



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
14/03/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	2025 On 02-May-19			Bond Future	133.94	134.1076	133.9383	134.1076	691.00
14/03/2019	2025 On 01-August-19			Bond Future	135.02	135.1958	135.0231	135.1958	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2019	2025 On 07-November-19			Bond Future	137.89	138.0674	137.8907	138.0674	0.00
14/03/2019	2029 On 02-May-19			Bond Future	100.53	100.5438	100.5265	100.5438	3,020.00
14/03/2019	2029 On 01-August-19			Bond Future	102.43	102.4521	102.4342	102.4521	0.00
14/03/2019	2029 On 07-November-19			Bond Future	103.50	103.5205	103.5021	103.5205	0.00
14/03/2019	2030 On 02-May-19			Bond Future	9.32	93.7546	9.3230	93.7546	45,467.00
14/03/2019	2030 On 02-May-19	9.39	Call	Bond Future	1434	2	1434	2	0.00
14/03/2019	2030 On 02-May-19	10.20	Call	Bond Future	5388	6	5388	6	0.00
14/03/2019	2030 On 02-May-19	9.41	Call	Bond Future	1507	2	1507	2	0.00
14/03/2019	2030 On 02-May-19	8.90	Call	Bond Future	273	0	273	0	3,000.00
14/03/2019	2030 On 02-May-19	9.40	Call	Bond Future	1470	2	1470	2	3,000.00
14/03/2019	2030 On 02-May-19	9.40	Put	Bond Future	987	1	987	1	0.00
14/03/2019	2030 On 02-May-19	9.41	Put	Bond Future	961	1	961	1	0.00
14/03/2019	2030 On 02-May-19	8.90	Put	Bond Future	2987	3	2987	3	0.00
14/03/2019	2030 On 02-May-19	10.20	Put	Bond Future	86	0	86	0	3,000.00
14/03/2019	2030 On 02-May-19	9.39	Put	Bond Future	1014	1	1014	1	0.00
14/03/2019	2030 On 01-August-19			Bond Future	9.39	91.5061	9.3893	91.5061	0.00
14/03/2019	2030 On 01-August-19	8.35	Call	Bond Future	201	0	201	0	2,025.00
14/03/2019	2030 On 01-August-19	9.92	Call	Bond Future	4260	5	4260	5	0.00
14/03/2019	2030 On 01-August-19	9.15	Call	Bond Future	1485	2	1485	2	2,025.00
14/03/2019	2030 On 01-August-19	9.91	Call	Bond Future	4215	5	4215	5	0.00
14/03/2019	2030 On 01-August-19	9.90	Call	Bond Future	4171	5	4171	5	0.00
14/03/2019	2030 On 01-August-19	9.92	Put	Bond Future	1060	1	1060	1	0.00
14/03/2019	2030 On 01-August-19	9.90	Put	Bond Future	1090	1	1090	1	0.00
14/03/2019	2030 On 01-August-19	8.35	Put	Bond Future	6930	6	6930	6	0.00
14/03/2019	2030 On 01-August-19	9.15	Put	Bond Future	2978	3	2978	3	0.00
14/03/2019	2030 On 01-August-19	9.91	Put	Bond Future	1075	1	1075	1	0.00
14/03/2019	2030 On 07-November-19			Bond Future	9.45	93.4274	9.4453	93.4274	0.00
14/03/2019	2030 On 07-November-19	9.48	Call	Bond Future	2966	3	2966	3	0.00
14/03/2019	2030 On 07-November-19	9.49	Call	Bond Future	2999	3	2999	3	0.00
14/03/2019	2030 On 07-November-19	9.47	Call	Bond Future	2933	3	2933	3	0.00
14/03/2019	2030 On 07-November-19	9.47	Put	Bond Future	2784	3	2784	3	0.00
14/03/2019	2030 On 07-November-19	9.48	Put	Bond Future	2756	3	2756	3	0.00
14/03/2019	2030 On 07-November-19	9.49	Put	Bond Future	2729	2	2729	2	0.00
14/03/2019	2032 On 02-May-19			Bond Future	9.55	91.9026	9.5469	91.9026	43,357.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2019	2032 On 02-May-19	9.61	Call	Bond Future	1564	2	1564	2	0.00
14/03/2019	2032 On 02-May-19	9.63	Call	Bond Future	1642	2	1642	2	0.00
14/03/2019	2032 On 02-May-19	9.62	Call	Bond Future	1603	2	1603	2	0.00
14/03/2019	2032 On 02-May-19	9.61	Put	Bond Future	1134	1	1134	1	0.00
14/03/2019	2032 On 02-May-19	9.63	Put	Bond Future	1077	1	1077	1	0.00
14/03/2019	2032 On 02-May-19	9.62	Put	Bond Future	1105	1	1105	1	0.00
14/03/2019	2032 On 01-August-19			Bond Future	9.61	93.6245	9.6108	93.6245	0.00
14/03/2019	2032 On 01-August-19	10.11	Call	Bond Future	4488	5	4488	5	0.00
14/03/2019	2032 On 01-August-19	10.10	Call	Bond Future	4441	5	4441	5	0.00
14/03/2019	2032 On 01-August-19	10.09	Call	Bond Future	4394	5	4394	5	0.00
14/03/2019	2032 On 01-August-19	10.09	Put	Bond Future	1247	1	1247	1	0.00
14/03/2019	2032 On 01-August-19	10.11	Put	Bond Future	1213	1	1213	1	0.00
14/03/2019	2032 On 01-August-19	10.10	Put	Bond Future	1230	1	1230	1	0.00
14/03/2019	2032 On 07-November-19			Bond Future	9.67	91.4267	9.6722	91.4267	0.00
14/03/2019	2032 On 07-November-19	9.72	Call	Bond Future	3317	4	3317	4	0.00
14/03/2019	2032 On 07-November-19	9.71	Call	Bond Future	3282	4	3282	4	0.00
14/03/2019	2032 On 07-November-19	9.70	Call	Bond Future	3247	4	3247	4	0.00
14/03/2019	2032 On 07-November-19	9.71	Put	Bond Future	3032	3	3032	3	0.00
14/03/2019	2032 On 07-November-19	9.70	Put	Bond Future	3062	3	3062	3	0.00
14/03/2019	2032 On 07-November-19	9.72	Put	Bond Future	3001	3	3001	3	0.00
14/03/2019	2033 On 02-May-19			Bond Future	102.44	102.4618	102.4443	102.4618	6,090.00
14/03/2019	2033 On 01-August-19			Bond Future	104.39	104.4064	104.3885	104.4064	0.00
14/03/2019	2033 On 07-November-19			Bond Future	105.42	105.4401	105.4216	105.4401	0.00
14/03/2019	2037 On 02-May-19			Bond Future	9.78	92.1083	9.7827	92.1083	54,386.00
14/03/2019	2037 On 02-May-19	9.80	Call	Bond Future	1573	2	1573	2	0.00
14/03/2019	2037 On 02-May-19	9.81	Call	Bond Future	1614	2	1614	2	0.00
14/03/2019	2037 On 02-May-19	9.79	Call	Bond Future	1533	2	1533	2	0.00
14/03/2019	2037 On 02-May-19	9.79	Put	Bond Future	1477	1	1477	1	0.00
14/03/2019	2037 On 02-May-19	9.80	Put	Bond Future	1441	1	1441	1	0.00
14/03/2019	2037 On 02-May-19	9.81	Put	Bond Future	1405	1	1405	1	0.00
14/03/2019	2037 On 01-August-19			Bond Future	9.85	89.5787	9.8494	89.5787	0.00
14/03/2019	2037 On 01-August-19	10.29	Call	Bond Future	4738	5	4738	5	0.00
14/03/2019	2037 On 01-August-19	10.31	Call	Bond Future	4841	5	4841	5	0.00
14/03/2019	2037 On 01-August-19	10.30	Call	Bond Future	4790	5	4790	5	0.00

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14/03/2019	2037 On 01-August-19	10.30	Put	Bond Future	1482	1	1482	1	0.00
14/03/2019	2037 On 01-August-19	10.31	Put	Bond Future	1461	1	1461	1	0.00
14/03/2019	2037 On 01-August-19	10.29	Put	Bond Future	1502	1	1502	1	0.00
14/03/2019	2037 On 07-November-19			Bond Future	9.91	91.4596	9.9080	91.4596	0.00
14/03/2019	2037 On 07-November-19	9.95	Call	Bond Future	3756	4	3756	4	0.00
14/03/2019	2037 On 07-November-19	9.97	Call	Bond Future	3836	4	3836	4	0.00
14/03/2019	2037 On 07-November-19	9.96	Call	Bond Future	3796	4	3796	4	0.00
14/03/2019	2037 On 07-November-19	9.96	Put	Bond Future	3409	3	3409	3	0.00
14/03/2019	2037 On 07-November-19	9.97	Put	Bond Future	3375	3	3375	3	0.00
14/03/2019	2037 On 07-November-19	9.95	Put	Bond Future	3444	3	3444	3	0.00
14/03/2019	2038 On 02-May-19			Bond Future	122.33	122.3474	122.3268	122.3474	10,895.00
14/03/2019	2038 On 01-August-19			Bond Future	123.01	123.0304	123.0090	123.0304	0.00
14/03/2019	2038 On 07-November-19			Bond Future	125.62	125.6436	125.6216	125.6436	0.00
14/03/2019	2040 On 02-May-19			Bond Future	9.87	95.3852	9.8727	95.3852	24,629.00
14/03/2019	2040 On 02-May-19	9.90	Call	Bond Future	1749	2	1749	2	0.00
14/03/2019	2040 On 02-May-19	10.20	Call	Bond Future	3325	4	3325	4	1,150.00
14/03/2019	2040 On 02-May-19	9.89	Call	Bond Future	1706	2	1706	2	0.00
14/03/2019	2040 On 02-May-19	9.60	Call	Bond Future	703	1	703	1	1,150.00
14/03/2019	2040 On 02-May-19	9.88	Call	Bond Future	1662	2	1662	2	0.00
14/03/2019	2040 On 02-May-19	9.89	Put	Bond Future	1564	1	1564	1	0.00
14/03/2019	2040 On 02-May-19	9.88	Put	Bond Future	1602	1	1602	1	0.00
14/03/2019	2040 On 02-May-19	9.90	Put	Bond Future	1525	1	1525	1	0.00
14/03/2019	2040 On 02-May-19	10.20	Put	Bond Future	695	1	695	1	0.00
14/03/2019	2040 On 02-May-19	9.60	Put	Bond Future	2989	3	2989	3	0.00
14/03/2019	2040 On 01-August-19			Bond Future	9.94	92.6667	9.9394	92.6667	0.00
14/03/2019	2040 On 01-August-19	10.36	Call	Bond Future	5007	5	5007	5	0.00
14/03/2019	2040 On 01-August-19	10.37	Call	Bond Future	5061	6	5061	6	0.00
14/03/2019	2040 On 01-August-19	10.38	Call	Bond Future	5115	6	5115	6	0.00
14/03/2019	2040 On 01-August-19	10.38	Put	Bond Future	1649	1	1649	1	0.00
14/03/2019	2040 On 01-August-19	10.36	Put	Bond Future	1693	1	1693	1	0.00
14/03/2019	2040 On 01-August-19	10.37	Put	Bond Future	1671	1	1671	1	0.00
14/03/2019	2040 On 07-November-19			Bond Future	10.00	94.6124	9.9985	94.6124	0.00
14/03/2019	2040 On 07-November-19	10.03	Call	Bond Future	3936	4	3936	4	0.00
14/03/2019	2040 On 07-November-19	10.04	Call	Bond Future	3979	4	3979	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2019	2040 On 07-November-19	10.05	Call	Bond Future	4022	4	4022	4	0.00
14/03/2019	2040 On 07-November-19	10.05	Put	Bond Future	3610	3	3610	3	0.00
14/03/2019	2040 On 07-November-19	10.03	Put	Bond Future	3684	3	3684	3	0.00
14/03/2019	2040 On 07-November-19	10.04	Put	Bond Future	3647	3	3647	3	0.00
14/03/2019	2044 On 02-May-19			Bond Future	9.87	92.7117	9.8708	92.7117	37,545.00
14/03/2019	2044 On 02-May-19	9.90	Call	Bond Future	1792	2	1792	2	0.00
14/03/2019	2044 On 02-May-19	9.91	Call	Bond Future	1838	2	1838	2	0.00
14/03/2019	2044 On 02-May-19	9.92	Call	Bond Future	1884	2	1884	2	0.00
14/03/2019	2044 On 02-May-19	9.91	Put	Bond Future	1510	1	1510	1	0.00
14/03/2019	2044 On 02-May-19	9.92	Put	Bond Future	1472	1	1472	1	0.00
14/03/2019	2044 On 02-May-19	9.90	Put	Bond Future	1548	1	1548	1	0.00
14/03/2019	2044 On 01-August-19			Bond Future	9.93	90.0682	9.9341	90.0682	0.00
14/03/2019	2044 On 01-August-19	10.39	Call	Bond Future	5300	6	5300	6	0.00
14/03/2019	2044 On 01-August-19	10.53	Call	Bond Future	6090	7	6090	7	0.00
14/03/2019	2044 On 01-August-19	9.86	Call	Bond Future	2710	3	2710	3	100.00
14/03/2019	2044 On 01-August-19	10.40	Call	Bond Future	5355	6	5355	6	0.00
14/03/2019	2044 On 01-August-19	9.36	Call	Bond Future	1082	1	1082	1	100.00
14/03/2019	2044 On 01-August-19	10.38	Call	Bond Future	5245	6	5245	6	0.00
14/03/2019	2044 On 01-August-19	10.38	Put	Bond Future	1669	1	1669	1	0.00
14/03/2019	2044 On 01-August-19	9.36	Put	Bond Future	6068	6	6068	6	0.00
14/03/2019	2044 On 01-August-19	10.53	Put	Bond Future	1366	1	1366	1	100.00
14/03/2019	2044 On 01-August-19	10.40	Put	Bond Future	1625	1	1625	1	0.00
14/03/2019	2044 On 01-August-19	9.86	Put	Bond Future	3328	3	3328	3	0.00
14/03/2019	2044 On 01-August-19	10.39	Put	Bond Future	1647	1	1647	1	0.00
14/03/2019	2044 On 07-November-19			Bond Future	9.99	91.9594	9.9900	91.9594	0.00
14/03/2019	2044 On 07-November-19	10.06	Call	Bond Future	4197	5	4197	5	0.00
14/03/2019	2044 On 07-November-19	10.07	Call	Bond Future	4241	5	4241	5	0.00
14/03/2019	2044 On 07-November-19	10.05	Call	Bond Future	4153	5	4153	5	0.00
14/03/2019	2044 On 07-November-19	10.05	Put	Bond Future	3663	3	3663	3	0.00
14/03/2019	2044 On 07-November-19	10.06	Put	Bond Future	3625	3	3625	3	0.00
14/03/2019	2044 On 07-November-19	10.07	Put	Bond Future	3588	3	3588	3	0.00
14/03/2019	2046 On 02-May-19			Bond Future	114.38	114.6158	114.3809	114.6158	12,523.00
14/03/2019	2046 On 01-August-19			Bond Future	116.55	116.7912	116.5516	116.7912	0.00
14/03/2019	2046 On 07-November-19			Bond Future	117.29	117.5313	117.2865	117.5313	0.00

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14/03/2019	2050 On 02-May-19			Bond Future	120.26	120.5281	120.2595	120.5281	10,684.00
14/03/2019	2050 On 01-August-19			Bond Future	120.72	120.9978	120.7239	120.9978	0.00
14/03/2019	2050 On 07-November-19			Bond Future	123.29	123.5677	123.2877	123.5677	0.00
14/03/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	AL37 On 02-May-19			Index Future	628.13	629.3990	628.1310	629.3990	0.00
14/03/2019	AL37 On 01-August-19			Index Future	639.90	641.1900	639.8980	641.1900	0.00
14/03/2019	AL37 On 07-November-19			Index Future	653.32	654.6450	653.3240	654.6450	0.00
14/03/2019	AL7T On 02-May-19			Index Future	724.28	727.4570	724.2780	727.4570	0.00
14/03/2019	AL7T On 01-August-19			Index Future	737.85	741.0860	737.8460	741.0860	0.00
14/03/2019	AL7T On 07-November-19			Index Future	753.33	756.6370	753.3280	756.6370	0.00
14/03/2019	ALBI On 02-May-19			Index Future	655.75	659.4370	655.7480	659.4370	903.00
14/03/2019	ALBI On 01-August-19			Index Future	668.03	671.7910	668.0320	671.7910	0.00
14/03/2019	ALBI On 07-November-19			Index Future	682.05	685.8880	682.0490	685.8880	0.00
14/03/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00

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14/03/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2019	ES33 On 02-May-19			Bond Future	10.98	76.6776	10.9781	76.6776	350.00
14/03/2019	ES33 On 01-August-19			Bond Future	11.08	78.1141	11.0847	78.1141	0.00
14/03/2019	ES33 On 07-November-19			Bond Future	11.20	75.9573	11.1962	75.9573	0.00
14/03/2019	ES42 On 02-May-19			Bond Future	11.23	78.4405	11.2349	78.4405	4,919.00
14/03/2019	ES42 On 01-August-19			Bond Future	11.34	79.9103	11.3396	79.9103	0.00
14/03/2019	ES42 On 07-November-19			Bond Future	11.45	77.3213	11.4490	77.3213	0.00
14/03/2019	GOVI On 02-May-19			GOVI	649.21	653.0290	649.2140	653.0290	448.00
14/03/2019	GOVI On 02-May-19	647.88	Call	GOVI	13340	5	13340	5	0.00
14/03/2019	GOVI On 02-May-19	647.87	Call	GOVI	13440	5	13440	5	0.00
14/03/2019	GOVI On 02-May-19	647.86	Call	GOVI	13540	5	13540	5	0.00
14/03/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
14/03/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
14/03/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
14/03/2019	GOVI On 01-August-19			GOVI	661.38	665.2630	661.3760	665.2630	0.00
14/03/2019	GOVI On 01-August-19	638.69	Call	GOVI	226860	27	226860	27	0.00
14/03/2019	GOVI On 01-August-19	638.68	Call	GOVI	226960	27	226960	27	0.00
14/03/2019	GOVI On 01-August-19	638.67	Call	GOVI	227060	27	227060	27	0.00
14/03/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
14/03/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
14/03/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2019	GOVI On 07-November-19			GOVI	675.25	679.2230	675.2530	679.2230	0.00
14/03/2019	GOVI On 07-November-19	672.90	Call	GOVI	23530	6	23530	6	0.00
14/03/2019	GOVI On 07-November-19	672.91	Call	GOVI	23430	6	23430	6	0.00
14/03/2019	GOVI On 07-November-19	672.92	Call	GOVI	23330	6	23330	6	0.00
14/03/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
14/03/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
14/03/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
14/03/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/03/2019	IGOV On 02-May-19			Index Future	256.98	257.3570	256.9830	257.3570	735.00
14/03/2019	IGOV On 01-August-19			Index Future	261.86	262.2410	261.8600	262.2410	0.00
14/03/2019	IGOV On 07-November-19			Index Future	267.42	267.8100	267.4210	267.8100	0.00
14/03/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
14/03/2019	IS01 On 20-June-19			Interest Rate Swap	102.02	102.0200	102.0200	102.0200	0.00
14/03/2019	IS01 On 19-September-19			Interest Rate Swap	99.88	99.8700	99.8800	99.8700	0.00
14/03/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
14/03/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
14/03/2019	IS02 On 20-September-19			Interest Rate Swap	101.88	101.8700	101.8800	101.8700	0.00
14/03/2019	IS02 On 20-December-19			Interest Rate Swap	102.82	102.8000	102.8200	102.8000	0.00
14/03/2019	IS02 On 23-March-20			Interest Rate Swap	98.81	98.7800	98.8100	98.7800	0.00
14/03/2019	IS02 On 22-June-20			Interest Rate Swap	102.38	102.3300	102.3800	102.3300	0.00
14/03/2019	IS02 On 21-September-20			Interest Rate Swap	99.35	99.2900	99.3500	99.2900	0.00
14/03/2019	IS05 On 17-December-20			Interest Rate Swap	96.12	96.0500	96.1200	96.0500	0.00
14/03/2019	IS05 On 16-March-21			Interest Rate Swap	95.26	95.1800	95.2600	95.1800	0.00
14/03/2019	IS05 On 15-June-21			Interest Rate Swap	94.37	94.2700	94.3700	94.2700	0.00
14/03/2019	IS05 On 21-September-21			Interest Rate Swap	94.45	94.3400	94.4500	94.3400	0.00
14/03/2019	IS05 On 21-December-21			Interest Rate Swap	96.57	96.4500	96.5700	96.4500	51.00
14/03/2019	IS05 On 15-March-22			Interest Rate Swap	96.64	96.5000	96.6400	96.5000	0.00
14/03/2019	IS05 On 21-June-22			Interest Rate Swap	97.77	97.6100	97.7700	97.6100	0.00
14/03/2019	IS05 On 20-September-22			Interest Rate Swap	101.65	101.4700	101.6500	101.4700	0.00
14/03/2019	IS05 On 20-December-22			Interest Rate Swap	102.86	102.6500	102.8600	102.6500	0.00
14/03/2019	IS05 On 22-March-23			Interest Rate Swap	96.16	95.9200	96.1600	95.9200	0.00
14/03/2019	IS05 On 20-June-23			Interest Rate Swap	102.18	101.9300	102.1800	101.9300	0.00
14/03/2019	IS05 On 19-September-23			Interest Rate Swap	97.63	97.3500	97.6300	97.3500	0.00
14/03/2019	IS10 On 17-December-25			Interest Rate Swap	93.96	93.6300	93.9600	93.6300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2019	IS10 On 16-March-26			Interest Rate Swap	90.92	90.5900	90.9200	90.5900	0.00
14/03/2019	IS10 On 15-June-26			Interest Rate Swap	89.63	89.3000	89.6300	89.3000	0.00
14/03/2019	IS10 On 21-September-26			Interest Rate Swap	91.80	91.4600	91.8000	91.4600	0.00
14/03/2019	IS10 On 21-December-26			Interest Rate Swap	95.61	95.2700	95.6100	95.2700	0.00
14/03/2019	IS10 On 15-March-27			Interest Rate Swap	94.17	93.8100	94.1700	93.8100	0.00
14/03/2019	IS10 On 21-June-27			Interest Rate Swap	96.26	95.8900	96.2600	95.8900	0.00
14/03/2019	IS10 On 20-September-27			Interest Rate Swap	101.74	101.3800	101.7400	101.3800	0.00
14/03/2019	IS10 On 20-December-27			Interest Rate Swap	102.11	101.7300	102.1100	101.7300	0.00
14/03/2019	IS10 On 22-March-28			Interest Rate Swap	95.59	95.1900	95.5900	95.1900	0.00
14/03/2019	IS10 On 20-June-28			Interest Rate Swap	102.83	102.4400	102.8300	102.4400	0.00
14/03/2019	IS10 On 19-September-28			Interest Rate Swap	96.37	95.9600	96.3700	95.9600	0.00
14/03/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/03/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/03/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
14/03/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
14/03/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
14/03/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
14/03/2019	R023 On 02-May-19			Bond Future	7.89	101.1535	7.8926	101.1535	66,540.00
14/03/2019	R023 On 02-May-19	8.46	Call	Bond Future	1877	2	1877	2	0.00
14/03/2019	R023 On 02-May-19	8.45	Call	Bond Future	1848	2	1848	2	0.00
14/03/2019	R023 On 02-May-19	8.44	Call	Bond Future	1818	2	1818	2	0.00
14/03/2019	R023 On 02-May-19	8.45	Put	Bond Future	65	0	65	0	0.00
14/03/2019	R023 On 02-May-19	8.44	Put	Bond Future	68	0	68	0	0.00
14/03/2019	R023 On 02-May-19	8.46	Put	Bond Future	63	0	63	0	0.00
14/03/2019	R023 On 01-August-19			Bond Future	7.91	103.0486	7.9123	103.0486	0.00
14/03/2019	R023 On 01-August-19	8.93	Call	Bond Future	3215	3	3215	3	0.00
14/03/2019	R023 On 01-August-19	8.95	Call	Bond Future	3266	3	3266	3	0.00
14/03/2019	R023 On 01-August-19	8.94	Call	Bond Future	3241	3	3241	3	0.00
14/03/2019	R023 On 01-August-19	8.94	Put	Bond Future	167	0	167	0	0.00
14/03/2019	R023 On 01-August-19	8.95	Put	Bond Future	164	0	164	0	0.00
14/03/2019	R023 On 01-August-19	8.93	Put	Bond Future	171	0	171	0	0.00
14/03/2019	R023 On 07-November-19			Bond Future	7.92	101.2762	7.9175	101.2762	0.00
14/03/2019	R023 On 07-November-19	7.98	Call	Bond Future	1196	1	1196	1	0.00
14/03/2019	R023 On 07-November-19	7.99	Call	Bond Future	1213	1	1213	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2019	R023 On 07-November-19	8.00	Call	Bond Future	1230	1	1230	1	0.00
14/03/2019	R023 On 07-November-19	8.00	Put	Bond Future	996	1	996	1	0.00
14/03/2019	R023 On 07-November-19	7.99	Put	Bond Future	1007	1	1007	1	0.00
14/03/2019	R023 On 07-November-19	7.98	Put	Bond Future	1018	1	1018	1	0.00
14/03/2019	R035 On 02-May-19			Bond Future	9.71	95.5859	9.7056	95.5859	79,541.00
14/03/2019	R035 On 02-May-19	9.74	Call	Bond Future	1656	2	1656	2	0.00
14/03/2019	R035 On 02-May-19	9.75	Call	Bond Future	1697	2	1697	2	0.00
14/03/2019	R035 On 02-May-19	9.73	Call	Bond Future	1615	2	1615	2	0.00
14/03/2019	R035 On 02-May-19	9.73	Put	Bond Future	1429	1	1429	1	0.00
14/03/2019	R035 On 02-May-19	9.75	Put	Bond Future	1360	1	1360	1	0.00
14/03/2019	R035 On 02-May-19	9.74	Put	Bond Future	1394	1	1394	1	0.00
14/03/2019	R035 On 01-August-19			Bond Future	9.77	97.3767	9.7684	97.3767	0.00
14/03/2019	R035 On 01-August-19	10.24	Call	Bond Future	4824	5	4824	5	0.00
14/03/2019	R035 On 01-August-19	10.23	Call	Bond Future	4773	5	4773	5	0.00
14/03/2019	R035 On 01-August-19	10.22	Call	Bond Future	4722	5	4722	5	0.00
14/03/2019	R035 On 01-August-19	10.23	Put	Bond Future	1403	1	1403	1	0.00
14/03/2019	R035 On 01-August-19	10.22	Put	Bond Future	1423	1	1423	1	0.00
14/03/2019	R035 On 01-August-19	10.24	Put	Bond Future	1383	1	1383	1	0.00
14/03/2019	R035 On 07-November-19			Bond Future	9.83	94.9141	9.8320	94.9141	0.00
14/03/2019	R035 On 07-November-19	9.87	Call	Bond Future	3657	4	3657	4	0.00
14/03/2019	R035 On 07-November-19	9.88	Call	Bond Future	3696	4	3696	4	0.00
14/03/2019	R035 On 07-November-19	9.89	Call	Bond Future	3736	4	3736	4	0.00
14/03/2019	R035 On 07-November-19	9.87	Put	Bond Future	3376	3	3376	3	0.00
14/03/2019	R035 On 07-November-19	9.89	Put	Bond Future	3309	3	3309	3	0.00
14/03/2019	R035 On 07-November-19	9.88	Put	Bond Future	3342	3	3342	3	0.00
14/03/2019	R186 On 02-May-19			Bond Future	8.78	113.7288	8.7802	113.7288	88,059.00
14/03/2019	R186 On 02-May-19	9.03	Call	Bond Future	1940	2	1940	2	0.00
14/03/2019	R186 On 02-May-19	8.65	Call	Bond Future	698	1	698	1	3,250.00
14/03/2019	R186 On 02-May-19	9.02	Call	Bond Future	1898	2	1898	2	0.00
14/03/2019	R186 On 02-May-19	10.07	Call	Bond Future	7174	8	7174	8	0.00
14/03/2019	R186 On 02-May-19	9.75	Call	Bond Future	5487	6	5487	6	0.00
14/03/2019	R186 On 02-May-19	9.01	Call	Bond Future	1857	2	1857	2	0.00
14/03/2019	R186 On 02-May-19	9.30	Call	Bond Future	3171	4	3171	4	200.00
14/03/2019	R186 On 02-May-19	9.96	Call	Bond Future	6593	7	6593	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
14/03/2019	R186 On 02-May-19	9.25	Call	Bond Future	2929	3	2929	3	3,250.00
14/03/2019	R186 On 02-May-19	8.90	Call	Bond Future	1438	2	1438	2	0.00
14/03/2019	R186 On 02-May-19	8.70	Call	Bond Future	821	1	821	1	200.00
14/03/2019	R186 On 02-May-19	9.20	Call	Bond Future	2692	3	2692	3	90.00
14/03/2019	R186 On 02-May-19	8.62	Call	Bond Future	631	1	631	1	90.00
14/03/2019	R186 On 02-May-19	8.50	Call	Bond Future	405	1	405	1	7,000.00
14/03/2019	R186 On 02-May-19	8.80	Call	Bond Future	1105	1	1105	1	7,500.00
14/03/2019	R186 On 02-May-19	9.05	Call	Bond Future	2024	2	2024	2	0.00
14/03/2019	R186 On 02-May-19	9.00	Call	Bond Future	1817	2	1817	2	7,000.00
14/03/2019	R186 On 02-May-19	10.02	Call	Bond Future	6910	7	6910	7	0.00
14/03/2019	R186 On 02-May-19	8.80	Put	Bond Future	990	1	990	1	0.00
14/03/2019	R186 On 02-May-19	9.05	Put	Bond Future	471	0	471	0	3,250.00
14/03/2019	R186 On 02-May-19	8.90	Put	Bond Future	746	1	746	1	8,250.00
14/03/2019	R186 On 02-May-19	9.00	Put	Bond Future	550	0	550	0	7,500.00
14/03/2019	R186 On 02-May-19	8.50	Put	Bond Future	2047	2	2047	2	0.00
14/03/2019	R186 On 02-May-19	8.62	Put	Bond Future	1566	1	1566	1	0.00
14/03/2019	R186 On 02-May-19	9.30	Put	Bond Future	206	0	206	0	0.00
14/03/2019	R186 On 02-May-19	8.70	Put	Bond Future	1288	1	1288	1	0.00
14/03/2019	R186 On 02-May-19	9.20	Put	Bond Future	290	0	290	0	0.00
14/03/2019	R186 On 02-May-19	9.75	Put	Bond Future	40	0	40	0	7,000.00
14/03/2019	R186 On 02-May-19	10.02	Put	Bond Future	10	0	10	0	3,250.00
14/03/2019	R186 On 02-May-19	10.07	Put	Bond Future	8	0	8	0	200.00
14/03/2019	R186 On 02-May-19	9.02	Put	Bond Future	517	0	517	0	0.00
14/03/2019	R186 On 02-May-19	9.25	Put	Bond Future	245	0	245	0	0.00
14/03/2019	R186 On 02-May-19	8.65	Put	Bond Future	1457	1	1457	1	0.00
14/03/2019	R186 On 02-May-19	9.96	Put	Bond Future	14	0	14	0	90.00
14/03/2019	R186 On 02-May-19	9.01	Put	Bond Future	534	0	534	0	0.00
14/03/2019	R186 On 02-May-19	9.03	Put	Bond Future	502	0	502	0	0.00
14/03/2019	R186 On 01-August-19			Bond Future	8.84	110.5599	8.8374	110.5599	10.00
14/03/2019	R186 On 01-August-19	8.30	Call	Bond Future	658	1	658	1	6,000.00
14/03/2019	R186 On 01-August-19	9.05	Call	Bond Future	2585	3	2585	3	6,000.00
14/03/2019	R186 On 01-August-19	9.52	Call	Bond Future	4471	5	4471	5	0.00
14/03/2019	R186 On 01-August-19	9.54	Call	Bond Future	4558	5	4558	5	0.00
14/03/2019	R186 On 01-August-19	10.08	Call	Bond Future	6985	7	6985	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
14/03/2019	R186 On 01-August-19	9.53	Call	Bond Future	4514	5	4514	5	0.00
14/03/2019	R186 On 01-August-19	9.53	Put	Bond Future	698	1	698	1	0.00
14/03/2019	R186 On 01-August-19	9.54	Put	Bond Future	688	1	688	1	0.00
14/03/2019	R186 On 01-August-19	10.08	Put	Bond Future	261	0	261	0	6,000.00
14/03/2019	R186 On 01-August-19	9.52	Put	Bond Future	708	1	708	1	0.00
14/03/2019	R186 On 01-August-19	9.05	Put	Bond Future	1395	1	1395	1	0.00
14/03/2019	R186 On 01-August-19	8.30	Put	Bond Future	3744	3	3744	3	0.00
14/03/2019	R186 On 07-November-19			Bond Future	8.89	112.8809	8.8864	112.8809	0.00
14/03/2019	R186 On 07-November-19	8.94	Call	Bond Future	2592	3	2592	3	0.00
14/03/2019	R186 On 07-November-19	8.95	Call	Bond Future	2623	3	2623	3	0.00
14/03/2019	R186 On 07-November-19	8.96	Call	Bond Future	2655	3	2655	3	0.00
14/03/2019	R186 On 07-November-19	8.95	Put	Bond Future	2277	2	2277	2	0.00
14/03/2019	R186 On 07-November-19	8.96	Put	Bond Future	2253	2	2253	2	0.00
14/03/2019	R186 On 07-November-19	8.94	Put	Bond Future	2300	2	2300	2	0.00
14/03/2019	R197 On 02-May-19			Bond Future	300.96	301.6946	300.9570	301.6946	2,350.00
14/03/2019	R197 On 01-August-19			Bond Future	299.11	299.8652	299.1130	299.8652	40.00
14/03/2019	R197 On 07-November-19			Bond Future	305.47	306.2346	305.4658	306.2346	0.00
14/03/2019	R202 On 02-May-19			Bond Future	233.81	234.2450	233.8052	234.2450	8,666.00
14/03/2019	R202 On 01-August-19			Bond Future	234.23	234.6778	234.2290	234.6778	0.00
14/03/2019	R202 On 07-November-19			Bond Future	239.20	239.6624	239.2035	239.6624	0.00
14/03/2019	R207 On 02-May-19			Bond Future	6.61	102.6538	6.6132	102.6538	6,013.00
14/03/2019	R207 On 02-May-19	7.61	Call	Bond Future	663	1	663	1	0.00
14/03/2019	R207 On 02-May-19	7.63	Call	Bond Future	676	1	676	1	0.00
14/03/2019	R207 On 02-May-19	7.62	Call	Bond Future	670	1	670	1	0.00
14/03/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
14/03/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
14/03/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
14/03/2019	R207 On 01-August-19			Bond Future	6.01	100.9356	6.0072	100.9356	0.00
14/03/2019	R207 On 01-August-19	7.33	Call	Bond Future	574	1	574	1	0.00
14/03/2019	R207 On 01-August-19	7.34	Call	Bond Future	579	1	579	1	0.00
14/03/2019	R207 On 01-August-19	7.35	Call	Bond Future	583	1	583	1	0.00
14/03/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
14/03/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
14/03/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2019	R207 On 07-November-19			Bond Future	3.17	103.0545	3.1680	103.0545	0.00
14/03/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
14/03/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
14/03/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
14/03/2019	R207 On 07-November-19	2.06	Put	Bond Future	200	0	200	0	0.00
14/03/2019	R207 On 07-November-19	2.07	Put	Bond Future	198	0	198	0	0.00
14/03/2019	R207 On 07-November-19	2.08	Put	Bond Future	196	0	196	0	0.00
14/03/2019	R208 On 02-May-19			Bond Future	7.06	100.1551	7.0626	100.1551	14,463.00
14/03/2019	R208 On 02-May-19	8.02	Call	Bond Future	1653	2	1653	2	0.00
14/03/2019	R208 On 02-May-19	8.04	Call	Bond Future	1687	2	1687	2	0.00
14/03/2019	R208 On 02-May-19	8.03	Call	Bond Future	1670	2	1670	2	0.00
14/03/2019	R208 On 02-May-19	8.02	Put	Bond Future	2	0	2	0	0.00
14/03/2019	R208 On 02-May-19	8.04	Put	Bond Future	2	0	2	0	0.00
14/03/2019	R208 On 02-May-19	8.03	Put	Bond Future	2	0	2	0	0.00
14/03/2019	R208 On 01-August-19			Bond Future	6.98	102.0316	6.9758	102.0316	0.00
14/03/2019	R208 On 01-August-19	8.17	Call	Bond Future	1831	2	1831	2	0.00
14/03/2019	R208 On 01-August-19	8.16	Call	Bond Future	1817	2	1817	2	0.00
14/03/2019	R208 On 01-August-19	8.15	Call	Bond Future	1803	2	1803	2	0.00
14/03/2019	R208 On 01-August-19	8.15	Put	Bond Future	26	0	26	0	0.00
14/03/2019	R208 On 01-August-19	8.17	Put	Bond Future	24	0	24	0	0.00
14/03/2019	R208 On 01-August-19	8.16	Put	Bond Future	25	0	25	0	0.00
14/03/2019	R208 On 07-November-19			Bond Future	6.79	100.7671	6.7856	100.7671	0.00
14/03/2019	R208 On 07-November-19	6.84	Call	Bond Future	390	0	390	0	0.00
14/03/2019	R208 On 07-November-19	6.83	Call	Bond Future	382	0	382	0	0.00
14/03/2019	R208 On 07-November-19	6.82	Call	Bond Future	374	0	374	0	0.00
14/03/2019	R208 On 07-November-19	6.83	Put	Bond Future	324	0	324	0	0.00
14/03/2019	R208 On 07-November-19	6.82	Put	Bond Future	329	0	329	0	0.00
14/03/2019	R208 On 07-November-19	6.84	Put	Bond Future	319	0	319	0	0.00
14/03/2019	R209 On 02-May-19			Bond Future	9.65	73.0639	9.6524	73.0639	102,053.00
14/03/2019	R209 On 02-May-19	9.69	Call	Bond Future	1432	2	1432	2	0.00
14/03/2019	R209 On 02-May-19	10.50	Call	Bond Future	5338	6	5338	6	0.00
14/03/2019	R209 On 02-May-19	10.71	Call	Bond Future	6473	7	6473	7	0.00
14/03/2019	R209 On 02-May-19	9.70	Call	Bond Future	1468	2	1468	2	0.00
14/03/2019	R209 On 02-May-19	9.95	Call	Bond Future	2504	3	2504	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
14/03/2019	R209 On 02-May-19	9.68	Call	Bond Future	1397	2	1397	2	0.00
14/03/2019	R209 On 02-May-19	9.35	Call	Bond Future	512	1	512	1	760.00
14/03/2019	R209 On 02-May-19	9.68	Put	Bond Future	1218	1	1218	1	0.00
14/03/2019	R209 On 02-May-19	9.35	Put	Bond Future	2518	2	2518	2	0.00
14/03/2019	R209 On 02-May-19	10.50	Put	Bond Future	124	0	124	0	11,560.00
14/03/2019	R209 On 02-May-19	10.71	Put	Bond Future	54	0	54	0	760.00
14/03/2019	R209 On 02-May-19	9.95	Put	Bond Future	607	0	607	0	0.00
14/03/2019	R209 On 02-May-19	9.69	Put	Bond Future	1189	1	1189	1	0.00
14/03/2019	R209 On 02-May-19	9.70	Put	Bond Future	1159	1	1159	1	0.00
14/03/2019	R209 On 01-August-19			Bond Future	9.71	74.4329	9.7084	74.4329	0.00
14/03/2019	R209 On 01-August-19	10.15	Call	Bond Future	4090	4	4090	4	0.00
14/03/2019	R209 On 01-August-19	9.30	Call	Bond Future	1208	1	1208	1	7,560.00
14/03/2019	R209 On 01-August-19	10.17	Call	Bond Future	4177	5	4177	5	0.00
14/03/2019	R209 On 01-August-19	10.46	Call	Bond Future	5491	6	5491	6	0.00
14/03/2019	R209 On 01-August-19	9.80	Call	Bond Future	2686	3	2686	3	7,560.00
14/03/2019	R209 On 01-August-19	10.16	Call	Bond Future	4133	5	4133	5	0.00
14/03/2019	R209 On 01-August-19	10.46	Put	Bond Future	886	1	886	1	7,560.00
14/03/2019	R209 On 01-August-19	9.30	Put	Bond Future	3906	4	3906	4	0.00
14/03/2019	R209 On 01-August-19	9.80	Put	Bond Future	2101	2	2101	2	0.00
14/03/2019	R209 On 01-August-19	10.16	Put	Bond Future	1313	1	1313	1	0.00
14/03/2019	R209 On 01-August-19	10.15	Put	Bond Future	1330	1	1330	1	0.00
14/03/2019	R209 On 01-August-19	10.17	Put	Bond Future	1295	1	1295	1	0.00
14/03/2019	R209 On 07-November-19			Bond Future	9.76	72.8414	9.7620	72.8414	0.00
14/03/2019	R209 On 07-November-19	9.80	Call	Bond Future	3158	3	3158	3	0.00
14/03/2019	R209 On 07-November-19	9.82	Call	Bond Future	3226	4	3226	4	0.00
14/03/2019	R209 On 07-November-19	9.81	Call	Bond Future	3192	4	3192	4	0.00
14/03/2019	R209 On 07-November-19	9.81	Put	Bond Future	2888	3	2888	3	0.00
14/03/2019	R209 On 07-November-19	9.82	Put	Bond Future	2859	3	2859	3	0.00
14/03/2019	R209 On 07-November-19	9.80	Put	Bond Future	2917	3	2917	3	0.00
14/03/2019	R210 On 02-May-19			Bond Future	185.33	185.5143	185.3348	185.5143	1,628.00
14/03/2019	R210 On 01-August-19			Bond Future	188.85	189.0353	188.8520	189.0353	0.00
14/03/2019	R210 On 07-November-19			Bond Future	190.22	190.4120	190.2244	190.4120	0.00
14/03/2019	R212 On 02-May-19			Bond Future	157.23	157.2599	157.2322	157.2599	7,946.00
14/03/2019	R212 On 01-August-19			Bond Future	158.00	158.0245	157.9960	158.0245	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2019	R212 On 07-November-19			Bond Future	161.35	161.3810	161.3517	161.3810	0.00
14/03/2019	R213 On 02-May-19			Bond Future	9.43	84.6587	9.4341	84.6587	29,065.00
14/03/2019	R213 On 02-May-19	9.50	Call	Bond Future	1440	2	1440	2	0.00
14/03/2019	R213 On 02-May-19	9.49	Call	Bond Future	1406	2	1406	2	0.00
14/03/2019	R213 On 02-May-19	9.48	Call	Bond Future	1371	2	1371	2	0.00
14/03/2019	R213 On 02-May-19	9.49	Put	Bond Future	1060	1	1060	1	0.00
14/03/2019	R213 On 02-May-19	9.48	Put	Bond Future	1087	1	1087	1	0.00
14/03/2019	R213 On 02-May-19	9.50	Put	Bond Future	1033	1	1033	1	0.00
14/03/2019	R213 On 01-August-19			Bond Future	9.49	86.2448	9.4935	86.2448	0.00
14/03/2019	R213 On 01-August-19	9.98	Call	Bond Future	3994	4	3994	4	0.00
14/03/2019	R213 On 01-August-19	9.99	Call	Bond Future	4037	4	4037	4	0.00
14/03/2019	R213 On 01-August-19	10.00	Call	Bond Future	4080	4	4080	4	0.00
14/03/2019	R213 On 01-August-19	10.00	Put	Bond Future	1065	1	1065	1	0.00
14/03/2019	R213 On 01-August-19	9.98	Put	Bond Future	1095	1	1095	1	0.00
14/03/2019	R213 On 01-August-19	9.99	Put	Bond Future	1080	1	1080	1	0.00
14/03/2019	R213 On 07-November-19			Bond Future	9.55	84.5006	9.5533	84.5006	0.00
14/03/2019	R213 On 07-November-19	9.58	Call	Bond Future	2903	3	2903	3	0.00
14/03/2019	R213 On 07-November-19	9.59	Call	Bond Future	2936	3	2936	3	0.00
14/03/2019	R213 On 07-November-19	9.60	Call	Bond Future	2969	3	2969	3	0.00
14/03/2019	R213 On 07-November-19	9.60	Put	Bond Future	2689	2	2689	2	0.00
14/03/2019	R213 On 07-November-19	9.58	Put	Bond Future	2743	3	2743	3	0.00
14/03/2019	R213 On 07-November-19	9.59	Put	Bond Future	2716	2	2716	2	0.00
14/03/2019	R214 On 02-May-19			Bond Future	9.84	71.9841	9.8369	71.9841	21,863.00
14/03/2019	R214 On 02-May-19	9.87	Call	Bond Future	1487	2	1487	2	0.00
14/03/2019	R214 On 02-May-19	9.85	Call	Bond Future	1415	2	1415	2	0.00
14/03/2019	R214 On 02-May-19	9.86	Call	Bond Future	1451	2	1451	2	0.00
14/03/2019	R214 On 02-May-19	9.86	Put	Bond Future	1295	1	1295	1	0.00
14/03/2019	R214 On 02-May-19	9.87	Put	Bond Future	1264	1	1264	1	0.00
14/03/2019	R214 On 02-May-19	9.85	Put	Bond Future	1327	1	1327	1	0.00
14/03/2019	R214 On 01-August-19			Bond Future	9.89	73.3327	9.8932	73.3327	0.00
14/03/2019	R214 On 01-August-19	10.33	Call	Bond Future	4230	5	4230	5	0.00
14/03/2019	R214 On 01-August-19	10.34	Call	Bond Future	4274	5	4274	5	0.00
14/03/2019	R214 On 01-August-19	10.32	Call	Bond Future	4185	5	4185	5	0.00
14/03/2019	R214 On 01-August-19	10.32	Put	Bond Future	1419	1	1419	1	0.00

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14/03/2019	R214 On 01-August-19	10.33	Put	Bond Future	1401	1	1401	1	0.00
14/03/2019	R214 On 01-August-19	10.34	Put	Bond Future	1383	1	1383	1	0.00
14/03/2019	R214 On 07-November-19			Bond Future	9.95	71.5714	9.9501	71.5714	0.00
14/03/2019	R214 On 07-November-19	10.01	Call	Bond Future	3472	4	3472	4	0.00
14/03/2019	R214 On 07-November-19	10.00	Call	Bond Future	3436	4	3436	4	0.00
14/03/2019	R214 On 07-November-19	10.02	Call	Bond Future	3508	4	3508	4	0.00
14/03/2019	R214 On 07-November-19	10.00	Put	Bond Future	3106	3	3106	3	0.00
14/03/2019	R214 On 07-November-19	10.01	Put	Bond Future	3077	3	3077	3	0.00
14/03/2019	R214 On 07-November-19	10.02	Put	Bond Future	3048	3	3048	3	0.00
14/03/2019	R248 On 02-May-19			Bond Future	9.84	91.9867	9.8368	91.9867	101,942.00
14/03/2019	R248 On 02-May-19	9.90	Call	Bond Future	1996	2	1996	2	0.00
14/03/2019	R248 On 02-May-19	9.89	Call	Bond Future	1948	2	1948	2	0.00
14/03/2019	R248 On 02-May-19	9.91	Call	Bond Future	2045	3	2045	3	0.00
14/03/2019	R248 On 02-May-19	9.89	Put	Bond Future	1489	1	1489	1	0.00
14/03/2019	R248 On 02-May-19	9.91	Put	Bond Future	1415	1	1415	1	0.00
14/03/2019	R248 On 02-May-19	9.90	Put	Bond Future	1451	1	1451	1	0.00
14/03/2019	R248 On 01-August-19			Bond Future	9.89	93.7100	9.8929	93.7100	100.00
14/03/2019	R248 On 01-August-19	10.36	Call	Bond Future	5503	6	5503	6	0.00
14/03/2019	R248 On 01-August-19	10.35	Call	Bond Future	5446	6	5446	6	0.00
14/03/2019	R248 On 01-August-19	10.34	Call	Bond Future	5389	6	5389	6	0.00
14/03/2019	R248 On 01-August-19	10.35	Put	Bond Future	1673	1	1673	1	0.00
14/03/2019	R248 On 01-August-19	10.34	Put	Bond Future	1695	1	1695	1	0.00
14/03/2019	R248 On 01-August-19	10.36	Put	Bond Future	1650	1	1650	1	0.00
14/03/2019	R248 On 07-November-19			Bond Future	9.95	91.2340	9.9495	91.2340	0.00
14/03/2019	R248 On 07-November-19	10.03	Call	Bond Future	4442	5	4442	5	0.00
14/03/2019	R248 On 07-November-19	10.02	Call	Bond Future	4395	5	4395	5	0.00
14/03/2019	R248 On 07-November-19	10.01	Call	Bond Future	4349	5	4349	5	0.00
14/03/2019	R248 On 07-November-19	10.02	Put	Bond Future	3801	3	3801	3	0.00
14/03/2019	R248 On 07-November-19	10.01	Put	Bond Future	3838	4	3838	4	0.00
14/03/2019	R248 On 07-November-19	10.03	Put	Bond Future	3764	3	3764	3	0.00