



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 August 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	2025 On 01-November-18			Bond Future	133.33	133.3403	133.3319	133.3403	365.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2018	2025 On 07-February-19			Bond Future	134.52	134.5292	134.5197	134.5292	0.00
14/08/2018	2025 On 02-May-19			Bond Future	136.78	136.7890	136.7800	136.7890	0.00
14/08/2018	2029 On 01-November-18			Bond Future	99.70	99.7101	99.7044	99.7101	1,600.00
14/08/2018	2029 On 07-February-19			Bond Future	101.65	101.6568	101.6502	101.6568	0.00
14/08/2018	2029 On 02-May-19			Bond Future	102.29	102.2919	102.2858	102.2919	0.00
14/08/2018	2030 On 01-November-18			Bond Future	9.42	92.0656	9.4190	92.0656	50,795.00
14/08/2018	2030 On 01-November-18	8.58	Call	Bond Future	129	0	129	0	0.00
14/08/2018	2030 On 01-November-18	8.60	Call	Bond Future	141	0	141	0	0.00
14/08/2018	2030 On 01-November-18	8.59	Call	Bond Future	135	0	135	0	0.00
14/08/2018	2030 On 01-November-18	8.59	Put	Bond Future	5646	6	5646	6	0.00
14/08/2018	2030 On 01-November-18	8.58	Put	Bond Future	5709	6	5709	6	0.00
14/08/2018	2030 On 01-November-18	8.60	Put	Bond Future	5584	6	5584	6	0.00
14/08/2018	2030 On 07-February-19			Bond Future	9.50	89.8370	9.4999	89.8370	167.00
14/08/2018	2030 On 07-February-19	8.62	Call	Bond Future	578	1	578	1	0.00
14/08/2018	2030 On 07-February-19	8.63	Call	Bond Future	591	1	591	1	0.00
14/08/2018	2030 On 07-February-19	8.70	Call	Bond Future	693	1	693	1	920.00
14/08/2018	2030 On 07-February-19	8.64	Call	Bond Future	605	1	605	1	0.00
14/08/2018	2030 On 07-February-19	9.40	Call	Bond Future	2296	2	2296	2	920.00
14/08/2018	2030 On 07-February-19	8.70	Put	Bond Future	5893	6	5893	6	0.00
14/08/2018	2030 On 07-February-19	8.64	Put	Bond Future	6211	6	6211	6	0.00
14/08/2018	2030 On 07-February-19	9.40	Put	Bond Future	2924	3	2924	3	0.00
14/08/2018	2030 On 07-February-19	8.63	Put	Bond Future	6265	7	6265	7	0.00
14/08/2018	2030 On 07-February-19	8.62	Put	Bond Future	6319	7	6319	7	0.00
14/08/2018	2030 On 02-May-19			Bond Future	9.58	91.3292	9.5752	91.3292	0.00
14/08/2018	2030 On 02-May-19	9.39	Call	Bond Future	2579	2	2579	2	0.00
14/08/2018	2030 On 02-May-19	9.41	Call	Bond Future	2638	2	2638	2	0.00
14/08/2018	2030 On 02-May-19	9.40	Call	Bond Future	2609	2	2609	2	0.00
14/08/2018	2030 On 02-May-19	9.40	Put	Bond Future	3695	4	3695	4	0.00
14/08/2018	2030 On 02-May-19	9.41	Put	Bond Future	3662	4	3662	4	0.00
14/08/2018	2030 On 02-May-19	9.39	Put	Bond Future	3728	4	3728	4	0.00
14/08/2018	2032 On 01-November-18			Bond Future	9.61	90.3552	9.6069	90.3552	37,817.00
14/08/2018	2032 On 01-November-18	8.76	Call	Bond Future	164	0	164	0	0.00
14/08/2018	2032 On 01-November-18	8.77	Call	Bond Future	172	0	172	0	0.00
14/08/2018	2032 On 01-November-18	8.75	Call	Bond Future	157	0	157	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
14/08/2018	2032 On 01-November-18	8.75	Put	Bond Future	6365	7	6365	7	0.00
14/08/2018	2032 On 01-November-18	8.76	Put	Bond Future	6296	7	6296	7	0.00
14/08/2018	2032 On 01-November-18	8.77	Put	Bond Future	6228	7	6228	7	0.00
14/08/2018	2032 On 07-February-19			Bond Future	9.69	92.1029	9.6901	92.1029	456.00
14/08/2018	2032 On 07-February-19	8.82	Call	Bond Future	669	1	669	1	0.00
14/08/2018	2032 On 07-February-19	8.81	Call	Bond Future	654	1	654	1	0.00
14/08/2018	2032 On 07-February-19	8.80	Call	Bond Future	639	1	639	1	0.00
14/08/2018	2032 On 07-February-19	8.81	Put	Bond Future	6920	7	6920	7	0.00
14/08/2018	2032 On 07-February-19	8.80	Put	Bond Future	6980	7	6980	7	0.00
14/08/2018	2032 On 07-February-19	8.82	Put	Bond Future	6861	7	6861	7	0.00
14/08/2018	2032 On 02-May-19			Bond Future	9.76	89.4776	9.7632	89.4776	0.00
14/08/2018	2032 On 02-May-19	9.61	Call	Bond Future	2928	3	2928	3	0.00
14/08/2018	2032 On 02-May-19	9.62	Call	Bond Future	2960	3	2960	3	0.00
14/08/2018	2032 On 02-May-19	9.63	Call	Bond Future	2993	3	2993	3	0.00
14/08/2018	2032 On 02-May-19	9.63	Put	Bond Future	3890	4	3890	4	0.00
14/08/2018	2032 On 02-May-19	9.61	Put	Bond Future	3960	4	3960	4	0.00
14/08/2018	2032 On 02-May-19	9.62	Put	Bond Future	3925	4	3925	4	0.00
14/08/2018	2033 On 01-November-18			Bond Future	103.03	103.0370	103.0310	103.0370	5,770.00
14/08/2018	2033 On 07-February-19			Bond Future	105.04	105.0487	105.0418	105.0487	0.00
14/08/2018	2033 On 02-May-19			Bond Future	105.66	105.6687	105.6622	105.6687	0.00
14/08/2018	2037 On 01-November-18			Bond Future	9.77	91.2702	9.7660	91.2702	49,450.00
14/08/2018	2037 On 01-November-18	9.01	Call	Bond Future	257	0	257	0	0.00
14/08/2018	2037 On 01-November-18	9.03	Call	Bond Future	279	0	279	0	0.00
14/08/2018	2037 On 01-November-18	9.02	Call	Bond Future	268	0	268	0	0.00
14/08/2018	2037 On 01-November-18	9.02	Put	Bond Future	6343	7	6343	7	0.00
14/08/2018	2037 On 01-November-18	9.03	Put	Bond Future	6269	7	6269	7	0.00
14/08/2018	2037 On 01-November-18	9.01	Put	Bond Future	6418	7	6418	7	0.00
14/08/2018	2037 On 07-February-19			Bond Future	9.84	88.7757	9.8424	88.7757	650.00
14/08/2018	2037 On 07-February-19	9.05	Call	Bond Future	952	1	952	1	0.00
14/08/2018	2037 On 07-February-19	9.06	Call	Bond Future	972	1	972	1	0.00
14/08/2018	2037 On 07-February-19	9.07	Call	Bond Future	992	1	992	1	0.00
14/08/2018	2037 On 07-February-19	9.07	Put	Bond Future	7196	7	7196	7	0.00
14/08/2018	2037 On 07-February-19	9.05	Put	Bond Future	7326	8	7326	8	0.00
14/08/2018	2037 On 07-February-19	9.06	Put	Bond Future	7261	7	7261	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
14/08/2018	2037 On 02-May-19			Bond Future	9.91	90.2501	9.9122	90.2501	0.00
14/08/2018	2037 On 02-May-19	9.80	Call	Bond Future	3446	3	3446	3	0.00
14/08/2018	2037 On 02-May-19	9.81	Call	Bond Future	3483	3	3483	3	0.00
14/08/2018	2037 On 02-May-19	9.79	Call	Bond Future	3409	3	3409	3	0.00
14/08/2018	2037 On 02-May-19	9.79	Put	Bond Future	4336	4	4336	4	0.00
14/08/2018	2037 On 02-May-19	9.80	Put	Bond Future	4297	4	4297	4	0.00
14/08/2018	2037 On 02-May-19	9.81	Put	Bond Future	4258	4	4258	4	0.00
14/08/2018	2038 On 01-November-18			Bond Future	123.02	123.0244	123.0175	123.0244	9,641.00
14/08/2018	2038 On 07-February-19			Bond Future	123.83	123.8352	123.8272	123.8352	0.00
14/08/2018	2038 On 02-May-19			Bond Future	125.91	125.9152	125.9078	125.9152	0.00
14/08/2018	2040 On 01-November-18			Bond Future	9.85	94.5913	9.8509	94.5913	23,588.00
14/08/2018	2040 On 01-November-18	9.08	Call	Bond Future	228	0	228	0	0.00
14/08/2018	2040 On 01-November-18	9.20	Call	Bond Future	378	0	378	0	3,540.00
14/08/2018	2040 On 01-November-18	9.80	Call	Bond Future	2032	2	2032	2	3,540.00
14/08/2018	2040 On 01-November-18	9.07	Call	Bond Future	218	0	218	0	0.00
14/08/2018	2040 On 01-November-18	9.10	Call	Bond Future	249	0	249	0	2,950.00
14/08/2018	2040 On 01-November-18	8.50	Call	Bond Future	11	0	11	0	2,950.00
14/08/2018	2040 On 01-November-18	9.09	Call	Bond Future	238	0	238	0	0.00
14/08/2018	2040 On 01-November-18	9.10	Put	Bond Future	6835	7	6835	7	0.00
14/08/2018	2040 On 01-November-18	8.50	Put	Bond Future	12410	13	12410	13	0.00
14/08/2018	2040 On 01-November-18	9.07	Put	Bond Future	7082	7	7082	7	0.00
14/08/2018	2040 On 01-November-18	9.09	Put	Bond Future	6917	7	6917	7	0.00
14/08/2018	2040 On 01-November-18	9.80	Put	Bond Future	2456	3	2456	3	0.00
14/08/2018	2040 On 01-November-18	9.08	Put	Bond Future	6999	7	6999	7	0.00
14/08/2018	2040 On 01-November-18	9.20	Put	Bond Future	6045	6	6045	6	0.00
14/08/2018	2040 On 07-February-19			Bond Future	9.93	91.9104	9.9273	91.9104	100.00
14/08/2018	2040 On 07-February-19	9.11	Call	Bond Future	925	1	925	1	0.00
14/08/2018	2040 On 07-February-19	9.13	Call	Bond Future	966	1	966	1	0.00
14/08/2018	2040 On 07-February-19	9.12	Call	Bond Future	945	1	945	1	0.00
14/08/2018	2040 On 07-February-19	9.12	Put	Bond Future	7949	8	7949	8	0.00
14/08/2018	2040 On 07-February-19	9.11	Put	Bond Future	8020	8	8020	8	0.00
14/08/2018	2040 On 07-February-19	9.13	Put	Bond Future	7878	8	7878	8	0.00
14/08/2018	2040 On 02-May-19			Bond Future	10.00	93.4370	9.9968	93.4370	0.00
14/08/2018	2040 On 02-May-19	9.90	Call	Bond Future	3813	4	3813	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
14/08/2018	2040 On 02-May-19	9.89	Call	Bond Future	3773	4	3773	4	0.00
14/08/2018	2040 On 02-May-19	9.88	Call	Bond Future	3734	4	3734	4	0.00
14/08/2018	2040 On 02-May-19	9.89	Put	Bond Future	4642	5	4642	5	0.00
14/08/2018	2040 On 02-May-19	9.88	Put	Bond Future	4685	5	4685	5	0.00
14/08/2018	2040 On 02-May-19	9.90	Put	Bond Future	4601	5	4601	5	0.00
14/08/2018	2044 On 01-November-18			Bond Future	9.87	91.6149	9.8737	91.6149	38,585.00
14/08/2018	2044 On 01-November-18	9.12	Call	Bond Future	257	0	257	0	0.00
14/08/2018	2044 On 01-November-18	9.13	Call	Bond Future	268	0	268	0	0.00
14/08/2018	2044 On 01-November-18	9.14	Call	Bond Future	280	0	280	0	0.00
14/08/2018	2044 On 01-November-18	9.13	Put	Bond Future	6926	7	6926	7	0.00
14/08/2018	2044 On 01-November-18	9.14	Put	Bond Future	6843	7	6843	7	0.00
14/08/2018	2044 On 01-November-18	9.12	Put	Bond Future	7010	7	7010	7	0.00
14/08/2018	2044 On 07-February-19			Bond Future	9.95	89.0017	9.9472	89.0017	108.00
14/08/2018	2044 On 07-February-19	9.17	Call	Bond Future	1041	1	1041	1	0.00
14/08/2018	2044 On 07-February-19	9.18	Call	Bond Future	1063	1	1063	1	0.00
14/08/2018	2044 On 07-February-19	9.16	Call	Bond Future	1019	1	1019	1	0.00
14/08/2018	2044 On 07-February-19	9.16	Put	Bond Future	7990	8	7990	8	0.00
14/08/2018	2044 On 07-February-19	9.17	Put	Bond Future	7918	8	7918	8	0.00
14/08/2018	2044 On 07-February-19	9.18	Put	Bond Future	7847	8	7847	8	0.00
14/08/2018	2044 On 02-May-19			Bond Future	10.01	90.4800	10.0138	90.4800	0.00
14/08/2018	2044 On 02-May-19	9.90	Call	Bond Future	3836	4	3836	4	0.00
14/08/2018	2044 On 02-May-19	9.92	Call	Bond Future	3917	4	3917	4	0.00
14/08/2018	2044 On 02-May-19	9.91	Call	Bond Future	3876	4	3876	4	0.00
14/08/2018	2044 On 02-May-19	9.92	Put	Bond Future	4694	5	4694	5	0.00
14/08/2018	2044 On 02-May-19	9.91	Put	Bond Future	4736	5	4736	5	0.00
14/08/2018	2044 On 02-May-19	9.90	Put	Bond Future	4779	5	4779	5	0.00
14/08/2018	2046 On 01-November-18			Bond Future	116.42	115.7497	116.4155	115.7497	11,966.00
14/08/2018	2046 On 07-February-19			Bond Future	118.69	118.0096	118.6873	118.0096	0.00
14/08/2018	2046 On 02-May-19			Bond Future	119.00	118.3065	118.9963	118.3065	0.00
14/08/2018	2050 On 01-November-18			Bond Future	121.86	122.8999	121.8580	122.8999	9,954.00
14/08/2018	2050 On 07-February-19			Bond Future	122.46	123.5279	122.4648	123.5279	0.00
14/08/2018	2050 On 02-May-19			Bond Future	124.52	125.6028	124.5224	125.6028	0.00
14/08/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	8608 On 21-December-26			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
14/08/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	AL37 On 01-November-18			Index Future	591.30	590.2210	591.3030	590.2210	0.00
14/08/2018	AL37 On 07-February-19			Index Future	602.74	601.6390	602.7350	601.6390	0.00
14/08/2018	AL37 On 02-May-19			Index Future	612.76	611.6390	612.7580	611.6390	0.00
14/08/2018	AL7T On 01-November-18			Index Future	685.68	683.5890	685.6750	683.5890	0.00
14/08/2018	AL7T On 07-February-19			Index Future	698.93	696.8140	698.9320	696.8140	0.00
14/08/2018	AL7T On 02-May-19			Index Future	710.55	708.3950	710.5540	708.3950	0.00
14/08/2018	ALBI On 01-November-18			Index Future	621.93	620.0710	621.9270	620.0710	863.00
14/08/2018	ALBI On 07-February-19			Index Future	633.95	632.0670	633.9510	632.0670	0.00
14/08/2018	ALBI On 02-May-19			Index Future	644.49	642.5720	644.4920	642.5720	0.00
14/08/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/08/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	C214 On 28-February-41			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
14/08/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2018	ES33 On 01-November-18			Bond Future	11.04	75.2999	11.0350	75.2999	9,466.00
14/08/2018	ES33 On 07-February-19			Bond Future	11.17	76.7565	11.1685	76.7565	0.00
14/08/2018	ES33 On 02-May-19			Bond Future	11.28	74.2420	11.2829	74.2420	0.00
14/08/2018	ES42 On 01-November-18			Bond Future	11.24	77.5096	11.2418	77.5096	7,957.00
14/08/2018	ES42 On 07-February-19			Bond Future	11.37	79.0087	11.3669	79.0087	0.00
14/08/2018	ES42 On 02-May-19			Bond Future	11.48	76.0611	11.4793	76.0611	0.00
14/08/2018	GOVI On 01-November-18			GOVI	617.00	615.0480	617.0020	615.0480	466.00
14/08/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
14/08/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
14/08/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
14/08/2018	GOVI On 01-November-18	653.49	Put	GOVI	364880	38	364880	38	0.00
14/08/2018	GOVI On 01-November-18	653.51	Put	GOVI	365080	38	365080	38	0.00
14/08/2018	GOVI On 01-November-18	653.50	Put	GOVI	364980	38	364980	38	0.00
14/08/2018	GOVI On 07-February-19			GOVI	628.93	626.9460	628.9310	626.9460	0.00
14/08/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
14/08/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
14/08/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
14/08/2018	GOVI On 07-February-19	666.51	Put	GOVI	375790	40	375790	40	0.00
14/08/2018	GOVI On 07-February-19	666.52	Put	GOVI	375890	40	375890	40	0.00
14/08/2018	GOVI On 07-February-19	666.53	Put	GOVI	375990	40	375990	40	0.00
14/08/2018	GOVI On 02-May-19			GOVI	639.39	637.3670	639.3890	637.3670	0.00
14/08/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
14/08/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
14/08/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2018	GOVI On 02-May-19	647.88	Put	GOVI	84910	11	84910	11	0.00
14/08/2018	GOVI On 02-May-19	647.86	Put	GOVI	84710	10	84710	10	0.00
14/08/2018	GOVI On 02-May-19	647.87	Put	GOVI	84810	11	84810	11	0.00
14/08/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/08/2018	IGOV On 01-November-18			Index Future	253.57	253.7690	253.5730	253.7690	742.00
14/08/2018	IGOV On 07-February-19			Index Future	258.52	258.7250	258.5230	258.7250	0.00
14/08/2018	IGOV On 02-May-19			Index Future	262.87	263.0720	262.8680	263.0720	0.00
14/08/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
14/08/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
14/08/2018	IS01 On 22-March-19			Interest Rate Swap	99.61	99.6100	99.6100	99.6100	0.00
14/08/2018	IS01 On 20-June-19			Interest Rate Swap	102.08	102.1000	102.0800	102.1000	0.00
14/08/2018	IS01 On 19-September-19			Interest Rate Swap	100.05	100.0700	100.0500	100.0700	0.00
14/08/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
14/08/2018	IS02 On 21-December-18			Interest Rate Swap	98.91	98.9100	98.9100	98.9100	0.00
14/08/2018	IS02 On 15-March-19			Interest Rate Swap	99.34	99.3500	99.3400	99.3500	0.00
14/08/2018	IS02 On 21-June-19			Interest Rate Swap	99.82	99.8400	99.8200	99.8400	0.00
14/08/2018	IS02 On 20-September-19			Interest Rate Swap	102.05	102.0700	102.0500	102.0700	0.00
14/08/2018	IS02 On 20-December-19			Interest Rate Swap	103.09	103.1300	103.0900	103.1300	0.00
14/08/2018	IS02 On 23-March-20			Interest Rate Swap	99.22	99.2800	99.2200	99.2800	0.00
14/08/2018	IS02 On 22-June-20			Interest Rate Swap	102.88	102.9600	102.8800	102.9600	0.00
14/08/2018	IS02 On 21-September-20			Interest Rate Swap	99.99	100.0900	99.9900	100.0900	0.00
14/08/2018	IS05 On 17-December-20			Interest Rate Swap	96.91	97.0200	96.9100	97.0200	0.00
14/08/2018	IS05 On 16-March-21			Interest Rate Swap	96.20	96.3300	96.2000	96.3300	0.00
14/08/2018	IS05 On 15-June-21			Interest Rate Swap	95.47	95.6100	95.4700	95.6100	0.00
14/08/2018	IS05 On 21-September-21			Interest Rate Swap	95.72	95.8800	95.7200	95.8800	0.00
14/08/2018	IS05 On 21-December-21			Interest Rate Swap	97.97	98.1500	97.9700	98.1500	51.00
14/08/2018	IS05 On 15-March-22			Interest Rate Swap	98.14	98.3500	98.1400	98.3500	0.00
14/08/2018	IS05 On 21-June-22			Interest Rate Swap	99.40	99.6200	99.4000	99.6200	0.00
14/08/2018	IS05 On 20-September-22			Interest Rate Swap	103.35	103.5900	103.3500	103.5900	0.00
14/08/2018	IS05 On 20-December-22			Interest Rate Swap	104.64	104.8900	104.6400	104.8900	0.00
14/08/2018	IS05 On 22-March-23			Interest Rate Swap	98.10	98.3800	98.1000	98.3800	0.00
14/08/2018	IS05 On 20-June-23			Interest Rate Swap	104.15	104.4300	104.1500	104.4300	0.00
14/08/2018	IS05 On 19-September-23			Interest Rate Swap	99.72	100.0200	99.7200	100.0200	0.00
14/08/2018	IS10 On 17-December-25			Interest Rate Swap	96.73	97.1300	96.7300	97.1300	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
14/08/2018	IS10 On 16-March-26			Interest Rate Swap	93.79	94.2000	93.7900	94.2000	0.00
14/08/2018	IS10 On 15-June-26			Interest Rate Swap	92.57	93.0000	92.5700	93.0000	0.00
14/08/2018	IS10 On 21-September-26			Interest Rate Swap	94.74	95.1900	94.7400	95.1900	0.00
14/08/2018	IS10 On 21-December-26			Interest Rate Swap	98.51	98.9600	98.5100	98.9600	0.00
14/08/2018	IS10 On 15-March-27			Interest Rate Swap	97.10	97.5700	97.1000	97.5700	0.00
14/08/2018	IS10 On 21-June-27			Interest Rate Swap	99.18	99.6600	99.1800	99.6600	0.00
14/08/2018	IS10 On 20-September-27			Interest Rate Swap	104.59	105.0700	104.5900	105.0700	0.00
14/08/2018	IS10 On 20-December-27			Interest Rate Swap	104.96	105.4400	104.9600	105.4400	0.00
14/08/2018	IS10 On 22-March-28			Interest Rate Swap	98.57	99.0500	98.5700	99.0500	0.00
14/08/2018	IS10 On 20-June-28			Interest Rate Swap	105.68	106.1500	105.6800	106.1500	0.00
14/08/2018	IS10 On 19-September-28			Interest Rate Swap	99.34	99.8200	99.3400	99.8200	0.00
14/08/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/08/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/08/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/08/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
14/08/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
14/08/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
14/08/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
14/08/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
14/08/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
14/08/2018	R023 On 01-November-18			Bond Future	8.44	98.7607	8.4439	98.7607	38,294.00
14/08/2018	R023 On 01-November-18	10.59	Call	Bond Future	7175	7	7175	7	0.00
14/08/2018	R023 On 01-November-18	10.58	Call	Bond Future	7143	7	7143	7	0.00
14/08/2018	R023 On 01-November-18	10.57	Call	Bond Future	7111	7	7111	7	0.00
14/08/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
14/08/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
14/08/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
14/08/2018	R023 On 07-February-19			Bond Future	8.54	100.6710	8.5428	100.6710	0.00
14/08/2018	R023 On 07-February-19	10.57	Call	Bond Future	6468	6	6468	6	0.00
14/08/2018	R023 On 07-February-19	10.59	Call	Bond Future	6527	6	6527	6	0.00
14/08/2018	R023 On 07-February-19	10.58	Call	Bond Future	6497	6	6497	6	0.00
14/08/2018	R023 On 07-February-19	10.58	Put	Bond Future	40	0	40	0	0.00
14/08/2018	R023 On 07-February-19	10.59	Put	Bond Future	39	0	39	0	0.00
14/08/2018	R023 On 07-February-19	10.57	Put	Bond Future	41	0	41	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
14/08/2018	R023 On 02-May-19			Bond Future	8.63	98.4162	8.6275	98.4162	0.00
14/08/2018	R023 On 02-May-19	8.46	Call	Bond Future	1210	1	1210	1	0.00
14/08/2018	R023 On 02-May-19	8.45	Call	Bond Future	1193	1	1193	1	0.00
14/08/2018	R023 On 02-May-19	8.44	Call	Bond Future	1177	1	1177	1	0.00
14/08/2018	R023 On 02-May-19	8.45	Put	Bond Future	1752	2	1752	2	0.00
14/08/2018	R023 On 02-May-19	8.44	Put	Bond Future	1768	2	1768	2	0.00
14/08/2018	R023 On 02-May-19	8.46	Put	Bond Future	1738	2	1738	2	0.00
14/08/2018	R035 On 01-November-18			Bond Future	9.71	94.5985	9.7110	94.5985	70,441.00
14/08/2018	R035 On 01-November-18	8.94	Call	Bond Future	225	0	225	0	0.00
14/08/2018	R035 On 01-November-18	8.93	Call	Bond Future	215	0	215	0	0.00
14/08/2018	R035 On 01-November-18	8.92	Call	Bond Future	206	0	206	0	0.00
14/08/2018	R035 On 01-November-18	8.93	Put	Bond Future	6526	7	6526	7	0.00
14/08/2018	R035 On 01-November-18	8.92	Put	Bond Future	6601	7	6601	7	0.00
14/08/2018	R035 On 01-November-18	8.94	Put	Bond Future	6451	7	6451	7	0.00
14/08/2018	R035 On 07-February-19			Bond Future	9.79	96.4284	9.7942	96.4284	298.00
14/08/2018	R035 On 07-February-19	8.96	Call	Bond Future	839	1	839	1	0.00
14/08/2018	R035 On 07-February-19	8.98	Call	Bond Future	876	1	876	1	0.00
14/08/2018	R035 On 07-February-19	8.97	Call	Bond Future	858	1	858	1	0.00
14/08/2018	R035 On 07-February-19	8.97	Put	Bond Future	7420	8	7420	8	0.00
14/08/2018	R035 On 07-February-19	8.98	Put	Bond Future	7355	8	7355	8	0.00
14/08/2018	R035 On 07-February-19	8.96	Put	Bond Future	7485	8	7485	8	0.00
14/08/2018	R035 On 02-May-19			Bond Future	9.86	93.5328	9.8628	93.5328	0.00
14/08/2018	R035 On 02-May-19	9.74	Call	Bond Future	3417	3	3417	3	0.00
14/08/2018	R035 On 02-May-19	9.75	Call	Bond Future	3454	3	3454	3	0.00
14/08/2018	R035 On 02-May-19	9.73	Call	Bond Future	3380	3	3380	3	0.00
14/08/2018	R035 On 02-May-19	9.73	Put	Bond Future	4380	5	4380	5	0.00
14/08/2018	R035 On 02-May-19	9.75	Put	Bond Future	4302	4	4302	4	0.00
14/08/2018	R035 On 02-May-19	9.74	Put	Bond Future	4341	4	4341	4	0.00
14/08/2018	R186 On 01-November-18			Bond Future	9.01	112.0838	9.0087	112.0838	65,191.00
14/08/2018	R186 On 01-November-18	8.53	Call	Bond Future	441	0	441	0	0.00
14/08/2018	R186 On 01-November-18	8.46	Call	Bond Future	350	0	350	0	5,000.00
14/08/2018	R186 On 01-November-18	8.90	Call	Bond Future	1198	1	1198	1	0.00
14/08/2018	R186 On 01-November-18	9.14	Call	Bond Future	1965	2	1965	2	0.00
14/08/2018	R186 On 01-November-18	8.52	Call	Bond Future	427	0	427	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
14/08/2018	R186 On 01-November-18	8.54	Call	Bond Future	455	0	455	0	0.00
14/08/2018	R186 On 01-November-18	7.96	Call	Bond Future	38	0	38	0	5,000.00
14/08/2018	R186 On 01-November-18	8.90	Put	Bond Future	1851	2	1851	2	2,500.00
14/08/2018	R186 On 01-November-18	9.14	Put	Bond Future	1182	1	1182	1	5,000.00
14/08/2018	R186 On 01-November-18	8.52	Put	Bond Future	3406	4	3406	4	0.00
14/08/2018	R186 On 01-November-18	7.96	Put	Bond Future	6562	7	6562	7	0.00
14/08/2018	R186 On 01-November-18	8.54	Put	Bond Future	3309	4	3309	4	0.00
14/08/2018	R186 On 01-November-18	8.53	Put	Bond Future	3357	4	3357	4	0.00
14/08/2018	R186 On 01-November-18	8.46	Put	Bond Future	3701	4	3701	4	0.00
14/08/2018	R186 On 07-February-19			Bond Future	9.10	108.9468	9.0956	108.9468	719.00
14/08/2018	R186 On 07-February-19	8.20	Call	Bond Future	435	0	435	0	0.00
14/08/2018	R186 On 07-February-19	8.22	Call	Bond Future	458	0	458	0	0.00
14/08/2018	R186 On 07-February-19	8.21	Call	Bond Future	446	0	446	0	0.00
14/08/2018	R186 On 07-February-19	8.20	Put	Bond Future	5803	6	5803	6	0.00
14/08/2018	R186 On 07-February-19	8.22	Put	Bond Future	5702	6	5702	6	0.00
14/08/2018	R186 On 07-February-19	8.21	Put	Bond Future	5752	6	5752	6	0.00
14/08/2018	R186 On 02-May-19			Bond Future	9.18	110.7565	9.1750	110.7565	0.00
14/08/2018	R186 On 02-May-19	9.03	Call	Bond Future	2322	2	2322	2	0.00
14/08/2018	R186 On 02-May-19	9.02	Call	Bond Future	2294	2	2294	2	0.00
14/08/2018	R186 On 02-May-19	9.01	Call	Bond Future	2266	2	2266	2	0.00
14/08/2018	R186 On 02-May-19	9.02	Put	Bond Future	3174	3	3174	3	0.00
14/08/2018	R186 On 02-May-19	9.01	Put	Bond Future	3203	3	3203	3	0.00
14/08/2018	R186 On 02-May-19	9.03	Put	Bond Future	3145	3	3145	3	0.00
14/08/2018	R197 On 01-November-18			Bond Future	302.07	302.3708	302.0728	302.3708	2,350.00
14/08/2018	R197 On 07-February-19			Bond Future	300.62	300.9237	300.6172	300.9237	0.00
14/08/2018	R197 On 02-May-19			Bond Future	305.67	305.9780	305.6682	305.9780	0.00
14/08/2018	R202 On 01-November-18			Bond Future	234.78	234.7956	234.7828	234.7956	10,129.00
14/08/2018	R202 On 07-February-19			Bond Future	235.46	235.4757	235.4605	235.4757	0.00
14/08/2018	R202 On 02-May-19			Bond Future	239.42	239.4311	239.4167	239.4311	0.00
14/08/2018	R207 On 01-November-18			Bond Future	7.77	101.5845	7.7734	101.5845	19,348.00
14/08/2018	R207 On 01-November-18	6.75	Call	Bond Future	0	0	0	0	0.00
14/08/2018	R207 On 01-November-18	6.76	Call	Bond Future	0	0	0	0	0.00
14/08/2018	R207 On 01-November-18	6.74	Call	Bond Future	0	0	0	0	0.00
14/08/2018	R207 On 01-November-18	6.74	Put	Bond Future	1161	1	1161	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
14/08/2018	R207 On 01-November-18	6.75	Put	Bond Future	1150	1	1150	1	0.00
14/08/2018	R207 On 01-November-18	6.76	Put	Bond Future	1138	1	1138	1	0.00
14/08/2018	R207 On 07-February-19			Bond Future	7.92	99.9045	7.9215	99.9045	0.00
14/08/2018	R207 On 07-February-19	6.53	Call	Bond Future	1	0	1	0	0.00
14/08/2018	R207 On 07-February-19	6.52	Call	Bond Future	1	0	1	0	0.00
14/08/2018	R207 On 07-February-19	6.51	Call	Bond Future	1	0	1	0	0.00
14/08/2018	R207 On 07-February-19	6.52	Put	Bond Future	1232	1	1232	1	0.00
14/08/2018	R207 On 07-February-19	6.51	Put	Bond Future	1241	1	1241	1	0.00
14/08/2018	R207 On 07-February-19	6.53	Put	Bond Future	1224	1	1224	1	0.00
14/08/2018	R207 On 02-May-19			Bond Future	8.16	101.5641	8.1601	101.5641	0.00
14/08/2018	R207 On 02-May-19	7.61	Call	Bond Future	72	0	72	0	0.00
14/08/2018	R207 On 02-May-19	7.63	Call	Bond Future	76	0	76	0	0.00
14/08/2018	R207 On 02-May-19	7.62	Call	Bond Future	74	0	74	0	0.00
14/08/2018	R207 On 02-May-19	7.62	Put	Bond Future	430	0	430	0	0.00
14/08/2018	R207 On 02-May-19	7.63	Put	Bond Future	425	0	425	0	0.00
14/08/2018	R207 On 02-May-19	7.61	Put	Bond Future	434	0	434	0	0.00
14/08/2018	R208 On 01-November-18			Bond Future	8.08	97.7308	8.0754	97.7308	28,717.00
14/08/2018	R208 On 01-November-18	7.11	Call	Bond Future	3	0	3	0	0.00
14/08/2018	R208 On 01-November-18	7.12	Call	Bond Future	3	0	3	0	0.00
14/08/2018	R208 On 01-November-18	7.10	Call	Bond Future	3	0	3	0	0.00
14/08/2018	R208 On 01-November-18	7.12	Put	Bond Future	2040	2	2040	2	0.00
14/08/2018	R208 On 01-November-18	7.10	Put	Bond Future	2083	2	2083	2	0.00
14/08/2018	R208 On 01-November-18	7.11	Put	Bond Future	2061	2	2061	2	0.00
14/08/2018	R208 On 07-February-19			Bond Future	8.19	99.6212	8.1900	99.6212	0.00
14/08/2018	R208 On 07-February-19	7.08	Call	Bond Future	19	0	19	0	0.00
14/08/2018	R208 On 07-February-19	7.07	Call	Bond Future	19	0	19	0	0.00
14/08/2018	R208 On 07-February-19	7.06	Call	Bond Future	18	0	18	0	0.00
14/08/2018	R208 On 07-February-19	7.08	Put	Bond Future	2142	2	2142	2	0.00
14/08/2018	R208 On 07-February-19	7.06	Put	Bond Future	2179	2	2179	2	0.00
14/08/2018	R208 On 07-February-19	7.07	Put	Bond Future	2160	2	2160	2	0.00
14/08/2018	R208 On 02-May-19			Bond Future	8.31	97.8765	8.3077	97.8765	0.00
14/08/2018	R208 On 02-May-19	8.02	Call	Bond Future	447	0	447	0	0.00
14/08/2018	R208 On 02-May-19	8.03	Call	Bond Future	455	0	455	0	0.00
14/08/2018	R208 On 02-May-19	8.04	Call	Bond Future	463	0	463	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
14/08/2018	R208 On 02-May-19	8.04	Put	Bond Future	918	1	918	1	0.00
14/08/2018	R208 On 02-May-19	8.02	Put	Bond Future	936	1	936	1	0.00
14/08/2018	R208 On 02-May-19	8.03	Put	Bond Future	927	1	927	1	0.00
14/08/2018	R209 On 01-November-18			Bond Future	9.68	71.8044	9.6782	71.8044	126,870.00
14/08/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	71155	71	71155	71	0.00
14/08/2018	R209 On 01-November-18	8.89	Call	Bond Future	185	0	185	0	2,000.00
14/08/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	71155	71	71155	71	0.00
14/08/2018	R209 On 01-November-18	10.00	Call	Bond Future	3059	3	3059	3	0.00
14/08/2018	R209 On 01-November-18	9.47	Call	Bond Future	1162	1	1162	1	0.00
14/08/2018	R209 On 01-November-18	8.98	Call	Bond Future	270	0	270	0	0.00
14/08/2018	R209 On 01-November-18	9.82	Call	Bond Future	2311	2	2311	2	0.00
14/08/2018	R209 On 01-November-18	9.97	Call	Bond Future	2929	3	2929	3	0.00
14/08/2018	R209 On 01-November-18	9.64	Call	Bond Future	1666	2	1666	2	2,000.00
14/08/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	71155	71	71155	71	0.00
14/08/2018	R209 On 01-November-18	9.34	Call	Bond Future	848	1	848	1	0.00
14/08/2018	R209 On 01-November-18	9.98	Call	Bond Future	2972	3	2972	3	0.00
14/08/2018	R209 On 01-November-18	9.49	Call	Bond Future	1216	1	1216	1	0.00
14/08/2018	R209 On 01-November-18	9.84	Call	Bond Future	2390	2	2390	2	0.00
14/08/2018	R209 On 01-November-18	9.94	Call	Bond Future	2801	3	2801	3	0.00
14/08/2018	R209 On 01-November-18	10.57	Call	Bond Future	5810	6	5810	6	0.00
14/08/2018	R209 On 01-November-18	8.99	Call	Bond Future	280	0	280	0	760.00
14/08/2018	R209 On 01-November-18	10.57	Put	Bond Future	329	0	329	0	0.00
14/08/2018	R209 On 01-November-18	9.49	Put	Bond Future	2459	3	2459	3	0.00
14/08/2018	R209 On 01-November-18	9.94	Put	Bond Future	1123	1	1123	1	0.00
14/08/2018	R209 On 01-November-18	9.84	Put	Bond Future	1346	1	1346	1	0.00
14/08/2018	R209 On 01-November-18	8.99	Put	Bond Future	4983	5	4983	5	0.00
14/08/2018	R209 On 01-November-18	9.82	Put	Bond Future	1395	2	1395	2	760.00
14/08/2018	R209 On 01-November-18	10.00	Put	Bond Future	1005	1	1005	1	5,850.00
14/08/2018	R209 On 01-November-18	9.47	Put	Bond Future	2539	3	2539	3	760.00
14/08/2018	R209 On 01-November-18	8.98	Put	Bond Future	5044	5	5044	5	0.00
14/08/2018	R209 On 01-November-18	9.97	Put	Bond Future	1063	1	1063	1	0.00
14/08/2018	R209 On 01-November-18	9.64	Put	Bond Future	1915	2	1915	2	0.00
14/08/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
14/08/2018	R209 On 01-November-18	9.98	Put	Bond Future	1043	1	1043	1	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
14/08/2018	R209 On 01-November-18	9.34	Put	Bond Future	3104	3	3104	3	0.00
14/08/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
14/08/2018	R209 On 01-November-18	8.89	Put	Bond Future	5609	6	5609	6	0.00
14/08/2018	R209 On 07-February-19			Bond Future	9.75	73.1933	9.7500	73.1933	340.00
14/08/2018	R209 On 07-February-19	8.96	Call	Bond Future	806	1	806	1	0.00
14/08/2018	R209 On 07-February-19	8.97	Call	Bond Future	823	1	823	1	0.00
14/08/2018	R209 On 07-February-19	10.20	Call	Bond Future	4532	4	4532	4	0.00
14/08/2018	R209 On 07-February-19	8.95	Call	Bond Future	789	1	789	1	0.00
14/08/2018	R209 On 07-February-19	9.54	Call	Bond Future	2139	2	2139	2	4,000.00
14/08/2018	R209 On 07-February-19	9.04	Call	Bond Future	948	1	948	1	4,000.00
14/08/2018	R209 On 07-February-19	9.04	Put	Bond Future	5742	6	5742	6	0.00
14/08/2018	R209 On 07-February-19	8.95	Put	Bond Future	6224	6	6224	6	0.00
14/08/2018	R209 On 07-February-19	9.54	Put	Bond Future	3510	4	3510	4	0.00
14/08/2018	R209 On 07-February-19	8.96	Put	Bond Future	6169	6	6169	6	0.00
14/08/2018	R209 On 07-February-19	8.97	Put	Bond Future	6115	6	6115	6	0.00
14/08/2018	R209 On 07-February-19	10.20	Put	Bond Future	1720	2	1720	2	4,000.00
14/08/2018	R209 On 02-May-19			Bond Future	9.81	71.2613	9.8124	71.2613	0.00
14/08/2018	R209 On 02-May-19	9.69	Call	Bond Future	2953	3	2953	3	0.00
14/08/2018	R209 On 02-May-19	9.68	Call	Bond Future	2922	3	2922	3	0.00
14/08/2018	R209 On 02-May-19	9.70	Call	Bond Future	2984	3	2984	3	0.00
14/08/2018	R209 On 02-May-19	9.68	Put	Bond Future	3772	4	3772	4	0.00
14/08/2018	R209 On 02-May-19	9.69	Put	Bond Future	3739	4	3739	4	0.00
14/08/2018	R209 On 02-May-19	9.70	Put	Bond Future	3705	4	3705	4	0.00
14/08/2018	R210 On 01-November-18			Bond Future	185.13	185.1358	185.1252	185.1358	2,149.00
14/08/2018	R210 On 07-February-19			Bond Future	188.74	188.7504	188.7379	188.7504	0.00
14/08/2018	R210 On 02-May-19			Bond Future	189.35	189.3661	189.3545	189.3661	0.00
14/08/2018	R212 On 01-November-18			Bond Future	155.54	155.5980	155.5371	155.5980	3,476.00
14/08/2018	R212 On 07-February-19			Bond Future	156.42	156.4809	156.4174	156.4809	0.00
14/08/2018	R212 On 02-May-19			Bond Future	159.05	159.1093	159.0455	159.1093	0.00
14/08/2018	R213 On 01-November-18			Bond Future	9.52	82.9274	9.5157	82.9274	32,893.00
14/08/2018	R213 On 01-November-18	8.66	Call	Bond Future	134	0	134	0	0.00
14/08/2018	R213 On 01-November-18	8.65	Call	Bond Future	128	0	128	0	0.00
14/08/2018	R213 On 01-November-18	8.64	Call	Bond Future	122	0	122	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
14/08/2018	R213 On 01-November-18	8.65	Put	Bond Future	5800	6	5800	6	0.00
14/08/2018	R213 On 01-November-18	8.64	Put	Bond Future	5863	6	5863	6	0.00
14/08/2018	R213 On 01-November-18	8.66	Put	Bond Future	5737	6	5737	6	0.00
14/08/2018	R213 On 07-February-19			Bond Future	9.60	84.5316	9.5986	84.5316	112.00
14/08/2018	R213 On 07-February-19	8.68	Call	Bond Future	548	0	548	0	0.00
14/08/2018	R213 On 07-February-19	8.69	Call	Bond Future	561	1	561	1	0.00
14/08/2018	R213 On 07-February-19	8.70	Call	Bond Future	574	1	574	1	0.00
14/08/2018	R213 On 07-February-19	8.69	Put	Bond Future	6415	7	6415	7	0.00
14/08/2018	R213 On 07-February-19	8.70	Put	Bond Future	6361	7	6361	7	0.00
14/08/2018	R213 On 07-February-19	8.68	Put	Bond Future	6470	7	6470	7	0.00
14/08/2018	R213 On 02-May-19			Bond Future	9.67	82.3886	9.6673	82.3886	0.00
14/08/2018	R213 On 02-May-19	9.50	Call	Bond Future	2584	2	2584	2	0.00
14/08/2018	R213 On 02-May-19	9.49	Call	Bond Future	2555	2	2555	2	0.00
14/08/2018	R213 On 02-May-19	9.48	Call	Bond Future	2526	2	2526	2	0.00
14/08/2018	R213 On 02-May-19	9.49	Put	Bond Future	3638	4	3638	4	0.00
14/08/2018	R213 On 02-May-19	9.48	Put	Bond Future	3671	4	3671	4	0.00
14/08/2018	R213 On 02-May-19	9.50	Put	Bond Future	3606	4	3606	4	0.00
14/08/2018	R214 On 01-November-18			Bond Future	9.83	71.0478	9.8291	71.0478	28,498.00
14/08/2018	R214 On 01-November-18	8.98	Call	Bond Future	174	0	174	0	0.00
14/08/2018	R214 On 01-November-18	8.99	Call	Bond Future	182	0	182	0	0.00
14/08/2018	R214 On 01-November-18	9.00	Call	Bond Future	190	0	190	0	0.00
14/08/2018	R214 On 01-November-18	9.00	Put	Bond Future	6198	6	6198	6	0.00
14/08/2018	R214 On 01-November-18	8.98	Put	Bond Future	6337	7	6337	7	0.00
14/08/2018	R214 On 01-November-18	8.99	Put	Bond Future	6268	6	6268	6	0.00
14/08/2018	R214 On 07-February-19			Bond Future	9.90	72.4222	9.9030	72.4222	0.00
14/08/2018	R214 On 07-February-19	9.04	Call	Bond Future	712	1	712	1	0.00
14/08/2018	R214 On 07-February-19	9.05	Call	Bond Future	728	1	728	1	0.00
14/08/2018	R214 On 07-February-19	9.03	Call	Bond Future	696	1	696	1	0.00
14/08/2018	R214 On 07-February-19	9.03	Put	Bond Future	6960	7	6960	7	0.00
14/08/2018	R214 On 07-February-19	9.04	Put	Bond Future	6899	7	6899	7	0.00
14/08/2018	R214 On 07-February-19	9.05	Put	Bond Future	6839	7	6839	7	0.00
14/08/2018	R214 On 02-May-19			Bond Future	9.96	70.3313	9.9636	70.3313	0.00
14/08/2018	R214 On 02-May-19	9.87	Call	Bond Future	3194	3	3194	3	0.00
14/08/2018	R214 On 02-May-19	9.85	Call	Bond Future	3129	3	3129	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
14/08/2018	R214 On 02-May-19	9.86	Call	Bond Future	3161	3	3161	3	0.00
14/08/2018	R214 On 02-May-19	9.86	Put	Bond Future	3854	4	3854	4	0.00
14/08/2018	R214 On 02-May-19	9.87	Put	Bond Future	3819	4	3819	4	0.00
14/08/2018	R214 On 02-May-19	9.85	Put	Bond Future	3889	4	3889	4	0.00
14/08/2018	R248 On 01-November-18			Bond Future	9.86	90.6487	9.8598	90.6487	97,212.00
14/08/2018	R248 On 01-November-18	9.01	Call	Bond Future	164	0	164	0	0.00
14/08/2018	R248 On 01-November-18	9.03	Call	Bond Future	181	0	181	0	0.00
14/08/2018	R248 On 01-November-18	9.02	Call	Bond Future	172	0	172	0	0.00
14/08/2018	R248 On 01-November-18	9.02	Put	Bond Future	7992	8	7992	8	0.00
14/08/2018	R248 On 01-November-18	9.03	Put	Bond Future	7901	8	7901	8	0.00
14/08/2018	R248 On 01-November-18	9.01	Put	Bond Future	8084	8	8084	8	0.00
14/08/2018	R248 On 07-February-19			Bond Future	9.93	92.4022	9.9347	92.4022	0.00
14/08/2018	R248 On 07-February-19	9.06	Call	Bond Future	850	1	850	1	0.00
14/08/2018	R248 On 07-February-19	9.07	Call	Bond Future	870	1	870	1	0.00
14/08/2018	R248 On 07-February-19	9.05	Call	Bond Future	830	1	830	1	0.00
14/08/2018	R248 On 07-February-19	9.07	Put	Bond Future	8822	9	8822	9	0.00
14/08/2018	R248 On 07-February-19	9.05	Put	Bond Future	8981	9	8981	9	0.00
14/08/2018	R248 On 07-February-19	9.06	Put	Bond Future	8901	9	8901	9	0.00
14/08/2018	R248 On 02-May-19			Bond Future	10.00	89.5031	9.9961	89.5031	0.00
14/08/2018	R248 On 02-May-19	9.90	Call	Bond Future	4009	4	4009	4	0.00
14/08/2018	R248 On 02-May-19	9.91	Call	Bond Future	4051	4	4051	4	0.00
14/08/2018	R248 On 02-May-19	9.89	Call	Bond Future	3968	4	3968	4	0.00
14/08/2018	R248 On 02-May-19	9.91	Put	Bond Future	4783	5	4783	5	0.00
14/08/2018	R248 On 02-May-19	9.89	Put	Bond Future	4871	5	4871	5	0.00
14/08/2018	R248 On 02-May-19	9.90	Put	Bond Future	4826	5	4826	5	0.00