



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 December 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	2025 On 07-February-19			Bond Future	132.40	132.4706	132.3996	132.4706	355.00
28/12/2018	2025 On 02-May-19			Bond Future	134.74	134.8150	134.7426	134.8150	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2018	2025 On 01-August-19			Bond Future	137.36	137.4300	137.3559	137.4300	0.00
28/12/2018	2029 On 07-February-19			Bond Future	100.33	100.3257	100.3292	100.3257	2,954.00
28/12/2018	2029 On 02-May-19			Bond Future	101.03	101.0284	101.0316	101.0284	0.00
28/12/2018	2029 On 01-August-19			Bond Future	103.03	103.0230	103.0262	103.0230	0.00
28/12/2018	2030 On 07-February-19			Bond Future	9.43	90.1975	9.4297	90.1975	56,795.00
28/12/2018	2030 On 07-February-19	9.68	Call	Bond Future	2091	2	2091	2	3,960.00
28/12/2018	2030 On 07-February-19	9.18	Call	Bond Future	476	0	476	0	3,960.00
28/12/2018	2030 On 07-February-19	8.62	Call	Bond Future	26	0	26	0	0.00
28/12/2018	2030 On 07-February-19	10.20	Call	Bond Future	4762	4	4762	4	0.00
28/12/2018	2030 On 07-February-19	8.90	Call	Bond Future	130	0	130	0	1,320.00
28/12/2018	2030 On 07-February-19	8.63	Call	Bond Future	28	0	28	0	0.00
28/12/2018	2030 On 07-February-19	8.64	Call	Bond Future	29	0	29	0	0.00
28/12/2018	2030 On 07-February-19	9.60	Call	Bond Future	1751	2	1751	2	1,320.00
28/12/2018	2030 On 07-February-19	9.40	Call	Bond Future	1028	1	1028	1	0.00
28/12/2018	2030 On 07-February-19	8.70	Call	Bond Future	42	0	42	0	0.00
28/12/2018	2030 On 07-February-19	8.90	Put	Bond Future	3552	4	3552	4	0.00
28/12/2018	2030 On 07-February-19	8.70	Put	Bond Future	4801	5	4801	5	0.00
28/12/2018	2030 On 07-February-19	9.40	Put	Bond Future	1216	1	1216	1	0.00
28/12/2018	2030 On 07-February-19	8.64	Put	Bond Future	5194	6	5194	6	0.00
28/12/2018	2030 On 07-February-19	9.60	Put	Bond Future	687	1	687	1	0.00
28/12/2018	2030 On 07-February-19	8.63	Put	Bond Future	5260	6	5260	6	0.00
28/12/2018	2030 On 07-February-19	8.62	Put	Bond Future	5327	6	5327	6	0.00
28/12/2018	2030 On 07-February-19	10.20	Put	Bond Future	80	0	80	0	3,960.00
28/12/2018	2030 On 07-February-19	9.18	Put	Bond Future	2067	2	2067	2	0.00
28/12/2018	2030 On 07-February-19	9.68	Put	Bond Future	532	1	532	1	0.00
28/12/2018	2030 On 02-May-19			Bond Future	9.49	91.7736	9.4901	91.7736	0.00
28/12/2018	2030 On 02-May-19	9.39	Call	Bond Future	1670	1	1670	1	0.00
28/12/2018	2030 On 02-May-19	10.20	Call	Bond Future	4891	5	4891	5	0.00
28/12/2018	2030 On 02-May-19	9.41	Call	Bond Future	1731	2	1731	2	0.00
28/12/2018	2030 On 02-May-19	8.90	Call	Bond Future	562	0	562	0	3,000.00
28/12/2018	2030 On 02-May-19	9.40	Call	Bond Future	1700	2	1700	2	3,000.00
28/12/2018	2030 On 02-May-19	9.40	Put	Bond Future	2261	3	2261	3	0.00
28/12/2018	2030 On 02-May-19	9.41	Put	Bond Future	2229	2	2229	2	0.00
28/12/2018	2030 On 02-May-19	8.90	Put	Bond Future	4320	5	4320	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2018	2030 On 02-May-19	10.20	Put	Bond Future	632	1	632	1	3,000.00
28/12/2018	2030 On 02-May-19	9.39	Put	Bond Future	2293	3	2293	3	0.00
28/12/2018	2030 On 01-August-19			Bond Future	9.55	89.5588	9.5511	89.5588	0.00
28/12/2018	2030 On 01-August-19	9.91	Call	Bond Future	3885	4	3885	4	0.00
28/12/2018	2030 On 01-August-19	9.92	Call	Bond Future	3924	4	3924	4	0.00
28/12/2018	2030 On 01-August-19	9.90	Call	Bond Future	3846	4	3846	4	0.00
28/12/2018	2030 On 01-August-19	9.92	Put	Bond Future	1716	2	1716	2	0.00
28/12/2018	2030 On 01-August-19	9.90	Put	Bond Future	1757	2	1757	2	0.00
28/12/2018	2030 On 01-August-19	9.91	Put	Bond Future	1736	2	1736	2	0.00
28/12/2018	2032 On 07-February-19			Bond Future	9.65	92.3151	9.6461	92.3151	43,478.00
28/12/2018	2032 On 07-February-19	8.82	Call	Bond Future	24	0	24	0	0.00
28/12/2018	2032 On 07-February-19	8.81	Call	Bond Future	23	0	23	0	0.00
28/12/2018	2032 On 07-February-19	8.80	Call	Bond Future	21	0	21	0	0.00
28/12/2018	2032 On 07-February-19	8.81	Put	Bond Future	5989	6	5989	6	0.00
28/12/2018	2032 On 07-February-19	8.80	Put	Bond Future	6062	7	6062	7	0.00
28/12/2018	2032 On 07-February-19	8.82	Put	Bond Future	5916	6	5916	6	0.00
28/12/2018	2032 On 02-May-19			Bond Future	9.71	89.7713	9.7063	89.7713	0.00
28/12/2018	2032 On 02-May-19	9.61	Call	Bond Future	1841	2	1841	2	0.00
28/12/2018	2032 On 02-May-19	9.62	Call	Bond Future	1875	2	1875	2	0.00
28/12/2018	2032 On 02-May-19	9.63	Call	Bond Future	1909	2	1909	2	0.00
28/12/2018	2032 On 02-May-19	9.63	Put	Bond Future	2424	3	2424	3	0.00
28/12/2018	2032 On 02-May-19	9.61	Put	Bond Future	2492	3	2492	3	0.00
28/12/2018	2032 On 02-May-19	9.62	Put	Bond Future	2457	3	2457	3	0.00
28/12/2018	2032 On 01-August-19			Bond Future	9.77	91.5228	9.7651	91.5228	0.00
28/12/2018	2032 On 01-August-19	10.11	Call	Bond Future	4181	4	4181	4	0.00
28/12/2018	2032 On 01-August-19	10.10	Call	Bond Future	4140	4	4140	4	0.00
28/12/2018	2032 On 01-August-19	10.09	Call	Bond Future	4099	4	4099	4	0.00
28/12/2018	2032 On 01-August-19	10.09	Put	Bond Future	1983	2	1983	2	0.00
28/12/2018	2032 On 01-August-19	10.11	Put	Bond Future	1937	2	1937	2	0.00
28/12/2018	2032 On 01-August-19	10.10	Put	Bond Future	1960	2	1960	2	0.00
28/12/2018	2033 On 07-February-19			Bond Future	102.20	102.1920	102.1956	102.1920	5,890.00
28/12/2018	2033 On 02-May-19			Bond Future	102.86	102.8552	102.8588	102.8552	0.00
28/12/2018	2033 On 01-August-19			Bond Future	104.89	104.8859	104.8894	104.8859	0.00
28/12/2018	2037 On 07-February-19			Bond Future	9.87	88.3126	9.8697	88.3126	57,970.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2018	2037 On 07-February-19	9.05	Call	Bond Future	28	0	28	0	0.00
28/12/2018	2037 On 07-February-19	9.07	Call	Bond Future	32	0	32	0	0.00
28/12/2018	2037 On 07-February-19	9.06	Call	Bond Future	30	0	30	0	0.00
28/12/2018	2037 On 07-February-19	9.05	Put	Bond Future	6610	7	6610	7	0.00
28/12/2018	2037 On 07-February-19	9.07	Put	Bond Future	6445	7	6445	7	0.00
28/12/2018	2037 On 07-February-19	9.06	Put	Bond Future	6528	7	6528	7	0.00
28/12/2018	2037 On 02-May-19			Bond Future	9.93	89.8558	9.9302	89.8558	0.00
28/12/2018	2037 On 02-May-19	9.80	Call	Bond Future	1933	2	1933	2	0.00
28/12/2018	2037 On 02-May-19	9.79	Call	Bond Future	1897	2	1897	2	0.00
28/12/2018	2037 On 02-May-19	9.81	Call	Bond Future	1970	2	1970	2	0.00
28/12/2018	2037 On 02-May-19	9.79	Put	Bond Future	2960	3	2960	3	0.00
28/12/2018	2037 On 02-May-19	9.80	Put	Bond Future	2919	3	2919	3	0.00
28/12/2018	2037 On 02-May-19	9.81	Put	Bond Future	2880	3	2880	3	0.00
28/12/2018	2037 On 01-August-19			Bond Future	9.99	87.3533	9.9923	87.3533	0.00
28/12/2018	2037 On 01-August-19	10.29	Call	Bond Future	4465	4	4465	4	0.00
28/12/2018	2037 On 01-August-19	10.31	Call	Bond Future	4556	4	4556	4	0.00
28/12/2018	2037 On 01-August-19	10.30	Call	Bond Future	4510	4	4510	4	0.00
28/12/2018	2037 On 01-August-19	10.30	Put	Bond Future	2272	2	2272	2	0.00
28/12/2018	2037 On 01-August-19	10.31	Put	Bond Future	2246	2	2246	2	0.00
28/12/2018	2037 On 01-August-19	10.29	Put	Bond Future	2299	3	2299	3	0.00
28/12/2018	2038 On 07-February-19			Bond Future	120.24	120.2318	120.2360	120.2318	9,955.00
28/12/2018	2038 On 02-May-19			Bond Future	122.36	122.3597	122.3638	122.3597	0.00
28/12/2018	2038 On 01-August-19			Bond Future	124.73	124.7229	124.7269	124.7229	0.00
28/12/2018	2040 On 07-February-19			Bond Future	9.94	91.4929	9.9446	91.4929	31,965.00
28/12/2018	2040 On 07-February-19	9.11	Call	Bond Future	26	0	26	0	0.00
28/12/2018	2040 On 07-February-19	9.13	Call	Bond Future	29	0	29	0	0.00
28/12/2018	2040 On 07-February-19	9.12	Call	Bond Future	28	0	28	0	0.00
28/12/2018	2040 On 07-February-19	9.12	Put	Bond Future	7172	8	7172	8	0.00
28/12/2018	2040 On 07-February-19	9.11	Put	Bond Future	7263	8	7263	8	0.00
28/12/2018	2040 On 07-February-19	9.13	Put	Bond Future	7082	8	7082	8	0.00
28/12/2018	2040 On 02-May-19			Bond Future	10.00	93.0917	10.0049	93.0917	0.00
28/12/2018	2040 On 02-May-19	10.20	Call	Bond Future	3526	3	3526	3	1,150.00
28/12/2018	2040 On 02-May-19	9.90	Call	Bond Future	2198	2	2198	2	0.00
28/12/2018	2040 On 02-May-19	9.60	Call	Bond Future	1157	1	1157	1	1,150.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2018	2040 On 02-May-19	9.89	Call	Bond Future	2158	2	2158	2	0.00
28/12/2018	2040 On 02-May-19	9.88	Call	Bond Future	2119	2	2119	2	0.00
28/12/2018	2040 On 02-May-19	9.89	Put	Bond Future	3093	3	3093	3	0.00
28/12/2018	2040 On 02-May-19	9.88	Put	Bond Future	3135	3	3135	3	0.00
28/12/2018	2040 On 02-May-19	9.90	Put	Bond Future	3051	3	3051	3	0.00
28/12/2018	2040 On 02-May-19	9.60	Put	Bond Future	4520	5	4520	5	0.00
28/12/2018	2040 On 02-May-19	10.20	Put	Bond Future	1973	2	1973	2	0.00
28/12/2018	2040 On 01-August-19			Bond Future	10.07	90.4020	10.0668	90.4020	0.00
28/12/2018	2040 On 01-August-19	10.36	Call	Bond Future	4781	4	4781	4	0.00
28/12/2018	2040 On 01-August-19	10.37	Call	Bond Future	4829	4	4829	4	0.00
28/12/2018	2040 On 01-August-19	10.38	Call	Bond Future	4878	5	4878	5	0.00
28/12/2018	2040 On 01-August-19	10.38	Put	Bond Future	2435	3	2435	3	0.00
28/12/2018	2040 On 01-August-19	10.36	Put	Bond Future	2492	3	2492	3	0.00
28/12/2018	2040 On 01-August-19	10.37	Put	Bond Future	2464	3	2464	3	0.00
28/12/2018	2044 On 07-February-19			Bond Future	9.97	88.5465	9.9685	88.5465	37,400.00
28/12/2018	2044 On 07-February-19	9.17	Call	Bond Future	32	0	32	0	0.00
28/12/2018	2044 On 07-February-19	9.18	Call	Bond Future	35	0	35	0	0.00
28/12/2018	2044 On 07-February-19	9.16	Call	Bond Future	30	0	30	0	0.00
28/12/2018	2044 On 07-February-19	9.16	Put	Bond Future	7179	8	7179	8	0.00
28/12/2018	2044 On 07-February-19	9.17	Put	Bond Future	7087	8	7087	8	0.00
28/12/2018	2044 On 07-February-19	9.18	Put	Bond Future	6995	8	6995	8	0.00
28/12/2018	2044 On 02-May-19			Bond Future	10.03	90.0938	10.0265	90.0938	0.00
28/12/2018	2044 On 02-May-19	9.90	Call	Bond Future	2150	2	2150	2	0.00
28/12/2018	2044 On 02-May-19	9.92	Call	Bond Future	2231	2	2231	2	0.00
28/12/2018	2044 On 02-May-19	9.91	Call	Bond Future	2190	2	2190	2	0.00
28/12/2018	2044 On 02-May-19	9.92	Put	Bond Future	3111	3	3111	3	0.00
28/12/2018	2044 On 02-May-19	9.91	Put	Bond Future	3154	4	3154	4	0.00
28/12/2018	2044 On 02-May-19	9.90	Put	Bond Future	3198	4	3198	4	0.00
28/12/2018	2044 On 01-August-19			Bond Future	10.09	87.4707	10.0861	87.4707	0.00
28/12/2018	2044 On 01-August-19	10.39	Call	Bond Future	4906	5	4906	5	0.00
28/12/2018	2044 On 01-August-19	10.38	Call	Bond Future	4858	4	4858	4	0.00
28/12/2018	2044 On 01-August-19	10.40	Call	Bond Future	4955	5	4955	5	0.00
28/12/2018	2044 On 01-August-19	10.38	Put	Bond Future	2529	3	2529	3	0.00
28/12/2018	2044 On 01-August-19	10.39	Put	Bond Future	2500	3	2500	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2018	2044 On 01-August-19	10.40	Put	Bond Future	2471	3	2471	3	0.00
28/12/2018	2046 On 07-February-19			Bond Future	114.38	114.3778	114.3821	114.3778	12,458.00
28/12/2018	2046 On 02-May-19			Bond Future	114.72	114.7163	114.7201	114.7163	0.00
28/12/2018	2046 On 01-August-19			Bond Future	116.99	116.9811	116.9851	116.9811	0.00
28/12/2018	2050 On 07-February-19			Bond Future	118.14	118.1391	118.1435	118.1391	10,568.00
28/12/2018	2050 On 02-May-19			Bond Future	120.23	120.2300	120.2342	120.2300	0.00
28/12/2018	2050 On 01-August-19			Bond Future	120.79	120.7852	120.7894	120.7852	0.00
28/12/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	AL37 On 07-February-19			Index Future	611.89	610.5070	611.8880	610.5070	0.00
28/12/2018	AL37 On 02-May-19			Index Future	622.58	621.1740	622.5780	621.1740	0.00
28/12/2018	AL37 On 01-August-19			Index Future	634.72	633.2910	634.7220	633.2910	0.00
28/12/2018	AL7T On 07-February-19			Index Future	705.06	702.3610	705.0600	702.3610	0.00
28/12/2018	AL7T On 02-May-19			Index Future	717.38	714.6330	717.3790	714.6330	0.00
28/12/2018	AL7T On 01-August-19			Index Future	731.37	728.5730	731.3720	728.5730	0.00
28/12/2018	ALBI On 07-February-19			Index Future	637.37	634.2940	637.3710	634.2940	908.00
28/12/2018	ALBI On 02-May-19			Index Future	648.51	645.3770	648.5060	645.3770	0.00
28/12/2018	ALBI On 01-August-19			Index Future	661.16	657.9670	661.1560	657.9670	0.00
28/12/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/12/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2018	ES33 On 07-February-19			Bond Future	11.07	77.1189	11.0713	77.1189	494.00
28/12/2018	ES33 On 02-May-19			Bond Future	11.17	74.6752	11.1711	74.6752	0.00
28/12/2018	ES33 On 01-August-19			Bond Future	11.27	76.1321	11.2742	76.1321	0.00
28/12/2018	ES42 On 07-February-19			Bond Future	11.31	79.1683	11.3086	79.1683	5,169.00
28/12/2018	ES42 On 02-May-19			Bond Future	11.41	76.2910	11.4086	76.2910	0.00
28/12/2018	ES42 On 01-August-19			Bond Future	11.51	77.7797	11.5100	77.7797	0.00
28/12/2018	GOVI On 07-February-19			GOVI	630.79	627.6790	630.7910	627.6790	449.00
28/12/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
28/12/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
28/12/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
28/12/2018	GOVI On 07-February-19	666.51	Put	GOVI	357190	39	357190	39	0.00
28/12/2018	GOVI On 07-February-19	666.52	Put	GOVI	357290	39	357290	39	0.00
28/12/2018	GOVI On 07-February-19	666.53	Put	GOVI	357390	39	357390	39	0.00
28/12/2018	GOVI On 02-May-19			GOVI	641.81	638.6460	641.8110	638.6460	0.00
28/12/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
28/12/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
28/12/2018	GOVI On 02-May-19	647.88	Put	GOVI	60690	9	60690	9	0.00
28/12/2018	GOVI On 02-May-19	647.86	Put	GOVI	60490	9	60490	9	0.00
28/12/2018	GOVI On 02-May-19	647.87	Put	GOVI	60590	9	60590	9	0.00
28/12/2018	GOVI On 01-August-19			GOVI	654.33	651.1040	654.3300	651.1040	0.00
28/12/2018	GOVI On 01-August-19	638.69	Call	GOVI	156400	12	156400	12	0.00
28/12/2018	GOVI On 01-August-19	638.68	Call	GOVI	156500	12	156500	12	0.00
28/12/2018	GOVI On 01-August-19	638.67	Call	GOVI	156600	12	156600	12	0.00
28/12/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
28/12/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
28/12/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
28/12/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/12/2018	IGOV On 07-February-19			Index Future	253.75	253.7570	253.7520	253.7570	518.00
28/12/2018	IGOV On 02-May-19			Index Future	258.24	258.2480	258.2420	258.2480	215.00
28/12/2018	IGOV On 01-August-19			Index Future	263.34	263.3470	263.3410	263.3470	0.00
28/12/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
28/12/2018	IS01 On 20-June-19			Interest Rate Swap	102.02	102.0300	102.0200	102.0300	0.00
28/12/2018	IS01 On 19-September-19			Interest Rate Swap	99.92	99.9200	99.9200	99.9200	0.00
28/12/2018	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
28/12/2018	IS02 On 21-June-19			Interest Rate Swap	99.75	99.7500	99.7500	99.7500	0.00
28/12/2018	IS02 On 20-September-19			Interest Rate Swap	101.91	101.9200	101.9100	101.9200	0.00
28/12/2018	IS02 On 20-December-19			Interest Rate Swap	102.90	102.9100	102.9000	102.9100	0.00
28/12/2018	IS02 On 23-March-20			Interest Rate Swap	98.96	98.9800	98.9600	98.9800	0.00
28/12/2018	IS02 On 22-June-20			Interest Rate Swap	102.58	102.6100	102.5800	102.6100	0.00
28/12/2018	IS02 On 21-September-20			Interest Rate Swap	99.63	99.6600	99.6300	99.6600	0.00
28/12/2018	IS05 On 17-December-20			Interest Rate Swap	96.49	96.5200	96.4900	96.5200	0.00
28/12/2018	IS05 On 16-March-21			Interest Rate Swap	95.71	95.7400	95.7100	95.7400	0.00
28/12/2018	IS05 On 15-June-21			Interest Rate Swap	94.87	94.9300	94.8700	94.9300	0.00
28/12/2018	IS05 On 21-September-21			Interest Rate Swap	95.00	95.0900	95.0000	95.0900	0.00
28/12/2018	IS05 On 21-December-21			Interest Rate Swap	97.16	97.2700	97.1600	97.2700	51.00
28/12/2018	IS05 On 15-March-22			Interest Rate Swap	97.27	97.4100	97.2700	97.4100	0.00
28/12/2018	IS05 On 21-June-22			Interest Rate Swap	98.42	98.5900	98.4200	98.5900	0.00
28/12/2018	IS05 On 20-September-22			Interest Rate Swap	102.32	102.5100	102.3200	102.5100	0.00
28/12/2018	IS05 On 20-December-22			Interest Rate Swap	103.54	103.7500	103.5400	103.7500	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2018	IS05 On 22-March-23			Interest Rate Swap	96.90	97.1200	96.9000	97.1200	0.00
28/12/2018	IS05 On 20-June-23			Interest Rate Swap	102.94	103.1600	102.9400	103.1600	0.00
28/12/2018	IS05 On 19-September-23			Interest Rate Swap	98.44	98.6600	98.4400	98.6600	0.00
28/12/2018	IS10 On 17-December-25			Interest Rate Swap	95.12	95.3400	95.1200	95.3400	0.00
28/12/2018	IS10 On 16-March-26			Interest Rate Swap	92.12	92.3600	92.1200	92.3600	0.00
28/12/2018	IS10 On 15-June-26			Interest Rate Swap	90.86	91.1200	90.8600	91.1200	0.00
28/12/2018	IS10 On 21-September-26			Interest Rate Swap	93.02	93.3000	93.0200	93.3000	0.00
28/12/2018	IS10 On 21-December-26			Interest Rate Swap	96.82	97.1100	96.8200	97.1100	0.00
28/12/2018	IS10 On 15-March-27			Interest Rate Swap	95.40	95.7100	95.4000	95.7100	0.00
28/12/2018	IS10 On 21-June-27			Interest Rate Swap	97.48	97.8000	97.4800	97.8000	0.00
28/12/2018	IS10 On 20-September-27			Interest Rate Swap	102.95	103.2600	102.9500	103.2600	0.00
28/12/2018	IS10 On 20-December-27			Interest Rate Swap	103.32	103.6400	103.3200	103.6400	0.00
28/12/2018	IS10 On 22-March-28			Interest Rate Swap	96.85	97.1800	96.8500	97.1800	0.00
28/12/2018	IS10 On 20-June-28			Interest Rate Swap	104.04	104.3700	104.0400	104.3700	0.00
28/12/2018	IS10 On 19-September-28			Interest Rate Swap	97.61	97.9700	97.6100	97.9700	0.00
28/12/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/12/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/12/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
28/12/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
28/12/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
28/12/2018	R023 On 07-February-19			Bond Future	8.13	102.0183	8.1278	102.0183	62,040.00
28/12/2018	R023 On 07-February-19	10.57	Call	Bond Future	7811	8	7811	8	0.00
28/12/2018	R023 On 07-February-19	10.59	Call	Bond Future	7872	8	7872	8	0.00
28/12/2018	R023 On 07-February-19	10.58	Call	Bond Future	7841	8	7841	8	0.00
28/12/2018	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
28/12/2018	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
28/12/2018	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
28/12/2018	R023 On 02-May-19			Bond Future	8.16	99.8712	8.1569	99.8712	0.00
28/12/2018	R023 On 02-May-19	8.46	Call	Bond Future	1407	1	1407	1	0.00
28/12/2018	R023 On 02-May-19	8.45	Call	Bond Future	1384	1	1384	1	0.00
28/12/2018	R023 On 02-May-19	8.44	Call	Bond Future	1361	1	1361	1	0.00
28/12/2018	R023 On 02-May-19	8.45	Put	Bond Future	452	1	452	1	0.00
28/12/2018	R023 On 02-May-19	8.44	Put	Bond Future	461	1	461	1	0.00
28/12/2018	R023 On 02-May-19	8.46	Put	Bond Future	443	1	443	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
28/12/2018	R023 On 01-August-19			Bond Future	8.17	101.8196	8.1722	101.8196	0.00
28/12/2018	R023 On 01-August-19	8.93	Call	Bond Future	2657	2	2657	2	0.00
28/12/2018	R023 On 01-August-19	8.95	Call	Bond Future	2707	3	2707	3	0.00
28/12/2018	R023 On 01-August-19	8.94	Call	Bond Future	2682	3	2682	3	0.00
28/12/2018	R023 On 01-August-19	8.94	Put	Bond Future	397	0	397	0	0.00
28/12/2018	R023 On 01-August-19	8.95	Put	Bond Future	393	0	393	0	0.00
28/12/2018	R023 On 01-August-19	8.93	Put	Bond Future	402	0	402	0	0.00
28/12/2018	R035 On 07-February-19			Bond Future	9.81	96.0748	9.8071	96.0748	71,434.00
28/12/2018	R035 On 07-February-19	8.96	Call	Bond Future	20	0	20	0	0.00
28/12/2018	R035 On 07-February-19	8.98	Call	Bond Future	23	0	23	0	0.00
28/12/2018	R035 On 07-February-19	8.97	Call	Bond Future	21	0	21	0	0.00
28/12/2018	R035 On 07-February-19	8.97	Put	Bond Future	6681	7	6681	7	0.00
28/12/2018	R035 On 07-February-19	8.98	Put	Bond Future	6599	7	6599	7	0.00
28/12/2018	R035 On 07-February-19	8.96	Put	Bond Future	6763	7	6763	7	0.00
28/12/2018	R035 On 02-May-19			Bond Future	9.87	93.2534	9.8655	93.2534	0.00
28/12/2018	R035 On 02-May-19	9.74	Call	Bond Future	1989	2	1989	2	0.00
28/12/2018	R035 On 02-May-19	9.75	Call	Bond Future	2025	2	2025	2	0.00
28/12/2018	R035 On 02-May-19	9.73	Call	Bond Future	1954	2	1954	2	0.00
28/12/2018	R035 On 02-May-19	9.73	Put	Bond Future	2973	3	2973	3	0.00
28/12/2018	R035 On 02-May-19	9.75	Put	Bond Future	2892	3	2892	3	0.00
28/12/2018	R035 On 02-May-19	9.74	Put	Bond Future	2933	3	2933	3	0.00
28/12/2018	R035 On 01-August-19			Bond Future	9.92	95.0726	9.9237	95.0726	0.00
28/12/2018	R035 On 01-August-19	10.24	Call	Bond Future	4424	4	4424	4	0.00
28/12/2018	R035 On 01-August-19	10.23	Call	Bond Future	4379	4	4379	4	0.00
28/12/2018	R035 On 01-August-19	10.22	Call	Bond Future	4334	4	4334	4	0.00
28/12/2018	R035 On 01-August-19	10.23	Put	Bond Future	2164	2	2164	2	0.00
28/12/2018	R035 On 01-August-19	10.22	Put	Bond Future	2190	2	2190	2	0.00
28/12/2018	R035 On 01-August-19	10.24	Put	Bond Future	2138	2	2138	2	0.00
28/12/2018	R186 On 07-February-19			Bond Future	8.91	109.9673	8.9085	109.9673	74,462.00
28/12/2018	R186 On 07-February-19	9.38	Call	Bond Future	2910	3	2910	3	6,000.00
28/12/2018	R186 On 07-February-19	9.20	Call	Bond Future	2065	2	2065	2	3,000.00
28/12/2018	R186 On 07-February-19	9.30	Call	Bond Future	2522	2	2522	2	0.00
28/12/2018	R186 On 07-February-19	8.20	Call	Bond Future	33	0	33	0	0.00
28/12/2018	R186 On 07-February-19	8.50	Call	Bond Future	181	0	181	0	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2018	R186 On 07-February-19	9.50	Call	Bond Future	3517	3	3517	3	0.00
28/12/2018	R186 On 07-February-19	8.21	Call	Bond Future	36	0	36	0	0.00
28/12/2018	R186 On 07-February-19	9.10	Call	Bond Future	1645	1	1645	1	0.00
28/12/2018	R186 On 07-February-19	9.92	Call	Bond Future	5762	5	5762	5	0.00
28/12/2018	R186 On 07-February-19	9.23	Call	Bond Future	2198	2	2198	2	3,000.00
28/12/2018	R186 On 07-February-19	8.22	Call	Bond Future	38	0	38	0	0.00
28/12/2018	R186 On 07-February-19	8.30	Call	Bond Future	62	0	62	0	210.00
28/12/2018	R186 On 07-February-19	9.90	Call	Bond Future	5654	5	5654	5	0.00
28/12/2018	R186 On 07-February-19	8.77	Call	Bond Future	602	0	602	0	1,170.00
28/12/2018	R186 On 07-February-19	9.27	Call	Bond Future	2381	2	2381	2	1,170.00
28/12/2018	R186 On 07-February-19	8.77	Put	Bond Future	1421	2	1421	2	0.00
28/12/2018	R186 On 07-February-19	9.90	Put	Bond Future	19	0	19	0	1,000.00
28/12/2018	R186 On 07-February-19	9.27	Put	Bond Future	281	0	281	0	0.00
28/12/2018	R186 On 07-February-19	8.22	Put	Bond Future	4189	5	4189	5	0.00
28/12/2018	R186 On 07-February-19	9.23	Put	Bond Future	328	0	328	0	0.00
28/12/2018	R186 On 07-February-19	9.50	Put	Bond Future	108	0	108	0	5,000.00
28/12/2018	R186 On 07-February-19	8.20	Put	Bond Future	4308	5	4308	5	0.00
28/12/2018	R186 On 07-February-19	8.30	Put	Bond Future	3720	4	3720	4	0.00
28/12/2018	R186 On 07-February-19	8.50	Put	Bond Future	2619	3	2619	3	0.00
28/12/2018	R186 On 07-February-19	9.92	Put	Bond Future	17	0	17	0	1,170.00
28/12/2018	R186 On 07-February-19	9.10	Put	Bond Future	526	1	526	1	1,000.00
28/12/2018	R186 On 07-February-19	8.21	Put	Bond Future	4248	5	4248	5	0.00
28/12/2018	R186 On 07-February-19	9.30	Put	Bond Future	250	0	250	0	7,500.00
28/12/2018	R186 On 07-February-19	9.38	Put	Bond Future	181	0	181	0	0.00
28/12/2018	R186 On 07-February-19	9.20	Put	Bond Future	367	0	367	0	0.00
28/12/2018	R186 On 02-May-19			Bond Future	8.96	111.8886	8.9632	111.8886	3,050.00
28/12/2018	R186 On 02-May-19	8.65	Call	Bond Future	917	1	917	1	3,250.00
28/12/2018	R186 On 02-May-19	9.03	Call	Bond Future	1941	2	1941	2	0.00
28/12/2018	R186 On 02-May-19	10.07	Call	Bond Future	6371	6	6371	6	0.00
28/12/2018	R186 On 02-May-19	9.75	Call	Bond Future	4841	5	4841	5	0.00
28/12/2018	R186 On 02-May-19	9.02	Call	Bond Future	1909	2	1909	2	0.00
28/12/2018	R186 On 02-May-19	9.30	Call	Bond Future	2900	3	2900	3	200.00
28/12/2018	R186 On 02-May-19	9.96	Call	Bond Future	5838	5	5838	5	0.00
28/12/2018	R186 On 02-May-19	9.25	Call	Bond Future	2709	2	2709	2	3,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2018	R186 On 02-May-19	9.01	Call	Bond Future	1878	2	1878	2	0.00
28/12/2018	R186 On 02-May-19	8.62	Call	Bond Future	854	1	854	1	90.00
28/12/2018	R186 On 02-May-19	8.70	Call	Bond Future	1028	1	1028	1	200.00
28/12/2018	R186 On 02-May-19	9.20	Call	Bond Future	2524	2	2524	2	90.00
28/12/2018	R186 On 02-May-19	8.50	Call	Bond Future	629	1	629	1	7,000.00
28/12/2018	R186 On 02-May-19	9.00	Call	Bond Future	1846	2	1846	2	7,000.00
28/12/2018	R186 On 02-May-19	8.80	Call	Bond Future	1272	1	1272	1	7,500.00
28/12/2018	R186 On 02-May-19	10.02	Call	Bond Future	6128	6	6128	6	0.00
28/12/2018	R186 On 02-May-19	8.80	Put	Bond Future	2213	2	2213	2	0.00
28/12/2018	R186 On 02-May-19	9.00	Put	Bond Future	1636	2	1636	2	0.00
28/12/2018	R186 On 02-May-19	8.50	Put	Bond Future	3328	4	3328	4	0.00
28/12/2018	R186 On 02-May-19	9.30	Put	Bond Future	992	1	992	1	0.00
28/12/2018	R186 On 02-May-19	8.70	Put	Bond Future	2551	3	2551	3	0.00
28/12/2018	R186 On 02-May-19	8.62	Put	Bond Future	2845	3	2845	3	0.00
28/12/2018	R186 On 02-May-19	9.02	Put	Bond Future	1584	2	1584	2	0.00
28/12/2018	R186 On 02-May-19	9.20	Put	Bond Future	1177	1	1177	1	0.00
28/12/2018	R186 On 02-May-19	10.02	Put	Bond Future	284	0	284	0	3,250.00
28/12/2018	R186 On 02-May-19	9.75	Put	Bond Future	450	1	450	1	7,000.00
28/12/2018	R186 On 02-May-19	10.07	Put	Bond Future	261	0	261	0	200.00
28/12/2018	R186 On 02-May-19	9.01	Put	Bond Future	1610	2	1610	2	0.00
28/12/2018	R186 On 02-May-19	9.96	Put	Bond Future	314	0	314	0	90.00
28/12/2018	R186 On 02-May-19	8.65	Put	Bond Future	2732	3	2732	3	0.00
28/12/2018	R186 On 02-May-19	9.25	Put	Bond Future	1081	1	1081	1	0.00
28/12/2018	R186 On 02-May-19	9.03	Put	Bond Future	1559	2	1559	2	0.00
28/12/2018	R186 On 01-August-19			Bond Future	9.01	108.7698	9.0142	108.7698	0.00
28/12/2018	R186 On 01-August-19	9.52	Call	Bond Future	4010	4	4010	4	0.00
28/12/2018	R186 On 01-August-19	8.30	Call	Bond Future	584	1	584	1	6,000.00
28/12/2018	R186 On 01-August-19	9.05	Call	Bond Future	2343	2	2343	2	6,000.00
28/12/2018	R186 On 01-August-19	9.54	Call	Bond Future	4090	4	4090	4	0.00
28/12/2018	R186 On 01-August-19	10.08	Call	Bond Future	6414	6	6414	6	0.00
28/12/2018	R186 On 01-August-19	9.53	Call	Bond Future	4050	4	4050	4	0.00
28/12/2018	R186 On 01-August-19	9.53	Put	Bond Future	1224	1	1224	1	0.00
28/12/2018	R186 On 01-August-19	9.54	Put	Bond Future	1211	1	1211	1	0.00
28/12/2018	R186 On 01-August-19	10.08	Put	Bond Future	681	1	681	1	6,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2018	R186 On 01-August-19	9.05	Put	Bond Future	2144	2	2144	2	0.00
28/12/2018	R186 On 01-August-19	9.52	Put	Bond Future	1238	1	1238	1	0.00
28/12/2018	R186 On 01-August-19	8.30	Put	Bond Future	4660	5	4660	5	0.00
28/12/2018	R197 On 07-February-19			Bond Future	299.44	299.4325	299.4399	299.4325	2,355.00
28/12/2018	R197 On 02-May-19			Bond Future	304.74	304.7318	304.7386	304.7318	0.00
28/12/2018	R197 On 01-August-19			Bond Future	303.20	303.1891	303.1958	303.1891	0.00
28/12/2018	R202 On 07-February-19			Bond Future	230.94	230.9319	230.9399	230.9319	8,805.00
28/12/2018	R202 On 02-May-19			Bond Future	235.03	235.0189	235.0269	235.0189	0.00
28/12/2018	R202 On 01-August-19			Bond Future	235.65	235.6439	235.6515	235.6439	0.00
28/12/2018	R207 On 07-February-19			Bond Future	5.75	101.8413	5.7513	101.8413	15,739.00
28/12/2018	R207 On 07-February-19	6.53	Call	Bond Future	694	1	694	1	0.00
28/12/2018	R207 On 07-February-19	6.52	Call	Bond Future	686	1	686	1	0.00
28/12/2018	R207 On 07-February-19	6.51	Call	Bond Future	677	1	677	1	0.00
28/12/2018	R207 On 07-February-19	6.52	Put	Bond Future	0	0	0	0	0.00
28/12/2018	R207 On 07-February-19	6.51	Put	Bond Future	0	0	0	0	0.00
28/12/2018	R207 On 07-February-19	6.53	Put	Bond Future	0	0	0	0	0.00
28/12/2018	R207 On 02-May-19			Bond Future	5.12	103.6207	5.1162	103.6207	0.00
28/12/2018	R207 On 02-May-19	7.61	Call	Bond Future	1673	2	1673	2	0.00
28/12/2018	R207 On 02-May-19	7.63	Call	Bond Future	1686	2	1686	2	0.00
28/12/2018	R207 On 02-May-19	7.62	Call	Bond Future	1680	2	1680	2	0.00
28/12/2018	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
28/12/2018	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
28/12/2018	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
28/12/2018	R207 On 01-August-19			Bond Future	3.49	102.0000	3.4948	102.0000	0.00
28/12/2018	R207 On 01-August-19	7.33	Call	Bond Future	1682	2	1682	2	0.00
28/12/2018	R207 On 01-August-19	7.34	Call	Bond Future	1687	2	1687	2	0.00
28/12/2018	R207 On 01-August-19	7.35	Call	Bond Future	1691	2	1691	2	0.00
28/12/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
28/12/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
28/12/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
28/12/2018	R208 On 07-February-19			Bond Future	6.97	101.9417	6.9701	101.9417	17,335.00
28/12/2018	R208 On 07-February-19	7.08	Call	Bond Future	283	0	283	0	0.00
28/12/2018	R208 On 07-February-19	7.07	Call	Bond Future	269	0	269	0	0.00
28/12/2018	R208 On 07-February-19	7.06	Call	Bond Future	256	0	256	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2018	R208 On 07-February-19	7.08	Put	Bond Future	70	0	70	0	0.00
28/12/2018	R208 On 07-February-19	7.06	Put	Bond Future	81	0	81	0	0.00
28/12/2018	R208 On 07-February-19	7.07	Put	Bond Future	75	0	75	0	0.00
28/12/2018	R208 On 02-May-19			Bond Future	6.88	100.3219	6.8798	100.3219	0.00
28/12/2018	R208 On 02-May-19	8.02	Call	Bond Future	1990	2	1990	2	0.00
28/12/2018	R208 On 02-May-19	8.03	Call	Bond Future	2007	2	2007	2	0.00
28/12/2018	R208 On 02-May-19	8.04	Call	Bond Future	2024	2	2024	2	0.00
28/12/2018	R208 On 02-May-19	8.04	Put	Bond Future	19	0	19	0	0.00
28/12/2018	R208 On 02-May-19	8.02	Put	Bond Future	20	0	20	0	0.00
28/12/2018	R208 On 02-May-19	8.03	Put	Bond Future	19	0	19	0	0.00
28/12/2018	R208 On 01-August-19			Bond Future	6.71	102.2791	6.7133	102.2791	0.00
28/12/2018	R208 On 01-August-19	8.17	Call	Bond Future	2246	2	2246	2	0.00
28/12/2018	R208 On 01-August-19	8.16	Call	Bond Future	2232	2	2232	2	0.00
28/12/2018	R208 On 01-August-19	8.15	Call	Bond Future	2218	2	2218	2	0.00
28/12/2018	R208 On 01-August-19	8.15	Put	Bond Future	37	0	37	0	0.00
28/12/2018	R208 On 01-August-19	8.17	Put	Bond Future	35	0	35	0	0.00
28/12/2018	R208 On 01-August-19	8.16	Put	Bond Future	36	0	36	0	0.00
28/12/2018	R209 On 07-February-19			Bond Future	9.74	73.0576	9.7372	73.0576	117,572.00
28/12/2018	R209 On 07-February-19	8.96	Call	Bond Future	31	0	31	0	0.00
28/12/2018	R209 On 07-February-19	9.54	Call	Bond Future	600	0	600	0	4,000.00
28/12/2018	R209 On 07-February-19	9.04	Call	Bond Future	51	0	51	0	4,000.00
28/12/2018	R209 On 07-February-19	8.95	Call	Bond Future	29	0	29	0	0.00
28/12/2018	R209 On 07-February-19	10.20	Call	Bond Future	3162	3	3162	3	0.00
28/12/2018	R209 On 07-February-19	8.97	Call	Bond Future	33	0	33	0	0.00
28/12/2018	R209 On 07-February-19	8.95	Put	Bond Future	5382	6	5382	6	0.00
28/12/2018	R209 On 07-February-19	9.04	Put	Bond Future	4763	5	4763	5	0.00
28/12/2018	R209 On 07-February-19	9.54	Put	Bond Future	1888	2	1888	2	0.00
28/12/2018	R209 On 07-February-19	8.96	Put	Bond Future	5313	6	5313	6	0.00
28/12/2018	R209 On 07-February-19	10.20	Put	Bond Future	268	0	268	0	4,000.00
28/12/2018	R209 On 07-February-19	8.97	Put	Bond Future	5243	6	5243	6	0.00
28/12/2018	R209 On 02-May-19			Bond Future	9.79	71.1850	9.7897	71.1850	0.00
28/12/2018	R209 On 02-May-19	9.69	Call	Bond Future	1771	2	1771	2	0.00
28/12/2018	R209 On 02-May-19	9.68	Call	Bond Future	1740	2	1740	2	0.00
28/12/2018	R209 On 02-May-19	9.95	Call	Bond Future	2656	2	2656	2	760.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2018	R209 On 02-May-19	9.35	Call	Bond Future	885	1	885	1	760.00
28/12/2018	R209 On 02-May-19	9.70	Call	Bond Future	1802	2	1802	2	0.00
28/12/2018	R209 On 02-May-19	10.50	Call	Bond Future	5018	5	5018	5	0.00
28/12/2018	R209 On 02-May-19	10.71	Call	Bond Future	6033	6	6033	6	0.00
28/12/2018	R209 On 02-May-19	10.71	Put	Bond Future	498	1	498	1	760.00
28/12/2018	R209 On 02-May-19	10.50	Put	Bond Future	689	1	689	1	11,560.00
28/12/2018	R209 On 02-May-19	9.35	Put	Bond Future	3775	4	3775	4	0.00
28/12/2018	R209 On 02-May-19	9.68	Put	Bond Future	2446	3	2446	3	0.00
28/12/2018	R209 On 02-May-19	9.95	Put	Bond Future	1644	2	1644	2	0.00
28/12/2018	R209 On 02-May-19	9.69	Put	Bond Future	2412	3	2412	3	0.00
28/12/2018	R209 On 02-May-19	9.70	Put	Bond Future	2378	3	2378	3	0.00
28/12/2018	R209 On 01-August-19			Bond Future	9.84	72.5739	9.8410	72.5739	0.00
28/12/2018	R209 On 01-August-19	10.15	Call	Bond Future	3842	4	3842	4	0.00
28/12/2018	R209 On 01-August-19	10.17	Call	Bond Future	3920	4	3920	4	0.00
28/12/2018	R209 On 01-August-19	10.16	Call	Bond Future	3881	4	3881	4	0.00
28/12/2018	R209 On 01-August-19	10.16	Put	Bond Future	1906	2	1906	2	0.00
28/12/2018	R209 On 01-August-19	10.15	Put	Bond Future	1928	2	1928	2	0.00
28/12/2018	R209 On 01-August-19	10.17	Put	Bond Future	1884	2	1884	2	0.00
28/12/2018	R210 On 07-February-19			Bond Future	185.96	185.9526	185.9588	185.9526	2,448.00
28/12/2018	R210 On 02-May-19			Bond Future	186.69	186.6878	186.6938	186.6878	0.00
28/12/2018	R210 On 01-August-19			Bond Future	190.38	190.3736	190.3795	190.3736	0.00
28/12/2018	R212 On 07-February-19			Bond Future	155.80	155.7987	155.8024	155.7987	4,976.00
28/12/2018	R212 On 02-May-19			Bond Future	158.56	158.5561	158.5595	158.5561	0.00
28/12/2018	R212 On 01-August-19			Bond Future	161.62	161.6153	161.6186	161.6153	0.00
28/12/2018	R213 On 07-February-19			Bond Future	9.53	84.8707	9.5307	84.8707	32,702.00
28/12/2018	R213 On 07-February-19	8.68	Call	Bond Future	18	0	18	0	0.00
28/12/2018	R213 On 07-February-19	8.69	Call	Bond Future	19	0	19	0	0.00
28/12/2018	R213 On 07-February-19	8.70	Call	Bond Future	21	0	21	0	0.00
28/12/2018	R213 On 07-February-19	8.69	Put	Bond Future	5454	6	5454	6	0.00
28/12/2018	R213 On 07-February-19	8.70	Put	Bond Future	5388	6	5388	6	0.00
28/12/2018	R213 On 07-February-19	8.68	Put	Bond Future	5521	6	5521	6	0.00
28/12/2018	R213 On 02-May-19			Bond Future	9.59	82.8042	9.5856	82.8042	0.00
28/12/2018	R213 On 02-May-19	9.50	Call	Bond Future	1719	2	1719	2	0.00
28/12/2018	R213 On 02-May-19	9.49	Call	Bond Future	1689	2	1689	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2018	R213 On 02-May-19	9.48	Call	Bond Future	1659	1	1659	1	0.00
28/12/2018	R213 On 02-May-19	9.49	Put	Bond Future	2275	3	2275	3	0.00
28/12/2018	R213 On 02-May-19	9.48	Put	Bond Future	2307	3	2307	3	0.00
28/12/2018	R213 On 02-May-19	9.50	Put	Bond Future	2244	2	2244	2	0.00
28/12/2018	R213 On 01-August-19			Bond Future	9.64	84.4197	9.6396	84.4197	0.00
28/12/2018	R213 On 01-August-19	9.98	Call	Bond Future	3708	3	3708	3	0.00
28/12/2018	R213 On 01-August-19	9.99	Call	Bond Future	3746	3	3746	3	0.00
28/12/2018	R213 On 01-August-19	10.00	Call	Bond Future	3784	4	3784	4	0.00
28/12/2018	R213 On 01-August-19	10.00	Put	Bond Future	1654	2	1654	2	0.00
28/12/2018	R213 On 01-August-19	9.98	Put	Bond Future	1694	2	1694	2	0.00
28/12/2018	R213 On 01-August-19	9.99	Put	Bond Future	1674	2	1674	2	0.00
28/12/2018	R214 On 07-February-19			Bond Future	9.92	72.0930	9.9186	72.0930	31,531.00
28/12/2018	R214 On 07-February-19	9.04	Call	Bond Future	17	0	17	0	0.00
28/12/2018	R214 On 07-February-19	9.05	Call	Bond Future	18	0	18	0	0.00
28/12/2018	R214 On 07-February-19	9.03	Call	Bond Future	15	0	15	0	0.00
28/12/2018	R214 On 07-February-19	9.03	Put	Bond Future	6384	7	6384	7	0.00
28/12/2018	R214 On 07-February-19	9.04	Put	Bond Future	6308	7	6308	7	0.00
28/12/2018	R214 On 07-February-19	9.05	Put	Bond Future	6233	7	6233	7	0.00
28/12/2018	R214 On 02-May-19			Bond Future	9.97	70.0568	9.9706	70.0568	0.00
28/12/2018	R214 On 02-May-19	9.87	Call	Bond Future	1844	2	1844	2	0.00
28/12/2018	R214 On 02-May-19	9.85	Call	Bond Future	1780	2	1780	2	0.00
28/12/2018	R214 On 02-May-19	9.86	Call	Bond Future	1812	2	1812	2	0.00
28/12/2018	R214 On 02-May-19	9.86	Put	Bond Future	2551	3	2551	3	0.00
28/12/2018	R214 On 02-May-19	9.87	Put	Bond Future	2516	3	2516	3	0.00
28/12/2018	R214 On 02-May-19	9.85	Put	Bond Future	2587	3	2587	3	0.00
28/12/2018	R214 On 01-August-19			Bond Future	10.02	71.4235	10.0225	71.4235	0.00
28/12/2018	R214 On 01-August-19	10.33	Call	Bond Future	3979	4	3979	4	0.00
28/12/2018	R214 On 01-August-19	10.34	Call	Bond Future	4018	4	4018	4	0.00
28/12/2018	R214 On 01-August-19	10.32	Call	Bond Future	3939	4	3939	4	0.00
28/12/2018	R214 On 01-August-19	10.32	Put	Bond Future	2030	2	2030	2	0.00
28/12/2018	R214 On 01-August-19	10.33	Put	Bond Future	2007	2	2007	2	0.00
28/12/2018	R214 On 01-August-19	10.34	Put	Bond Future	1984	2	1984	2	0.00
28/12/2018	R248 On 07-February-19			Bond Future	9.95	92.0822	9.9490	92.0822	107,561.00
28/12/2018	R248 On 07-February-19	9.07	Call	Bond Future	15	0	15	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2018	R248 On 07-February-19	9.05	Call	Bond Future	13	0	13	0	0.00
28/12/2018	R248 On 07-February-19	9.06	Call	Bond Future	14	0	14	0	0.00
28/12/2018	R248 On 07-February-19	9.05	Put	Bond Future	8286	9	8286	9	0.00
28/12/2018	R248 On 07-February-19	9.07	Put	Bond Future	8089	9	8089	9	0.00
28/12/2018	R248 On 07-February-19	9.06	Put	Bond Future	8187	9	8187	9	0.00
28/12/2018	R248 On 02-May-19			Bond Future	10.00	89.2544	10.0018	89.2544	0.00
28/12/2018	R248 On 02-May-19	9.90	Call	Bond Future	2280	2	2280	2	0.00
28/12/2018	R248 On 02-May-19	9.89	Call	Bond Future	2240	2	2240	2	0.00
28/12/2018	R248 On 02-May-19	9.91	Call	Bond Future	2321	2	2321	2	0.00
28/12/2018	R248 On 02-May-19	9.89	Put	Bond Future	3191	4	3191	4	0.00
28/12/2018	R248 On 02-May-19	9.91	Put	Bond Future	3101	3	3101	3	0.00
28/12/2018	R248 On 02-May-19	9.90	Put	Bond Future	3146	3	3146	3	0.00
28/12/2018	R248 On 01-August-19			Bond Future	10.05	90.9957	10.0545	90.9957	0.00
28/12/2018	R248 On 01-August-19	10.36	Call	Bond Future	4946	5	4946	5	0.00
28/12/2018	R248 On 01-August-19	10.35	Call	Bond Future	4896	5	4896	5	0.00
28/12/2018	R248 On 01-August-19	10.34	Call	Bond Future	4846	4	4846	4	0.00
28/12/2018	R248 On 01-August-19	10.35	Put	Bond Future	2489	3	2489	3	0.00
28/12/2018	R248 On 01-August-19	10.34	Put	Bond Future	2519	3	2519	3	0.00
28/12/2018	R248 On 01-August-19	10.36	Put	Bond Future	2460	3	2460	3	0.00