400	0.00
14/02/2019	IS02 On 22-June-20			Interest Rate Swap	102.46	102.4100	102.4600	102.4100	0.00
14/02/2019	IS02 On 21-September-20			Interest Rate Swap	99.47	99.4000	99.4700	99.4000	0.00
14/02/2019	IS05 On 17-December-20			Interest Rate Swap	96.28	96.1900	96.2800	96.1900	0.00
14/02/2019	IS05 On 16-March-21			Interest Rate Swap	95.47	95.3500	95.4700	95.3500	0.00
14/02/2019	IS05 On 15-June-21			Interest Rate Swap	94.62	94.4900	94.6200	94.4900	0.00
14/02/2019	IS05 On 21-September-21			Interest Rate Swap	94.75	94.6100	94.7500	94.6100	0.00
14/02/2019	IS05 On 21-December-21			Interest Rate Swap	96.92	96.7700	96.9200	96.7700	51.00
14/02/2019	IS05 On 15-March-22			Interest Rate Swap	97.03	96.8700	97.0300	96.8700	0.00
14/02/2019	IS05 On 21-June-22			Interest Rate Swap	98.20	98.0300	98.2000	98.0300	0.00
14/02/2019	IS05 On 20-September-22			Interest Rate Swap	102.11	101.9300	102.1100	101.9300	0.00
14/02/2019	IS05 On 20-December-22			Interest Rate Swap	103.35	103.1600	103.3500	103.1600	0.00
14/02/2019	IS05 On 22-March-23			Interest Rate Swap	96.70	96.4900	96.7000	96.4900	0.00
14/02/2019	IS05 On 20-June-23			Interest Rate Swap	102.74	102.5200	102.7400	102.5200	0.00
14/02/2019	IS05 On 19-September-23			Interest Rate Swap	98.22	97.9800	98.2200	97.9800	0.00
14/02/2019	IS10 On 17-December-25			Interest Rate Swap	94.90	94.5800	94.9000	94.5800	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
14/02/2019	IS10 On 16-March-26			Interest Rate Swap	91.91	91.5600	91.9100	91.5600	0.00
14/02/2019	IS10 On 15-June-26			Interest Rate Swap	90.66	90.3000	90.6600	90.3000	0.00
14/02/2019	IS10 On 21-September-26			Interest Rate Swap	92.84	92.4600	92.8400	92.4600	0.00
14/02/2019	IS10 On 21-December-26			Interest Rate Swap	96.67	96.2800	96.6700	96.2800	0.00
14/02/2019	IS10 On 15-March-27			Interest Rate Swap	95.26	94.8500	95.2600	94.8500	0.00
14/02/2019	IS10 On 21-June-27			Interest Rate Swap	97.37	96.9500	97.3700	96.9500	0.00
14/02/2019	IS10 On 20-September-27			Interest Rate Swap	102.87	102.4500	102.8700	102.4500	0.00
14/02/2019	IS10 On 20-December-27			Interest Rate Swap	103.26	102.8300	103.2600	102.8300	0.00
14/02/2019	IS10 On 22-March-28			Interest Rate Swap	96.79	96.3300	96.7900	96.3300	0.00
14/02/2019	IS10 On 20-June-28			Interest Rate Swap	104.01	103.5500	104.0100	103.5500	0.00
14/02/2019	IS10 On 19-September-28			Interest Rate Swap	97.58	97.1000	97.5800	97.1000	0.00
14/02/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/02/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/02/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
14/02/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
14/02/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
14/02/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
14/02/2019	R023 On 02-May-19			Bond Future	8.05	100.5793	8.0503	100.5793	69,199.00
14/02/2019	R023 On 02-May-19	8.46	Call	Bond Future	1512	2	1512	2	0.00
14/02/2019	R023 On 02-May-19	8.45	Call	Bond Future	1486	2	1486	2	0.00
14/02/2019	R023 On 02-May-19	8.44	Call	Bond Future	1460	2	1460	2	0.00
14/02/2019	R023 On 02-May-19	8.45	Put	Bond Future	212	0	212	0	0.00
14/02/2019	R023 On 02-May-19	8.44	Put	Bond Future	217	0	217	0	0.00
14/02/2019	R023 On 02-May-19	8.46	Put	Bond Future	206	0	206	0	0.00
14/02/2019	R023 On 01-August-19			Bond Future	8.07	102.4889	8.0743	102.4889	0.00
14/02/2019	R023 On 01-August-19	8.93	Call	Bond Future	2851	3	2851	3	0.00
14/02/2019	R023 On 01-August-19	8.95	Call	Bond Future	2902	3	2902	3	0.00
14/02/2019	R023 On 01-August-19	8.94	Call	Bond Future	2877	3	2877	3	0.00
14/02/2019	R023 On 01-August-19	8.94	Put	Bond Future	296	0	296	0	0.00
14/02/2019	R023 On 01-August-19	8.95	Put	Bond Future	292	0	292	0	0.00
14/02/2019	R023 On 01-August-19	8.93	Put	Bond Future	299	0	299	0	0.00
14/02/2019	R023 On 07-November-19			Bond Future	8.08	100.7350	8.0840	100.7350	0.00
14/02/2019	R023 On 07-November-19	7.98	Call	Bond Future	0	0	0	0	0.00
14/02/2019	R023 On 07-November-19	7.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2019	R023 On 07-November-19	8.00	Call	Bond Future	0	0	0	0	0.00
14/02/2019	R023 On 07-November-19	8.00	Put	Bond Future	238	0	238	0	0.00
14/02/2019	R023 On 07-November-19	7.99	Put	Bond Future	266	0	266	0	0.00
14/02/2019	R023 On 07-November-19	7.98	Put	Bond Future	295	0	295	0	0.00
14/02/2019	R035 On 02-May-19			Bond Future	9.90	93.8826	9.9002	93.8826	76,709.00
14/02/2019	R035 On 02-May-19	9.74	Call	Bond Future	1374	2	1374	2	0.00
14/02/2019	R035 On 02-May-19	9.75	Call	Bond Future	1406	2	1406	2	0.00
14/02/2019	R035 On 02-May-19	9.73	Call	Bond Future	1342	2	1342	2	0.00
14/02/2019	R035 On 02-May-19	9.73	Put	Bond Future	2620	2	2620	2	0.00
14/02/2019	R035 On 02-May-19	9.75	Put	Bond Future	2532	2	2532	2	0.00
14/02/2019	R035 On 02-May-19	9.74	Put	Bond Future	2576	2	2576	2	0.00
14/02/2019	R035 On 01-August-19			Bond Future	9.97	95.6651	9.9663	95.6651	0.00
14/02/2019	R035 On 01-August-19	10.24	Call	Bond Future	4098	4	4098	4	0.00
14/02/2019	R035 On 01-August-19	10.23	Call	Bond Future	4053	4	4053	4	0.00
14/02/2019	R035 On 01-August-19	10.22	Call	Bond Future	4008	4	4008	4	0.00
14/02/2019	R035 On 01-August-19	10.23	Put	Bond Future	2150	2	2150	2	0.00
14/02/2019	R035 On 01-August-19	10.22	Put	Bond Future	2176	2	2176	2	0.00
14/02/2019	R035 On 01-August-19	10.24	Put	Bond Future	2125	2	2125	2	0.00
14/02/2019	R035 On 07-November-19			Bond Future	10.03	93.1946	10.0331	93.1946	0.00
14/02/2019	R035 On 07-November-19	9.87	Call	Bond Future	0	0	0	0	0.00
14/02/2019	R035 On 07-November-19	9.88	Call	Bond Future	0	0	0	0	0.00
14/02/2019	R035 On 07-November-19	9.89	Call	Bond Future	0	0	0	0	0.00
14/02/2019	R035 On 07-November-19	9.87	Put	Bond Future	1190	1	1190	1	0.00
14/02/2019	R035 On 07-November-19	9.89	Put	Bond Future	1043	1	1043	1	0.00
14/02/2019	R035 On 07-November-19	9.88	Put	Bond Future	1116	1	1116	1	0.00
14/02/2019	R186 On 02-May-19			Bond Future	9.00	112.3912	8.9966	112.3912	70,072.00
14/02/2019	R186 On 02-May-19	9.03	Call	Bond Future	1471	2	1471	2	0.00
14/02/2019	R186 On 02-May-19	8.65	Call	Bond Future	561	1	561	1	3,250.00
14/02/2019	R186 On 02-May-19	9.02	Call	Bond Future	1439	2	1439	2	0.00
14/02/2019	R186 On 02-May-19	9.75	Call	Bond Future	4461	5	4461	5	0.00
14/02/2019	R186 On 02-May-19	10.07	Call	Bond Future	6014	6	6014	6	0.00
14/02/2019	R186 On 02-May-19	9.01	Call	Bond Future	1408	2	1408	2	0.00
14/02/2019	R186 On 02-May-19	9.30	Call	Bond Future	2445	3	2445	3	200.00
14/02/2019	R186 On 02-May-19	9.96	Call	Bond Future	5470	6	5470	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
14/02/2019	R186 On 02-May-19	9.25	Call	Bond Future	2247	2	2247	2	3,250.00
14/02/2019	R186 On 02-May-19	8.90	Call	Bond Future	1097	1	1097	1	0.00
14/02/2019	R186 On 02-May-19	8.70	Call	Bond Future	649	1	649	1	200.00
14/02/2019	R186 On 02-May-19	9.20	Call	Bond Future	2058	2	2058	2	90.00
14/02/2019	R186 On 02-May-19	9.00	Call	Bond Future	1378	2	1378	2	7,000.00
14/02/2019	R186 On 02-May-19	10.02	Call	Bond Future	5766	6	5766	6	0.00
14/02/2019	R186 On 02-May-19	8.62	Call	Bond Future	512	1	512	1	90.00
14/02/2019	R186 On 02-May-19	8.50	Call	Bond Future	347	0	347	0	7,000.00
14/02/2019	R186 On 02-May-19	8.80	Call	Bond Future	854	1	854	1	7,500.00
14/02/2019	R186 On 02-May-19	9.05	Call	Bond Future	1535	2	1535	2	0.00
14/02/2019	R186 On 02-May-19	9.05	Put	Bond Future	1230	1	1230	1	3,250.00
14/02/2019	R186 On 02-May-19	8.90	Put	Bond Future	1652	2	1652	2	4,250.00
14/02/2019	R186 On 02-May-19	9.00	Put	Bond Future	1358	1	1358	1	7,500.00
14/02/2019	R186 On 02-May-19	8.50	Put	Bond Future	3236	3	3236	3	0.00
14/02/2019	R186 On 02-May-19	8.80	Put	Bond Future	1986	2	1986	2	0.00
14/02/2019	R186 On 02-May-19	8.62	Put	Bond Future	2694	2	2694	2	0.00
14/02/2019	R186 On 02-May-19	9.30	Put	Bond Future	728	1	728	1	0.00
14/02/2019	R186 On 02-May-19	8.70	Put	Bond Future	2363	2	2363	2	0.00
14/02/2019	R186 On 02-May-19	9.20	Put	Bond Future	902	1	902	1	0.00
14/02/2019	R186 On 02-May-19	9.75	Put	Bond Future	261	0	261	0	7,000.00
14/02/2019	R186 On 02-May-19	10.02	Put	Bond Future	113	0	113	0	3,250.00
14/02/2019	R186 On 02-May-19	10.07	Put	Bond Future	96	0	96	0	200.00
14/02/2019	R186 On 02-May-19	9.02	Put	Bond Future	1306	1	1306	1	0.00
14/02/2019	R186 On 02-May-19	9.96	Put	Bond Future	137	0	137	0	90.00
14/02/2019	R186 On 02-May-19	9.25	Put	Bond Future	810	1	810	1	0.00
14/02/2019	R186 On 02-May-19	8.65	Put	Bond Future	2567	2	2567	2	0.00
14/02/2019	R186 On 02-May-19	9.01	Put	Bond Future	1332	1	1332	1	0.00
14/02/2019	R186 On 02-May-19	9.03	Put	Bond Future	1280	1	1280	1	0.00
14/02/2019	R186 On 01-August-19			Bond Future	9.06	109.2251	9.0595	109.2251	0.00
14/02/2019	R186 On 01-August-19	9.05	Call	Bond Future	1997	2	1997	2	6,000.00
14/02/2019	R186 On 01-August-19	8.30	Call	Bond Future	450	1	450	1	6,000.00
14/02/2019	R186 On 01-August-19	9.52	Call	Bond Future	3635	4	3635	4	0.00
14/02/2019	R186 On 01-August-19	9.54	Call	Bond Future	3714	4	3714	4	0.00
14/02/2019	R186 On 01-August-19	10.08	Call	Bond Future	6009	6	6009	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
14/02/2019	R186 On 01-August-19	9.53	Call	Bond Future	3674	4	3674	4	0.00
14/02/2019	R186 On 01-August-19	9.53	Put	Bond Future	1101	1	1101	1	0.00
14/02/2019	R186 On 01-August-19	9.54	Put	Bond Future	1087	1	1087	1	0.00
14/02/2019	R186 On 01-August-19	10.08	Put	Bond Future	528	0	528	0	6,000.00
14/02/2019	R186 On 01-August-19	9.05	Put	Bond Future	2050	2	2050	2	0.00
14/02/2019	R186 On 01-August-19	8.30	Put	Bond Future	4779	5	4779	5	0.00
14/02/2019	R186 On 01-August-19	9.52	Put	Bond Future	1115	1	1115	1	0.00
14/02/2019	R186 On 07-November-19			Bond Future	9.11	111.5513	9.1143	111.5513	0.00
14/02/2019	R186 On 07-November-19	8.94	Call	Bond Future	0	0	0	0	0.00
14/02/2019	R186 On 07-November-19	8.95	Call	Bond Future	0	0	0	0	0.00
14/02/2019	R186 On 07-November-19	8.96	Call	Bond Future	0	0	0	0	0.00
14/02/2019	R186 On 07-November-19	8.95	Put	Bond Future	889	1	889	1	0.00
14/02/2019	R186 On 07-November-19	8.96	Put	Bond Future	835	1	835	1	0.00
14/02/2019	R186 On 07-November-19	8.94	Put	Bond Future	944	1	944	1	0.00
14/02/2019	R197 On 02-May-19			Bond Future	304.58	304.9805	304.5780	304.9805	2,350.00
14/02/2019	R197 On 01-August-19			Bond Future	302.88	303.2884	302.8774	303.2884	0.00
14/02/2019	R197 On 07-November-19			Bond Future	309.40	309.8211	309.4008	309.8211	0.00
14/02/2019	R202 On 02-May-19			Bond Future	237.36	237.6445	237.3598	237.6445	8,966.00
14/02/2019	R202 On 01-August-19			Bond Future	237.91	238.2003	237.9096	238.2003	0.00
14/02/2019	R202 On 07-November-19			Bond Future	243.03	243.3307	243.0333	243.3307	0.00
14/02/2019	R207 On 02-May-19			Bond Future	6.48	102.7499	6.4830	102.7499	6,918.00
14/02/2019	R207 On 02-May-19	7.61	Call	Bond Future	750	1	750	1	0.00
14/02/2019	R207 On 02-May-19	7.63	Call	Bond Future	763	1	763	1	0.00
14/02/2019	R207 On 02-May-19	7.62	Call	Bond Future	757	1	757	1	0.00
14/02/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
14/02/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
14/02/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
14/02/2019	R207 On 01-August-19			Bond Future	5.75	101.0592	5.7454	101.0592	0.00
14/02/2019	R207 On 01-August-19	7.33	Call	Bond Future	688	1	688	1	0.00
14/02/2019	R207 On 01-August-19	7.34	Call	Bond Future	693	1	693	1	0.00
14/02/2019	R207 On 01-August-19	7.35	Call	Bond Future	697	1	697	1	0.00
14/02/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
14/02/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
14/02/2019	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
14/02/2019	R207 On 07-November-19			Bond Future	2.35	103.2113	2.3487	103.2113	0.00
14/02/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
14/02/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
14/02/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
14/02/2019	R207 On 07-November-19	2.06	Put	Bond Future	52	0	52	0	0.00
14/02/2019	R207 On 07-November-19	2.07	Put	Bond Future	50	0	50	0	0.00
14/02/2019	R207 On 07-November-19	2.08	Put	Bond Future	48	0	48	0	0.00
14/02/2019	R208 On 02-May-19			Bond Future	7.16	99.9791	7.1642	99.9791	13,813.00
14/02/2019	R208 On 02-May-19	8.02	Call	Bond Future	1495	2	1495	2	0.00
14/02/2019	R208 On 02-May-19	8.04	Call	Bond Future	1527	2	1527	2	0.00
14/02/2019	R208 On 02-May-19	8.03	Call	Bond Future	1511	2	1511	2	0.00
14/02/2019	R208 On 02-May-19	8.02	Put	Bond Future	20	0	20	0	0.00
14/02/2019	R208 On 02-May-19	8.04	Put	Bond Future	19	0	19	0	0.00
14/02/2019	R208 On 02-May-19	8.03	Put	Bond Future	19	0	19	0	0.00
14/02/2019	R208 On 01-August-19			Bond Future	7.08	101.8775	7.0771	101.8775	0.00
14/02/2019	R208 On 01-August-19	8.17	Call	Bond Future	1704	2	1704	2	0.00
14/02/2019	R208 On 01-August-19	8.16	Call	Bond Future	1690	2	1690	2	0.00
14/02/2019	R208 On 01-August-19	8.15	Call	Bond Future	1677	2	1677	2	0.00
14/02/2019	R208 On 01-August-19	8.15	Put	Bond Future	54	0	54	0	0.00
14/02/2019	R208 On 01-August-19	8.17	Put	Bond Future	52	0	52	0	0.00
14/02/2019	R208 On 01-August-19	8.16	Put	Bond Future	53	0	53	0	0.00
14/02/2019	R208 On 07-November-19			Bond Future	6.88	100.6403	6.8839	100.6403	0.00
14/02/2019	R208 On 07-November-19	6.84	Call	Bond Future	0	0	0	0	0.00
14/02/2019	R208 On 07-November-19	6.83	Call	Bond Future	0	0	0	0	0.00
14/02/2019	R208 On 07-November-19	6.82	Call	Bond Future	0	0	0	0	0.00
14/02/2019	R208 On 07-November-19	6.83	Put	Bond Future	70	0	70	0	0.00
14/02/2019	R208 On 07-November-19	6.82	Put	Bond Future	83	0	83	0	0.00
14/02/2019	R208 On 07-November-19	6.84	Put	Bond Future	57	0	57	0	0.00
14/02/2019	R209 On 02-May-19			Bond Future	9.85	71.5870	9.8505	71.5870	102,783.00
14/02/2019	R209 On 02-May-19	9.69	Call	Bond Future	1173	1	1173	1	0.00
14/02/2019	R209 On 02-May-19	10.50	Call	Bond Future	4404	5	4404	5	0.00
14/02/2019	R209 On 02-May-19	10.71	Call	Bond Future	5447	6	5447	6	0.00
14/02/2019	R209 On 02-May-19	9.70	Call	Bond Future	1200	1	1200	1	0.00
14/02/2019	R209 On 02-May-19	9.68	Call	Bond Future	1146	1	1146	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
14/02/2019	R209 On 02-May-19	9.95	Call	Bond Future	1998	2	1998	2	760.00
14/02/2019	R209 On 02-May-19	9.35	Call	Bond Future	458	1	458	1	760.00
14/02/2019	R209 On 02-May-19	10.71	Put	Bond Future	299	0	299	0	760.00
14/02/2019	R209 On 02-May-19	10.50	Put	Bond Future	461	0	461	0	11,560.00
14/02/2019	R209 On 02-May-19	9.35	Put	Bond Future	3735	3	3735	3	0.00
14/02/2019	R209 On 02-May-19	9.68	Put	Bond Future	2238	2	2238	2	0.00
14/02/2019	R209 On 02-May-19	9.95	Put	Bond Future	1372	1	1372	1	0.00
14/02/2019	R209 On 02-May-19	9.69	Put	Bond Future	2200	2	2200	2	0.00
14/02/2019	R209 On 02-May-19	9.70	Put	Bond Future	2163	2	2163	2	0.00
14/02/2019	R209 On 01-August-19			Bond Future	9.91	72.9464	9.9096	72.9464	0.00
14/02/2019	R209 On 01-August-19	10.15	Call	Bond Future	3386	4	3386	4	0.00
14/02/2019	R209 On 01-August-19	9.30	Call	Bond Future	937	0	937	0	7,560.00
14/02/2019	R209 On 01-August-19	10.17	Call	Bond Future	3463	4	3463	4	0.00
14/02/2019	R209 On 01-August-19	10.46	Call	Bond Future	4653	0	4653	0	0.00
14/02/2019	R209 On 01-August-19	9.80	Call	Bond Future	2176	0	2176	0	7,560.00
14/02/2019	R209 On 01-August-19	10.16	Call	Bond Future	3425	4	3425	4	0.00
14/02/2019	R209 On 01-August-19	10.46	Put	Bond Future	1325	0	1325	0	7,560.00
14/02/2019	R209 On 01-August-19	9.30	Put	Bond Future	4912	0	4912	0	0.00
14/02/2019	R209 On 01-August-19	9.80	Put	Bond Future	2868	0	2868	0	0.00
14/02/2019	R209 On 01-August-19	10.16	Put	Bond Future	1881	2	1881	2	0.00
14/02/2019	R209 On 01-August-19	10.15	Put	Bond Future	1903	2	1903	2	0.00
14/02/2019	R209 On 01-August-19	10.17	Put	Bond Future	1859	2	1859	2	0.00
14/02/2019	R209 On 07-November-19			Bond Future	9.97	71.3456	9.9662	71.3456	0.00
14/02/2019	R209 On 07-November-19	9.80	Call	Bond Future	0	0	0	0	0.00
14/02/2019	R209 On 07-November-19	9.82	Call	Bond Future	0	0	0	0	0.00
14/02/2019	R209 On 07-November-19	9.81	Call	Bond Future	0	0	0	0	0.00
14/02/2019	R209 On 07-November-19	9.81	Put	Bond Future	978	1	978	1	0.00
14/02/2019	R209 On 07-November-19	9.82	Put	Bond Future	915	1	915	1	0.00
14/02/2019	R209 On 07-November-19	9.80	Put	Bond Future	1041	1	1041	1	0.00
14/02/2019	R210 On 02-May-19			Bond Future	187.97	188.3563	187.9683	188.3563	2,448.00
14/02/2019	R210 On 01-August-19			Bond Future	191.58	191.9780	191.5821	191.9780	0.00
14/02/2019	R210 On 07-November-19			Bond Future	193.07	193.4742	193.0694	193.4742	0.00
14/02/2019	R212 On 02-May-19			Bond Future	158.54	158.7268	158.5394	158.7268	4,973.00
14/02/2019	R212 On 01-August-19			Bond Future	159.37	159.5586	159.3673	159.5586	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
14/02/2019	R212 On 07-November-19			Bond Future	162.80	162.9953	162.7996	162.9953	0.00
14/02/2019	R213 On 02-May-19			Bond Future	9.64	83.2425	9.6383	83.2425	27,886.00
14/02/2019	R213 On 02-May-19	9.50	Call	Bond Future	1145	1	1145	1	0.00
14/02/2019	R213 On 02-May-19	9.49	Call	Bond Future	1119	1	1119	1	0.00
14/02/2019	R213 On 02-May-19	9.48	Call	Bond Future	1093	1	1093	1	0.00
14/02/2019	R213 On 02-May-19	9.49	Put	Bond Future	2027	2	2027	2	0.00
14/02/2019	R213 On 02-May-19	9.48	Put	Bond Future	2062	2	2062	2	0.00
14/02/2019	R213 On 02-May-19	9.50	Put	Bond Future	1991	2	1991	2	0.00
14/02/2019	R213 On 01-August-19			Bond Future	9.70	84.8229	9.7014	84.8229	0.00
14/02/2019	R213 On 01-August-19	9.98	Call	Bond Future	3351	4	3351	4	0.00
14/02/2019	R213 On 01-August-19	9.99	Call	Bond Future	3389	4	3389	4	0.00
14/02/2019	R213 On 01-August-19	10.00	Call	Bond Future	3427	4	3427	4	0.00
14/02/2019	R213 On 01-August-19	10.00	Put	Bond Future	1668	2	1668	2	0.00
14/02/2019	R213 On 01-August-19	9.98	Put	Bond Future	1708	2	1708	2	0.00
14/02/2019	R213 On 01-August-19	9.99	Put	Bond Future	1688	2	1688	2	0.00
14/02/2019	R213 On 07-November-19			Bond Future	9.76	83.0738	9.7648	83.0738	0.00
14/02/2019	R213 On 07-November-19	9.58	Call	Bond Future	0	0	0	0	0.00
14/02/2019	R213 On 07-November-19	9.59	Call	Bond Future	0	0	0	0	0.00
14/02/2019	R213 On 07-November-19	9.60	Call	Bond Future	0	0	0	0	0.00
14/02/2019	R213 On 07-November-19	9.60	Put	Bond Future	977	1	977	1	0.00
14/02/2019	R213 On 07-November-19	9.58	Put	Bond Future	1097	1	1097	1	0.00
14/02/2019	R213 On 07-November-19	9.59	Put	Bond Future	1037	1	1037	1	0.00
14/02/2019	R214 On 02-May-19			Bond Future	10.03	70.4552	10.0290	70.4552	24,306.00
14/02/2019	R214 On 02-May-19	9.87	Call	Bond Future	1243	1	1243	1	0.00
14/02/2019	R214 On 02-May-19	9.85	Call	Bond Future	1187	1	1187	1	0.00
14/02/2019	R214 On 02-May-19	9.86	Call	Bond Future	1215	1	1215	1	0.00
14/02/2019	R214 On 02-May-19	9.86	Put	Bond Future	2339	2	2339	2	0.00
14/02/2019	R214 On 02-May-19	9.87	Put	Bond Future	2300	2	2300	2	0.00
14/02/2019	R214 On 02-May-19	9.85	Put	Bond Future	2378	2	2378	2	0.00
14/02/2019	R214 On 01-August-19			Bond Future	10.09	71.7928	10.0882	71.7928	0.00
14/02/2019	R214 On 01-August-19	10.33	Call	Bond Future	3532	4	3532	4	0.00
14/02/2019	R214 On 01-August-19	10.34	Call	Bond Future	3571	4	3571	4	0.00
14/02/2019	R214 On 01-August-19	10.32	Call	Bond Future	3493	4	3493	4	0.00
14/02/2019	R214 On 01-August-19	10.32	Put	Bond Future	2013	2	2013	2	0.00

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14/02/2019	R214 On 01-August-19	10.33	Put	Bond Future	1990	2	1990	2	0.00
14/02/2019	R214 On 01-August-19	10.34	Put	Bond Future	1966	2	1966	2	0.00
14/02/2019	R214 On 07-November-19			Bond Future	10.15	70.0203	10.1480	70.0203	0.00
14/02/2019	R214 On 07-November-19	10.01	Call	Bond Future	0	0	0	0	0.00
14/02/2019	R214 On 07-November-19	10.00	Call	Bond Future	0	0	0	0	0.00
14/02/2019	R214 On 07-November-19	10.02	Call	Bond Future	0	0	0	0	0.00
14/02/2019	R214 On 07-November-19	10.00	Put	Bond Future	963	1	963	1	0.00
14/02/2019	R214 On 07-November-19	10.01	Put	Bond Future	897	1	897	1	0.00
14/02/2019	R214 On 07-November-19	10.02	Put	Bond Future	831	1	831	1	0.00
14/02/2019	R248 On 02-May-19			Bond Future	10.04	89.8956	10.0443	89.8956	110,079.00
14/02/2019	R248 On 02-May-19	9.90	Call	Bond Future	1586	2	1586	2	0.00
14/02/2019	R248 On 02-May-19	9.89	Call	Bond Future	1550	2	1550	2	0.00
14/02/2019	R248 On 02-May-19	9.91	Call	Bond Future	1623	2	1623	2	0.00
14/02/2019	R248 On 02-May-19	9.89	Put	Bond Future	2858	3	2858	3	0.00
14/02/2019	R248 On 02-May-19	9.91	Put	Bond Future	2760	3	2760	3	0.00
14/02/2019	R248 On 02-May-19	9.90	Put	Bond Future	2809	3	2809	3	0.00
14/02/2019	R248 On 01-August-19			Bond Future	10.10	91.6023	10.1040	91.6023	0.00
14/02/2019	R248 On 01-August-19	10.36	Call	Bond Future	4490	5	4490	5	0.00
14/02/2019	R248 On 01-August-19	10.35	Call	Bond Future	4440	5	4440	5	0.00
14/02/2019	R248 On 01-August-19	10.34	Call	Bond Future	4390	5	4390	5	0.00
14/02/2019	R248 On 01-August-19	10.35	Put	Bond Future	2445	2	2445	2	0.00
14/02/2019	R248 On 01-August-19	10.34	Put	Bond Future	2474	2	2474	2	0.00
14/02/2019	R248 On 01-August-19	10.36	Put	Bond Future	2415	2	2415	2	0.00
14/02/2019	R248 On 07-November-19			Bond Future	10.16	89.1089	10.1642	89.1089	0.00
14/02/2019	R248 On 07-November-19	10.03	Call	Bond Future	0	0	0	0	0.00
14/02/2019	R248 On 07-November-19	10.02	Call	Bond Future	0	0	0	0	0.00
14/02/2019	R248 On 07-November-19	10.01	Call	Bond Future	0	0	0	0	0.00
14/02/2019	R248 On 07-November-19	10.02	Put	Bond Future	1194	1	1194	1	0.00
14/02/2019	R248 On 07-November-19	10.01	Put	Bond Future	1278	1	1278	1	0.00
14/02/2019	R248 On 07-November-19	10.03	Put	Bond Future	1111	1	1111	1	0.00