



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
25/02/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	2025 On 02-May-19			Bond Future	134.44	134.7478	134.4446	134.7478	691.00
25/02/2019	2025 On 01-August-19			Bond Future	135.57	135.8791	135.5697	135.8791	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
25/02/2019	2025 On 07-November-19			Bond Future	138.47	138.7813	138.4652	138.7813	0.00
25/02/2019	2029 On 02-May-19			Bond Future	100.85	101.2213	100.8511	101.2213	3,020.00
25/02/2019	2029 On 01-August-19			Bond Future	102.79	103.1656	102.7881	103.1656	0.00
25/02/2019	2029 On 07-November-19			Bond Future	103.88	104.2614	103.8757	104.2614	0.00
25/02/2019	2030 On 02-May-19			Bond Future	9.30	93.3135	9.2957	93.3135	45,687.00
25/02/2019	2030 On 02-May-19	9.39	Call	Bond Future	1817	2	1817	2	0.00
25/02/2019	2030 On 02-May-19	10.20	Call	Bond Future	5648	6	5648	6	0.00
25/02/2019	2030 On 02-May-19	9.41	Call	Bond Future	1890	2	1890	2	0.00
25/02/2019	2030 On 02-May-19	8.90	Call	Bond Future	504	1	504	1	3,000.00
25/02/2019	2030 On 02-May-19	9.40	Call	Bond Future	1853	2	1853	2	3,000.00
25/02/2019	2030 On 02-May-19	9.40	Put	Bond Future	1199	1	1199	1	0.00
25/02/2019	2030 On 02-May-19	9.41	Put	Bond Future	1173	1	1173	1	0.00
25/02/2019	2030 On 02-May-19	8.90	Put	Bond Future	3047	3	3047	3	0.00
25/02/2019	2030 On 02-May-19	10.20	Put	Bond Future	174	0	174	0	3,000.00
25/02/2019	2030 On 02-May-19	9.39	Put	Bond Future	1225	1	1225	1	0.00
25/02/2019	2030 On 01-August-19			Bond Future	9.36	91.0783	9.3575	91.0783	0.00
25/02/2019	2030 On 01-August-19	8.35	Call	Bond Future	285	0	285	0	2,025.00
25/02/2019	2030 On 01-August-19	9.92	Call	Bond Future	4488	4	4488	4	0.00
25/02/2019	2030 On 01-August-19	9.15	Call	Bond Future	1680	2	1680	2	2,025.00
25/02/2019	2030 On 01-August-19	9.91	Call	Bond Future	4444	4	4444	4	0.00
25/02/2019	2030 On 01-August-19	9.90	Call	Bond Future	4400	4	4400	4	0.00
25/02/2019	2030 On 01-August-19	9.92	Put	Bond Future	1092	1	1092	1	0.00
25/02/2019	2030 On 01-August-19	9.90	Put	Bond Future	1122	1	1122	1	0.00
25/02/2019	2030 On 01-August-19	8.35	Put	Bond Future	6817	7	6817	7	0.00
25/02/2019	2030 On 01-August-19	9.15	Put	Bond Future	2977	3	2977	3	0.00
25/02/2019	2030 On 01-August-19	9.91	Put	Bond Future	1107	1	1107	1	0.00
25/02/2019	2030 On 07-November-19			Bond Future	9.41	93.0016	9.4105	93.0016	0.00
25/02/2019	2030 On 07-November-19	9.48	Call	Bond Future	3105	3	3105	3	0.00
25/02/2019	2030 On 07-November-19	9.49	Call	Bond Future	3139	3	3139	3	0.00
25/02/2019	2030 On 07-November-19	9.47	Call	Bond Future	3071	3	3071	3	0.00
25/02/2019	2030 On 07-November-19	9.47	Put	Bond Future	2710	3	2710	3	0.00
25/02/2019	2030 On 07-November-19	9.48	Put	Bond Future	2683	3	2683	3	0.00
25/02/2019	2030 On 07-November-19	9.49	Put	Bond Future	2657	3	2657	3	0.00
25/02/2019	2032 On 02-May-19			Bond Future	9.53	91.3505	9.5304	91.3505	43,931.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2019	2032 On 02-May-19	9.61	Call	Bond Future	1955	2	1955	2	0.00
25/02/2019	2032 On 02-May-19	9.63	Call	Bond Future	2034	2	2034	2	0.00
25/02/2019	2032 On 02-May-19	9.62	Call	Bond Future	1994	2	1994	2	0.00
25/02/2019	2032 On 02-May-19	9.61	Put	Bond Future	1413	1	1413	1	0.00
25/02/2019	2032 On 02-May-19	9.63	Put	Bond Future	1355	1	1355	1	0.00
25/02/2019	2032 On 02-May-19	9.62	Put	Bond Future	1384	1	1384	1	0.00
25/02/2019	2032 On 01-August-19			Bond Future	9.59	93.0833	9.5906	93.0833	0.00
25/02/2019	2032 On 01-August-19	10.11	Call	Bond Future	4708	5	4708	5	0.00
25/02/2019	2032 On 01-August-19	10.10	Call	Bond Future	4661	5	4661	5	0.00
25/02/2019	2032 On 01-August-19	10.09	Call	Bond Future	4615	5	4615	5	0.00
25/02/2019	2032 On 01-August-19	10.09	Put	Bond Future	1332	1	1332	1	0.00
25/02/2019	2032 On 01-August-19	10.11	Put	Bond Future	1297	1	1297	1	0.00
25/02/2019	2032 On 01-August-19	10.10	Put	Bond Future	1314	1	1314	1	0.00
25/02/2019	2032 On 07-November-19			Bond Future	9.65	90.8854	9.6495	90.8854	0.00
25/02/2019	2032 On 07-November-19	9.72	Call	Bond Future	3439	3	3439	3	0.00
25/02/2019	2032 On 07-November-19	9.71	Call	Bond Future	3403	3	3403	3	0.00
25/02/2019	2032 On 07-November-19	9.70	Call	Bond Future	3367	3	3367	3	0.00
25/02/2019	2032 On 07-November-19	9.71	Put	Bond Future	3003	3	3003	3	0.00
25/02/2019	2032 On 07-November-19	9.70	Put	Bond Future	3033	3	3033	3	0.00
25/02/2019	2032 On 07-November-19	9.72	Put	Bond Future	2973	3	2973	3	0.00
25/02/2019	2033 On 02-May-19			Bond Future	102.96	102.9613	102.9566	102.9613	6,090.00
25/02/2019	2033 On 01-August-19			Bond Future	104.93	104.9390	104.9340	104.9390	0.00
25/02/2019	2033 On 07-November-19			Bond Future	105.99	105.9965	105.9911	105.9965	0.00
25/02/2019	2037 On 02-May-19			Bond Future	9.81	91.3752	9.8069	91.3752	55,752.00
25/02/2019	2037 On 02-May-19	9.80	Call	Bond Future	1848	2	1848	2	0.00
25/02/2019	2037 On 02-May-19	9.81	Call	Bond Future	1887	2	1887	2	0.00
25/02/2019	2037 On 02-May-19	9.79	Call	Bond Future	1809	2	1809	2	0.00
25/02/2019	2037 On 02-May-19	9.79	Put	Bond Future	1938	2	1938	2	0.00
25/02/2019	2037 On 02-May-19	9.80	Put	Bond Future	1901	2	1901	2	0.00
25/02/2019	2037 On 02-May-19	9.81	Put	Bond Future	1864	2	1864	2	0.00
25/02/2019	2037 On 01-August-19			Bond Future	9.87	88.8529	9.8715	88.8529	0.00
25/02/2019	2037 On 01-August-19	10.29	Call	Bond Future	4764	5	4764	5	0.00
25/02/2019	2037 On 01-August-19	10.31	Call	Bond Future	4863	5	4863	5	0.00
25/02/2019	2037 On 01-August-19	10.30	Call	Bond Future	4813	5	4813	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
25/02/2019	2037 On 01-August-19	10.30	Put	Bond Future	1673	2	1673	2	0.00
25/02/2019	2037 On 01-August-19	10.31	Put	Bond Future	1651	2	1651	2	0.00
25/02/2019	2037 On 01-August-19	10.29	Put	Bond Future	1694	2	1694	2	0.00
25/02/2019	2037 On 07-November-19			Bond Future	9.93	90.7292	9.9295	90.7292	0.00
25/02/2019	2037 On 07-November-19	9.95	Call	Bond Future	3701	4	3701	4	0.00
25/02/2019	2037 On 07-November-19	9.97	Call	Bond Future	3780	4	3780	4	0.00
25/02/2019	2037 On 07-November-19	9.96	Call	Bond Future	3740	4	3740	4	0.00
25/02/2019	2037 On 07-November-19	9.96	Put	Bond Future	3513	4	3513	4	0.00
25/02/2019	2037 On 07-November-19	9.97	Put	Bond Future	3479	3	3479	3	0.00
25/02/2019	2037 On 07-November-19	9.95	Put	Bond Future	3548	4	3548	4	0.00
25/02/2019	2038 On 02-May-19			Bond Future	122.35	122.4464	122.3496	122.4464	10,812.00
25/02/2019	2038 On 01-August-19			Bond Future	123.06	123.1591	123.0603	123.1591	0.00
25/02/2019	2038 On 07-November-19			Bond Future	125.69	125.7897	125.6886	125.7897	0.00
25/02/2019	2040 On 02-May-19			Bond Future	9.88	94.6818	9.8815	94.6818	25,603.00
25/02/2019	2040 On 02-May-19	9.90	Call	Bond Future	2109	2	2109	2	0.00
25/02/2019	2040 On 02-May-19	10.20	Call	Bond Future	3602	4	3602	4	1,150.00
25/02/2019	2040 On 02-May-19	9.89	Call	Bond Future	2065	2	2065	2	0.00
25/02/2019	2040 On 02-May-19	9.60	Call	Bond Future	1010	1	1010	1	1,150.00
25/02/2019	2040 On 02-May-19	9.88	Call	Bond Future	2023	2	2023	2	0.00
25/02/2019	2040 On 02-May-19	9.89	Put	Bond Future	1996	2	1996	2	0.00
25/02/2019	2040 On 02-May-19	9.88	Put	Bond Future	2035	2	2035	2	0.00
25/02/2019	2040 On 02-May-19	9.90	Put	Bond Future	1957	2	1957	2	0.00
25/02/2019	2040 On 02-May-19	10.20	Put	Bond Future	1045	1	1045	1	0.00
25/02/2019	2040 On 02-May-19	9.60	Put	Bond Future	3368	3	3368	3	0.00
25/02/2019	2040 On 01-August-19			Bond Future	9.95	91.9718	9.9459	91.9718	0.00
25/02/2019	2040 On 01-August-19	10.36	Call	Bond Future	5117	5	5117	5	0.00
25/02/2019	2040 On 01-August-19	10.37	Call	Bond Future	5169	5	5169	5	0.00
25/02/2019	2040 On 01-August-19	10.38	Call	Bond Future	5222	5	5222	5	0.00
25/02/2019	2040 On 01-August-19	10.38	Put	Bond Future	1808	2	1808	2	0.00
25/02/2019	2040 On 01-August-19	10.36	Put	Bond Future	1855	2	1855	2	0.00
25/02/2019	2040 On 01-August-19	10.37	Put	Bond Future	1831	2	1831	2	0.00
25/02/2019	2040 On 07-November-19			Bond Future	10.00	93.9142	10.0038	93.9142	0.00
25/02/2019	2040 On 07-November-19	10.03	Call	Bond Future	3938	4	3938	4	0.00
25/02/2019	2040 On 07-November-19	10.04	Call	Bond Future	3981	4	3981	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
25/02/2019	2040 On 07-November-19	10.05	Call	Bond Future	4023	4	4023	4	0.00
25/02/2019	2040 On 07-November-19	10.05	Put	Bond Future	3654	4	3654	4	0.00
25/02/2019	2040 On 07-November-19	10.03	Put	Bond Future	3729	4	3729	4	0.00
25/02/2019	2040 On 07-November-19	10.04	Put	Bond Future	3691	4	3691	4	0.00
25/02/2019	2044 On 02-May-19			Bond Future	9.89	91.9123	9.8892	91.9123	35,850.00
25/02/2019	2044 On 02-May-19	9.90	Call	Bond Future	2112	2	2112	2	0.00
25/02/2019	2044 On 02-May-19	9.91	Call	Bond Future	2156	2	2156	2	0.00
25/02/2019	2044 On 02-May-19	9.92	Call	Bond Future	2201	2	2201	2	0.00
25/02/2019	2044 On 02-May-19	9.91	Put	Bond Future	1982	2	1982	2	0.00
25/02/2019	2044 On 02-May-19	9.92	Put	Bond Future	1943	2	1943	2	0.00
25/02/2019	2044 On 02-May-19	9.90	Put	Bond Future	2022	2	2022	2	0.00
25/02/2019	2044 On 01-August-19			Bond Future	9.95	89.2750	9.9505	89.2750	0.00
25/02/2019	2044 On 01-August-19	10.39	Call	Bond Future	5343	5	5343	5	0.00
25/02/2019	2044 On 01-August-19	10.53	Call	Bond Future	6115	6	6115	6	0.00
25/02/2019	2044 On 01-August-19	9.86	Call	Bond Future	2826	3	2826	3	100.00
25/02/2019	2044 On 01-August-19	10.40	Call	Bond Future	5397	5	5397	5	0.00
25/02/2019	2044 On 01-August-19	9.36	Call	Bond Future	1164	1	1164	1	100.00
25/02/2019	2044 On 01-August-19	10.38	Call	Bond Future	5289	5	5289	5	0.00
25/02/2019	2044 On 01-August-19	10.38	Put	Bond Future	1850	2	1850	2	0.00
25/02/2019	2044 On 01-August-19	9.36	Put	Bond Future	6287	6	6287	6	0.00
25/02/2019	2044 On 01-August-19	10.53	Put	Bond Future	1526	2	1526	2	100.00
25/02/2019	2044 On 01-August-19	10.40	Put	Bond Future	1803	2	1803	2	0.00
25/02/2019	2044 On 01-August-19	9.86	Put	Bond Future	3580	4	3580	4	0.00
25/02/2019	2044 On 01-August-19	10.39	Put	Bond Future	1826	2	1826	2	0.00
25/02/2019	2044 On 07-November-19			Bond Future	10.01	91.1603	10.0056	91.1603	0.00
25/02/2019	2044 On 07-November-19	10.06	Call	Bond Future	4131	4	4131	4	0.00
25/02/2019	2044 On 07-November-19	10.07	Call	Bond Future	4175	4	4175	4	0.00
25/02/2019	2044 On 07-November-19	10.05	Call	Bond Future	4088	4	4088	4	0.00
25/02/2019	2044 On 07-November-19	10.05	Put	Bond Future	3725	4	3725	4	0.00
25/02/2019	2044 On 07-November-19	10.06	Put	Bond Future	3688	4	3688	4	0.00
25/02/2019	2044 On 07-November-19	10.07	Put	Bond Future	3650	4	3650	4	0.00
25/02/2019	2046 On 02-May-19			Bond Future	114.96	114.5358	114.9634	114.5358	12,523.00
25/02/2019	2046 On 01-August-19			Bond Future	117.17	116.7359	117.1716	116.7359	0.00
25/02/2019	2046 On 07-November-19			Bond Future	117.93	117.4888	117.9336	117.4888	0.00

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25/02/2019	2050 On 02-May-19			Bond Future	119.65	120.1460	119.6460	120.1460	10,644.00
25/02/2019	2050 On 01-August-19			Bond Future	120.13	120.6359	120.1259	120.6359	0.00
25/02/2019	2050 On 07-November-19			Bond Future	122.69	123.2127	122.6917	123.2127	0.00
25/02/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	AL37 On 02-May-19			Index Future	630.16	629.7000	630.1630	629.7000	0.00
25/02/2019	AL37 On 01-August-19			Index Future	642.11	641.6420	642.1100	641.6420	0.00
25/02/2019	AL37 On 07-November-19			Index Future	655.66	655.1850	655.6590	655.1850	0.00
25/02/2019	AL7T On 02-May-19			Index Future	726.44	725.5810	726.4390	725.5810	0.00
25/02/2019	AL7T On 01-August-19			Index Future	740.21	739.3420	740.2110	739.3420	0.00
25/02/2019	AL7T On 07-November-19			Index Future	755.83	754.9460	755.8310	754.9460	0.00
25/02/2019	ALBI On 02-May-19			Index Future	656.00	655.9040	655.9980	655.9040	903.00
25/02/2019	ALBI On 01-August-19			Index Future	668.43	668.3430	668.4340	668.3430	0.00
25/02/2019	ALBI On 07-November-19			Index Future	682.54	682.4490	682.5390	682.4490	0.00
25/02/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	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
25/02/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2019	ES33 On 02-May-19			Bond Future	11.01	76.0337	11.0120	76.0337	350.00
25/02/2019	ES33 On 01-August-19			Bond Future	11.12	77.4758	11.1168	77.4758	0.00
25/02/2019	ES33 On 07-November-19			Bond Future	11.23	75.3149	11.2278	75.3149	0.00
25/02/2019	ES42 On 02-May-19			Bond Future	11.26	77.7797	11.2631	77.7797	4,919.00
25/02/2019	ES42 On 01-August-19			Bond Future	11.37	79.2553	11.3659	79.2553	0.00
25/02/2019	ES42 On 07-November-19			Bond Future	11.47	76.6622	11.4749	76.6622	0.00
25/02/2019	GOVI On 02-May-19			GOVI	649.36	649.3210	649.3610	649.3210	443.00
25/02/2019	GOVI On 02-May-19	647.88	Call	GOVI	14810	1	14810	1	0.00
25/02/2019	GOVI On 02-May-19	647.87	Call	GOVI	14910	1	14910	1	0.00
25/02/2019	GOVI On 02-May-19	647.86	Call	GOVI	15010	1	15010	1	0.00
25/02/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
25/02/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
25/02/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
25/02/2019	GOVI On 01-August-19			GOVI	661.67	661.6350	661.6720	661.6350	0.00
25/02/2019	GOVI On 01-August-19	638.69	Call	GOVI	229820	23	229820	23	0.00
25/02/2019	GOVI On 01-August-19	638.68	Call	GOVI	229920	23	229920	23	0.00
25/02/2019	GOVI On 01-August-19	638.67	Call	GOVI	230020	23	230020	23	0.00
25/02/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
25/02/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
25/02/2019	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
25/02/2019	GOVI On 07-November-19			GOVI	675.63	675.6000	675.6340	675.6000	0.00
25/02/2019	GOVI On 07-November-19	672.90	Call	GOVI	27340	3	27340	3	0.00
25/02/2019	GOVI On 07-November-19	672.91	Call	GOVI	27240	3	27240	3	0.00
25/02/2019	GOVI On 07-November-19	672.92	Call	GOVI	27140	3	27140	3	0.00
25/02/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
25/02/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
25/02/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
25/02/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/02/2019	IGOV On 02-May-19			Index Future	257.93	258.1600	257.9280	258.1600	735.00
25/02/2019	IGOV On 01-August-19			Index Future	262.88	263.1190	262.8800	263.1190	0.00
25/02/2019	IGOV On 07-November-19			Index Future	268.49	268.7380	268.4930	268.7380	0.00
25/02/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
25/02/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
25/02/2019	IS01 On 19-September-19			Interest Rate Swap	99.86	99.8600	99.8600	99.8600	0.00
25/02/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
25/02/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
25/02/2019	IS02 On 20-September-19			Interest Rate Swap	101.85	101.8600	101.8500	101.8600	0.00
25/02/2019	IS02 On 20-December-19			Interest Rate Swap	102.78	102.7900	102.7800	102.7900	0.00
25/02/2019	IS02 On 23-March-20			Interest Rate Swap	98.75	98.7800	98.7500	98.7800	0.00
25/02/2019	IS02 On 22-June-20			Interest Rate Swap	102.29	102.3300	102.2900	102.3300	0.00
25/02/2019	IS02 On 21-September-20			Interest Rate Swap	99.24	99.2800	99.2400	99.2800	0.00
25/02/2019	IS05 On 17-December-20			Interest Rate Swap	95.98	96.0300	95.9800	96.0300	0.00
25/02/2019	IS05 On 16-March-21			Interest Rate Swap	95.10	95.1800	95.1000	95.1800	0.00
25/02/2019	IS05 On 15-June-21			Interest Rate Swap	94.18	94.2700	94.1800	94.2700	0.00
25/02/2019	IS05 On 21-September-21			Interest Rate Swap	94.24	94.3300	94.2400	94.3300	0.00
25/02/2019	IS05 On 21-December-21			Interest Rate Swap	96.35	96.4300	96.3500	96.4300	51.00
25/02/2019	IS05 On 15-March-22			Interest Rate Swap	96.40	96.4900	96.4000	96.4900	0.00
25/02/2019	IS05 On 21-June-22			Interest Rate Swap	97.50	97.5900	97.5000	97.5900	0.00
25/02/2019	IS05 On 20-September-22			Interest Rate Swap	101.36	101.4400	101.3600	101.4400	0.00
25/02/2019	IS05 On 20-December-22			Interest Rate Swap	102.54	102.6100	102.5400	102.6100	0.00
25/02/2019	IS05 On 22-March-23			Interest Rate Swap	95.81	95.8900	95.8100	95.8900	0.00
25/02/2019	IS05 On 20-June-23			Interest Rate Swap	101.82	101.9000	101.8200	101.9000	0.00
25/02/2019	IS05 On 19-September-23			Interest Rate Swap	97.24	97.3300	97.2400	97.3300	0.00
25/02/2019	IS10 On 17-December-25			Interest Rate Swap	93.52	93.6000	93.5200	93.6000	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
25/02/2019	IS10 On 16-March-26			Interest Rate Swap	90.47	90.5700	90.4700	90.5700	0.00
25/02/2019	IS10 On 15-June-26			Interest Rate Swap	89.18	89.3100	89.1800	89.3100	0.00
25/02/2019	IS10 On 21-September-26			Interest Rate Swap	91.34	91.5100	91.3400	91.5100	0.00
25/02/2019	IS10 On 21-December-26			Interest Rate Swap	95.15	95.3600	95.1500	95.3600	0.00
25/02/2019	IS10 On 15-March-27			Interest Rate Swap	93.70	93.9300	93.7000	93.9300	0.00
25/02/2019	IS10 On 21-June-27			Interest Rate Swap	95.79	96.0100	95.7900	96.0100	0.00
25/02/2019	IS10 On 20-September-27			Interest Rate Swap	101.28	101.4900	101.2800	101.4900	0.00
25/02/2019	IS10 On 20-December-27			Interest Rate Swap	101.64	101.8300	101.6400	101.8300	0.00
25/02/2019	IS10 On 22-March-28			Interest Rate Swap	95.09	95.2900	95.0900	95.2900	0.00
25/02/2019	IS10 On 20-June-28			Interest Rate Swap	102.33	102.5200	102.3300	102.5200	0.00
25/02/2019	IS10 On 19-September-28			Interest Rate Swap	95.83	96.0200	95.8300	96.0200	0.00
25/02/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/02/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/02/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
25/02/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
25/02/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
25/02/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
25/02/2019	R023 On 02-May-19			Bond Future	7.78	101.2428	7.7815	101.2428	69,212.00
25/02/2019	R023 On 02-May-19	8.46	Call	Bond Future	2229	2	2229	2	0.00
25/02/2019	R023 On 02-May-19	8.45	Call	Bond Future	2199	2	2199	2	0.00
25/02/2019	R023 On 02-May-19	8.44	Call	Bond Future	2169	2	2169	2	0.00
25/02/2019	R023 On 02-May-19	8.45	Put	Bond Future	57	0	57	0	0.00
25/02/2019	R023 On 02-May-19	8.44	Put	Bond Future	59	0	59	0	0.00
25/02/2019	R023 On 02-May-19	8.46	Put	Bond Future	55	0	55	0	0.00
25/02/2019	R023 On 01-August-19			Bond Future	7.78	103.1629	7.7846	103.1629	0.00
25/02/2019	R023 On 01-August-19	8.93	Call	Bond Future	3606	4	3606	4	0.00
25/02/2019	R023 On 01-August-19	8.95	Call	Bond Future	3661	4	3661	4	0.00
25/02/2019	R023 On 01-August-19	8.94	Call	Bond Future	3633	4	3633	4	0.00
25/02/2019	R023 On 01-August-19	8.94	Put	Bond Future	170	0	170	0	0.00
25/02/2019	R023 On 01-August-19	8.95	Put	Bond Future	168	0	168	0	0.00
25/02/2019	R023 On 01-August-19	8.93	Put	Bond Future	172	0	172	0	0.00
25/02/2019	R023 On 07-November-19			Bond Future	7.77	101.4051	7.7737	101.4051	0.00
25/02/2019	R023 On 07-November-19	7.98	Call	Bond Future	1437	1	1437	1	0.00
25/02/2019	R023 On 07-November-19	7.99	Call	Bond Future	1456	1	1456	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
25/02/2019	R023 On 07-November-19	8.00	Call	Bond Future	1475	1	1475	1	0.00
25/02/2019	R023 On 07-November-19	8.00	Put	Bond Future	830	1	830	1	0.00
25/02/2019	R023 On 07-November-19	7.99	Put	Bond Future	839	1	839	1	0.00
25/02/2019	R023 On 07-November-19	7.98	Put	Bond Future	849	1	849	1	0.00
25/02/2019	R035 On 02-May-19			Bond Future	9.73	94.8249	9.7289	94.8249	77,395.00
25/02/2019	R035 On 02-May-19	9.74	Call	Bond Future	1933	2	1933	2	0.00
25/02/2019	R035 On 02-May-19	9.75	Call	Bond Future	1973	2	1973	2	0.00
25/02/2019	R035 On 02-May-19	9.73	Call	Bond Future	1894	2	1894	2	0.00
25/02/2019	R035 On 02-May-19	9.73	Put	Bond Future	1885	2	1885	2	0.00
25/02/2019	R035 On 02-May-19	9.75	Put	Bond Future	1814	2	1814	2	0.00
25/02/2019	R035 On 02-May-19	9.74	Put	Bond Future	1849	2	1849	2	0.00
25/02/2019	R035 On 01-August-19			Bond Future	9.79	96.6233	9.7896	96.6233	0.00
25/02/2019	R035 On 01-August-19	10.24	Call	Bond Future	4852	5	4852	5	0.00
25/02/2019	R035 On 01-August-19	10.23	Call	Bond Future	4803	5	4803	5	0.00
25/02/2019	R035 On 01-August-19	10.22	Call	Bond Future	4754	5	4754	5	0.00
25/02/2019	R035 On 01-August-19	10.23	Put	Bond Future	1592	2	1592	2	0.00
25/02/2019	R035 On 01-August-19	10.22	Put	Bond Future	1614	2	1614	2	0.00
25/02/2019	R035 On 01-August-19	10.24	Put	Bond Future	1570	2	1570	2	0.00
25/02/2019	R035 On 07-November-19			Bond Future	9.85	94.1563	9.8524	94.1563	0.00
25/02/2019	R035 On 07-November-19	9.87	Call	Bond Future	3610	4	3610	4	0.00
25/02/2019	R035 On 07-November-19	9.88	Call	Bond Future	3649	4	3649	4	0.00
25/02/2019	R035 On 07-November-19	9.89	Call	Bond Future	3688	4	3688	4	0.00
25/02/2019	R035 On 07-November-19	9.87	Put	Bond Future	3480	3	3480	3	0.00
25/02/2019	R035 On 07-November-19	9.89	Put	Bond Future	3411	3	3411	3	0.00
25/02/2019	R035 On 07-November-19	9.88	Put	Bond Future	3445	3	3445	3	0.00
25/02/2019	R186 On 02-May-19			Bond Future	8.73	113.5390	8.7253	113.5390	89,297.00
25/02/2019	R186 On 02-May-19	9.03	Call	Bond Future	2377	2	2377	2	0.00
25/02/2019	R186 On 02-May-19	8.65	Call	Bond Future	1072	1	1072	1	3,250.00
25/02/2019	R186 On 02-May-19	9.02	Call	Bond Future	2336	2	2336	2	0.00
25/02/2019	R186 On 02-May-19	10.07	Call	Bond Future	7515	7	7515	7	0.00
25/02/2019	R186 On 02-May-19	9.75	Call	Bond Future	5848	6	5848	6	0.00
25/02/2019	R186 On 02-May-19	9.01	Call	Bond Future	2296	2	2296	2	0.00
25/02/2019	R186 On 02-May-19	9.30	Call	Bond Future	3581	3	3581	3	200.00
25/02/2019	R186 On 02-May-19	9.96	Call	Bond Future	6942	7	6942	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
25/02/2019	R186 On 02-May-19	9.25	Call	Bond Future	3344	3	3344	3	3,250.00
25/02/2019	R186 On 02-May-19	8.90	Call	Bond Future	1872	2	1872	2	0.00
25/02/2019	R186 On 02-May-19	8.70	Call	Bond Future	1213	1	1213	1	200.00
25/02/2019	R186 On 02-May-19	9.20	Call	Bond Future	3114	3	3114	3	90.00
25/02/2019	R186 On 02-May-19	8.62	Call	Bond Future	992	1	992	1	90.00
25/02/2019	R186 On 02-May-19	8.50	Call	Bond Future	710	1	710	1	7,000.00
25/02/2019	R186 On 02-May-19	8.80	Call	Bond Future	1524	1	1524	1	7,500.00
25/02/2019	R186 On 02-May-19	9.05	Call	Bond Future	2460	2	2460	2	0.00
25/02/2019	R186 On 02-May-19	9.00	Call	Bond Future	2256	2	2256	2	7,000.00
25/02/2019	R186 On 02-May-19	10.02	Call	Bond Future	7255	7	7255	7	0.00
25/02/2019	R186 On 02-May-19	8.80	Put	Bond Future	1090	1	1090	1	0.00
25/02/2019	R186 On 02-May-19	9.05	Put	Bond Future	589	1	589	1	3,250.00
25/02/2019	R186 On 02-May-19	8.90	Put	Bond Future	861	1	861	1	4,250.00
25/02/2019	R186 On 02-May-19	9.00	Put	Bond Future	670	1	670	1	7,500.00
25/02/2019	R186 On 02-May-19	8.50	Put	Bond Future	2033	2	2033	2	0.00
25/02/2019	R186 On 02-May-19	8.62	Put	Bond Future	1608	2	1608	2	0.00
25/02/2019	R186 On 02-May-19	9.30	Put	Bond Future	297	0	297	0	0.00
25/02/2019	R186 On 02-May-19	8.70	Put	Bond Future	1361	1	1361	1	0.00
25/02/2019	R186 On 02-May-19	9.20	Put	Bond Future	392	0	392	0	0.00
25/02/2019	R186 On 02-May-19	9.75	Put	Bond Future	82	0	82	0	7,000.00
25/02/2019	R186 On 02-May-19	10.02	Put	Bond Future	36	0	36	0	3,250.00
25/02/2019	R186 On 02-May-19	10.07	Put	Bond Future	30	0	30	0	200.00
25/02/2019	R186 On 02-May-19	9.02	Put	Bond Future	637	1	637	1	0.00
25/02/2019	R186 On 02-May-19	9.25	Put	Bond Future	341	0	341	0	0.00
25/02/2019	R186 On 02-May-19	8.65	Put	Bond Future	1512	2	1512	2	0.00
25/02/2019	R186 On 02-May-19	9.96	Put	Bond Future	44	0	44	0	90.00
25/02/2019	R186 On 02-May-19	9.01	Put	Bond Future	653	1	653	1	0.00
25/02/2019	R186 On 02-May-19	9.03	Put	Bond Future	620	1	620	1	0.00
25/02/2019	R186 On 01-August-19			Bond Future	8.78	110.3924	8.7754	110.3924	0.00
25/02/2019	R186 On 01-August-19	8.30	Call	Bond Future	812	1	812	1	6,000.00
25/02/2019	R186 On 01-August-19	9.05	Call	Bond Future	2882	3	2882	3	6,000.00
25/02/2019	R186 On 01-August-19	9.52	Call	Bond Future	4791	5	4791	5	0.00
25/02/2019	R186 On 01-August-19	9.54	Call	Bond Future	4880	5	4880	5	0.00
25/02/2019	R186 On 01-August-19	10.08	Call	Bond Future	7374	7	7374	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
25/02/2019	R186 On 01-August-19	9.53	Call	Bond Future	4835	5	4835	5	0.00
25/02/2019	R186 On 01-August-19	9.53	Put	Bond Future	668	1	668	1	0.00
25/02/2019	R186 On 01-August-19	9.54	Put	Bond Future	659	1	659	1	0.00
25/02/2019	R186 On 01-August-19	10.08	Put	Bond Future	299	0	299	0	6,000.00
25/02/2019	R186 On 01-August-19	9.52	Put	Bond Future	678	1	678	1	0.00
25/02/2019	R186 On 01-August-19	9.05	Put	Bond Future	1341	1	1341	1	0.00
25/02/2019	R186 On 01-August-19	8.30	Put	Bond Future	3547	4	3547	4	0.00
25/02/2019	R186 On 07-November-19			Bond Future	8.82	112.7233	8.8186	112.7233	0.00
25/02/2019	R186 On 07-November-19	8.94	Call	Bond Future	2813	3	2813	3	0.00
25/02/2019	R186 On 07-November-19	8.95	Call	Bond Future	2845	3	2845	3	0.00
25/02/2019	R186 On 07-November-19	8.96	Call	Bond Future	2878	3	2878	3	0.00
25/02/2019	R186 On 07-November-19	8.95	Put	Bond Future	2127	2	2127	2	0.00
25/02/2019	R186 On 07-November-19	8.96	Put	Bond Future	2105	2	2105	2	0.00
25/02/2019	R186 On 07-November-19	8.94	Put	Bond Future	2149	2	2149	2	0.00
25/02/2019	R197 On 02-May-19			Bond Future	303.91	304.1802	303.9085	304.1802	2,350.00
25/02/2019	R197 On 01-August-19			Bond Future	302.19	302.4668	302.1892	302.4668	0.00
25/02/2019	R197 On 07-November-19			Bond Future	308.64	308.9276	308.6437	308.9276	0.00
25/02/2019	R202 On 02-May-19			Bond Future	234.95	234.9617	234.9509	234.9617	8,966.00
25/02/2019	R202 On 01-August-19			Bond Future	235.45	235.4613	235.4497	235.4613	0.00
25/02/2019	R202 On 07-November-19			Bond Future	240.48	240.4905	240.4784	240.4905	0.00
25/02/2019	R207 On 02-May-19			Bond Future	6.19	102.9179	6.1884	102.9179	6,038.00
25/02/2019	R207 On 02-May-19	7.61	Call	Bond Future	948	1	948	1	0.00
25/02/2019	R207 On 02-May-19	7.63	Call	Bond Future	961	1	961	1	0.00
25/02/2019	R207 On 02-May-19	7.62	Call	Bond Future	954	1	954	1	0.00
25/02/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
25/02/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
25/02/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
25/02/2019	R207 On 01-August-19			Bond Future	5.29	101.2283	5.2904	101.2283	0.00
25/02/2019	R207 On 01-August-19	7.33	Call	Bond Future	888	1	888	1	0.00
25/02/2019	R207 On 01-August-19	7.34	Call	Bond Future	892	1	892	1	0.00
25/02/2019	R207 On 01-August-19	7.35	Call	Bond Future	896	1	896	1	0.00
25/02/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
25/02/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
25/02/2019	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
25/02/2019	R207 On 07-November-19			Bond Future	1.32	103.3657	1.3228	103.3657	0.00
25/02/2019	R207 On 07-November-19	2.07	Call	Bond Future	137	0	137	0	0.00
25/02/2019	R207 On 07-November-19	2.08	Call	Bond Future	139	0	139	0	0.00
25/02/2019	R207 On 07-November-19	2.06	Call	Bond Future	135	0	135	0	0.00
25/02/2019	R207 On 07-November-19	2.06	Put	Bond Future	2	0	2	0	0.00
25/02/2019	R207 On 07-November-19	2.07	Put	Bond Future	2	0	2	0	0.00
25/02/2019	R207 On 07-November-19	2.08	Put	Bond Future	2	0	2	0	0.00
25/02/2019	R208 On 02-May-19			Bond Future	6.90	100.3691	6.9021	100.3691	13,646.00
25/02/2019	R208 On 02-May-19	8.02	Call	Bond Future	1934	2	1934	2	0.00
25/02/2019	R208 On 02-May-19	8.04	Call	Bond Future	1968	2	1968	2	0.00
25/02/2019	R208 On 02-May-19	8.03	Call	Bond Future	1951	2	1951	2	0.00
25/02/2019	R208 On 02-May-19	8.02	Put	Bond Future	3	0	3	0	0.00
25/02/2019	R208 On 02-May-19	8.04	Put	Bond Future	3	0	3	0	0.00
25/02/2019	R208 On 02-May-19	8.03	Put	Bond Future	3	0	3	0	0.00
25/02/2019	R208 On 01-August-19			Bond Future	6.77	102.2729	6.7746	102.2729	0.00
25/02/2019	R208 On 01-August-19	8.17	Call	Bond Future	2137	2	2137	2	0.00
25/02/2019	R208 On 01-August-19	8.16	Call	Bond Future	2122	2	2122	2	0.00
25/02/2019	R208 On 01-August-19	8.15	Call	Bond Future	2108	2	2108	2	0.00
25/02/2019	R208 On 01-August-19	8.15	Put	Bond Future	22	0	22	0	0.00
25/02/2019	R208 On 01-August-19	8.17	Put	Bond Future	21	0	21	0	0.00
25/02/2019	R208 On 01-August-19	8.16	Put	Bond Future	21	0	21	0	0.00
25/02/2019	R208 On 07-November-19			Bond Future	6.53	101.0258	6.5339	101.0258	0.00
25/02/2019	R208 On 07-November-19	6.84	Call	Bond Future	609	1	609	1	0.00
25/02/2019	R208 On 07-November-19	6.83	Call	Bond Future	599	1	599	1	0.00
25/02/2019	R208 On 07-November-19	6.82	Call	Bond Future	589	1	589	1	0.00
25/02/2019	R208 On 07-November-19	6.83	Put	Bond Future	214	0	214	0	0.00
25/02/2019	R208 On 07-November-19	6.82	Put	Bond Future	217	0	217	0	0.00
25/02/2019	R208 On 07-November-19	6.84	Put	Bond Future	210	0	210	0	0.00
25/02/2019	R209 On 02-May-19			Bond Future	9.68	72.4180	9.6752	72.4180	102,074.00
25/02/2019	R209 On 02-May-19	9.69	Call	Bond Future	1659	2	1659	2	0.00
25/02/2019	R209 On 02-May-19	10.50	Call	Bond Future	5335	5	5335	5	0.00
25/02/2019	R209 On 02-May-19	10.71	Call	Bond Future	6437	6	6437	6	0.00
25/02/2019	R209 On 02-May-19	9.70	Call	Bond Future	1693	2	1693	2	0.00
25/02/2019	R209 On 02-May-19	9.95	Call	Bond Future	2661	3	2661	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
25/02/2019	R209 On 02-May-19	9.35	Call	Bond Future	718	1	718	1	760.00
25/02/2019	R209 On 02-May-19	9.68	Call	Bond Future	1625	2	1625	2	0.00
25/02/2019	R209 On 02-May-19	9.68	Put	Bond Future	1594	2	1594	2	0.00
25/02/2019	R209 On 02-May-19	9.95	Put	Bond Future	912	1	912	1	0.00
25/02/2019	R209 On 02-May-19	10.71	Put	Bond Future	165	0	165	0	760.00
25/02/2019	R209 On 02-May-19	9.35	Put	Bond Future	2872	3	2872	3	0.00
25/02/2019	R209 On 02-May-19	10.50	Put	Bond Future	268	0	268	0	11,560.00
25/02/2019	R209 On 02-May-19	9.69	Put	Bond Future	1563	2	1563	2	0.00
25/02/2019	R209 On 02-May-19	9.70	Put	Bond Future	1533	2	1533	2	0.00
25/02/2019	R209 On 01-August-19			Bond Future	9.73	73.7916	9.7292	73.7916	0.00
25/02/2019	R209 On 01-August-19	10.15	Call	Bond Future	4102	4	4102	4	0.00
25/02/2019	R209 On 01-August-19	9.30	Call	Bond Future	1272	1	1272	1	7,560.00
25/02/2019	R209 On 01-August-19	10.17	Call	Bond Future	4186	4	4186	4	0.00
25/02/2019	R209 On 01-August-19	10.46	Call	Bond Future	5476	6	5476	6	0.00
25/02/2019	R209 On 01-August-19	9.80	Call	Bond Future	2744	3	2744	3	7,560.00
25/02/2019	R209 On 01-August-19	10.16	Call	Bond Future	4144	4	4144	4	0.00
25/02/2019	R209 On 01-August-19	10.46	Put	Bond Future	1004	1	1004	1	7,560.00
25/02/2019	R209 On 01-August-19	9.30	Put	Bond Future	4104	4	4104	4	0.00
25/02/2019	R209 On 01-August-19	9.80	Put	Bond Future	2292	2	2292	2	0.00
25/02/2019	R209 On 01-August-19	10.16	Put	Bond Future	1457	1	1457	1	0.00
25/02/2019	R209 On 01-August-19	10.15	Put	Bond Future	1475	1	1475	1	0.00
25/02/2019	R209 On 01-August-19	10.17	Put	Bond Future	1439	1	1439	1	0.00
25/02/2019	R209 On 07-November-19			Bond Future	9.78	72.1957	9.7821	72.1957	0.00
25/02/2019	R209 On 07-November-19	9.80	Call	Bond Future	3110	3	3110	3	0.00
25/02/2019	R209 On 07-November-19	9.82	Call	Bond Future	3178	3	3178	3	0.00
25/02/2019	R209 On 07-November-19	9.81	Call	Bond Future	3144	3	3144	3	0.00
25/02/2019	R209 On 07-November-19	9.81	Put	Bond Future	2968	3	2968	3	0.00
25/02/2019	R209 On 07-November-19	9.82	Put	Bond Future	2938	3	2938	3	0.00
25/02/2019	R209 On 07-November-19	9.80	Put	Bond Future	2997	3	2997	3	0.00
25/02/2019	R210 On 02-May-19			Bond Future	186.68	186.6881	186.6792	186.6881	2,448.00
25/02/2019	R210 On 01-August-19			Bond Future	190.26	190.2742	190.2646	190.2742	0.00
25/02/2019	R210 On 07-November-19			Bond Future	191.69	191.6998	191.6897	191.6998	0.00
25/02/2019	R212 On 02-May-19			Bond Future	158.06	158.1120	158.0593	158.1120	4,973.00
25/02/2019	R212 On 01-August-19			Bond Future	158.87	158.9289	158.8749	158.9289	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
25/02/2019	R212 On 07-November-19			Bond Future	162.27	162.3236	162.2683	162.3236	0.00
25/02/2019	R213 On 02-May-19			Bond Future	9.41	84.2332	9.4055	84.2332	27,886.00
25/02/2019	R213 On 02-May-19	9.50	Call	Bond Future	1823	2	1823	2	0.00
25/02/2019	R213 On 02-May-19	9.49	Call	Bond Future	1788	2	1788	2	0.00
25/02/2019	R213 On 02-May-19	9.48	Call	Bond Future	1753	2	1753	2	0.00
25/02/2019	R213 On 02-May-19	9.49	Put	Bond Future	1264	1	1264	1	0.00
25/02/2019	R213 On 02-May-19	9.48	Put	Bond Future	1291	1	1291	1	0.00
25/02/2019	R213 On 02-May-19	9.50	Put	Bond Future	1238	1	1238	1	0.00
25/02/2019	R213 On 01-August-19			Bond Future	9.46	85.8307	9.4608	85.8307	0.00
25/02/2019	R213 On 01-August-19	9.98	Call	Bond Future	4223	4	4223	4	0.00
25/02/2019	R213 On 01-August-19	9.99	Call	Bond Future	4266	4	4266	4	0.00
25/02/2019	R213 On 01-August-19	10.00	Call	Bond Future	4308	4	4308	4	0.00
25/02/2019	R213 On 01-August-19	10.00	Put	Bond Future	1093	1	1093	1	0.00
25/02/2019	R213 On 01-August-19	9.98	Put	Bond Future	1124	1	1124	1	0.00
25/02/2019	R213 On 01-August-19	9.99	Put	Bond Future	1108	1	1108	1	0.00
25/02/2019	R213 On 07-November-19			Bond Future	9.52	84.0878	9.5176	84.0878	0.00
25/02/2019	R213 On 07-November-19	9.58	Call	Bond Future	3041	3	3041	3	0.00
25/02/2019	R213 On 07-November-19	9.59	Call	Bond Future	3075	3	3075	3	0.00
25/02/2019	R213 On 07-November-19	9.60	Call	Bond Future	3108	3	3108	3	0.00
25/02/2019	R213 On 07-November-19	9.60	Put	Bond Future	2614	3	2614	3	0.00
25/02/2019	R213 On 07-November-19	9.58	Put	Bond Future	2666	3	2666	3	0.00
25/02/2019	R213 On 07-November-19	9.59	Put	Bond Future	2640	3	2640	3	0.00
25/02/2019	R214 On 02-May-19			Bond Future	9.85	71.3861	9.8538	71.3861	24,163.00
25/02/2019	R214 On 02-May-19	9.87	Call	Bond Future	1749	2	1749	2	0.00
25/02/2019	R214 On 02-May-19	9.85	Call	Bond Future	1679	2	1679	2	0.00
25/02/2019	R214 On 02-May-19	9.86	Call	Bond Future	1714	2	1714	2	0.00
25/02/2019	R214 On 02-May-19	9.86	Put	Bond Future	1672	2	1672	2	0.00
25/02/2019	R214 On 02-May-19	9.87	Put	Bond Future	1640	2	1640	2	0.00
25/02/2019	R214 On 02-May-19	9.85	Put	Bond Future	1704	2	1704	2	0.00
25/02/2019	R214 On 01-August-19			Bond Future	9.91	72.7400	9.9082	72.7400	0.00
25/02/2019	R214 On 01-August-19	10.33	Call	Bond Future	4277	4	4277	4	0.00
25/02/2019	R214 On 01-August-19	10.34	Call	Bond Future	4320	4	4320	4	0.00
25/02/2019	R214 On 01-August-19	10.32	Call	Bond Future	4233	4	4233	4	0.00
25/02/2019	R214 On 01-August-19	10.32	Put	Bond Future	1567	2	1567	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
25/02/2019	R214 On 01-August-19	10.33	Put	Bond Future	1548	2	1548	2	0.00
25/02/2019	R214 On 01-August-19	10.34	Put	Bond Future	1529	2	1529	2	0.00
25/02/2019	R214 On 07-November-19			Bond Future	9.96	70.9748	9.9642	70.9748	0.00
25/02/2019	R214 On 07-November-19	10.01	Call	Bond Future	3438	3	3438	3	0.00
25/02/2019	R214 On 07-November-19	10.00	Call	Bond Future	3403	3	3403	3	0.00
25/02/2019	R214 On 07-November-19	10.02	Call	Bond Future	3474	4	3474	4	0.00
25/02/2019	R214 On 07-November-19	10.00	Put	Bond Future	3167	3	3167	3	0.00
25/02/2019	R214 On 07-November-19	10.01	Put	Bond Future	3137	3	3137	3	0.00
25/02/2019	R214 On 07-November-19	10.02	Put	Bond Future	3106	3	3106	3	0.00
25/02/2019	R248 On 02-May-19			Bond Future	9.86	91.2193	9.8588	91.2193	109,564.00
25/02/2019	R248 On 02-May-19	9.90	Call	Bond Future	2295	2	2295	2	0.00
25/02/2019	R248 On 02-May-19	9.89	Call	Bond Future	2248	2	2248	2	0.00
25/02/2019	R248 On 02-May-19	9.91	Call	Bond Future	2342	2	2342	2	0.00
25/02/2019	R248 On 02-May-19	9.89	Put	Bond Future	1979	2	1979	2	0.00
25/02/2019	R248 On 02-May-19	9.91	Put	Bond Future	1901	2	1901	2	0.00
25/02/2019	R248 On 02-May-19	9.90	Put	Bond Future	1940	2	1940	2	0.00
25/02/2019	R248 On 01-August-19			Bond Future	9.91	92.9493	9.9131	92.9493	0.00
25/02/2019	R248 On 01-August-19	10.36	Call	Bond Future	5514	6	5514	6	0.00
25/02/2019	R248 On 01-August-19	10.35	Call	Bond Future	5458	6	5458	6	0.00
25/02/2019	R248 On 01-August-19	10.34	Call	Bond Future	5403	6	5403	6	0.00
25/02/2019	R248 On 01-August-19	10.35	Put	Bond Future	1857	2	1857	2	0.00
25/02/2019	R248 On 01-August-19	10.34	Put	Bond Future	1881	2	1881	2	0.00
25/02/2019	R248 On 01-August-19	10.36	Put	Bond Future	1833	2	1833	2	0.00
25/02/2019	R248 On 07-November-19			Bond Future	9.97	90.4681	9.9690	90.4681	0.00
25/02/2019	R248 On 07-November-19	10.03	Call	Bond Future	4347	4	4347	4	0.00
25/02/2019	R248 On 07-November-19	10.02	Call	Bond Future	4302	4	4302	4	0.00
25/02/2019	R248 On 07-November-19	10.01	Call	Bond Future	4257	4	4257	4	0.00
25/02/2019	R248 On 07-November-19	10.02	Put	Bond Future	3873	4	3873	4	0.00
25/02/2019	R248 On 07-November-19	10.01	Put	Bond Future	3912	4	3912	4	0.00
25/02/2019	R248 On 07-November-19	10.03	Put	Bond Future	3834	4	3834	4	0.00