



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 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
28/03/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	2025 On 02-May-19			Bond Future	133.46	133.6408	133.4603	133.6408	691.00
28/03/2019	2025 On 01-August-19			Bond Future	134.51	134.6959	134.5120	134.6959	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
28/03/2019	2025 On 07-November-19			Bond Future	137.35	137.5366	137.3484	137.5366	0.00
28/03/2019	2029 On 02-May-19			Bond Future	99.97	99.9449	99.9723	99.9449	3,020.00
28/03/2019	2029 On 01-August-19			Bond Future	101.85	101.8236	101.8516	101.8236	0.00
28/03/2019	2029 On 07-November-19			Bond Future	102.89	102.8634	102.8918	102.8634	0.00
28/03/2019	2030 On 02-May-19			Bond Future	9.28	93.3738	9.2813	93.3738	46,053.00
28/03/2019	2030 On 02-May-19	9.39	Call	Bond Future	1401	1	1401	1	0.00
28/03/2019	2030 On 02-May-19	10.20	Call	Bond Future	5593	5	5593	5	0.00
28/03/2019	2030 On 02-May-19	9.41	Call	Bond Future	1479	1	1479	1	0.00
28/03/2019	2030 On 02-May-19	8.90	Call	Bond Future	201	0	201	0	3,000.00
28/03/2019	2030 On 02-May-19	9.40	Call	Bond Future	1440	1	1440	1	3,000.00
28/03/2019	2030 On 02-May-19	9.40	Put	Bond Future	694	1	694	1	0.00
28/03/2019	2030 On 02-May-19	9.41	Put	Bond Future	671	1	671	1	0.00
28/03/2019	2030 On 02-May-19	8.90	Put	Bond Future	2653	3	2653	3	0.00
28/03/2019	2030 On 02-May-19	10.20	Put	Bond Future	28	0	28	0	3,000.00
28/03/2019	2030 On 02-May-19	9.39	Put	Bond Future	717	1	717	1	0.00
28/03/2019	2030 On 01-August-19			Bond Future	9.35	91.1013	9.3487	91.1013	0.00
28/03/2019	2030 On 01-August-19	9.22	Call	Bond Future	1508	1	1508	1	5,400.00
28/03/2019	2030 On 01-August-19	9.69	Call	Bond Future	3169	3	3169	3	0.00
28/03/2019	2030 On 01-August-19	8.35	Call	Bond Future	140	0	140	0	2,025.00
28/03/2019	2030 On 01-August-19	9.68	Call	Bond Future	3128	3	3128	3	0.00
28/03/2019	2030 On 01-August-19	8.67	Call	Bond Future	384	0	384	0	5,400.00
28/03/2019	2030 On 01-August-19	9.91	Call	Bond Future	4140	4	4140	4	0.00
28/03/2019	2030 On 01-August-19	9.15	Call	Bond Future	1311	1	1311	1	2,025.00
28/03/2019	2030 On 01-August-19	9.92	Call	Bond Future	4186	4	4186	4	0.00
28/03/2019	2030 On 01-August-19	9.27	Call	Bond Future	1656	2	1656	2	4,800.00
28/03/2019	2030 On 01-August-19	8.77	Call	Bond Future	511	0	511	0	4,800.00
28/03/2019	2030 On 01-August-19	9.90	Call	Bond Future	4094	4	4094	4	0.00
28/03/2019	2030 On 01-August-19	9.92	Put	Bond Future	736	1	736	1	0.00
28/03/2019	2030 On 01-August-19	8.77	Put	Bond Future	4193	4	4193	4	0.00
28/03/2019	2030 On 01-August-19	9.27	Put	Bond Future	2146	2	2146	2	0.00
28/03/2019	2030 On 01-August-19	9.90	Put	Bond Future	762	1	762	1	0.00
28/03/2019	2030 On 01-August-19	9.68	Put	Bond Future	1106	1	1106	1	4,800.00
28/03/2019	2030 On 01-August-19	9.15	Put	Bond Future	2553	3	2553	3	0.00
28/03/2019	2030 On 01-August-19	8.67	Put	Bond Future	4721	5	4721	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
28/03/2019	2030 On 01-August-19	9.91	Put	Bond Future	749	1	749	1	0.00
28/03/2019	2030 On 01-August-19	9.22	Put	Bond Future	2310	2	2310	2	0.00
28/03/2019	2030 On 01-August-19	9.69	Put	Bond Future	1087	1	1087	1	5,400.00
28/03/2019	2030 On 01-August-19	8.35	Put	Bond Future	6618	7	6618	7	0.00
28/03/2019	2030 On 07-November-19			Bond Future	9.41	93.0000	9.4054	93.0000	0.00
28/03/2019	2030 On 07-November-19	9.48	Call	Bond Future	2955	3	2955	3	0.00
28/03/2019	2030 On 07-November-19	9.49	Call	Bond Future	2989	3	2989	3	0.00
28/03/2019	2030 On 07-November-19	9.47	Call	Bond Future	2921	3	2921	3	0.00
28/03/2019	2030 On 07-November-19	9.47	Put	Bond Future	2530	3	2530	3	0.00
28/03/2019	2030 On 07-November-19	9.48	Put	Bond Future	2503	3	2503	3	0.00
28/03/2019	2030 On 07-November-19	9.49	Put	Bond Future	2477	3	2477	3	0.00
28/03/2019	2032 On 02-May-19			Bond Future	9.51	91.4208	9.5102	91.4208	42,042.00
28/03/2019	2032 On 02-May-19	9.61	Call	Bond Future	1505	1	1505	1	0.00
28/03/2019	2032 On 02-May-19	9.63	Call	Bond Future	1590	2	1590	2	0.00
28/03/2019	2032 On 02-May-19	9.62	Call	Bond Future	1547	1	1547	1	0.00
28/03/2019	2032 On 02-May-19	9.61	Put	Bond Future	824	1	824	1	0.00
28/03/2019	2032 On 02-May-19	9.63	Put	Bond Future	773	1	773	1	0.00
28/03/2019	2032 On 02-May-19	9.62	Put	Bond Future	798	1	798	1	0.00
28/03/2019	2032 On 01-August-19			Bond Future	9.58	93.1169	9.5753	93.1169	0.00
28/03/2019	2032 On 01-August-19	10.11	Call	Bond Future	4400	4	4400	4	0.00
28/03/2019	2032 On 01-August-19	10.10	Call	Bond Future	4351	4	4351	4	0.00
28/03/2019	2032 On 01-August-19	10.09	Call	Bond Future	4302	4	4302	4	0.00
28/03/2019	2032 On 01-August-19	10.09	Put	Bond Future	916	1	916	1	0.00
28/03/2019	2032 On 01-August-19	10.11	Put	Bond Future	886	1	886	1	0.00
28/03/2019	2032 On 01-August-19	10.10	Put	Bond Future	901	1	901	1	0.00
28/03/2019	2032 On 07-November-19			Bond Future	9.64	90.8945	9.6374	90.8945	0.00
28/03/2019	2032 On 07-November-19	9.72	Call	Bond Future	3313	3	3313	3	0.00
28/03/2019	2032 On 07-November-19	9.71	Call	Bond Future	3277	3	3277	3	0.00
28/03/2019	2032 On 07-November-19	9.70	Call	Bond Future	3241	3	3241	3	0.00
28/03/2019	2032 On 07-November-19	9.71	Put	Bond Future	2797	3	2797	3	0.00
28/03/2019	2032 On 07-November-19	9.70	Put	Bond Future	2827	3	2827	3	0.00
28/03/2019	2032 On 07-November-19	9.72	Put	Bond Future	2767	3	2767	3	0.00
28/03/2019	2033 On 02-May-19			Bond Future	102.13	102.0976	102.1255	102.0976	6,090.00
28/03/2019	2033 On 01-August-19			Bond Future	104.05	104.0167	104.0453	104.0167	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
28/03/2019	2033 On 07-November-19			Bond Future	105.06	105.0265	105.0555	105.0265	0.00
28/03/2019	2037 On 02-May-19			Bond Future	9.80	91.3350	9.7969	91.3350	52,038.00
28/03/2019	2037 On 02-May-19	9.80	Call	Bond Future	1284	1	1284	1	0.00
28/03/2019	2037 On 02-May-19	9.81	Call	Bond Future	1324	1	1324	1	0.00
28/03/2019	2037 On 02-May-19	9.79	Call	Bond Future	1244	1	1244	1	0.00
28/03/2019	2037 On 02-May-19	9.79	Put	Bond Future	1297	1	1297	1	0.00
28/03/2019	2037 On 02-May-19	9.80	Put	Bond Future	1260	1	1260	1	0.00
28/03/2019	2037 On 02-May-19	9.81	Put	Bond Future	1224	1	1224	1	0.00
28/03/2019	2037 On 01-August-19			Bond Future	9.87	88.7742	9.8662	88.7742	0.00
28/03/2019	2037 On 01-August-19	10.29	Call	Bond Future	4337	4	4337	4	0.00
28/03/2019	2037 On 01-August-19	10.31	Call	Bond Future	4442	4	4442	4	0.00
28/03/2019	2037 On 01-August-19	10.30	Call	Bond Future	4389	4	4389	4	0.00
28/03/2019	2037 On 01-August-19	10.30	Put	Bond Future	1208	1	1208	1	0.00
28/03/2019	2037 On 01-August-19	10.31	Put	Bond Future	1190	1	1190	1	0.00
28/03/2019	2037 On 01-August-19	10.29	Put	Bond Future	1227	1	1227	1	0.00
28/03/2019	2037 On 07-November-19			Bond Future	9.93	90.6246	9.9273	90.6246	0.00
28/03/2019	2037 On 07-November-19	9.95	Call	Bond Future	3533	3	3533	3	0.00
28/03/2019	2037 On 07-November-19	9.97	Call	Bond Future	3612	4	3612	4	0.00
28/03/2019	2037 On 07-November-19	9.96	Call	Bond Future	3572	4	3572	4	0.00
28/03/2019	2037 On 07-November-19	9.96	Put	Bond Future	3329	3	3329	3	0.00
28/03/2019	2037 On 07-November-19	9.97	Put	Bond Future	3295	3	3295	3	0.00
28/03/2019	2037 On 07-November-19	9.95	Put	Bond Future	3364	3	3364	3	0.00
28/03/2019	2038 On 02-May-19			Bond Future	121.01	121.5190	121.0143	121.5190	11,059.00
28/03/2019	2038 On 01-August-19			Bond Future	121.65	122.1640	121.6500	122.1640	0.00
28/03/2019	2038 On 07-November-19			Bond Future	124.22	124.7404	124.2154	124.7404	0.00
28/03/2019	2040 On 02-May-19			Bond Future	9.89	94.5126	9.8869	94.5126	23,819.00
28/03/2019	2040 On 02-May-19	9.90	Call	Bond Future	1387	1	1387	1	0.00
28/03/2019	2040 On 02-May-19	10.20	Call	Bond Future	2980	3	2980	3	1,150.00
28/03/2019	2040 On 02-May-19	9.89	Call	Bond Future	1344	1	1344	1	0.00
28/03/2019	2040 On 02-May-19	9.60	Call	Bond Future	421	0	421	0	1,150.00
28/03/2019	2040 On 02-May-19	9.88	Call	Bond Future	1301	1	1301	1	0.00
28/03/2019	2040 On 02-May-19	9.89	Put	Bond Future	1318	1	1318	1	0.00
28/03/2019	2040 On 02-May-19	9.88	Put	Bond Future	1358	1	1358	1	0.00
28/03/2019	2040 On 02-May-19	9.60	Put	Bond Future	2824	3	2824	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
28/03/2019	2040 On 02-May-19	9.90	Put	Bond Future	1279	1	1279	1	0.00
28/03/2019	2040 On 02-May-19	10.20	Put	Bond Future	467	1	467	1	0.00
28/03/2019	2040 On 01-August-19			Bond Future	9.96	91.7606	9.9562	91.7606	0.00
28/03/2019	2040 On 01-August-19	10.36	Call	Bond Future	4570	5	4570	5	0.00
28/03/2019	2040 On 01-August-19	10.37	Call	Bond Future	4625	5	4625	5	0.00
28/03/2019	2040 On 01-August-19	10.38	Call	Bond Future	4681	5	4681	5	0.00
28/03/2019	2040 On 01-August-19	10.38	Put	Bond Future	1350	1	1350	1	0.00
28/03/2019	2040 On 01-August-19	10.36	Put	Bond Future	1392	1	1392	1	0.00
28/03/2019	2040 On 01-August-19	10.37	Put	Bond Future	1371	1	1371	1	0.00
28/03/2019	2040 On 07-November-19			Bond Future	10.02	93.6732	10.0176	93.6732	0.00
28/03/2019	2040 On 07-November-19	10.03	Call	Bond Future	3777	4	3777	4	0.00
28/03/2019	2040 On 07-November-19	10.04	Call	Bond Future	3819	4	3819	4	0.00
28/03/2019	2040 On 07-November-19	10.05	Call	Bond Future	3861	4	3861	4	0.00
28/03/2019	2040 On 07-November-19	10.05	Put	Bond Future	3603	4	3603	4	0.00
28/03/2019	2040 On 07-November-19	10.03	Put	Bond Future	3678	4	3678	4	0.00
28/03/2019	2040 On 07-November-19	10.04	Put	Bond Future	3641	4	3641	4	0.00
28/03/2019	2044 On 02-May-19			Bond Future	9.87	91.9418	9.8653	91.9418	38,276.00
28/03/2019	2044 On 02-May-19	9.90	Call	Bond Future	1507	1	1507	1	0.00
28/03/2019	2044 On 02-May-19	9.91	Call	Bond Future	1553	2	1553	2	0.00
28/03/2019	2044 On 02-May-19	9.92	Call	Bond Future	1600	2	1600	2	0.00
28/03/2019	2044 On 02-May-19	9.91	Put	Bond Future	1179	1	1179	1	0.00
28/03/2019	2044 On 02-May-19	9.92	Put	Bond Future	1142	1	1142	1	0.00
28/03/2019	2044 On 02-May-19	9.90	Put	Bond Future	1216	1	1216	1	0.00
28/03/2019	2044 On 01-August-19			Bond Future	9.93	89.2672	9.9305	89.2672	0.00
28/03/2019	2044 On 01-August-19	10.39	Call	Bond Future	4970	5	4970	5	0.00
28/03/2019	2044 On 01-August-19	10.53	Call	Bond Future	5790	6	5790	6	0.00
28/03/2019	2044 On 01-August-19	9.86	Call	Bond Future	2331	2	2331	2	100.00
28/03/2019	2044 On 01-August-19	10.40	Call	Bond Future	5028	5	5028	5	0.00
28/03/2019	2044 On 01-August-19	9.36	Call	Bond Future	720	1	720	1	100.00
28/03/2019	2044 On 01-August-19	10.38	Call	Bond Future	4913	5	4913	5	0.00
28/03/2019	2044 On 01-August-19	10.38	Put	Bond Future	1307	1	1307	1	0.00
28/03/2019	2044 On 01-August-19	9.36	Put	Bond Future	5676	6	5676	6	0.00
28/03/2019	2044 On 01-August-19	10.53	Put	Bond Future	1036	1	1036	1	100.00
28/03/2019	2044 On 01-August-19	10.40	Put	Bond Future	1267	1	1267	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
28/03/2019	2044 On 01-August-19	9.86	Put	Bond Future	2920	3	2920	3	0.00
28/03/2019	2044 On 01-August-19	10.39	Put	Bond Future	1287	1	1287	1	0.00
28/03/2019	2044 On 07-November-19			Bond Future	9.99	91.1278	9.9879	91.1278	0.00
28/03/2019	2044 On 07-November-19	10.06	Call	Bond Future	4105	4	4105	4	0.00
28/03/2019	2044 On 07-November-19	10.07	Call	Bond Future	4149	4	4149	4	0.00
28/03/2019	2044 On 07-November-19	10.05	Call	Bond Future	4061	4	4061	4	0.00
28/03/2019	2044 On 07-November-19	10.05	Put	Bond Future	3553	4	3553	4	0.00
28/03/2019	2044 On 07-November-19	10.06	Put	Bond Future	3516	4	3516	4	0.00
28/03/2019	2044 On 07-November-19	10.07	Put	Bond Future	3479	4	3479	4	0.00
28/03/2019	2046 On 02-May-19			Bond Future	113.31	113.2759	113.3073	113.2759	12,523.00
28/03/2019	2046 On 01-August-19			Bond Future	115.44	115.4053	115.4374	115.4053	0.00
28/03/2019	2046 On 07-November-19			Bond Future	116.13	116.0988	116.1311	116.0988	0.00
28/03/2019	2050 On 02-May-19			Bond Future	118.56	118.5284	118.5612	118.5284	10,684.00
28/03/2019	2050 On 01-August-19			Bond Future	118.97	118.9388	118.9725	118.9388	0.00
28/03/2019	2050 On 07-November-19			Bond Future	121.48	121.4470	121.4811	121.4470	0.00
28/03/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	AL37 On 02-May-19			Index Future	629.93	629.3850	629.9250	629.3850	0.00
28/03/2019	AL37 On 01-August-19			Index Future	641.61	641.0610	641.6110	641.0610	0.00
28/03/2019	AL37 On 07-November-19			Index Future	654.98	654.4160	654.9760	654.4160	0.00
28/03/2019	AL7T On 02-May-19			Index Future	726.64	725.6230	726.6400	725.6230	0.00
28/03/2019	AL7T On 01-August-19			Index Future	740.12	739.0850	740.1210	739.0850	0.00
28/03/2019	AL7T On 07-November-19			Index Future	755.54	754.4820	755.5380	754.4820	0.00
28/03/2019	ALBI On 02-May-19			Index Future	656.65	655.9160	656.6510	655.9160	900.00
28/03/2019	ALBI On 01-August-19			Index Future	668.83	668.0850	668.8340	668.0850	26.00
28/03/2019	ALBI On 07-November-19			Index Future	682.77	682.0030	682.7650	682.0030	0.00
28/03/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	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
28/03/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/03/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2019	ES33 On 02-May-19			Bond Future	10.98	76.1530	10.9763	76.1530	350.00
28/03/2019	ES33 On 01-August-19			Bond Future	11.09	77.5658	11.0853	77.5658	0.00
28/03/2019	ES33 On 07-November-19			Bond Future	11.20	75.3860	11.1988	75.3860	0.00
28/03/2019	ES42 On 02-May-19			Bond Future	11.24	77.7805	11.2425	77.7805	4,919.00
28/03/2019	ES42 On 01-August-19			Bond Future	11.35	79.2234	11.3496	79.2234	0.00
28/03/2019	ES42 On 07-November-19			Bond Future	11.46	76.6080	11.4614	76.6080	0.00
28/03/2019	GOVI On 02-May-19			GOVI	650.06	649.3260	650.0580	649.3260	448.00
28/03/2019	GOVI On 02-May-19	647.88	Call	GOVI	21780	1	21780	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
28/03/2019	GOVI On 02-May-19	647.87	Call	GOVI	21880	1	21880	1	0.00
28/03/2019	GOVI On 02-May-19	647.86	Call	GOVI	21980	1	21980	1	0.00
28/03/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
28/03/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
28/03/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
28/03/2019	GOVI On 01-August-19			GOVI	662.12	661.3730	662.1170	661.3730	0.00
28/03/2019	GOVI On 01-August-19	638.69	Call	GOVI	234270	23	234270	23	0.00
28/03/2019	GOVI On 01-August-19	638.68	Call	GOVI	234370	23	234370	23	0.00
28/03/2019	GOVI On 01-August-19	638.67	Call	GOVI	234470	23	234470	23	0.00
28/03/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
28/03/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
28/03/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
28/03/2019	GOVI On 07-November-19			GOVI	675.91	675.1510	675.9090	675.1510	0.00
28/03/2019	GOVI On 07-November-19	672.90	Call	GOVI	30090	2	30090	2	0.00
28/03/2019	GOVI On 07-November-19	672.91	Call	GOVI	29990	2	29990	2	0.00
28/03/2019	GOVI On 07-November-19	672.92	Call	GOVI	29890	2	29890	2	0.00
28/03/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
28/03/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
28/03/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
28/03/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/03/2019	IGOV On 02-May-19			Index Future	255.41	255.6640	255.4050	255.6640	723.00
28/03/2019	IGOV On 01-August-19			Index Future	260.21	260.4700	260.2060	260.4700	0.00
28/03/2019	IGOV On 07-November-19			Index Future	265.69	265.9630	265.6920	265.9630	0.00
28/03/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
28/03/2019	IS01 On 19-September-19			Interest Rate Swap	99.86	99.8700	99.8600	99.8700	0.00
28/03/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
28/03/2019	IS02 On 20-September-19			Interest Rate Swap	101.86	101.8700	101.8600	101.8700	0.00
28/03/2019	IS02 On 20-December-19			Interest Rate Swap	102.80	102.8000	102.8000	102.8000	0.00
28/03/2019	IS02 On 23-March-20			Interest Rate Swap	98.78	98.7900	98.7800	98.7900	0.00
28/03/2019	IS02 On 22-June-20			Interest Rate Swap	102.33	102.3500	102.3300	102.3500	0.00
28/03/2019	IS02 On 21-September-20			Interest Rate Swap	99.30	99.3200	99.3000	99.3200	0.00
28/03/2019	IS05 On 17-December-20			Interest Rate Swap	96.06	96.0900	96.0600	96.0900	0.00
28/03/2019	IS05 On 16-March-21			Interest Rate Swap	95.23	95.2400	95.2300	95.2400	0.00
28/03/2019	IS05 On 15-June-21			Interest Rate Swap	94.33	94.3300	94.3300	94.3300	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
28/03/2019	IS05 On 21-September-21			Interest Rate Swap	94.40	94.4000	94.4000	94.4000	0.00
28/03/2019	IS05 On 21-December-21			Interest Rate Swap	96.50	96.5000	96.5000	96.5000	51.00
28/03/2019	IS05 On 15-March-22			Interest Rate Swap	96.55	96.5500	96.5500	96.5500	0.00
28/03/2019	IS05 On 21-June-22			Interest Rate Swap	97.66	97.6600	97.6600	97.6600	0.00
28/03/2019	IS05 On 20-September-22			Interest Rate Swap	101.53	101.5300	101.5300	101.5300	0.00
28/03/2019	IS05 On 20-December-22			Interest Rate Swap	102.73	102.7300	102.7300	102.7300	0.00
28/03/2019	IS05 On 22-March-23			Interest Rate Swap	96.01	96.0100	96.0100	96.0100	0.00
28/03/2019	IS05 On 20-June-23			Interest Rate Swap	102.02	102.0200	102.0200	102.0200	0.00
28/03/2019	IS05 On 19-September-23			Interest Rate Swap	97.44	97.4400	97.4400	97.4400	0.00
28/03/2019	IS10 On 17-December-25			Interest Rate Swap	93.76	93.7000	93.7600	93.7000	0.00
28/03/2019	IS10 On 16-March-26			Interest Rate Swap	90.71	90.6400	90.7100	90.6400	0.00
28/03/2019	IS10 On 15-June-26			Interest Rate Swap	89.41	89.3300	89.4100	89.3300	0.00
28/03/2019	IS10 On 21-September-26			Interest Rate Swap	91.56	91.4600	91.5600	91.4600	0.00
28/03/2019	IS10 On 21-December-26			Interest Rate Swap	95.36	95.2600	95.3600	95.2600	0.00
28/03/2019	IS10 On 15-March-27			Interest Rate Swap	93.90	93.8000	93.9000	93.8000	0.00
28/03/2019	IS10 On 21-June-27			Interest Rate Swap	95.97	95.8700	95.9700	95.8700	0.00
28/03/2019	IS10 On 20-September-27			Interest Rate Swap	101.45	101.3600	101.4500	101.3600	0.00
28/03/2019	IS10 On 20-December-27			Interest Rate Swap	101.80	101.7200	101.8000	101.7200	0.00
28/03/2019	IS10 On 22-March-28			Interest Rate Swap	95.26	95.1800	95.2600	95.1800	0.00
28/03/2019	IS10 On 20-June-28			Interest Rate Swap	102.50	102.4200	102.5000	102.4200	0.00
28/03/2019	IS10 On 19-September-28			Interest Rate Swap	96.01	95.9400	96.0100	95.9400	0.00
28/03/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/03/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/03/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
28/03/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
28/03/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
28/03/2019	R023 On 02-May-19			Bond Future	7.83	101.0870	7.8250	101.0870	66,073.00
28/03/2019	R023 On 02-May-19	8.46	Call	Bond Future	2044	2	2044	2	0.00
28/03/2019	R023 On 02-May-19	8.45	Call	Bond Future	2013	2	2013	2	0.00
28/03/2019	R023 On 02-May-19	8.44	Call	Bond Future	1982	2	1982	2	0.00
28/03/2019	R023 On 02-May-19	8.45	Put	Bond Future	12	0	12	0	0.00
28/03/2019	R023 On 02-May-19	8.44	Put	Bond Future	12	0	12	0	0.00
28/03/2019	R023 On 02-May-19	8.46	Put	Bond Future	11	0	11	0	0.00
28/03/2019	R023 On 01-August-19			Bond Future	7.85	102.9624	7.8452	102.9624	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
28/03/2019	R023 On 01-August-19	8.93	Call	Bond Future	3331	3	3331	3	0.00
28/03/2019	R023 On 01-August-19	8.95	Call	Bond Future	3387	3	3387	3	0.00
28/03/2019	R023 On 01-August-19	8.94	Call	Bond Future	3359	3	3359	3	0.00
28/03/2019	R023 On 01-August-19	8.94	Put	Bond Future	81	0	81	0	0.00
28/03/2019	R023 On 01-August-19	8.95	Put	Bond Future	79	0	79	0	0.00
28/03/2019	R023 On 01-August-19	8.93	Put	Bond Future	82	0	82	0	0.00
28/03/2019	R023 On 07-November-19			Bond Future	7.85	101.1729	7.8496	101.1729	0.00
28/03/2019	R023 On 07-November-19	7.98	Call	Bond Future	1241	1	1241	1	0.00
28/03/2019	R023 On 07-November-19	7.99	Call	Bond Future	1258	1	1258	1	0.00
28/03/2019	R023 On 07-November-19	8.00	Call	Bond Future	1276	1	1276	1	0.00
28/03/2019	R023 On 07-November-19	8.00	Put	Bond Future	848	1	848	1	0.00
28/03/2019	R023 On 07-November-19	7.99	Put	Bond Future	859	1	859	1	0.00
28/03/2019	R023 On 07-November-19	7.98	Put	Bond Future	869	1	869	1	0.00
28/03/2019	R035 On 02-May-19			Bond Future	9.72	94.7744	9.7204	94.7744	81,751.00
28/03/2019	R035 On 02-May-19	9.74	Call	Bond Future	1319	1	1319	1	0.00
28/03/2019	R035 On 02-May-19	9.75	Call	Bond Future	1360	1	1360	1	0.00
28/03/2019	R035 On 02-May-19	9.73	Call	Bond Future	1278	1	1278	1	0.00
28/03/2019	R035 On 02-May-19	9.73	Put	Bond Future	1205	1	1205	1	0.00
28/03/2019	R035 On 02-May-19	9.75	Put	Bond Future	1135	1	1135	1	0.00
28/03/2019	R035 On 02-May-19	9.74	Put	Bond Future	1170	1	1170	1	0.00
28/03/2019	R035 On 01-August-19			Bond Future	9.79	96.5327	9.7860	96.5327	0.00
28/03/2019	R035 On 01-August-19	10.24	Call	Bond Future	4520	4	4520	4	0.00
28/03/2019	R035 On 01-August-19	10.23	Call	Bond Future	4467	4	4467	4	0.00
28/03/2019	R035 On 01-August-19	10.22	Call	Bond Future	4415	4	4415	4	0.00
28/03/2019	R035 On 01-August-19	10.23	Put	Bond Future	1229	1	1229	1	0.00
28/03/2019	R035 On 01-August-19	10.22	Put	Bond Future	1248	1	1248	1	0.00
28/03/2019	R035 On 01-August-19	10.24	Put	Bond Future	1211	1	1211	1	0.00
28/03/2019	R035 On 07-November-19			Bond Future	9.85	94.0381	9.8521	94.0381	0.00
28/03/2019	R035 On 07-November-19	9.87	Call	Bond Future	3440	3	3440	3	0.00
28/03/2019	R035 On 07-November-19	9.88	Call	Bond Future	3479	3	3479	3	0.00
28/03/2019	R035 On 07-November-19	9.89	Call	Bond Future	3518	3	3518	3	0.00
28/03/2019	R035 On 07-November-19	9.87	Put	Bond Future	3308	3	3308	3	0.00
28/03/2019	R035 On 07-November-19	9.89	Put	Bond Future	3239	3	3239	3	0.00
28/03/2019	R035 On 07-November-19	9.88	Put	Bond Future	3273	3	3273	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
28/03/2019	R186 On 02-May-19			Bond Future	8.71	113.6096	8.7085	113.6096	89,899.00
28/03/2019	R186 On 02-May-19	9.03	Call	Bond Future	2118	2	2118	2	0.00
28/03/2019	R186 On 02-May-19	8.65	Call	Bond Future	708	1	708	1	3,250.00
28/03/2019	R186 On 02-May-19	9.02	Call	Bond Future	2071	2	2071	2	0.00
28/03/2019	R186 On 02-May-19	10.07	Call	Bond Future	7584	7	7584	7	0.00
28/03/2019	R186 On 02-May-19	9.75	Call	Bond Future	5872	6	5872	6	0.00
28/03/2019	R186 On 02-May-19	9.01	Call	Bond Future	2026	2	2026	2	0.00
28/03/2019	R186 On 02-May-19	9.30	Call	Bond Future	3462	3	3462	3	200.00
28/03/2019	R186 On 02-May-19	9.96	Call	Bond Future	6998	7	6998	7	0.00
28/03/2019	R186 On 02-May-19	9.25	Call	Bond Future	3202	3	3202	3	3,250.00
28/03/2019	R186 On 02-May-19	8.90	Call	Bond Future	1552	1	1552	1	0.00
28/03/2019	R186 On 02-May-19	8.70	Call	Bond Future	848	1	848	1	200.00
28/03/2019	R186 On 02-May-19	9.20	Call	Bond Future	2946	3	2946	3	90.00
28/03/2019	R186 On 02-May-19	8.62	Call	Bond Future	632	1	632	1	90.00
28/03/2019	R186 On 02-May-19	8.50	Call	Bond Future	381	0	381	0	7,000.00
28/03/2019	R186 On 02-May-19	9.00	Call	Bond Future	1980	2	1980	2	7,000.00
28/03/2019	R186 On 02-May-19	10.02	Call	Bond Future	7318	7	7318	7	0.00
28/03/2019	R186 On 02-May-19	8.80	Call	Bond Future	1172	1	1172	1	7,500.00
28/03/2019	R186 On 02-May-19	9.05	Call	Bond Future	2211	2	2211	2	0.00
28/03/2019	R186 On 02-May-19	9.05	Put	Bond Future	242	0	242	0	3,250.00
28/03/2019	R186 On 02-May-19	8.90	Put	Bond Future	442	1	442	1	8,250.00
28/03/2019	R186 On 02-May-19	8.80	Put	Bond Future	640	1	640	1	0.00
28/03/2019	R186 On 02-May-19	9.00	Put	Bond Future	297	0	297	0	7,500.00
28/03/2019	R186 On 02-May-19	8.50	Put	Bond Future	1606	2	1606	2	0.00
28/03/2019	R186 On 02-May-19	8.62	Put	Bond Future	1150	1	1150	1	0.00
28/03/2019	R186 On 02-May-19	9.30	Put	Bond Future	80	0	80	0	0.00
28/03/2019	R186 On 02-May-19	8.70	Put	Bond Future	897	1	897	1	0.00
28/03/2019	R186 On 02-May-19	9.20	Put	Bond Future	126	0	126	0	0.00
28/03/2019	R186 On 02-May-19	9.75	Put	Bond Future	8	0	8	0	7,000.00
28/03/2019	R186 On 02-May-19	10.02	Put	Bond Future	1	0	1	0	3,250.00
28/03/2019	R186 On 02-May-19	10.07	Put	Bond Future	1	0	1	0	200.00
28/03/2019	R186 On 02-May-19	9.02	Put	Bond Future	273	0	273	0	0.00
28/03/2019	R186 On 02-May-19	9.25	Put	Bond Future	101	0	101	0	0.00
28/03/2019	R186 On 02-May-19	8.65	Put	Bond Future	1050	1	1050	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
28/03/2019	R186 On 02-May-19	9.96	Put	Bond Future	2	0	2	0	90.00
28/03/2019	R186 On 02-May-19	9.01	Put	Bond Future	285	0	285	0	0.00
28/03/2019	R186 On 02-May-19	9.03	Put	Bond Future	262	0	262	0	0.00
28/03/2019	R186 On 01-August-19			Bond Future	8.77	110.4181	8.7658	110.4181	10.00
28/03/2019	R186 On 01-August-19	8.30	Call	Bond Future	618	1	618	1	6,000.00
28/03/2019	R186 On 01-August-19	9.05	Call	Bond Future	2633	3	2633	3	6,000.00
28/03/2019	R186 On 01-August-19	9.52	Call	Bond Future	4624	5	4624	5	0.00
28/03/2019	R186 On 01-August-19	9.54	Call	Bond Future	4716	5	4716	5	0.00
28/03/2019	R186 On 01-August-19	8.38	Call	Bond Future	754	1	754	1	19,142.00
28/03/2019	R186 On 01-August-19	10.08	Call	Bond Future	7263	7	7263	7	0.00
28/03/2019	R186 On 01-August-19	9.53	Call	Bond Future	4670	5	4670	5	0.00
28/03/2019	R186 On 01-August-19	8.70	Call	Bond Future	1486	1	1486	1	19,142.00
28/03/2019	R186 On 01-August-19	9.22	Call	Bond Future	3308	3	3308	3	0.00
28/03/2019	R186 On 01-August-19	9.22	Put	Bond Future	773	1	773	1	19,142.00
28/03/2019	R186 On 01-August-19	9.53	Put	Bond Future	448	0	448	0	0.00
28/03/2019	R186 On 01-August-19	8.38	Put	Bond Future	2969	3	2969	3	0.00
28/03/2019	R186 On 01-August-19	8.70	Put	Bond Future	1860	2	1860	2	0.00
28/03/2019	R186 On 01-August-19	9.54	Put	Bond Future	441	0	441	0	0.00
28/03/2019	R186 On 01-August-19	10.08	Put	Bond Future	134	0	134	0	6,000.00
28/03/2019	R186 On 01-August-19	9.52	Put	Bond Future	456	0	456	0	0.00
28/03/2019	R186 On 01-August-19	9.05	Put	Bond Future	1038	1	1038	1	0.00
28/03/2019	R186 On 01-August-19	8.30	Put	Bond Future	3299	3	3299	3	0.00
28/03/2019	R186 On 07-November-19			Bond Future	8.81	112.7191	8.8141	112.7191	0.00
28/03/2019	R186 On 07-November-19	8.94	Call	Bond Future	2668	3	2668	3	0.00
28/03/2019	R186 On 07-November-19	8.95	Call	Bond Future	2701	3	2701	3	0.00
28/03/2019	R186 On 07-November-19	8.96	Call	Bond Future	2734	3	2734	3	0.00
28/03/2019	R186 On 07-November-19	8.95	Put	Bond Future	1958	2	1958	2	0.00
28/03/2019	R186 On 07-November-19	8.96	Put	Bond Future	1937	2	1937	2	0.00
28/03/2019	R186 On 07-November-19	8.94	Put	Bond Future	1980	2	1980	2	0.00
28/03/2019	R197 On 02-May-19			Bond Future	299.32	299.7251	299.3163	299.7251	2,350.00
28/03/2019	R197 On 01-August-19			Bond Future	297.39	297.8045	297.3881	297.8045	40.00
28/03/2019	R197 On 07-November-19			Bond Future	303.66	304.0851	303.6593	304.0851	0.00
28/03/2019	R202 On 02-May-19			Bond Future	233.62	233.5596	233.6237	233.5596	8,706.00
28/03/2019	R202 On 01-August-19			Bond Future	234.00	233.9371	234.0027	233.9371	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
28/03/2019	R202 On 07-November-19			Bond Future	238.94	238.8708	238.9369	238.8708	0.00
28/03/2019	R207 On 02-May-19			Bond Future	6.69	102.5807	6.6881	102.5807	6,013.00
28/03/2019	R207 On 02-May-19	7.61	Call	Bond Future	613	1	613	1	0.00
28/03/2019	R207 On 02-May-19	7.63	Call	Bond Future	626	1	626	1	0.00
28/03/2019	R207 On 02-May-19	7.62	Call	Bond Future	620	1	620	1	0.00
28/03/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
28/03/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
28/03/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
28/03/2019	R207 On 01-August-19			Bond Future	6.17	100.8425	6.1666	100.8425	50.00
28/03/2019	R207 On 01-August-19	7.33	Call	Bond Future	505	0	505	0	0.00
28/03/2019	R207 On 01-August-19	7.34	Call	Bond Future	509	0	509	0	0.00
28/03/2019	R207 On 01-August-19	7.35	Call	Bond Future	514	0	514	0	0.00
28/03/2019	R207 On 01-August-19	7.35	Put	Bond Future	1	0	1	0	0.00
28/03/2019	R207 On 01-August-19	7.33	Put	Bond Future	1	0	1	0	0.00
28/03/2019	R207 On 01-August-19	7.34	Put	Bond Future	1	0	1	0	0.00
28/03/2019	R207 On 07-November-19			Bond Future	3.65	102.9440	3.6493	102.9440	0.00
28/03/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
28/03/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
28/03/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
28/03/2019	R207 On 07-November-19	2.06	Put	Bond Future	286	0	286	0	0.00
28/03/2019	R207 On 07-November-19	2.07	Put	Bond Future	284	0	284	0	0.00
28/03/2019	R207 On 07-November-19	2.08	Put	Bond Future	282	0	282	0	0.00
28/03/2019	R208 On 02-May-19			Bond Future	6.92	100.3035	6.9249	100.3035	15,592.00
28/03/2019	R208 On 02-May-19	8.02	Call	Bond Future	1892	2	1892	2	0.00
28/03/2019	R208 On 02-May-19	8.04	Call	Bond Future	1926	2	1926	2	0.00
28/03/2019	R208 On 02-May-19	8.03	Call	Bond Future	1909	2	1909	2	0.00
28/03/2019	R208 On 02-May-19	8.02	Put	Bond Future	0	0	0	0	0.00
28/03/2019	R208 On 02-May-19	8.04	Put	Bond Future	0	0	0	0	0.00
28/03/2019	R208 On 02-May-19	8.03	Put	Bond Future	0	0	0	0	0.00
28/03/2019	R208 On 01-August-19			Bond Future	6.83	102.1644	6.8280	102.1644	0.00
28/03/2019	R208 On 01-August-19	8.17	Call	Bond Future	2041	2	2041	2	0.00
28/03/2019	R208 On 01-August-19	8.16	Call	Bond Future	2027	2	2027	2	0.00
28/03/2019	R208 On 01-August-19	8.15	Call	Bond Future	2012	2	2012	2	0.00
28/03/2019	R208 On 01-August-19	8.15	Put	Bond Future	8	0	8	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
28/03/2019	R208 On 01-August-19	8.17	Put	Bond Future	7	0	7	0	0.00
28/03/2019	R208 On 01-August-19	8.16	Put	Bond Future	8	0	8	0	0.00
28/03/2019	R208 On 07-November-19			Bond Future	6.62	100.8872	6.6196	100.8872	0.00
28/03/2019	R208 On 07-November-19	6.84	Call	Bond Future	508	0	508	0	0.00
28/03/2019	R208 On 07-November-19	6.83	Call	Bond Future	499	0	499	0	0.00
28/03/2019	R208 On 07-November-19	6.82	Call	Bond Future	490	0	490	0	0.00
28/03/2019	R208 On 07-November-19	6.83	Put	Bond Future	226	0	226	0	0.00
28/03/2019	R208 On 07-November-19	6.82	Put	Bond Future	229	0	229	0	0.00
28/03/2019	R208 On 07-November-19	6.84	Put	Bond Future	222	0	222	0	0.00
28/03/2019	R209 On 02-May-19			Bond Future	9.66	72.4335	9.6576	72.4335	101,926.00
28/03/2019	R209 On 02-May-19	9.69	Call	Bond Future	1174	1	1174	1	0.00
28/03/2019	R209 On 02-May-19	10.50	Call	Bond Future	5227	5	5227	5	0.00
28/03/2019	R209 On 02-May-19	10.71	Call	Bond Future	6404	6	6404	6	0.00
28/03/2019	R209 On 02-May-19	9.70	Call	Bond Future	1210	1	1210	1	0.00
28/03/2019	R209 On 02-May-19	9.95	Call	Bond Future	2267	2	2267	2	760.00
28/03/2019	R209 On 02-May-19	9.68	Call	Bond Future	1139	1	1139	1	0.00
28/03/2019	R209 On 02-May-19	9.35	Call	Bond Future	314	0	314	0	760.00
28/03/2019	R209 On 02-May-19	10.50	Put	Bond Future	47	0	47	0	11,560.00
28/03/2019	R209 On 02-May-19	10.71	Put	Bond Future	19	0	19	0	760.00
28/03/2019	R209 On 02-May-19	9.95	Put	Bond Future	404	0	404	0	0.00
28/03/2019	R209 On 02-May-19	9.68	Put	Bond Future	994	1	994	1	0.00
28/03/2019	R209 On 02-May-19	9.35	Put	Bond Future	2354	2	2354	2	0.00
28/03/2019	R209 On 02-May-19	9.69	Put	Bond Future	964	1	964	1	0.00
28/03/2019	R209 On 02-May-19	9.70	Put	Bond Future	935	1	935	1	0.00
28/03/2019	R209 On 01-August-19			Bond Future	9.72	73.7773	9.7158	73.7773	0.00
28/03/2019	R209 On 01-August-19	10.15	Call	Bond Future	3777	4	3777	4	0.00
28/03/2019	R209 On 01-August-19	9.30	Call	Bond Future	910	1	910	1	7,560.00
28/03/2019	R209 On 01-August-19	10.17	Call	Bond Future	3866	4	3866	4	0.00
28/03/2019	R209 On 01-August-19	10.46	Call	Bond Future	5221	5	5221	5	0.00
28/03/2019	R209 On 01-August-19	9.80	Call	Bond Future	2362	2	2362	2	7,560.00
28/03/2019	R209 On 01-August-19	10.16	Call	Bond Future	3821	4	3821	4	0.00
28/03/2019	R209 On 01-August-19	10.46	Put	Bond Future	663	1	663	1	7,560.00
28/03/2019	R209 On 01-August-19	9.30	Put	Bond Future	3656	4	3656	4	0.00
28/03/2019	R209 On 01-August-19	9.80	Put	Bond Future	1824	2	1824	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
28/03/2019	R209 On 01-August-19	10.16	Put	Bond Future	1048	1	1048	1	0.00
28/03/2019	R209 On 01-August-19	10.15	Put	Bond Future	1064	1	1064	1	0.00
28/03/2019	R209 On 01-August-19	10.17	Put	Bond Future	1032	1	1032	1	0.00
28/03/2019	R209 On 07-November-19			Bond Future	9.77	72.1610	9.7714	72.1610	0.00
28/03/2019	R209 On 07-November-19	9.80	Call	Bond Future	3065	3	3065	3	0.00
28/03/2019	R209 On 07-November-19	9.82	Call	Bond Future	3134	3	3134	3	0.00
28/03/2019	R209 On 07-November-19	9.81	Call	Bond Future	3099	3	3099	3	0.00
28/03/2019	R209 On 07-November-19	9.81	Put	Bond Future	2855	3	2855	3	0.00
28/03/2019	R209 On 07-November-19	9.82	Put	Bond Future	2826	3	2826	3	0.00
28/03/2019	R209 On 07-November-19	9.80	Put	Bond Future	2884	3	2884	3	0.00
28/03/2019	R210 On 02-May-19			Bond Future	184.75	184.7038	184.7544	184.7038	1,628.00
28/03/2019	R210 On 01-August-19			Bond Future	188.23	188.1757	188.2275	188.1757	0.00
28/03/2019	R210 On 07-November-19			Bond Future	189.56	189.5060	189.5585	189.5060	0.00
28/03/2019	R212 On 02-May-19			Bond Future	156.75	156.7058	156.7480	156.7058	7,946.00
28/03/2019	R212 On 01-August-19			Bond Future	157.47	157.4315	157.4745	157.4315	0.00
28/03/2019	R212 On 07-November-19			Bond Future	160.80	160.7517	160.7953	160.7517	0.00
28/03/2019	R213 On 02-May-19			Bond Future	9.40	84.2457	9.3986	84.2457	28,756.00
28/03/2019	R213 On 02-May-19	9.50	Call	Bond Future	1346	1	1346	1	0.00
28/03/2019	R213 On 02-May-19	9.49	Call	Bond Future	1309	1	1309	1	0.00
28/03/2019	R213 On 02-May-19	9.48	Call	Bond Future	1272	1	1272	1	0.00
28/03/2019	R213 On 02-May-19	9.49	Put	Bond Future	743	1	743	1	0.00
28/03/2019	R213 On 02-May-19	9.48	Put	Bond Future	768	1	768	1	0.00
28/03/2019	R213 On 02-May-19	9.50	Put	Bond Future	718	1	718	1	0.00
28/03/2019	R213 On 01-August-19			Bond Future	9.46	85.8086	9.4593	85.8086	0.00
28/03/2019	R213 On 01-August-19	9.98	Call	Bond Future	3950	4	3950	4	0.00
28/03/2019	R213 On 01-August-19	9.99	Call	Bond Future	3995	4	3995	4	0.00
28/03/2019	R213 On 01-August-19	10.00	Call	Bond Future	4039	4	4039	4	0.00
28/03/2019	R213 On 01-August-19	10.00	Put	Bond Future	815	1	815	1	0.00
28/03/2019	R213 On 01-August-19	9.98	Put	Bond Future	842	1	842	1	0.00
28/03/2019	R213 On 01-August-19	9.99	Put	Bond Future	828	1	828	1	0.00
28/03/2019	R213 On 07-November-19			Bond Future	9.52	84.0425	9.5199	84.0425	0.00
28/03/2019	R213 On 07-November-19	9.58	Call	Bond Future	2950	3	2950	3	0.00
28/03/2019	R213 On 07-November-19	9.59	Call	Bond Future	2984	3	2984	3	0.00
28/03/2019	R213 On 07-November-19	9.60	Call	Bond Future	3017	3	3017	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
28/03/2019	R213 On 07-November-19	9.60	Put	Bond Future	2537	3	2537	3	0.00
28/03/2019	R213 On 07-November-19	9.58	Put	Bond Future	2589	3	2589	3	0.00
28/03/2019	R213 On 07-November-19	9.59	Put	Bond Future	2563	3	2563	3	0.00
28/03/2019	R214 On 02-May-19			Bond Future	9.85	71.2563	9.8528	71.2563	21,077.00
28/03/2019	R214 On 02-May-19	9.87	Call	Bond Future	1174	1	1174	1	0.00
28/03/2019	R214 On 02-May-19	9.85	Call	Bond Future	1104	1	1104	1	0.00
28/03/2019	R214 On 02-May-19	9.86	Call	Bond Future	1139	1	1139	1	0.00
28/03/2019	R214 On 02-May-19	9.86	Put	Bond Future	1090	1	1090	1	0.00
28/03/2019	R214 On 02-May-19	9.87	Put	Bond Future	1059	1	1059	1	0.00
28/03/2019	R214 On 02-May-19	9.85	Put	Bond Future	1123	1	1123	1	0.00
28/03/2019	R214 On 01-August-19			Bond Future	9.91	72.5783	9.9115	72.5783	0.00
28/03/2019	R214 On 01-August-19	10.33	Call	Bond Future	3856	4	3856	4	0.00
28/03/2019	R214 On 01-August-19	10.34	Call	Bond Future	3902	4	3902	4	0.00
28/03/2019	R214 On 01-August-19	10.32	Call	Bond Future	3811	4	3811	4	0.00
28/03/2019	R214 On 01-August-19	10.32	Put	Bond Future	1167	1	1167	1	0.00
28/03/2019	R214 On 01-August-19	10.33	Put	Bond Future	1150	1	1150	1	0.00
28/03/2019	R214 On 01-August-19	10.34	Put	Bond Future	1132	1	1132	1	0.00
28/03/2019	R214 On 07-November-19			Bond Future	9.97	70.7904	9.9706	70.7904	0.00
28/03/2019	R214 On 07-November-19	10.01	Call	Bond Future	3259	3	3259	3	0.00
28/03/2019	R214 On 07-November-19	10.00	Call	Bond Future	3224	3	3224	3	0.00
28/03/2019	R214 On 07-November-19	10.02	Call	Bond Future	3294	3	3294	3	0.00
28/03/2019	R214 On 07-November-19	10.00	Put	Bond Future	3030	3	3030	3	0.00
28/03/2019	R214 On 07-November-19	10.01	Put	Bond Future	2999	3	2999	3	0.00
28/03/2019	R214 On 07-November-19	10.02	Put	Bond Future	2968	3	2968	3	0.00
28/03/2019	R248 On 02-May-19			Bond Future	9.83	91.2265	9.8274	91.2265	103,311.00
28/03/2019	R248 On 02-May-19	9.90	Call	Bond Future	1722	2	1722	2	0.00
28/03/2019	R248 On 02-May-19	9.89	Call	Bond Future	1672	2	1672	2	0.00
28/03/2019	R248 On 02-May-19	9.91	Call	Bond Future	1773	2	1773	2	0.00
28/03/2019	R248 On 02-May-19	9.89	Put	Bond Future	1132	1	1132	1	0.00
28/03/2019	R248 On 02-May-19	9.91	Put	Bond Future	1061	1	1061	1	0.00
28/03/2019	R248 On 02-May-19	9.90	Put	Bond Future	1096	1	1096	1	0.00
28/03/2019	R248 On 01-August-19			Bond Future	9.89	92.9189	9.8852	92.9189	100.00
28/03/2019	R248 On 01-August-19	10.36	Call	Bond Future	5185	5	5185	5	0.00
28/03/2019	R248 On 01-August-19	10.35	Call	Bond Future	5126	5	5126	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
28/03/2019	R248 On 01-August-19	10.34	Call	Bond Future	5066	5	5066	5	0.00
28/03/2019	R248 On 01-August-19	10.35	Put	Bond Future	1285	1	1285	1	0.00
28/03/2019	R248 On 01-August-19	10.34	Put	Bond Future	1306	1	1306	1	0.00
28/03/2019	R248 On 01-August-19	10.36	Put	Bond Future	1265	1	1265	1	0.00
28/03/2019	R248 On 07-November-19			Bond Future	9.94	90.4125	9.9432	90.4125	0.00
28/03/2019	R248 On 07-November-19	10.03	Call	Bond Future	4273	4	4273	4	0.00
28/03/2019	R248 On 07-November-19	10.02	Call	Bond Future	4227	4	4227	4	0.00
28/03/2019	R248 On 07-November-19	10.01	Call	Bond Future	4182	4	4182	4	0.00
28/03/2019	R248 On 07-November-19	10.02	Put	Bond Future	3579	4	3579	4	0.00
28/03/2019	R248 On 07-November-19	10.01	Put	Bond Future	3617	4	3617	4	0.00
28/03/2019	R248 On 07-November-19	10.03	Put	Bond Future	3541	4	3541	4	0.00