



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 March 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	2025 On 02-May-19			Bond Future	133.84	133.8595	133.8364	133.8595	691.00
25/03/2019	2025 On 01-August-19			Bond Future	134.91	134.9359	134.9122	134.9359	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
25/03/2019	2025 On 07-November-19			Bond Future	137.77	137.7952	137.7707	137.7952	0.00
25/03/2019	2029 On 02-May-19			Bond Future	100.28	100.2947	100.2777	100.2947	3,020.00
25/03/2019	2029 On 01-August-19			Bond Future	102.18	102.1929	102.1754	102.1929	0.00
25/03/2019	2029 On 07-November-19			Bond Future	103.23	103.2507	103.2326	103.2507	0.00
25/03/2019	2030 On 02-May-19			Bond Future	9.29	93.2812	9.2909	93.2812	45,467.00
25/03/2019	2030 On 02-May-19	9.39	Call	Bond Future	1406	1	1406	1	0.00
25/03/2019	2030 On 02-May-19	10.20	Call	Bond Future	5543	5	5543	5	0.00
25/03/2019	2030 On 02-May-19	9.41	Call	Bond Future	1483	1	1483	1	0.00
25/03/2019	2030 On 02-May-19	8.90	Call	Bond Future	216	0	216	0	3,000.00
25/03/2019	2030 On 02-May-19	9.40	Call	Bond Future	1444	1	1444	1	3,000.00
25/03/2019	2030 On 02-May-19	9.40	Put	Bond Future	759	1	759	1	0.00
25/03/2019	2030 On 02-May-19	9.41	Put	Bond Future	735	1	735	1	0.00
25/03/2019	2030 On 02-May-19	8.90	Put	Bond Future	2728	3	2728	3	0.00
25/03/2019	2030 On 02-May-19	10.20	Put	Bond Future	38	0	38	0	3,000.00
25/03/2019	2030 On 02-May-19	9.39	Put	Bond Future	783	1	783	1	0.00
25/03/2019	2030 On 01-August-19			Bond Future	9.36	91.0189	9.3567	91.0189	0.00
25/03/2019	2030 On 01-August-19	9.22	Call	Bond Future	1508	0	1508	0	5,400.00
25/03/2019	2030 On 01-August-19	9.69	Call	Bond Future	3157	0	3157	0	0.00
25/03/2019	2030 On 01-August-19	8.35	Call	Bond Future	144	0	144	0	2,025.00
25/03/2019	2030 On 01-August-19	9.68	Call	Bond Future	3116	0	3116	0	0.00
25/03/2019	2030 On 01-August-19	9.15	Call	Bond Future	1312	1	1312	1	2,025.00
25/03/2019	2030 On 01-August-19	9.92	Call	Bond Future	4168	4	4168	4	0.00
25/03/2019	2030 On 01-August-19	8.67	Call	Bond Future	388	0	388	0	5,400.00
25/03/2019	2030 On 01-August-19	9.91	Call	Bond Future	4122	4	4122	4	0.00
25/03/2019	2030 On 01-August-19	9.27	Call	Bond Future	1655	0	1655	0	4,800.00
25/03/2019	2030 On 01-August-19	8.77	Call	Bond Future	516	0	516	0	4,800.00
25/03/2019	2030 On 01-August-19	9.90	Call	Bond Future	4076	4	4076	4	0.00
25/03/2019	2030 On 01-August-19	9.92	Put	Bond Future	767	1	767	1	0.00
25/03/2019	2030 On 01-August-19	8.77	Put	Bond Future	4247	0	4247	0	0.00
25/03/2019	2030 On 01-August-19	9.27	Put	Bond Future	2194	0	2194	0	0.00
25/03/2019	2030 On 01-August-19	9.90	Put	Bond Future	793	1	793	1	0.00
25/03/2019	2030 On 01-August-19	9.68	Put	Bond Future	1144	0	1144	0	4,800.00
25/03/2019	2030 On 01-August-19	9.15	Put	Bond Future	2604	3	2604	3	0.00
25/03/2019	2030 On 01-August-19	8.67	Put	Bond Future	4775	0	4775	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
25/03/2019	2030 On 01-August-19	9.91	Put	Bond Future	780	1	780	1	0.00
25/03/2019	2030 On 01-August-19	9.22	Put	Bond Future	2359	0	2359	0	0.00
25/03/2019	2030 On 01-August-19	9.69	Put	Bond Future	1124	0	1124	0	5,400.00
25/03/2019	2030 On 01-August-19	8.35	Put	Bond Future	6671	7	6671	7	0.00
25/03/2019	2030 On 07-November-19			Bond Future	9.41	92.9252	9.4122	92.9252	0.00
25/03/2019	2030 On 07-November-19	9.48	Call	Bond Future	2951	3	2951	3	0.00
25/03/2019	2030 On 07-November-19	9.49	Call	Bond Future	2985	3	2985	3	0.00
25/03/2019	2030 On 07-November-19	9.47	Call	Bond Future	2917	3	2917	3	0.00
25/03/2019	2030 On 07-November-19	9.47	Put	Bond Future	2567	3	2567	3	0.00
25/03/2019	2030 On 07-November-19	9.48	Put	Bond Future	2540	3	2540	3	0.00
25/03/2019	2030 On 07-November-19	9.49	Put	Bond Future	2514	3	2514	3	0.00
25/03/2019	2032 On 02-May-19			Bond Future	9.52	91.3214	9.5247	91.3214	42,467.00
25/03/2019	2032 On 02-May-19	9.61	Call	Bond Future	1493	1	1493	1	0.00
25/03/2019	2032 On 02-May-19	9.63	Call	Bond Future	1575	2	1575	2	0.00
25/03/2019	2032 On 02-May-19	9.62	Call	Bond Future	1534	1	1534	1	0.00
25/03/2019	2032 On 02-May-19	9.61	Put	Bond Future	911	1	911	1	0.00
25/03/2019	2032 On 02-May-19	9.63	Put	Bond Future	857	1	857	1	0.00
25/03/2019	2032 On 02-May-19	9.62	Put	Bond Future	884	1	884	1	0.00
25/03/2019	2032 On 01-August-19			Bond Future	9.59	93.0274	9.5885	93.0274	0.00
25/03/2019	2032 On 01-August-19	10.11	Call	Bond Future	4356	4	4356	4	0.00
25/03/2019	2032 On 01-August-19	10.10	Call	Bond Future	4307	4	4307	4	0.00
25/03/2019	2032 On 01-August-19	10.09	Call	Bond Future	4258	4	4258	4	0.00
25/03/2019	2032 On 01-August-19	10.09	Put	Bond Future	961	1	961	1	0.00
25/03/2019	2032 On 01-August-19	10.11	Put	Bond Future	931	1	931	1	0.00
25/03/2019	2032 On 01-August-19	10.10	Put	Bond Future	946	1	946	1	0.00
25/03/2019	2032 On 07-November-19			Bond Future	9.65	90.8124	9.6498	90.8124	0.00
25/03/2019	2032 On 07-November-19	9.72	Call	Bond Future	3289	3	3289	3	0.00
25/03/2019	2032 On 07-November-19	9.71	Call	Bond Future	3253	3	3253	3	0.00
25/03/2019	2032 On 07-November-19	9.70	Call	Bond Future	3217	3	3217	3	0.00
25/03/2019	2032 On 07-November-19	9.71	Put	Bond Future	2855	3	2855	3	0.00
25/03/2019	2032 On 07-November-19	9.70	Put	Bond Future	2885	3	2885	3	0.00
25/03/2019	2032 On 07-November-19	9.72	Put	Bond Future	2824	3	2824	3	0.00
25/03/2019	2033 On 02-May-19			Bond Future	102.65	102.6687	102.6513	102.6687	6,090.00
25/03/2019	2033 On 01-August-19			Bond Future	104.59	104.6119	104.5938	104.6119	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
25/03/2019	2033 On 07-November-19			Bond Future	105.63	105.6448	105.6261	105.6448	0.00
25/03/2019	2037 On 02-May-19			Bond Future	9.79	91.2236	9.7912	91.2236	52,038.00
25/03/2019	2037 On 02-May-19	9.80	Call	Bond Future	1359	1	1359	1	0.00
25/03/2019	2037 On 02-May-19	9.81	Call	Bond Future	1400	1	1400	1	0.00
25/03/2019	2037 On 02-May-19	9.79	Call	Bond Future	1319	1	1319	1	0.00
25/03/2019	2037 On 02-May-19	9.79	Put	Bond Future	1329	2	1329	2	0.00
25/03/2019	2037 On 02-May-19	9.80	Put	Bond Future	1292	1	1292	1	0.00
25/03/2019	2037 On 02-May-19	9.81	Put	Bond Future	1256	1	1256	1	0.00
25/03/2019	2037 On 01-August-19			Bond Future	9.86	88.6725	9.8588	88.6725	0.00
25/03/2019	2037 On 01-August-19	10.29	Call	Bond Future	4402	4	4402	4	0.00
25/03/2019	2037 On 01-August-19	10.31	Call	Bond Future	4507	4	4507	4	0.00
25/03/2019	2037 On 01-August-19	10.30	Call	Bond Future	4455	4	4455	4	0.00
25/03/2019	2037 On 01-August-19	10.30	Put	Bond Future	1218	1	1218	1	0.00
25/03/2019	2037 On 01-August-19	10.31	Put	Bond Future	1199	1	1199	1	0.00
25/03/2019	2037 On 01-August-19	10.29	Put	Bond Future	1237	1	1237	1	0.00
25/03/2019	2037 On 07-November-19			Bond Future	9.92	90.5298	9.9184	90.5298	0.00
25/03/2019	2037 On 07-November-19	9.95	Call	Bond Future	3591	3	3591	3	0.00
25/03/2019	2037 On 07-November-19	9.97	Call	Bond Future	3671	4	3671	4	0.00
25/03/2019	2037 On 07-November-19	9.96	Call	Bond Future	3631	4	3631	4	0.00
25/03/2019	2037 On 07-November-19	9.96	Put	Bond Future	3321	3	3321	3	0.00
25/03/2019	2037 On 07-November-19	9.97	Put	Bond Future	3287	3	3287	3	0.00
25/03/2019	2037 On 07-November-19	9.95	Put	Bond Future	3356	3	3356	3	0.00
25/03/2019	2038 On 02-May-19			Bond Future	122.14	122.3393	122.1375	122.3393	11,059.00
25/03/2019	2038 On 01-August-19			Bond Future	122.81	123.0157	122.8097	123.0157	0.00
25/03/2019	2038 On 07-November-19			Bond Future	125.41	125.6225	125.4118	125.6225	0.00
25/03/2019	2040 On 02-May-19			Bond Future	9.91	94.3105	9.9065	94.3105	23,819.00
25/03/2019	2040 On 02-May-19	9.90	Call	Bond Future	1360	1	1360	1	0.00
25/03/2019	2040 On 02-May-19	10.20	Call	Bond Future	2903	3	2903	3	1,150.00
25/03/2019	2040 On 02-May-19	9.89	Call	Bond Future	1319	1	1319	1	0.00
25/03/2019	2040 On 02-May-19	9.60	Call	Bond Future	425	0	425	0	1,150.00
25/03/2019	2040 On 02-May-19	9.88	Call	Bond Future	1278	1	1278	1	0.00
25/03/2019	2040 On 02-May-19	9.89	Put	Bond Future	1454	2	1454	2	0.00
25/03/2019	2040 On 02-May-19	9.88	Put	Bond Future	1496	2	1496	2	0.00
25/03/2019	2040 On 02-May-19	9.60	Put	Bond Future	2988	3	2988	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
25/03/2019	2040 On 02-May-19	9.90	Put	Bond Future	1414	2	1414	2	0.00
25/03/2019	2040 On 02-May-19	10.20	Put	Bond Future	551	1	551	1	0.00
25/03/2019	2040 On 01-August-19			Bond Future	9.97	91.5668	9.9750	91.5668	0.00
25/03/2019	2040 On 01-August-19	10.36	Call	Bond Future	4494	4	4494	4	0.00
25/03/2019	2040 On 01-August-19	10.37	Call	Bond Future	4549	4	4549	4	0.00
25/03/2019	2040 On 01-August-19	10.38	Call	Bond Future	4603	5	4603	5	0.00
25/03/2019	2040 On 01-August-19	10.38	Put	Bond Future	1425	1	1425	1	0.00
25/03/2019	2040 On 01-August-19	10.36	Put	Bond Future	1468	2	1468	2	0.00
25/03/2019	2040 On 01-August-19	10.37	Put	Bond Future	1446	2	1446	2	0.00
25/03/2019	2040 On 07-November-19			Bond Future	10.04	93.4847	10.0358	93.4847	0.00
25/03/2019	2040 On 07-November-19	10.03	Call	Bond Future	3726	4	3726	4	0.00
25/03/2019	2040 On 07-November-19	10.04	Call	Bond Future	3768	4	3768	4	0.00
25/03/2019	2040 On 07-November-19	10.05	Call	Bond Future	3809	4	3809	4	0.00
25/03/2019	2040 On 07-November-19	10.05	Put	Bond Future	3697	4	3697	4	0.00
25/03/2019	2040 On 07-November-19	10.03	Put	Bond Future	3773	4	3773	4	0.00
25/03/2019	2040 On 07-November-19	10.04	Put	Bond Future	3735	4	3735	4	0.00
25/03/2019	2044 On 02-May-19			Bond Future	9.89	91.5675	9.8898	91.5675	38,103.00
25/03/2019	2044 On 02-May-19	9.90	Call	Bond Future	1455	1	1455	1	0.00
25/03/2019	2044 On 02-May-19	9.91	Call	Bond Future	1499	1	1499	1	0.00
25/03/2019	2044 On 02-May-19	9.92	Call	Bond Future	1544	1	1544	1	0.00
25/03/2019	2044 On 02-May-19	9.91	Put	Bond Future	1330	2	1330	2	0.00
25/03/2019	2044 On 02-May-19	9.92	Put	Bond Future	1292	1	1292	1	0.00
25/03/2019	2044 On 02-May-19	9.90	Put	Bond Future	1369	2	1369	2	0.00
25/03/2019	2044 On 01-August-19			Bond Future	9.95	88.8978	9.9542	88.8978	0.00
25/03/2019	2044 On 01-August-19	10.39	Call	Bond Future	4859	5	4859	5	0.00
25/03/2019	2044 On 01-August-19	10.53	Call	Bond Future	5667	5	5667	5	0.00
25/03/2019	2044 On 01-August-19	9.86	Call	Bond Future	2269	2	2269	2	100.00
25/03/2019	2044 On 01-August-19	10.40	Call	Bond Future	4915	5	4915	5	0.00
25/03/2019	2044 On 01-August-19	9.36	Call	Bond Future	698	1	698	1	100.00
25/03/2019	2044 On 01-August-19	10.38	Call	Bond Future	4802	5	4802	5	0.00
25/03/2019	2044 On 01-August-19	10.38	Put	Bond Future	1393	2	1393	2	0.00
25/03/2019	2044 On 01-August-19	9.36	Put	Bond Future	5851	6	5851	6	0.00
25/03/2019	2044 On 01-August-19	10.53	Put	Bond Future	1110	1	1110	1	100.00
25/03/2019	2044 On 01-August-19	10.40	Put	Bond Future	1352	1	1352	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
25/03/2019	2044 On 01-August-19	9.86	Put	Bond Future	3054	3	3054	3	0.00
25/03/2019	2044 On 01-August-19	10.39	Put	Bond Future	1372	1	1372	1	0.00
25/03/2019	2044 On 07-November-19			Bond Future	10.01	90.7598	10.0113	90.7598	0.00
25/03/2019	2044 On 07-November-19	10.06	Call	Bond Future	4026	4	4026	4	0.00
25/03/2019	2044 On 07-November-19	10.07	Call	Bond Future	4070	4	4070	4	0.00
25/03/2019	2044 On 07-November-19	10.05	Call	Bond Future	3983	4	3983	4	0.00
25/03/2019	2044 On 07-November-19	10.05	Put	Bond Future	3667	4	3667	4	0.00
25/03/2019	2044 On 07-November-19	10.06	Put	Bond Future	3629	4	3629	4	0.00
25/03/2019	2044 On 07-November-19	10.07	Put	Bond Future	3592	4	3592	4	0.00
25/03/2019	2046 On 02-May-19			Bond Future	113.77	113.7924	113.7733	113.7924	12,523.00
25/03/2019	2046 On 01-August-19			Bond Future	115.93	115.9459	115.9264	115.9459	0.00
25/03/2019	2046 On 07-November-19			Bond Future	116.64	116.6624	116.6421	116.6624	0.00
25/03/2019	2050 On 02-May-19			Bond Future	119.58	119.6013	119.5813	119.6013	10,684.00
25/03/2019	2050 On 01-August-19			Bond Future	120.03	120.0470	120.0264	120.0470	0.00
25/03/2019	2050 On 07-November-19			Bond Future	122.57	122.5907	122.5695	122.5907	0.00
25/03/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	AL37 On 02-May-19			Index Future	629.23	628.1450	629.2260	628.1450	0.00
25/03/2019	AL37 On 01-August-19			Index Future	640.98	639.8790	640.9770	639.8790	0.00
25/03/2019	AL37 On 07-November-19			Index Future	654.39	653.2740	654.3910	653.2740	0.00
25/03/2019	AL7T On 02-May-19			Index Future	725.71	724.5100	725.7070	724.5100	0.00
25/03/2019	AL7T On 01-August-19			Index Future	739.26	738.0440	739.2600	738.0440	0.00
25/03/2019	AL7T On 07-November-19			Index Future	754.73	753.4940	754.7310	753.4940	0.00
25/03/2019	ALBI On 02-May-19			Index Future	655.84	654.4860	655.8410	654.4860	900.00
25/03/2019	ALBI On 01-August-19			Index Future	668.09	666.7120	668.0890	666.7120	20.00
25/03/2019	ALBI On 07-November-19			Index Future	682.07	680.6690	682.0700	680.6690	0.00
25/03/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	C038 On 31-January-38			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
25/03/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/03/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2019	ES33 On 02-May-19			Bond Future	10.98	75.9970	10.9829	75.9970	350.00
25/03/2019	ES33 On 01-August-19			Bond Future	11.09	77.4168	11.0904	77.4168	0.00
25/03/2019	ES33 On 07-November-19			Bond Future	11.20	75.2415	11.2027	75.2415	0.00
25/03/2019	ES42 On 02-May-19			Bond Future	11.26	77.6014	11.2646	77.6014	4,919.00
25/03/2019	ES42 On 01-August-19			Bond Future	11.37	79.0513	11.3709	79.0513	0.00
25/03/2019	ES42 On 07-November-19			Bond Future	11.48	76.4402	11.4822	76.4402	0.00
25/03/2019	GOVI On 02-May-19			GOVI	649.25	647.8550	649.2500	647.8550	448.00
25/03/2019	GOVI On 02-May-19	647.88	Call	GOVI	13700	0	13700	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
25/03/2019	GOVI On 02-May-19	647.87	Call	GOVI	13800	0	13800	0	0.00
25/03/2019	GOVI On 02-May-19	647.86	Call	GOVI	13900	0	13900	0	0.00
25/03/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
25/03/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
25/03/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
25/03/2019	GOVI On 01-August-19			GOVI	661.38	659.9580	661.3750	659.9580	0.00
25/03/2019	GOVI On 01-August-19	638.69	Call	GOVI	226850	21	226850	21	0.00
25/03/2019	GOVI On 01-August-19	638.68	Call	GOVI	226950	21	226950	21	0.00
25/03/2019	GOVI On 01-August-19	638.67	Call	GOVI	227050	21	227050	21	0.00
25/03/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
25/03/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
25/03/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
25/03/2019	GOVI On 07-November-19			GOVI	675.22	673.7730	675.2160	673.7730	0.00
25/03/2019	GOVI On 07-November-19	672.90	Call	GOVI	23160	1	23160	1	0.00
25/03/2019	GOVI On 07-November-19	672.91	Call	GOVI	23060	1	23060	1	0.00
25/03/2019	GOVI On 07-November-19	672.92	Call	GOVI	22960	1	22960	1	0.00
25/03/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
25/03/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
25/03/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
25/03/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/03/2019	IGOV On 02-May-19			Index Future	256.30	256.4110	256.3020	256.4110	733.00
25/03/2019	IGOV On 01-August-19			Index Future	261.15	261.2640	261.1510	261.2640	0.00
25/03/2019	IGOV On 07-November-19			Index Future	266.68	266.7990	266.6820	266.7990	0.00
25/03/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
25/03/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
25/03/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
25/03/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
25/03/2019	IS02 On 20-December-19			Interest Rate Swap	102.80	102.8100	102.8000	102.8100	0.00
25/03/2019	IS02 On 23-March-20			Interest Rate Swap	98.79	98.7900	98.7900	98.7900	0.00
25/03/2019	IS02 On 22-June-20			Interest Rate Swap	102.34	102.3500	102.3400	102.3500	0.00
25/03/2019	IS02 On 21-September-20			Interest Rate Swap	99.31	99.3200	99.3100	99.3200	0.00
25/03/2019	IS05 On 17-December-20			Interest Rate Swap	96.07	96.0800	96.0700	96.0800	0.00
25/03/2019	IS05 On 16-March-21			Interest Rate Swap	95.24	95.2400	95.2400	95.2400	0.00
25/03/2019	IS05 On 15-June-21			Interest Rate Swap	94.35	94.3400	94.3500	94.3400	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
25/03/2019	IS05 On 21-September-21			Interest Rate Swap	94.41	94.4100	94.4100	94.4100	0.00
25/03/2019	IS05 On 21-December-21			Interest Rate Swap	96.50	96.5200	96.5000	96.5200	51.00
25/03/2019	IS05 On 15-March-22			Interest Rate Swap	96.55	96.5800	96.5500	96.5800	0.00
25/03/2019	IS05 On 21-June-22			Interest Rate Swap	97.66	97.7000	97.6600	97.7000	0.00
25/03/2019	IS05 On 20-September-22			Interest Rate Swap	101.53	101.5600	101.5300	101.5600	0.00
25/03/2019	IS05 On 20-December-22			Interest Rate Swap	102.72	102.7600	102.7200	102.7600	0.00
25/03/2019	IS05 On 22-March-23			Interest Rate Swap	96.02	96.0500	96.0200	96.0500	0.00
25/03/2019	IS05 On 20-June-23			Interest Rate Swap	102.03	102.0700	102.0300	102.0700	0.00
25/03/2019	IS05 On 19-September-23			Interest Rate Swap	97.47	97.5200	97.4700	97.5200	0.00
25/03/2019	IS10 On 17-December-25			Interest Rate Swap	93.73	93.7700	93.7300	93.7700	0.00
25/03/2019	IS10 On 16-March-26			Interest Rate Swap	90.67	90.7100	90.6700	90.7100	0.00
25/03/2019	IS10 On 15-June-26			Interest Rate Swap	89.36	89.4100	89.3600	89.4100	0.00
25/03/2019	IS10 On 21-September-26			Interest Rate Swap	91.50	91.5600	91.5000	91.5600	0.00
25/03/2019	IS10 On 21-December-26			Interest Rate Swap	95.30	95.3700	95.3000	95.3700	0.00
25/03/2019	IS10 On 15-March-27			Interest Rate Swap	93.84	93.9200	93.8400	93.9200	0.00
25/03/2019	IS10 On 21-June-27			Interest Rate Swap	95.91	96.0100	95.9100	96.0100	0.00
25/03/2019	IS10 On 20-September-27			Interest Rate Swap	101.39	101.5000	101.3900	101.5000	0.00
25/03/2019	IS10 On 20-December-27			Interest Rate Swap	101.74	101.8600	101.7400	101.8600	0.00
25/03/2019	IS10 On 22-March-28			Interest Rate Swap	95.20	95.3300	95.2000	95.3300	0.00
25/03/2019	IS10 On 20-June-28			Interest Rate Swap	102.45	102.5700	102.4500	102.5700	0.00
25/03/2019	IS10 On 19-September-28			Interest Rate Swap	95.97	96.0900	95.9700	96.0900	0.00
25/03/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/03/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/03/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
25/03/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
25/03/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
25/03/2019	R023 On 02-May-19			Bond Future	7.86	100.9433	7.8589	100.9433	66,451.00
25/03/2019	R023 On 02-May-19	8.46	Call	Bond Future	1941	2	1941	2	0.00
25/03/2019	R023 On 02-May-19	8.45	Call	Bond Future	1910	2	1910	2	0.00
25/03/2019	R023 On 02-May-19	8.44	Call	Bond Future	1880	2	1880	2	0.00
25/03/2019	R023 On 02-May-19	8.45	Put	Bond Future	19	0	19	0	0.00
25/03/2019	R023 On 02-May-19	8.44	Put	Bond Future	20	0	20	0	0.00
25/03/2019	R023 On 02-May-19	8.46	Put	Bond Future	18	0	18	0	0.00
25/03/2019	R023 On 01-August-19			Bond Future	7.88	102.8290	7.8776	102.8290	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
25/03/2019	R023 On 01-August-19	8.93	Call	Bond Future	3244	3	3244	3	0.00
25/03/2019	R023 On 01-August-19	8.95	Call	Bond Future	3300	3	3300	3	0.00
25/03/2019	R023 On 01-August-19	8.94	Call	Bond Future	3272	3	3272	3	0.00
25/03/2019	R023 On 01-August-19	8.94	Put	Bond Future	93	0	93	0	0.00
25/03/2019	R023 On 01-August-19	8.95	Put	Bond Future	91	0	91	0	0.00
25/03/2019	R023 On 01-August-19	8.93	Put	Bond Future	94	0	94	0	0.00
25/03/2019	R023 On 07-November-19			Bond Future	7.88	101.0469	7.8814	101.0469	0.00
25/03/2019	R023 On 07-November-19	7.98	Call	Bond Future	1197	1	1197	1	0.00
25/03/2019	R023 On 07-November-19	7.99	Call	Bond Future	1215	1	1215	1	0.00
25/03/2019	R023 On 07-November-19	8.00	Call	Bond Future	1232	1	1232	1	0.00
25/03/2019	R023 On 07-November-19	8.00	Put	Bond Future	895	1	895	1	0.00
25/03/2019	R023 On 07-November-19	7.99	Put	Bond Future	906	1	906	1	0.00
25/03/2019	R023 On 07-November-19	7.98	Put	Bond Future	916	1	916	1	0.00
25/03/2019	R035 On 02-May-19			Bond Future	9.72	94.6652	9.7196	94.6652	78,859.00
25/03/2019	R035 On 02-May-19	9.74	Call	Bond Future	1374	1	1374	1	0.00
25/03/2019	R035 On 02-May-19	9.75	Call	Bond Future	1415	1	1415	1	0.00
25/03/2019	R035 On 02-May-19	9.73	Call	Bond Future	1334	1	1334	1	0.00
25/03/2019	R035 On 02-May-19	9.73	Put	Bond Future	1255	1	1255	1	0.00
25/03/2019	R035 On 02-May-19	9.75	Put	Bond Future	1184	1	1184	1	0.00
25/03/2019	R035 On 02-May-19	9.74	Put	Bond Future	1219	1	1219	1	0.00
25/03/2019	R035 On 01-August-19			Bond Future	9.78	96.4336	9.7835	96.4336	0.00
25/03/2019	R035 On 01-August-19	10.24	Call	Bond Future	4559	4	4559	4	0.00
25/03/2019	R035 On 01-August-19	10.23	Call	Bond Future	4507	4	4507	4	0.00
25/03/2019	R035 On 01-August-19	10.22	Call	Bond Future	4455	4	4455	4	0.00
25/03/2019	R035 On 01-August-19	10.23	Put	Bond Future	1250	1	1250	1	0.00
25/03/2019	R035 On 01-August-19	10.22	Put	Bond Future	1269	1	1269	1	0.00
25/03/2019	R035 On 01-August-19	10.24	Put	Bond Future	1231	1	1231	1	0.00
25/03/2019	R035 On 07-November-19			Bond Future	9.85	93.9465	9.8483	93.9465	0.00
25/03/2019	R035 On 07-November-19	9.87	Call	Bond Future	3477	3	3477	3	0.00
25/03/2019	R035 On 07-November-19	9.88	Call	Bond Future	3516	3	3516	3	0.00
25/03/2019	R035 On 07-November-19	9.89	Call	Bond Future	3556	3	3556	3	0.00
25/03/2019	R035 On 07-November-19	9.87	Put	Bond Future	3317	3	3317	3	0.00
25/03/2019	R035 On 07-November-19	9.89	Put	Bond Future	3248	3	3248	3	0.00
25/03/2019	R035 On 07-November-19	9.88	Put	Bond Future	3283	3	3283	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
25/03/2019	R186 On 02-May-19			Bond Future	8.74	113.4058	8.7434	113.4058	88,527.00
25/03/2019	R186 On 02-May-19	9.03	Call	Bond Future	1987	2	1987	2	0.00
25/03/2019	R186 On 02-May-19	8.65	Call	Bond Future	658	1	658	1	3,250.00
25/03/2019	R186 On 02-May-19	9.02	Call	Bond Future	1943	2	1943	2	0.00
25/03/2019	R186 On 02-May-19	9.75	Call	Bond Future	5675	6	5675	6	0.00
25/03/2019	R186 On 02-May-19	10.07	Call	Bond Future	7381	7	7381	7	0.00
25/03/2019	R186 On 02-May-19	9.96	Call	Bond Future	6797	7	6797	7	0.00
25/03/2019	R186 On 02-May-19	9.25	Call	Bond Future	3037	3	3037	3	3,250.00
25/03/2019	R186 On 02-May-19	8.90	Call	Bond Future	1449	1	1449	1	0.00
25/03/2019	R186 On 02-May-19	9.01	Call	Bond Future	1899	2	1899	2	0.00
25/03/2019	R186 On 02-May-19	9.30	Call	Bond Future	3291	3	3291	3	200.00
25/03/2019	R186 On 02-May-19	8.70	Call	Bond Future	787	1	787	1	200.00
25/03/2019	R186 On 02-May-19	9.20	Call	Bond Future	2788	3	2788	3	90.00
25/03/2019	R186 On 02-May-19	8.62	Call	Bond Future	587	1	587	1	90.00
25/03/2019	R186 On 02-May-19	8.50	Call	Bond Future	355	0	355	0	7,000.00
25/03/2019	R186 On 02-May-19	9.00	Call	Bond Future	1856	2	1856	2	7,000.00
25/03/2019	R186 On 02-May-19	10.02	Call	Bond Future	7116	7	7116	7	0.00
25/03/2019	R186 On 02-May-19	8.80	Call	Bond Future	1090	1	1090	1	7,500.00
25/03/2019	R186 On 02-May-19	9.05	Call	Bond Future	2077	2	2077	2	0.00
25/03/2019	R186 On 02-May-19	9.05	Put	Bond Future	311	0	311	0	3,250.00
25/03/2019	R186 On 02-May-19	8.90	Put	Bond Future	542	1	542	1	8,250.00
25/03/2019	R186 On 02-May-19	8.80	Put	Bond Future	762	1	762	1	0.00
25/03/2019	R186 On 02-May-19	9.00	Put	Bond Future	376	0	376	0	7,500.00
25/03/2019	R186 On 02-May-19	8.50	Put	Bond Future	1783	2	1783	2	0.00
25/03/2019	R186 On 02-May-19	8.62	Put	Bond Future	1308	1	1308	1	0.00
25/03/2019	R186 On 02-May-19	9.30	Put	Bond Future	113	0	113	0	0.00
25/03/2019	R186 On 02-May-19	8.70	Put	Bond Future	1040	1	1040	1	0.00
25/03/2019	R186 On 02-May-19	10.07	Put	Bond Future	2	0	2	0	200.00
25/03/2019	R186 On 02-May-19	9.20	Put	Bond Future	172	0	172	0	0.00
25/03/2019	R186 On 02-May-19	9.75	Put	Bond Future	14	0	14	0	7,000.00
25/03/2019	R186 On 02-May-19	10.02	Put	Bond Future	2	0	2	0	3,250.00
25/03/2019	R186 On 02-May-19	9.02	Put	Bond Future	349	0	349	0	0.00
25/03/2019	R186 On 02-May-19	9.96	Put	Bond Future	4	0	4	0	90.00
25/03/2019	R186 On 02-May-19	9.25	Put	Bond Future	139	0	139	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
25/03/2019	R186 On 02-May-19	8.65	Put	Bond Future	1203	1	1203	1	0.00
25/03/2019	R186 On 02-May-19	9.01	Put	Bond Future	362	0	362	0	0.00
25/03/2019	R186 On 02-May-19	9.03	Put	Bond Future	336	0	336	0	0.00
25/03/2019	R186 On 01-August-19			Bond Future	8.80	110.2249	8.7999	110.2249	10.00
25/03/2019	R186 On 01-August-19	8.30	Call	Bond Future	584	1	584	1	6,000.00
25/03/2019	R186 On 01-August-19	9.05	Call	Bond Future	2528	2	2528	2	6,000.00
25/03/2019	R186 On 01-August-19	9.52	Call	Bond Future	4481	4	4481	4	0.00
25/03/2019	R186 On 01-August-19	9.54	Call	Bond Future	4571	4	4571	4	0.00
25/03/2019	R186 On 01-August-19	10.08	Call	Bond Future	7090	7	7090	7	0.00
25/03/2019	R186 On 01-August-19	9.53	Call	Bond Future	4526	4	4526	4	0.00
25/03/2019	R186 On 01-August-19	9.53	Put	Bond Future	498	1	498	1	0.00
25/03/2019	R186 On 01-August-19	9.54	Put	Bond Future	490	1	490	1	0.00
25/03/2019	R186 On 01-August-19	10.08	Put	Bond Future	154	0	154	0	6,000.00
25/03/2019	R186 On 01-August-19	9.52	Put	Bond Future	507	1	507	1	0.00
25/03/2019	R186 On 01-August-19	9.05	Put	Bond Future	1126	1	1126	1	0.00
25/03/2019	R186 On 01-August-19	8.30	Put	Bond Future	3458	4	3458	4	0.00
25/03/2019	R186 On 07-November-19			Bond Future	8.85	112.5332	8.8480	112.5332	0.00
25/03/2019	R186 On 07-November-19	8.94	Call	Bond Future	2581	3	2581	3	0.00
25/03/2019	R186 On 07-November-19	8.95	Call	Bond Future	2613	3	2613	3	0.00
25/03/2019	R186 On 07-November-19	8.96	Call	Bond Future	2646	3	2646	3	0.00
25/03/2019	R186 On 07-November-19	8.95	Put	Bond Future	2056	2	2056	2	0.00
25/03/2019	R186 On 07-November-19	8.96	Put	Bond Future	2034	2	2034	2	0.00
25/03/2019	R186 On 07-November-19	8.94	Put	Bond Future	2078	2	2078	2	0.00
25/03/2019	R197 On 02-May-19			Bond Future	300.04	300.0965	300.0443	300.0965	2,350.00
25/03/2019	R197 On 01-August-19			Bond Future	298.17	298.2211	298.1674	298.2211	40.00
25/03/2019	R197 On 07-November-19			Bond Future	304.49	304.5406	304.4852	304.5406	0.00
25/03/2019	R202 On 02-May-19			Bond Future	233.71	233.4824	233.7087	233.4824	8,706.00
25/03/2019	R202 On 01-August-19			Bond Future	234.12	233.8885	234.1186	233.8885	0.00
25/03/2019	R202 On 07-November-19			Bond Future	239.08	238.8444	239.0788	238.8444	0.00
25/03/2019	R207 On 02-May-19			Bond Future	6.44	102.6298	6.4395	102.6298	6,013.00
25/03/2019	R207 On 02-May-19	7.61	Call	Bond Future	779	1	779	1	0.00
25/03/2019	R207 On 02-May-19	7.63	Call	Bond Future	793	1	793	1	0.00
25/03/2019	R207 On 02-May-19	7.62	Call	Bond Future	786	1	786	1	0.00
25/03/2019	R207 On 02-May-19	7.62	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
25/03/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
25/03/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
25/03/2019	R207 On 01-August-19			Bond Future	5.75	100.9057	5.7486	100.9057	50.00
25/03/2019	R207 On 01-August-19	7.33	Call	Bond Future	687	1	687	1	0.00
25/03/2019	R207 On 01-August-19	7.34	Call	Bond Future	691	1	691	1	0.00
25/03/2019	R207 On 01-August-19	7.35	Call	Bond Future	696	1	696	1	0.00
25/03/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
25/03/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
25/03/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
25/03/2019	R207 On 07-November-19			Bond Future	2.56	103.0188	2.5555	103.0188	0.00
25/03/2019	R207 On 07-November-19	2.07	Call	Bond Future	6	0	6	0	0.00
25/03/2019	R207 On 07-November-19	2.08	Call	Bond Future	6	0	6	0	0.00
25/03/2019	R207 On 07-November-19	2.06	Call	Bond Future	6	0	6	0	0.00
25/03/2019	R207 On 07-November-19	2.06	Put	Bond Future	95	0	95	0	0.00
25/03/2019	R207 On 07-November-19	2.07	Put	Bond Future	93	0	93	0	0.00
25/03/2019	R207 On 07-November-19	2.08	Put	Bond Future	92	0	92	0	0.00
25/03/2019	R208 On 02-May-19			Bond Future	6.99	100.2019	6.9932	100.2019	14,494.00
25/03/2019	R208 On 02-May-19	8.02	Call	Bond Future	1772	2	1772	2	0.00
25/03/2019	R208 On 02-May-19	8.04	Call	Bond Future	1806	2	1806	2	0.00
25/03/2019	R208 On 02-May-19	8.03	Call	Bond Future	1789	2	1789	2	0.00
25/03/2019	R208 On 02-May-19	8.02	Put	Bond Future	0	0	0	0	0.00
25/03/2019	R208 On 02-May-19	8.04	Put	Bond Future	0	0	0	0	0.00
25/03/2019	R208 On 02-May-19	8.03	Put	Bond Future	0	0	0	0	0.00
25/03/2019	R208 On 01-August-19			Bond Future	6.90	102.0738	6.8989	102.0738	0.00
25/03/2019	R208 On 01-August-19	8.17	Call	Bond Future	1936	2	1936	2	0.00
25/03/2019	R208 On 01-August-19	8.16	Call	Bond Future	1921	2	1921	2	0.00
25/03/2019	R208 On 01-August-19	8.15	Call	Bond Future	1907	2	1907	2	0.00
25/03/2019	R208 On 01-August-19	8.15	Put	Bond Future	11	0	11	0	0.00
25/03/2019	R208 On 01-August-19	8.17	Put	Bond Future	11	0	11	0	0.00
25/03/2019	R208 On 01-August-19	8.16	Put	Bond Future	11	0	11	0	0.00
25/03/2019	R208 On 07-November-19			Bond Future	6.70	100.8049	6.6970	100.8049	0.00
25/03/2019	R208 On 07-November-19	6.84	Call	Bond Future	449	0	449	0	0.00
25/03/2019	R208 On 07-November-19	6.83	Call	Bond Future	441	0	441	0	0.00
25/03/2019	R208 On 07-November-19	6.82	Call	Bond Future	432	0	432	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
25/03/2019	R208 On 07-November-19	6.83	Put	Bond Future	268	0	268	0	0.00
25/03/2019	R208 On 07-November-19	6.82	Put	Bond Future	272	0	272	0	0.00
25/03/2019	R208 On 07-November-19	6.84	Put	Bond Future	263	0	263	0	0.00
25/03/2019	R209 On 02-May-19			Bond Future	9.66	72.2772	9.6614	72.2772	101,926.00
25/03/2019	R209 On 02-May-19	9.69	Call	Bond Future	1205	1	1205	1	0.00
25/03/2019	R209 On 02-May-19	10.50	Call	Bond Future	5215	5	5215	5	0.00
25/03/2019	R209 On 02-May-19	10.71	Call	Bond Future	6386	6	6386	6	0.00
25/03/2019	R209 On 02-May-19	9.70	Call	Bond Future	1241	1	1241	1	0.00
25/03/2019	R209 On 02-May-19	9.35	Call	Bond Future	341	0	341	0	760.00
25/03/2019	R209 On 02-May-19	9.95	Call	Bond Future	2285	2	2285	2	760.00
25/03/2019	R209 On 02-May-19	9.68	Call	Bond Future	1171	1	1171	1	0.00
25/03/2019	R209 On 02-May-19	9.68	Put	Bond Future	1050	1	1050	1	0.00
25/03/2019	R209 On 02-May-19	9.35	Put	Bond Future	2405	3	2405	3	0.00
25/03/2019	R209 On 02-May-19	10.50	Put	Bond Future	60	0	60	0	11,560.00
25/03/2019	R209 On 02-May-19	10.71	Put	Bond Future	25	0	25	0	760.00
25/03/2019	R209 On 02-May-19	9.95	Put	Bond Future	447	1	447	1	0.00
25/03/2019	R209 On 02-May-19	9.69	Put	Bond Future	1020	1	1020	1	0.00
25/03/2019	R209 On 02-May-19	9.70	Put	Bond Future	991	1	991	1	0.00
25/03/2019	R209 On 01-August-19			Bond Future	9.72	73.6274	9.7183	73.6274	0.00
25/03/2019	R209 On 01-August-19	10.15	Call	Bond Future	3788	4	3788	4	0.00
25/03/2019	R209 On 01-August-19	9.30	Call	Bond Future	926	1	926	1	7,560.00
25/03/2019	R209 On 01-August-19	10.17	Call	Bond Future	3877	4	3877	4	0.00
25/03/2019	R209 On 01-August-19	10.46	Call	Bond Future	5227	5	5227	5	0.00
25/03/2019	R209 On 01-August-19	9.80	Call	Bond Future	2378	2	2378	2	7,560.00
25/03/2019	R209 On 01-August-19	10.16	Call	Bond Future	3832	4	3832	4	0.00
25/03/2019	R209 On 01-August-19	10.46	Put	Bond Future	686	1	686	1	7,560.00
25/03/2019	R209 On 01-August-19	9.30	Put	Bond Future	3688	4	3688	4	0.00
25/03/2019	R209 On 01-August-19	9.80	Put	Bond Future	1856	2	1856	2	0.00
25/03/2019	R209 On 01-August-19	10.16	Put	Bond Future	1075	1	1075	1	0.00
25/03/2019	R209 On 01-August-19	10.15	Put	Bond Future	1091	1	1091	1	0.00
25/03/2019	R209 On 01-August-19	10.17	Put	Bond Future	1059	1	1059	1	0.00
25/03/2019	R209 On 07-November-19			Bond Future	9.77	72.0153	9.7729	72.0153	0.00
25/03/2019	R209 On 07-November-19	9.80	Call	Bond Future	3080	3	3080	3	0.00
25/03/2019	R209 On 07-November-19	9.82	Call	Bond Future	3149	3	3149	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
25/03/2019	R209 On 07-November-19	9.81	Call	Bond Future	3114	3	3114	3	0.00
25/03/2019	R209 On 07-November-19	9.81	Put	Bond Future	2879	3	2879	3	0.00
25/03/2019	R209 On 07-November-19	9.82	Put	Bond Future	2850	3	2850	3	0.00
25/03/2019	R209 On 07-November-19	9.80	Put	Bond Future	2908	3	2908	3	0.00
25/03/2019	R210 On 02-May-19			Bond Future	184.89	184.9263	184.8949	184.9263	1,628.00
25/03/2019	R210 On 01-August-19			Bond Future	188.39	188.4262	188.3938	188.4262	0.00
25/03/2019	R210 On 07-November-19			Bond Future	189.75	189.7805	189.7472	189.7805	0.00
25/03/2019	R212 On 02-May-19			Bond Future	156.94	156.9216	156.9365	156.9216	7,946.00
25/03/2019	R212 On 01-August-19			Bond Future	157.69	157.6715	157.6864	157.6715	0.00
25/03/2019	R212 On 07-November-19			Bond Future	161.03	161.0126	161.0275	161.0126	0.00
25/03/2019	R213 On 02-May-19			Bond Future	9.41	84.1258	9.4128	84.1258	29,073.00
25/03/2019	R213 On 02-May-19	9.50	Call	Bond Future	1334	1	1334	1	0.00
25/03/2019	R213 On 02-May-19	9.49	Call	Bond Future	1298	1	1298	1	0.00
25/03/2019	R213 On 02-May-19	9.48	Call	Bond Future	1262	1	1262	1	0.00
25/03/2019	R213 On 02-May-19	9.49	Put	Bond Future	820	1	820	1	0.00
25/03/2019	R213 On 02-May-19	9.48	Put	Bond Future	846	1	846	1	0.00
25/03/2019	R213 On 02-May-19	9.50	Put	Bond Future	795	1	795	1	0.00
25/03/2019	R213 On 01-August-19			Bond Future	9.47	85.6974	9.4723	85.6974	0.00
25/03/2019	R213 On 01-August-19	9.98	Call	Bond Future	3912	4	3912	4	0.00
25/03/2019	R213 On 01-August-19	9.99	Call	Bond Future	3956	4	3956	4	0.00
25/03/2019	R213 On 01-August-19	10.00	Call	Bond Future	4001	4	4001	4	0.00
25/03/2019	R213 On 01-August-19	10.00	Put	Bond Future	855	1	855	1	0.00
25/03/2019	R213 On 01-August-19	9.98	Put	Bond Future	883	1	883	1	0.00
25/03/2019	R213 On 01-August-19	9.99	Put	Bond Future	869	1	869	1	0.00
25/03/2019	R213 On 07-November-19			Bond Future	9.53	83.9375	9.5319	83.9375	0.00
25/03/2019	R213 On 07-November-19	9.58	Call	Bond Future	2930	3	2930	3	0.00
25/03/2019	R213 On 07-November-19	9.59	Call	Bond Future	2963	3	2963	3	0.00
25/03/2019	R213 On 07-November-19	9.60	Call	Bond Future	2997	3	2997	3	0.00
25/03/2019	R213 On 07-November-19	9.60	Put	Bond Future	2588	3	2588	3	0.00
25/03/2019	R213 On 07-November-19	9.58	Put	Bond Future	2641	3	2641	3	0.00
25/03/2019	R213 On 07-November-19	9.59	Put	Bond Future	2615	3	2615	3	0.00
25/03/2019	R214 On 02-May-19			Bond Future	9.87	71.0946	9.8717	71.0946	21,021.00
25/03/2019	R214 On 02-May-19	9.87	Call	Bond Future	1155	1	1155	1	0.00
25/03/2019	R214 On 02-May-19	9.85	Call	Bond Future	1087	1	1087	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
25/03/2019	R214 On 02-May-19	9.86	Call	Bond Future	1121	1	1121	1	0.00
25/03/2019	R214 On 02-May-19	9.86	Put	Bond Future	1200	1	1200	1	0.00
25/03/2019	R214 On 02-May-19	9.87	Put	Bond Future	1167	1	1167	1	0.00
25/03/2019	R214 On 02-May-19	9.85	Put	Bond Future	1234	1	1234	1	0.00
25/03/2019	R214 On 01-August-19			Bond Future	9.93	72.4227	9.9296	72.4227	0.00
25/03/2019	R214 On 01-August-19	10.33	Call	Bond Future	3796	4	3796	4	0.00
25/03/2019	R214 On 01-August-19	10.34	Call	Bond Future	3841	4	3841	4	0.00
25/03/2019	R214 On 01-August-19	10.32	Call	Bond Future	3751	4	3751	4	0.00
25/03/2019	R214 On 01-August-19	10.32	Put	Bond Future	1229	1	1229	1	0.00
25/03/2019	R214 On 01-August-19	10.33	Put	Bond Future	1210	1	1210	1	0.00
25/03/2019	R214 On 01-August-19	10.34	Put	Bond Future	1193	1	1193	1	0.00
25/03/2019	R214 On 07-November-19			Bond Future	9.99	70.6388	9.9882	70.6388	0.00
25/03/2019	R214 On 07-November-19	10.01	Call	Bond Future	3217	3	3217	3	0.00
25/03/2019	R214 On 07-November-19	10.00	Call	Bond Future	3183	3	3183	3	0.00
25/03/2019	R214 On 07-November-19	10.02	Call	Bond Future	3252	3	3252	3	0.00
25/03/2019	R214 On 07-November-19	10.00	Put	Bond Future	3105	3	3105	3	0.00
25/03/2019	R214 On 07-November-19	10.01	Put	Bond Future	3074	3	3074	3	0.00
25/03/2019	R214 On 07-November-19	10.02	Put	Bond Future	3043	3	3043	3	0.00
25/03/2019	R248 On 02-May-19			Bond Future	9.86	90.8007	9.8565	90.8007	103,755.00
25/03/2019	R248 On 02-May-19	9.90	Call	Bond Future	1638	2	1638	2	0.00
25/03/2019	R248 On 02-May-19	9.89	Call	Bond Future	1590	2	1590	2	0.00
25/03/2019	R248 On 02-May-19	9.91	Call	Bond Future	1686	2	1686	2	0.00
25/03/2019	R248 On 02-May-19	9.89	Put	Bond Future	1302	1	1302	1	0.00
25/03/2019	R248 On 02-May-19	9.91	Put	Bond Future	1226	1	1226	1	0.00
25/03/2019	R248 On 02-May-19	9.90	Put	Bond Future	1263	1	1263	1	0.00
25/03/2019	R248 On 01-August-19			Bond Future	9.91	92.4969	9.9137	92.4969	100.00
25/03/2019	R248 On 01-August-19	10.36	Call	Bond Future	5038	5	5038	5	0.00
25/03/2019	R248 On 01-August-19	10.35	Call	Bond Future	4980	5	4980	5	0.00
25/03/2019	R248 On 01-August-19	10.34	Call	Bond Future	4921	5	4921	5	0.00
25/03/2019	R248 On 01-August-19	10.35	Put	Bond Future	1384	1	1384	1	0.00
25/03/2019	R248 On 01-August-19	10.34	Put	Bond Future	1405	2	1405	2	0.00
25/03/2019	R248 On 01-August-19	10.36	Put	Bond Future	1363	1	1363	1	0.00
25/03/2019	R248 On 07-November-19			Bond Future	9.97	89.9909	9.9715	89.9909	0.00
25/03/2019	R248 On 07-November-19	10.03	Call	Bond Future	4168	4	4168	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
25/03/2019	R248 On 07-November-19	10.02	Call	Bond Future	4123	4	4123	4	0.00
25/03/2019	R248 On 07-November-19	10.01	Call	Bond Future	4078	4	4078	4	0.00
25/03/2019	R248 On 07-November-19	10.02	Put	Bond Future	3715	4	3715	4	0.00
25/03/2019	R248 On 07-November-19	10.01	Put	Bond Future	3754	4	3754	4	0.00
25/03/2019	R248 On 07-November-19	10.03	Put	Bond Future	3676	4	3676	4	0.00