



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	2025 On 02-May-19			Bond Future	134.83	134.9845	134.8289	134.9845	691.00
21/02/2019	2025 On 01-August-19			Bond Future	135.96	136.1208	135.9619	136.1208	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
21/02/2019	2025 On 07-November-19			Bond Future	138.87	139.0286	138.8661	139.0286	0.00
21/02/2019	2029 On 02-May-19			Bond Future	101.41	101.7361	101.4094	101.7361	3,020.00
21/02/2019	2029 On 01-August-19			Bond Future	103.36	103.6908	103.3576	103.6908	0.00
21/02/2019	2029 On 07-November-19			Bond Future	104.46	104.7982	104.4576	104.7982	0.00
21/02/2019	2030 On 02-May-19			Bond Future	9.42	92.6586	9.4207	92.6586	47,530.00
21/02/2019	2030 On 02-May-19	9.39	Call	Bond Future	1447	1	1447	1	0.00
21/02/2019	2030 On 02-May-19	10.20	Call	Bond Future	4970	5	4970	5	0.00
21/02/2019	2030 On 02-May-19	9.41	Call	Bond Future	1510	2	1510	2	0.00
21/02/2019	2030 On 02-May-19	8.90	Call	Bond Future	366	0	366	0	3,000.00
21/02/2019	2030 On 02-May-19	9.40	Call	Bond Future	1478	2	1478	2	3,000.00
21/02/2019	2030 On 02-May-19	9.40	Put	Bond Future	1607	2	1607	2	0.00
21/02/2019	2030 On 02-May-19	9.41	Put	Bond Future	1576	2	1576	2	0.00
21/02/2019	2030 On 02-May-19	8.90	Put	Bond Future	3693	4	3693	4	0.00
21/02/2019	2030 On 02-May-19	10.20	Put	Bond Future	280	0	280	0	3,000.00
21/02/2019	2030 On 02-May-19	9.39	Put	Bond Future	1638	2	1638	2	0.00
21/02/2019	2030 On 01-August-19			Bond Future	9.49	90.4114	9.4872	90.4114	0.00
21/02/2019	2030 On 01-August-19	8.35	Call	Bond Future	214	0	214	0	2,025.00
21/02/2019	2030 On 01-August-19	9.92	Call	Bond Future	3956	4	3956	4	0.00
21/02/2019	2030 On 01-August-19	9.15	Call	Bond Future	1392	1	1392	1	2,025.00
21/02/2019	2030 On 01-August-19	9.91	Call	Bond Future	3914	4	3914	4	0.00
21/02/2019	2030 On 01-August-19	9.90	Call	Bond Future	3873	4	3873	4	0.00
21/02/2019	2030 On 01-August-19	9.92	Put	Bond Future	1359	1	1359	1	0.00
21/02/2019	2030 On 01-August-19	9.90	Put	Bond Future	1394	1	1394	1	0.00
21/02/2019	2030 On 01-August-19	8.35	Put	Bond Future	7545	8	7545	8	0.00
21/02/2019	2030 On 01-August-19	9.15	Put	Bond Future	3487	3	3487	3	0.00
21/02/2019	2030 On 01-August-19	9.91	Put	Bond Future	1376	1	1376	1	0.00
21/02/2019	2030 On 07-November-19			Bond Future	9.55	92.3209	9.5454	92.3209	0.00
21/02/2019	2030 On 07-November-19	9.48	Call	Bond Future	2706	3	2706	3	0.00
21/02/2019	2030 On 07-November-19	9.49	Call	Bond Future	2738	3	2738	3	0.00
21/02/2019	2030 On 07-November-19	9.47	Call	Bond Future	2675	3	2675	3	0.00
21/02/2019	2030 On 07-November-19	9.47	Put	Bond Future	3129	3	3129	3	0.00
21/02/2019	2030 On 07-November-19	9.48	Put	Bond Future	3100	3	3100	3	0.00
21/02/2019	2030 On 07-November-19	9.49	Put	Bond Future	3071	3	3071	3	0.00
21/02/2019	2032 On 02-May-19			Bond Future	9.65	90.6409	9.6501	90.6409	44,008.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2019	2032 On 02-May-19	9.61	Call	Bond Future	1580	2	1580	2	0.00
21/02/2019	2032 On 02-May-19	9.63	Call	Bond Future	1648	2	1648	2	0.00
21/02/2019	2032 On 02-May-19	9.62	Call	Bond Future	1614	2	1614	2	0.00
21/02/2019	2032 On 02-May-19	9.61	Put	Bond Future	1852	2	1852	2	0.00
21/02/2019	2032 On 02-May-19	9.63	Put	Bond Future	1784	2	1784	2	0.00
21/02/2019	2032 On 02-May-19	9.62	Put	Bond Future	1817	2	1817	2	0.00
21/02/2019	2032 On 01-August-19			Bond Future	9.71	92.3606	9.7144	92.3606	0.00
21/02/2019	2032 On 01-August-19	10.11	Call	Bond Future	4170	4	4170	4	0.00
21/02/2019	2032 On 01-August-19	10.10	Call	Bond Future	4126	4	4126	4	0.00
21/02/2019	2032 On 01-August-19	10.09	Call	Bond Future	4082	4	4082	4	0.00
21/02/2019	2032 On 01-August-19	10.09	Put	Bond Future	1629	2	1629	2	0.00
21/02/2019	2032 On 01-August-19	10.11	Put	Bond Future	1588	2	1588	2	0.00
21/02/2019	2032 On 01-August-19	10.10	Put	Bond Future	1608	2	1608	2	0.00
21/02/2019	2032 On 07-November-19			Bond Future	9.78	90.1478	9.7779	90.1478	0.00
21/02/2019	2032 On 07-November-19	9.72	Call	Bond Future	3024	3	3024	3	0.00
21/02/2019	2032 On 07-November-19	9.71	Call	Bond Future	2991	3	2991	3	0.00
21/02/2019	2032 On 07-November-19	9.70	Call	Bond Future	2958	3	2958	3	0.00
21/02/2019	2032 On 07-November-19	9.71	Put	Bond Future	3437	3	3437	3	0.00
21/02/2019	2032 On 07-November-19	9.70	Put	Bond Future	3470	3	3470	3	0.00
21/02/2019	2032 On 07-November-19	9.72	Put	Bond Future	3404	3	3404	3	0.00
21/02/2019	2033 On 02-May-19			Bond Future	103.71	104.0278	103.7106	104.0278	6,090.00
21/02/2019	2033 On 01-August-19			Bond Future	105.70	106.0264	105.7029	106.0264	0.00
21/02/2019	2033 On 07-November-19			Bond Future	106.78	107.1073	106.7769	107.1073	0.00
21/02/2019	2037 On 02-May-19			Bond Future	9.92	90.8178	9.9161	90.8178	57,049.00
21/02/2019	2037 On 02-May-19	9.80	Call	Bond Future	1513	2	1513	2	0.00
21/02/2019	2037 On 02-May-19	9.81	Call	Bond Future	1547	2	1547	2	0.00
21/02/2019	2037 On 02-May-19	9.79	Call	Bond Future	1479	2	1479	2	0.00
21/02/2019	2037 On 02-May-19	9.79	Put	Bond Future	2436	2	2436	2	0.00
21/02/2019	2037 On 02-May-19	9.80	Put	Bond Future	2393	2	2393	2	0.00
21/02/2019	2037 On 02-May-19	9.81	Put	Bond Future	2351	2	2351	2	0.00
21/02/2019	2037 On 01-August-19			Bond Future	9.98	88.2854	9.9842	88.2854	0.00
21/02/2019	2037 On 01-August-19	10.29	Call	Bond Future	4248	4	4248	4	0.00
21/02/2019	2037 On 01-August-19	10.31	Call	Bond Future	4342	5	4342	5	0.00
21/02/2019	2037 On 01-August-19	10.30	Call	Bond Future	4295	5	4295	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
21/02/2019	2037 On 01-August-19	10.30	Put	Bond Future	1997	2	1997	2	0.00
21/02/2019	2037 On 01-August-19	10.31	Put	Bond Future	1972	2	1972	2	0.00
21/02/2019	2037 On 01-August-19	10.29	Put	Bond Future	2021	2	2021	2	0.00
21/02/2019	2037 On 07-November-19			Bond Future	10.05	90.1501	10.0459	90.1501	0.00
21/02/2019	2037 On 07-November-19	9.95	Call	Bond Future	3292	3	3292	3	0.00
21/02/2019	2037 On 07-November-19	9.97	Call	Bond Future	3365	4	3365	4	0.00
21/02/2019	2037 On 07-November-19	9.96	Call	Bond Future	3328	3	3328	3	0.00
21/02/2019	2037 On 07-November-19	9.96	Put	Bond Future	3962	4	3962	4	0.00
21/02/2019	2037 On 07-November-19	9.97	Put	Bond Future	3925	4	3925	4	0.00
21/02/2019	2037 On 07-November-19	9.95	Put	Bond Future	4000	4	4000	4	0.00
21/02/2019	2038 On 02-May-19			Bond Future	122.45	122.7314	122.4517	122.7314	10,004.00
21/02/2019	2038 On 01-August-19			Bond Future	123.16	123.4502	123.1650	123.4502	0.00
21/02/2019	2038 On 07-November-19			Bond Future	125.80	126.0874	125.7960	126.0874	0.00
21/02/2019	2040 On 02-May-19			Bond Future	9.99	94.0412	9.9855	94.0412	25,997.00
21/02/2019	2040 On 02-May-19	9.90	Call	Bond Future	1754	2	1754	2	0.00
21/02/2019	2040 On 02-May-19	10.20	Call	Bond Future	3093	3	3093	3	1,150.00
21/02/2019	2040 On 02-May-19	9.89	Call	Bond Future	1716	2	1716	2	0.00
21/02/2019	2040 On 02-May-19	9.60	Call	Bond Future	807	1	807	1	1,150.00
21/02/2019	2040 On 02-May-19	9.88	Call	Bond Future	1678	2	1678	2	0.00
21/02/2019	2040 On 02-May-19	9.89	Put	Bond Future	2494	2	2494	2	0.00
21/02/2019	2040 On 02-May-19	9.88	Put	Bond Future	2539	2	2539	2	0.00
21/02/2019	2040 On 02-May-19	9.90	Put	Bond Future	2450	2	2450	2	0.00
21/02/2019	2040 On 02-May-19	10.20	Put	Bond Future	1384	1	1384	1	0.00
21/02/2019	2040 On 02-May-19	9.60	Put	Bond Future	4013	4	4013	4	0.00
21/02/2019	2040 On 01-August-19			Bond Future	10.05	91.3196	10.0532	91.3196	0.00
21/02/2019	2040 On 01-August-19	10.36	Call	Bond Future	4591	5	4591	5	0.00
21/02/2019	2040 On 01-August-19	10.37	Call	Bond Future	4641	5	4641	5	0.00
21/02/2019	2040 On 01-August-19	10.38	Call	Bond Future	4691	5	4691	5	0.00
21/02/2019	2040 On 01-August-19	10.38	Put	Bond Future	2140	2	2140	2	0.00
21/02/2019	2040 On 01-August-19	10.36	Put	Bond Future	2193	2	2193	2	0.00
21/02/2019	2040 On 01-August-19	10.37	Put	Bond Future	2166	2	2166	2	0.00
21/02/2019	2040 On 07-November-19			Bond Future	10.11	93.2485	10.1146	93.2485	0.00
21/02/2019	2040 On 07-November-19	10.03	Call	Bond Future	3518	4	3518	4	0.00
21/02/2019	2040 On 07-November-19	10.04	Call	Bond Future	3557	4	3557	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
21/02/2019	2040 On 07-November-19	10.05	Call	Bond Future	3597	4	3597	4	0.00
21/02/2019	2040 On 07-November-19	10.05	Put	Bond Future	4109	4	4109	4	0.00
21/02/2019	2040 On 07-November-19	10.03	Put	Bond Future	4189	4	4189	4	0.00
21/02/2019	2040 On 07-November-19	10.04	Put	Bond Future	4149	4	4149	4	0.00
21/02/2019	2044 On 02-May-19			Bond Future	10.00	91.1748	9.9982	91.1748	36,686.00
21/02/2019	2044 On 02-May-19	9.90	Call	Bond Future	1735	2	1735	2	0.00
21/02/2019	2044 On 02-May-19	9.91	Call	Bond Future	1774	2	1774	2	0.00
21/02/2019	2044 On 02-May-19	9.92	Call	Bond Future	1813	2	1813	2	0.00
21/02/2019	2044 On 02-May-19	9.91	Put	Bond Future	2505	2	2505	2	0.00
21/02/2019	2044 On 02-May-19	9.92	Put	Bond Future	2460	2	2460	2	0.00
21/02/2019	2044 On 02-May-19	9.90	Put	Bond Future	2550	2	2550	2	0.00
21/02/2019	2044 On 01-August-19			Bond Future	10.06	88.5240	10.0629	88.5240	0.00
21/02/2019	2044 On 01-August-19	10.39	Call	Bond Future	4772	5	4772	5	0.00
21/02/2019	2044 On 01-August-19	10.53	Call	Bond Future	5502	6	5502	6	0.00
21/02/2019	2044 On 01-August-19	9.86	Call	Bond Future	2443	3	2443	3	100.00
21/02/2019	2044 On 01-August-19	10.40	Call	Bond Future	4823	5	4823	5	0.00
21/02/2019	2044 On 01-August-19	9.36	Call	Bond Future	965	1	965	1	100.00
21/02/2019	2044 On 01-August-19	10.38	Call	Bond Future	4721	5	4721	5	0.00
21/02/2019	2044 On 01-August-19	10.38	Put	Bond Future	2204	2	2204	2	0.00
21/02/2019	2044 On 01-August-19	9.36	Put	Bond Future	7010	7	7010	7	0.00
21/02/2019	2044 On 01-August-19	10.53	Put	Bond Future	1835	2	1835	2	100.00
21/02/2019	2044 On 01-August-19	10.40	Put	Bond Future	2150	2	2150	2	0.00
21/02/2019	2044 On 01-August-19	9.86	Put	Bond Future	4120	4	4120	4	0.00
21/02/2019	2044 On 01-August-19	10.39	Put	Bond Future	2177	2	2177	2	0.00
21/02/2019	2044 On 07-November-19			Bond Future	10.12	90.3937	10.1215	90.3937	0.00
21/02/2019	2044 On 07-November-19	10.06	Call	Bond Future	3672	4	3672	4	0.00
21/02/2019	2044 On 07-November-19	10.07	Call	Bond Future	3713	4	3713	4	0.00
21/02/2019	2044 On 07-November-19	10.05	Call	Bond Future	3631	4	3631	4	0.00
21/02/2019	2044 On 07-November-19	10.05	Put	Bond Future	4210	4	4210	4	0.00
21/02/2019	2044 On 07-November-19	10.06	Put	Bond Future	4169	4	4169	4	0.00
21/02/2019	2044 On 07-November-19	10.07	Put	Bond Future	4129	4	4129	4	0.00
21/02/2019	2046 On 02-May-19			Bond Future	114.97	114.9791	114.9739	114.9791	12,517.00
21/02/2019	2046 On 01-August-19			Bond Future	117.18	117.1882	117.1828	117.1882	0.00
21/02/2019	2046 On 07-November-19			Bond Future	117.95	117.9512	117.9453	117.9512	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
21/02/2019	2050 On 02-May-19			Bond Future	120.15	120.6542	120.1514	120.6542	10,644.00
21/02/2019	2050 On 01-August-19			Bond Future	120.64	121.1544	120.6415	121.1544	0.00
21/02/2019	2050 On 07-November-19			Bond Future	123.22	123.7425	123.2186	123.7425	0.00
21/02/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	AL37 On 02-May-19			Index Future	627.39	627.0560	627.3860	627.0560	0.00
21/02/2019	AL37 On 01-August-19			Index Future	639.29	638.9520	639.2860	638.9520	0.00
21/02/2019	AL37 On 07-November-19			Index Future	652.78	652.4390	652.7790	652.4390	0.00
21/02/2019	AL7T On 02-May-19			Index Future	721.02	720.6590	721.0190	720.6590	0.00
21/02/2019	AL7T On 01-August-19			Index Future	734.70	734.3300	734.6950	734.3300	0.00
21/02/2019	AL7T On 07-November-19			Index Future	750.20	749.8310	750.2030	749.8310	0.00
21/02/2019	ALBI On 02-May-19			Index Future	650.76	651.5110	650.7590	651.5110	903.00
21/02/2019	ALBI On 01-August-19			Index Future	663.10	663.8700	663.1030	663.8700	0.00
21/02/2019	ALBI On 07-November-19			Index Future	677.10	677.8840	677.0990	677.8840	0.00
21/02/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	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
21/02/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2019	ES33 On 02-May-19			Bond Future	11.12	75.6034	11.1174	75.6034	350.00
21/02/2019	ES33 On 01-August-19			Bond Future	11.23	77.0377	11.2259	77.0377	0.00
21/02/2019	ES33 On 07-November-19			Bond Future	11.34	74.8678	11.3411	74.8678	0.00
21/02/2019	ES42 On 02-May-19			Bond Future	11.37	77.1900	11.3684	77.1900	4,919.00
21/02/2019	ES42 On 01-August-19			Bond Future	11.47	78.6549	11.4749	78.6549	0.00
21/02/2019	ES42 On 07-November-19			Bond Future	11.59	76.0494	11.5880	76.0494	0.00
21/02/2019	GOVI On 02-May-19			GOVI	644.02	644.8640	644.0160	644.8640	441.00
21/02/2019	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
21/02/2019	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
21/02/2019	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
21/02/2019	GOVI On 02-May-19	647.88	Put	GOVI	38640	3	38640	3	0.00
21/02/2019	GOVI On 02-May-19	647.86	Put	GOVI	38440	3	38440	3	0.00
21/02/2019	GOVI On 02-May-19	647.87	Put	GOVI	38540	3	38540	3	0.00
21/02/2019	GOVI On 01-August-19			GOVI	656.23	657.0970	656.2310	657.0970	0.00
21/02/2019	GOVI On 01-August-19	638.69	Call	GOVI	175410	18	175410	18	0.00
21/02/2019	GOVI On 01-August-19	638.68	Call	GOVI	175510	18	175510	18	0.00
21/02/2019	GOVI On 01-August-19	638.67	Call	GOVI	175610	18	175610	18	0.00
21/02/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
21/02/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
21/02/2019	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
21/02/2019	GOVI On 07-November-19			GOVI	670.08	670.9680	670.0830	670.9680	0.00
21/02/2019	GOVI On 07-November-19	672.90	Call	GOVI	0	0	0	0	0.00
21/02/2019	GOVI On 07-November-19	672.91	Call	GOVI	0	0	0	0	0.00
21/02/2019	GOVI On 07-November-19	672.92	Call	GOVI	0	0	0	0	0.00
21/02/2019	GOVI On 07-November-19	672.91	Put	GOVI	28270	2	28270	2	0.00
21/02/2019	GOVI On 07-November-19	672.92	Put	GOVI	28370	2	28370	2	0.00
21/02/2019	GOVI On 07-November-19	672.90	Put	GOVI	28170	2	28170	2	0.00
21/02/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/02/2019	IGOV On 02-May-19			Index Future	258.77	259.1540	258.7660	259.1540	735.00
21/02/2019	IGOV On 01-August-19			Index Future	263.74	264.1330	263.7370	264.1330	0.00
21/02/2019	IGOV On 07-November-19			Index Future	269.37	269.7750	269.3700	269.7750	0.00
21/02/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
21/02/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
21/02/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
21/02/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
21/02/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
21/02/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
21/02/2019	IS02 On 20-December-19			Interest Rate Swap	102.81	102.8100	102.8100	102.8100	0.00
21/02/2019	IS02 On 23-March-20			Interest Rate Swap	98.82	98.8200	98.8200	98.8200	0.00
21/02/2019	IS02 On 22-June-20			Interest Rate Swap	102.38	102.3900	102.3800	102.3900	0.00
21/02/2019	IS02 On 21-September-20			Interest Rate Swap	99.35	99.3600	99.3500	99.3600	0.00
21/02/2019	IS05 On 17-December-20			Interest Rate Swap	96.13	96.1600	96.1300	96.1600	0.00
21/02/2019	IS05 On 16-March-21			Interest Rate Swap	95.31	95.3600	95.3100	95.3600	0.00
21/02/2019	IS05 On 15-June-21			Interest Rate Swap	94.42	94.4800	94.4200	94.4800	0.00
21/02/2019	IS05 On 21-September-21			Interest Rate Swap	94.50	94.5700	94.5000	94.5700	0.00
21/02/2019	IS05 On 21-December-21			Interest Rate Swap	96.61	96.6800	96.6100	96.6800	51.00
21/02/2019	IS05 On 15-March-22			Interest Rate Swap	96.68	96.7600	96.6800	96.7600	0.00
21/02/2019	IS05 On 21-June-22			Interest Rate Swap	97.82	97.8900	97.8200	97.8900	0.00
21/02/2019	IS05 On 20-September-22			Interest Rate Swap	101.71	101.7800	101.7100	101.7800	0.00
21/02/2019	IS05 On 20-December-22			Interest Rate Swap	102.93	102.9900	102.9300	102.9900	0.00
21/02/2019	IS05 On 22-March-23			Interest Rate Swap	96.24	96.3100	96.2400	96.3100	0.00
21/02/2019	IS05 On 20-June-23			Interest Rate Swap	102.26	102.3300	102.2600	102.3300	0.00
21/02/2019	IS05 On 19-September-23			Interest Rate Swap	97.70	97.7900	97.7000	97.7900	0.00
21/02/2019	IS10 On 17-December-25			Interest Rate Swap	94.23	94.3900	94.2300	94.3900	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
21/02/2019	IS10 On 16-March-26			Interest Rate Swap	91.22	91.3800	91.2200	91.3800	0.00
21/02/2019	IS10 On 15-June-26			Interest Rate Swap	89.94	90.1000	89.9400	90.1000	0.00
21/02/2019	IS10 On 21-September-26			Interest Rate Swap	92.09	92.2500	92.0900	92.2500	0.00
21/02/2019	IS10 On 21-December-26			Interest Rate Swap	95.89	96.0500	95.8900	96.0500	0.00
21/02/2019	IS10 On 15-March-27			Interest Rate Swap	94.45	94.6000	94.4500	94.6000	0.00
21/02/2019	IS10 On 21-June-27			Interest Rate Swap	96.54	96.6900	96.5400	96.6900	0.00
21/02/2019	IS10 On 20-September-27			Interest Rate Swap	102.02	102.1700	102.0200	102.1700	0.00
21/02/2019	IS10 On 20-December-27			Interest Rate Swap	102.39	102.5400	102.3900	102.5400	0.00
21/02/2019	IS10 On 22-March-28			Interest Rate Swap	95.87	96.0400	95.8700	96.0400	0.00
21/02/2019	IS10 On 20-June-28			Interest Rate Swap	103.10	103.2700	103.1000	103.2700	0.00
21/02/2019	IS10 On 19-September-28			Interest Rate Swap	96.63	96.8200	96.6300	96.8200	0.00
21/02/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/02/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/02/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
21/02/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
21/02/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
21/02/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
21/02/2019	R023 On 02-May-19			Bond Future	7.92	100.8121	7.9197	100.8121	69,212.00
21/02/2019	R023 On 02-May-19	8.46	Call	Bond Future	1837	2	1837	2	0.00
21/02/2019	R023 On 02-May-19	8.45	Call	Bond Future	1808	2	1808	2	0.00
21/02/2019	R023 On 02-May-19	8.44	Call	Bond Future	1780	2	1780	2	0.00
21/02/2019	R023 On 02-May-19	8.45	Put	Bond Future	114	0	114	0	0.00
21/02/2019	R023 On 02-May-19	8.44	Put	Bond Future	117	0	117	0	0.00
21/02/2019	R023 On 02-May-19	8.46	Put	Bond Future	110	0	110	0	0.00
21/02/2019	R023 On 01-August-19			Bond Future	7.93	102.7245	7.9338	102.7245	0.00
21/02/2019	R023 On 01-August-19	8.93	Call	Bond Future	3220	3	3220	3	0.00
21/02/2019	R023 On 01-August-19	8.95	Call	Bond Future	3273	3	3273	3	0.00
21/02/2019	R023 On 01-August-19	8.94	Call	Bond Future	3246	3	3246	3	0.00
21/02/2019	R023 On 01-August-19	8.94	Put	Bond Future	239	0	239	0	0.00
21/02/2019	R023 On 01-August-19	8.95	Put	Bond Future	236	0	236	0	0.00
21/02/2019	R023 On 01-August-19	8.93	Put	Bond Future	242	0	242	0	0.00
21/02/2019	R023 On 07-November-19			Bond Future	7.94	100.9577	7.9366	100.9577	0.00
21/02/2019	R023 On 07-November-19	7.98	Call	Bond Future	1188	1	1188	1	0.00
21/02/2019	R023 On 07-November-19	7.99	Call	Bond Future	1205	1	1205	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
21/02/2019	R023 On 07-November-19	8.00	Call	Bond Future	1222	1	1222	1	0.00
21/02/2019	R023 On 07-November-19	8.00	Put	Bond Future	1042	1	1042	1	0.00
21/02/2019	R023 On 07-November-19	7.99	Put	Bond Future	1053	1	1053	1	0.00
21/02/2019	R023 On 07-November-19	7.98	Put	Bond Future	1064	1	1064	1	0.00
21/02/2019	R035 On 02-May-19			Bond Future	9.83	94.2707	9.8330	94.2707	77,074.00
21/02/2019	R035 On 02-May-19	9.74	Call	Bond Future	1609	2	1609	2	0.00
21/02/2019	R035 On 02-May-19	9.75	Call	Bond Future	1644	2	1644	2	0.00
21/02/2019	R035 On 02-May-19	9.73	Call	Bond Future	1574	2	1574	2	0.00
21/02/2019	R035 On 02-May-19	9.73	Put	Bond Future	2351	2	2351	2	0.00
21/02/2019	R035 On 02-May-19	9.75	Put	Bond Future	2269	2	2269	2	0.00
21/02/2019	R035 On 02-May-19	9.74	Put	Bond Future	2310	2	2310	2	0.00
21/02/2019	R035 On 01-August-19			Bond Future	9.90	96.0590	9.8970	96.0590	0.00
21/02/2019	R035 On 01-August-19	10.24	Call	Bond Future	4354	5	4354	5	0.00
21/02/2019	R035 On 01-August-19	10.23	Call	Bond Future	4308	4	4308	4	0.00
21/02/2019	R035 On 01-August-19	10.22	Call	Bond Future	4261	4	4261	4	0.00
21/02/2019	R035 On 01-August-19	10.23	Put	Bond Future	1895	2	1895	2	0.00
21/02/2019	R035 On 01-August-19	10.22	Put	Bond Future	1920	2	1920	2	0.00
21/02/2019	R035 On 01-August-19	10.24	Put	Bond Future	1871	2	1871	2	0.00
21/02/2019	R035 On 07-November-19			Bond Future	9.96	93.5803	9.9637	93.5803	0.00
21/02/2019	R035 On 07-November-19	9.87	Call	Bond Future	3224	3	3224	3	0.00
21/02/2019	R035 On 07-November-19	9.88	Call	Bond Future	3261	3	3261	3	0.00
21/02/2019	R035 On 07-November-19	9.89	Call	Bond Future	3297	3	3297	3	0.00
21/02/2019	R035 On 07-November-19	9.87	Put	Bond Future	3910	4	3910	4	0.00
21/02/2019	R035 On 07-November-19	9.89	Put	Bond Future	3836	4	3836	4	0.00
21/02/2019	R035 On 07-November-19	9.88	Put	Bond Future	3873	4	3873	4	0.00
21/02/2019	R186 On 02-May-19			Bond Future	8.86	112.7797	8.8615	112.7797	91,320.00
21/02/2019	R186 On 02-May-19	9.03	Call	Bond Future	1889	2	1889	2	0.00
21/02/2019	R186 On 02-May-19	8.65	Call	Bond Future	789	1	789	1	3,250.00
21/02/2019	R186 On 02-May-19	9.02	Call	Bond Future	1854	2	1854	2	0.00
21/02/2019	R186 On 02-May-19	10.07	Call	Bond Future	6755	7	6755	7	0.00
21/02/2019	R186 On 02-May-19	9.75	Call	Bond Future	5126	5	5126	5	0.00
21/02/2019	R186 On 02-May-19	9.96	Call	Bond Future	6194	6	6194	6	0.00
21/02/2019	R186 On 02-May-19	9.01	Call	Bond Future	1818	2	1818	2	0.00
21/02/2019	R186 On 02-May-19	9.30	Call	Bond Future	2973	3	2973	3	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2019	R186 On 02-May-19	9.25	Call	Bond Future	2755	3	2755	3	3,250.00
21/02/2019	R186 On 02-May-19	8.90	Call	Bond Future	1453	1	1453	1	0.00
21/02/2019	R186 On 02-May-19	8.50	Call	Bond Future	504	0	504	0	7,000.00
21/02/2019	R186 On 02-May-19	9.00	Call	Bond Future	1783	2	1783	2	7,000.00
21/02/2019	R186 On 02-May-19	10.02	Call	Bond Future	6500	6	6500	6	0.00
21/02/2019	R186 On 02-May-19	8.80	Call	Bond Future	1159	1	1159	1	7,500.00
21/02/2019	R186 On 02-May-19	9.05	Call	Bond Future	1962	2	1962	2	0.00
21/02/2019	R186 On 02-May-19	8.70	Call	Bond Future	903	1	903	1	200.00
21/02/2019	R186 On 02-May-19	9.20	Call	Bond Future	2546	2	2546	2	90.00
21/02/2019	R186 On 02-May-19	8.62	Call	Bond Future	725	1	725	1	90.00
21/02/2019	R186 On 02-May-19	8.50	Put	Bond Future	2617	3	2617	3	0.00
21/02/2019	R186 On 02-May-19	8.62	Put	Bond Future	2131	2	2131	2	0.00
21/02/2019	R186 On 02-May-19	9.30	Put	Bond Future	480	1	480	1	0.00
21/02/2019	R186 On 02-May-19	8.70	Put	Bond Future	1841	2	1841	2	0.00
21/02/2019	R186 On 02-May-19	9.05	Put	Bond Future	881	1	881	1	3,250.00
21/02/2019	R186 On 02-May-19	8.90	Put	Bond Future	1231	1	1231	1	4,250.00
21/02/2019	R186 On 02-May-19	8.80	Put	Bond Future	1515	2	1515	2	0.00
21/02/2019	R186 On 02-May-19	9.00	Put	Bond Future	987	1	987	1	7,500.00
21/02/2019	R186 On 02-May-19	10.07	Put	Bond Future	60	0	60	0	200.00
21/02/2019	R186 On 02-May-19	9.20	Put	Bond Future	615	1	615	1	0.00
21/02/2019	R186 On 02-May-19	9.75	Put	Bond Future	150	0	150	0	7,000.00
21/02/2019	R186 On 02-May-19	10.02	Put	Bond Future	72	0	72	0	3,250.00
21/02/2019	R186 On 02-May-19	9.02	Put	Bond Future	944	1	944	1	0.00
21/02/2019	R186 On 02-May-19	9.25	Put	Bond Future	542	1	542	1	0.00
21/02/2019	R186 On 02-May-19	8.65	Put	Bond Future	2019	2	2019	2	0.00
21/02/2019	R186 On 02-May-19	9.96	Put	Bond Future	86	0	86	0	90.00
21/02/2019	R186 On 02-May-19	9.01	Put	Bond Future	965	1	965	1	0.00
21/02/2019	R186 On 02-May-19	9.03	Put	Bond Future	922	1	922	1	0.00
21/02/2019	R186 On 01-August-19			Bond Future	8.92	109.6192	8.9181	109.6192	0.00
21/02/2019	R186 On 01-August-19	9.05	Call	Bond Future	2427	2	2427	2	6,000.00
21/02/2019	R186 On 01-August-19	8.30	Call	Bond Future	622	1	622	1	6,000.00
21/02/2019	R186 On 01-August-19	9.52	Call	Bond Future	4199	4	4199	4	0.00
21/02/2019	R186 On 01-August-19	9.54	Call	Bond Future	4283	4	4283	4	0.00
21/02/2019	R186 On 01-August-19	10.08	Call	Bond Future	6679	7	6679	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2019	R186 On 01-August-19	9.53	Call	Bond Future	4241	4	4241	4	0.00
21/02/2019	R186 On 01-August-19	9.53	Put	Bond Future	878	1	878	1	0.00
21/02/2019	R186 On 01-August-19	9.54	Put	Bond Future	866	1	866	1	0.00
21/02/2019	R186 On 01-August-19	10.08	Put	Bond Future	409	0	409	0	6,000.00
21/02/2019	R186 On 01-August-19	9.52	Put	Bond Future	890	1	890	1	0.00
21/02/2019	R186 On 01-August-19	9.05	Put	Bond Future	1690	2	1690	2	0.00
21/02/2019	R186 On 01-August-19	8.30	Put	Bond Future	4162	4	4162	4	0.00
21/02/2019	R186 On 07-November-19			Bond Future	8.97	111.9342	8.9689	111.9342	0.00
21/02/2019	R186 On 07-November-19	8.94	Call	Bond Future	2399	2	2399	2	0.00
21/02/2019	R186 On 07-November-19	8.95	Call	Bond Future	2429	2	2429	2	0.00
21/02/2019	R186 On 07-November-19	8.96	Call	Bond Future	2458	2	2458	2	0.00
21/02/2019	R186 On 07-November-19	8.95	Put	Bond Future	2531	3	2531	3	0.00
21/02/2019	R186 On 07-November-19	8.96	Put	Bond Future	2507	3	2507	3	0.00
21/02/2019	R186 On 07-November-19	8.94	Put	Bond Future	2556	3	2556	3	0.00
21/02/2019	R197 On 02-May-19			Bond Future	304.20	304.2142	304.1972	304.2142	2,350.00
21/02/2019	R197 On 01-August-19			Bond Future	302.48	302.5027	302.4847	302.5027	0.00
21/02/2019	R197 On 07-November-19			Bond Future	308.95	308.9652	308.9464	308.9652	0.00
21/02/2019	R202 On 02-May-19			Bond Future	236.60	237.2866	236.5952	237.2866	8,966.00
21/02/2019	R202 On 01-August-19			Bond Future	237.13	237.8320	237.1266	237.8320	0.00
21/02/2019	R202 On 07-November-19			Bond Future	242.19	242.9128	242.1919	242.9128	0.00
21/02/2019	R207 On 02-May-19			Bond Future	6.34	102.8272	6.3357	102.8272	6,038.00
21/02/2019	R207 On 02-May-19	7.61	Call	Bond Future	849	1	849	1	0.00
21/02/2019	R207 On 02-May-19	7.63	Call	Bond Future	862	1	862	1	0.00
21/02/2019	R207 On 02-May-19	7.62	Call	Bond Future	855	1	855	1	0.00
21/02/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
21/02/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
21/02/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
21/02/2019	R207 On 01-August-19			Bond Future	5.52	101.1363	5.5192	101.1363	0.00
21/02/2019	R207 On 01-August-19	7.33	Call	Bond Future	787	1	787	1	0.00
21/02/2019	R207 On 01-August-19	7.34	Call	Bond Future	792	1	792	1	0.00
21/02/2019	R207 On 01-August-19	7.35	Call	Bond Future	796	1	796	1	0.00
21/02/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
21/02/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
21/02/2019	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
21/02/2019	R207 On 07-November-19			Bond Future	1.89	103.2720	1.8881	103.2720	0.00
21/02/2019	R207 On 07-November-19	2.07	Call	Bond Future	54	0	54	0	0.00
21/02/2019	R207 On 07-November-19	2.08	Call	Bond Future	55	0	55	0	0.00
21/02/2019	R207 On 07-November-19	2.06	Call	Bond Future	52	0	52	0	0.00
21/02/2019	R207 On 07-November-19	2.06	Put	Bond Future	21	0	21	0	0.00
21/02/2019	R207 On 07-November-19	2.07	Put	Bond Future	21	0	21	0	0.00
21/02/2019	R207 On 07-November-19	2.08	Put	Bond Future	20	0	20	0	0.00
21/02/2019	R208 On 02-May-19			Bond Future	7.03	100.1483	7.0283	100.1483	13,646.00
21/02/2019	R208 On 02-May-19	8.02	Call	Bond Future	1718	2	1718	2	0.00
21/02/2019	R208 On 02-May-19	8.04	Call	Bond Future	1752	2	1752	2	0.00
21/02/2019	R208 On 02-May-19	8.03	Call	Bond Future	1735	2	1735	2	0.00
21/02/2019	R208 On 02-May-19	8.02	Put	Bond Future	7	0	7	0	0.00
21/02/2019	R208 On 02-May-19	8.04	Put	Bond Future	7	0	7	0	0.00
21/02/2019	R208 On 02-May-19	8.03	Put	Bond Future	7	0	7	0	0.00
21/02/2019	R208 On 01-August-19			Bond Future	6.92	102.0483	6.9206	102.0483	0.00
21/02/2019	R208 On 01-August-19	8.17	Call	Bond Future	1926	2	1926	2	0.00
21/02/2019	R208 On 01-August-19	8.16	Call	Bond Future	1912	2	1912	2	0.00
21/02/2019	R208 On 01-August-19	8.15	Call	Bond Future	1898	2	1898	2	0.00
21/02/2019	R208 On 01-August-19	8.15	Put	Bond Future	36	0	36	0	0.00
21/02/2019	R208 On 01-August-19	8.17	Put	Bond Future	34	0	34	0	0.00
21/02/2019	R208 On 01-August-19	8.16	Put	Bond Future	35	0	35	0	0.00
21/02/2019	R208 On 07-November-19			Bond Future	6.71	100.7968	6.7093	100.7968	0.00
21/02/2019	R208 On 07-November-19	6.84	Call	Bond Future	470	0	470	0	0.00
21/02/2019	R208 On 07-November-19	6.83	Call	Bond Future	462	0	462	0	0.00
21/02/2019	R208 On 07-November-19	6.82	Call	Bond Future	453	0	453	0	0.00
21/02/2019	R208 On 07-November-19	6.83	Put	Bond Future	305	0	305	0	0.00
21/02/2019	R208 On 07-November-19	6.82	Put	Bond Future	309	0	309	0	0.00
21/02/2019	R208 On 07-November-19	6.84	Put	Bond Future	300	0	300	0	0.00
21/02/2019	R209 On 02-May-19			Bond Future	9.78	71.9466	9.7789	71.9466	103,292.00
21/02/2019	R209 On 02-May-19	9.69	Call	Bond Future	1381	1	1381	1	0.00
21/02/2019	R209 On 02-May-19	10.50	Call	Bond Future	4787	5	4787	5	0.00
21/02/2019	R209 On 02-May-19	10.71	Call	Bond Future	5852	6	5852	6	0.00
21/02/2019	R209 On 02-May-19	9.70	Call	Bond Future	1411	2	1411	2	0.00
21/02/2019	R209 On 02-May-19	9.35	Call	Bond Future	573	1	573	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
21/02/2019	R209 On 02-May-19	9.68	Call	Bond Future	1351	1	1351	1	0.00
21/02/2019	R209 On 02-May-19	9.95	Call	Bond Future	2277	2	2277	2	760.00
21/02/2019	R209 On 02-May-19	9.68	Put	Bond Future	1988	2	1988	2	0.00
21/02/2019	R209 On 02-May-19	9.95	Put	Bond Future	1196	1	1196	1	0.00
21/02/2019	R209 On 02-May-19	10.71	Put	Bond Future	248	0	248	0	760.00
21/02/2019	R209 On 02-May-19	10.50	Put	Bond Future	389	0	389	0	11,560.00
21/02/2019	R209 On 02-May-19	9.35	Put	Bond Future	3394	3	3394	3	0.00
21/02/2019	R209 On 02-May-19	9.69	Put	Bond Future	1953	2	1953	2	0.00
21/02/2019	R209 On 02-May-19	9.70	Put	Bond Future	1918	2	1918	2	0.00
21/02/2019	R209 On 01-August-19			Bond Future	9.84	73.3116	9.8360	73.3116	0.00
21/02/2019	R209 On 01-August-19	10.15	Call	Bond Future	3687	4	3687	4	0.00
21/02/2019	R209 On 01-August-19	9.30	Call	Bond Future	1084	1	1084	1	7,560.00
21/02/2019	R209 On 01-August-19	10.17	Call	Bond Future	3767	4	3767	4	0.00
21/02/2019	R209 On 01-August-19	10.46	Call	Bond Future	4996	5	4996	5	0.00
21/02/2019	R209 On 01-August-19	9.80	Call	Bond Future	2419	3	2419	3	7,560.00
21/02/2019	R209 On 01-August-19	10.16	Call	Bond Future	3727	4	3727	4	0.00
21/02/2019	R209 On 01-August-19	10.46	Put	Bond Future	1205	1	1205	1	7,560.00
21/02/2019	R209 On 01-August-19	9.30	Put	Bond Future	4595	4	4595	4	0.00
21/02/2019	R209 On 01-August-19	9.80	Put	Bond Future	2647	3	2647	3	0.00
21/02/2019	R209 On 01-August-19	10.16	Put	Bond Future	1720	2	1720	2	0.00
21/02/2019	R209 On 01-August-19	10.15	Put	Bond Future	1741	2	1741	2	0.00
21/02/2019	R209 On 01-August-19	10.17	Put	Bond Future	1700	2	1700	2	0.00
21/02/2019	R209 On 07-November-19			Bond Future	9.89	71.7057	9.8923	71.7057	0.00
21/02/2019	R209 On 07-November-19	9.80	Call	Bond Future	2781	3	2781	3	0.00
21/02/2019	R209 On 07-November-19	9.82	Call	Bond Future	2844	3	2844	3	0.00
21/02/2019	R209 On 07-November-19	9.81	Call	Bond Future	2812	3	2812	3	0.00
21/02/2019	R209 On 07-November-19	9.81	Put	Bond Future	3330	3	3330	3	0.00
21/02/2019	R209 On 07-November-19	9.82	Put	Bond Future	3298	3	3298	3	0.00
21/02/2019	R209 On 07-November-19	9.80	Put	Bond Future	3361	3	3361	3	0.00
21/02/2019	R210 On 02-May-19			Bond Future	187.45	187.3061	187.4472	187.3061	2,448.00
21/02/2019	R210 On 01-August-19			Bond Future	191.05	190.9047	191.0482	190.9047	0.00
21/02/2019	R210 On 07-November-19			Bond Future	192.49	192.3445	192.4907	192.3445	0.00
21/02/2019	R212 On 02-May-19			Bond Future	158.16	158.2617	158.1647	158.2617	4,973.00
21/02/2019	R212 On 01-August-19			Bond Future	158.98	159.0822	158.9830	159.0822	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
21/02/2019	R212 On 07-November-19			Bond Future	162.38	162.4806	162.3791	162.4806	0.00
21/02/2019	R213 On 02-May-19			Bond Future	9.53	83.5585	9.5301	83.5585	27,886.00
21/02/2019	R213 On 02-May-19	9.50	Call	Bond Future	1460	1	1460	1	0.00
21/02/2019	R213 On 02-May-19	9.49	Call	Bond Future	1429	1	1429	1	0.00
21/02/2019	R213 On 02-May-19	9.48	Call	Bond Future	1399	1	1399	1	0.00
21/02/2019	R213 On 02-May-19	9.49	Put	Bond Future	1676	2	1676	2	0.00
21/02/2019	R213 On 02-May-19	9.48	Put	Bond Future	1708	2	1708	2	0.00
21/02/2019	R213 On 02-May-19	9.50	Put	Bond Future	1645	2	1645	2	0.00
21/02/2019	R213 On 01-August-19			Bond Future	9.59	85.1436	9.5896	85.1436	0.00
21/02/2019	R213 On 01-August-19	9.98	Call	Bond Future	3710	4	3710	4	0.00
21/02/2019	R213 On 01-August-19	9.99	Call	Bond Future	3750	4	3750	4	0.00
21/02/2019	R213 On 01-August-19	10.00	Call	Bond Future	3790	4	3790	4	0.00
21/02/2019	R213 On 01-August-19	10.00	Put	Bond Future	1358	1	1358	1	0.00
21/02/2019	R213 On 01-August-19	9.98	Put	Bond Future	1395	1	1395	1	0.00
21/02/2019	R213 On 01-August-19	9.99	Put	Bond Future	1377	1	1377	1	0.00
21/02/2019	R213 On 07-November-19			Bond Future	9.65	83.3866	9.6513	83.3866	0.00
21/02/2019	R213 On 07-November-19	9.58	Call	Bond Future	2650	3	2650	3	0.00
21/02/2019	R213 On 07-November-19	9.59	Call	Bond Future	2681	3	2681	3	0.00
21/02/2019	R213 On 07-November-19	9.60	Call	Bond Future	2712	3	2712	3	0.00
21/02/2019	R213 On 07-November-19	9.60	Put	Bond Future	3018	3	3018	3	0.00
21/02/2019	R213 On 07-November-19	9.58	Put	Bond Future	3076	3	3076	3	0.00
21/02/2019	R213 On 07-November-19	9.59	Put	Bond Future	3047	3	3047	3	0.00
21/02/2019	R214 On 02-May-19			Bond Future	9.96	70.7939	9.9574	70.7939	24,501.00
21/02/2019	R214 On 02-May-19	9.87	Call	Bond Future	1459	2	1459	2	0.00
21/02/2019	R214 On 02-May-19	9.85	Call	Bond Future	1398	1	1398	1	0.00
21/02/2019	R214 On 02-May-19	9.86	Call	Bond Future	1428	2	1428	2	0.00
21/02/2019	R214 On 02-May-19	9.86	Put	Bond Future	2080	2	2080	2	0.00
21/02/2019	R214 On 02-May-19	9.87	Put	Bond Future	2044	2	2044	2	0.00
21/02/2019	R214 On 02-May-19	9.85	Put	Bond Future	2117	2	2117	2	0.00
21/02/2019	R214 On 01-August-19			Bond Future	10.01	72.1369	10.0147	72.1369	0.00
21/02/2019	R214 On 01-August-19	10.33	Call	Bond Future	3847	4	3847	4	0.00
21/02/2019	R214 On 01-August-19	10.34	Call	Bond Future	3888	4	3888	4	0.00
21/02/2019	R214 On 01-August-19	10.32	Call	Bond Future	3806	4	3806	4	0.00
21/02/2019	R214 On 01-August-19	10.32	Put	Bond Future	1846	2	1846	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
21/02/2019	R214 On 01-August-19	10.33	Put	Bond Future	1824	2	1824	2	0.00
21/02/2019	R214 On 01-August-19	10.34	Put	Bond Future	1802	2	1802	2	0.00
21/02/2019	R214 On 07-November-19			Bond Future	10.07	70.3591	10.0741	70.3591	0.00
21/02/2019	R214 On 07-November-19	10.01	Call	Bond Future	3089	3	3089	3	0.00
21/02/2019	R214 On 07-November-19	10.00	Call	Bond Future	3056	3	3056	3	0.00
21/02/2019	R214 On 07-November-19	10.02	Call	Bond Future	3122	3	3122	3	0.00
21/02/2019	R214 On 07-November-19	10.00	Put	Bond Future	3541	3	3541	3	0.00
21/02/2019	R214 On 07-November-19	10.01	Put	Bond Future	3508	3	3508	3	0.00
21/02/2019	R214 On 07-November-19	10.02	Put	Bond Future	3475	3	3475	3	0.00
21/02/2019	R248 On 02-May-19			Bond Future	9.96	90.4159	9.9573	90.4159	109,665.00
21/02/2019	R248 On 02-May-19	9.90	Call	Bond Future	1930	2	1930	2	0.00
21/02/2019	R248 On 02-May-19	9.89	Call	Bond Future	1889	2	1889	2	0.00
21/02/2019	R248 On 02-May-19	9.91	Call	Bond Future	1971	2	1971	2	0.00
21/02/2019	R248 On 02-May-19	9.89	Put	Bond Future	2464	2	2464	2	0.00
21/02/2019	R248 On 02-May-19	9.91	Put	Bond Future	2375	2	2375	2	0.00
21/02/2019	R248 On 02-May-19	9.90	Put	Bond Future	2419	2	2419	2	0.00
21/02/2019	R248 On 01-August-19			Bond Future	10.01	92.1311	10.0145	92.1311	0.00
21/02/2019	R248 On 01-August-19	10.36	Call	Bond Future	4980	5	4980	5	0.00
21/02/2019	R248 On 01-August-19	10.35	Call	Bond Future	4927	5	4927	5	0.00
21/02/2019	R248 On 01-August-19	10.34	Call	Bond Future	4875	5	4875	5	0.00
21/02/2019	R248 On 01-August-19	10.35	Put	Bond Future	2186	2	2186	2	0.00
21/02/2019	R248 On 01-August-19	10.34	Put	Bond Future	2213	2	2213	2	0.00
21/02/2019	R248 On 01-August-19	10.36	Put	Bond Future	2159	2	2159	2	0.00
21/02/2019	R248 On 07-November-19			Bond Future	10.07	89.6329	10.0737	89.6329	0.00
21/02/2019	R248 On 07-November-19	10.03	Call	Bond Future	3917	4	3917	4	0.00
21/02/2019	R248 On 07-November-19	10.02	Call	Bond Future	3875	4	3875	4	0.00
21/02/2019	R248 On 07-November-19	10.01	Call	Bond Future	3833	4	3833	4	0.00
21/02/2019	R248 On 07-November-19	10.02	Put	Bond Future	4323	4	4323	4	0.00
21/02/2019	R248 On 07-November-19	10.01	Put	Bond Future	4366	4	4366	4	0.00
21/02/2019	R248 On 07-November-19	10.03	Put	Bond Future	4282	4	4282	4	0.00