



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
28/08/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	2025 On 01-November-18			Bond Future	132.35	132.3603	132.3527	132.3603	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
28/08/2018	2025 On 07-February-19			Bond Future	133.52	133.5261	133.5189	133.5261	0.00
28/08/2018	2025 On 02-May-19			Bond Future	135.76	135.7692	135.7606	135.7692	0.00
28/08/2018	2029 On 01-November-18			Bond Future	99.72	99.6825	99.7241	99.6825	1,600.00
28/08/2018	2029 On 07-February-19			Bond Future	101.67	101.6256	101.6684	101.6256	0.00
28/08/2018	2029 On 02-May-19			Bond Future	102.30	102.2602	102.3029	102.2602	0.00
28/08/2018	2030 On 01-November-18			Bond Future	9.32	93.0259	9.3155	93.0259	52,508.00
28/08/2018	2030 On 01-November-18	8.58	Call	Bond Future	132	0	132	0	0.00
28/08/2018	2030 On 01-November-18	8.60	Call	Bond Future	144	0	144	0	0.00
28/08/2018	2030 On 01-November-18	8.59	Call	Bond Future	138	0	138	0	0.00
28/08/2018	2030 On 01-November-18	8.59	Put	Bond Future	4985	5	4985	5	0.00
28/08/2018	2030 On 01-November-18	8.58	Put	Bond Future	5048	5	5048	5	0.00
28/08/2018	2030 On 01-November-18	8.60	Put	Bond Future	4921	5	4921	5	0.00
28/08/2018	2030 On 07-February-19			Bond Future	9.39	90.8115	9.3927	90.8115	167.00
28/08/2018	2030 On 07-February-19	8.62	Call	Bond Future	706	1	706	1	0.00
28/08/2018	2030 On 07-February-19	8.63	Call	Bond Future	722	1	722	1	0.00
28/08/2018	2030 On 07-February-19	9.40	Call	Bond Future	2638	3	2638	3	920.00
28/08/2018	2030 On 07-February-19	8.64	Call	Bond Future	737	1	737	1	0.00
28/08/2018	2030 On 07-February-19	8.70	Call	Bond Future	839	1	839	1	920.00
28/08/2018	2030 On 07-February-19	9.40	Put	Bond Future	2592	3	2592	3	0.00
28/08/2018	2030 On 07-February-19	8.64	Put	Bond Future	5669	6	5669	6	0.00
28/08/2018	2030 On 07-February-19	8.70	Put	Bond Future	5364	5	5364	5	0.00
28/08/2018	2030 On 07-February-19	8.63	Put	Bond Future	5721	6	5721	6	0.00
28/08/2018	2030 On 07-February-19	8.62	Put	Bond Future	5773	6	5773	6	0.00
28/08/2018	2030 On 02-May-19			Bond Future	9.46	92.3205	9.4645	92.3205	0.00
28/08/2018	2030 On 02-May-19	9.39	Call	Bond Future	2960	3	2960	3	0.00
28/08/2018	2030 On 02-May-19	9.41	Call	Bond Future	3024	3	3024	3	0.00
28/08/2018	2030 On 02-May-19	9.40	Call	Bond Future	2992	3	2992	3	0.00
28/08/2018	2030 On 02-May-19	9.40	Put	Bond Future	3394	3	3394	3	0.00
28/08/2018	2030 On 02-May-19	9.41	Put	Bond Future	3363	3	3363	3	0.00
28/08/2018	2030 On 02-May-19	9.39	Put	Bond Future	3424	3	3424	3	0.00
28/08/2018	2032 On 01-November-18			Bond Future	9.50	91.4694	9.4978	91.4694	39,287.00
28/08/2018	2032 On 01-November-18	8.76	Call	Bond Future	137	0	137	0	0.00
28/08/2018	2032 On 01-November-18	8.77	Call	Bond Future	144	0	144	0	0.00
28/08/2018	2032 On 01-November-18	8.75	Call	Bond Future	131	0	131	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
28/08/2018	2032 On 01-November-18	8.75	Put	Bond Future	5580	6	5580	6	0.00
28/08/2018	2032 On 01-November-18	8.76	Put	Bond Future	5511	6	5511	6	0.00
28/08/2018	2032 On 01-November-18	8.77	Put	Bond Future	5441	5	5441	5	0.00
28/08/2018	2032 On 07-February-19			Bond Future	9.58	93.2343	9.5773	93.2343	456.00
28/08/2018	2032 On 07-February-19	8.82	Call	Bond Future	819	1	819	1	0.00
28/08/2018	2032 On 07-February-19	8.81	Call	Bond Future	802	1	802	1	0.00
28/08/2018	2032 On 07-February-19	8.80	Call	Bond Future	784	1	784	1	0.00
28/08/2018	2032 On 07-February-19	8.81	Put	Bond Future	6297	6	6297	6	0.00
28/08/2018	2032 On 07-February-19	8.80	Put	Bond Future	6354	6	6354	6	0.00
28/08/2018	2032 On 07-February-19	8.82	Put	Bond Future	6240	6	6240	6	0.00
28/08/2018	2032 On 02-May-19			Bond Future	9.65	90.6285	9.6469	90.6285	0.00
28/08/2018	2032 On 02-May-19	9.61	Call	Bond Future	3384	3	3384	3	0.00
28/08/2018	2032 On 02-May-19	9.62	Call	Bond Future	3419	3	3419	3	0.00
28/08/2018	2032 On 02-May-19	9.63	Call	Bond Future	3453	3	3453	3	0.00
28/08/2018	2032 On 02-May-19	9.63	Put	Bond Future	3568	4	3568	4	0.00
28/08/2018	2032 On 02-May-19	9.61	Put	Bond Future	3634	4	3634	4	0.00
28/08/2018	2032 On 02-May-19	9.62	Put	Bond Future	3601	4	3601	4	0.00
28/08/2018	2033 On 01-November-18			Bond Future	101.81	101.8153	101.8099	101.8153	5,770.00
28/08/2018	2033 On 07-February-19			Bond Future	103.79	103.8001	103.7950	103.8001	0.00
28/08/2018	2033 On 02-May-19			Bond Future	104.39	104.3991	104.3931	104.3991	0.00
28/08/2018	2037 On 01-November-18			Bond Future	9.68	92.1882	9.6838	92.1882	51,781.00
28/08/2018	2037 On 01-November-18	9.01	Call	Bond Future	212	0	212	0	0.00
28/08/2018	2037 On 01-November-18	9.03	Call	Bond Future	233	0	233	0	0.00
28/08/2018	2037 On 01-November-18	9.02	Call	Bond Future	223	0	223	0	0.00
28/08/2018	2037 On 01-November-18	9.02	Put	Bond Future	5658	6	5658	6	0.00
28/08/2018	2037 On 01-November-18	9.03	Put	Bond Future	5583	6	5583	6	0.00
28/08/2018	2037 On 01-November-18	9.01	Put	Bond Future	5733	6	5733	6	0.00
28/08/2018	2037 On 07-February-19			Bond Future	9.76	89.7070	9.7577	89.7070	650.00
28/08/2018	2037 On 07-February-19	9.05	Call	Bond Future	1006	1	1006	1	0.00
28/08/2018	2037 On 07-February-19	9.06	Call	Bond Future	1028	1	1028	1	0.00
28/08/2018	2037 On 07-February-19	9.07	Call	Bond Future	1050	1	1050	1	0.00
28/08/2018	2037 On 07-February-19	9.07	Put	Bond Future	6605	7	6605	7	0.00
28/08/2018	2037 On 07-February-19	9.05	Put	Bond Future	6731	7	6731	7	0.00
28/08/2018	2037 On 07-February-19	9.06	Put	Bond Future	6668	7	6668	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
28/08/2018	2037 On 02-May-19			Bond Future	9.83	91.1976	9.8252	91.1976	0.00
28/08/2018	2037 On 02-May-19	9.80	Call	Bond Future	3844	4	3844	4	0.00
28/08/2018	2037 On 02-May-19	9.81	Call	Bond Future	3883	4	3883	4	0.00
28/08/2018	2037 On 02-May-19	9.79	Call	Bond Future	3805	4	3805	4	0.00
28/08/2018	2037 On 02-May-19	9.79	Put	Bond Future	4073	4	4073	4	0.00
28/08/2018	2037 On 02-May-19	9.80	Put	Bond Future	4036	4	4036	4	0.00
28/08/2018	2037 On 02-May-19	9.81	Put	Bond Future	3999	4	3999	4	0.00
28/08/2018	2038 On 01-November-18			Bond Future	122.93	122.9333	122.9267	122.9333	9,705.00
28/08/2018	2038 On 07-February-19			Bond Future	123.73	123.7384	123.7323	123.7384	0.00
28/08/2018	2038 On 02-May-19			Bond Future	125.81	125.8170	125.8096	125.8170	0.00
28/08/2018	2040 On 01-November-18			Bond Future	9.75	95.6617	9.7534	95.6617	24,834.00
28/08/2018	2040 On 01-November-18	9.08	Call	Bond Future	213	0	213	0	0.00
28/08/2018	2040 On 01-November-18	9.20	Call	Bond Future	349	0	349	0	3,540.00
28/08/2018	2040 On 01-November-18	9.80	Call	Bond Future	2198	2	2198	2	3,540.00
28/08/2018	2040 On 01-November-18	9.07	Call	Bond Future	204	0	204	0	0.00
28/08/2018	2040 On 01-November-18	9.10	Call	Bond Future	232	0	232	0	2,950.00
28/08/2018	2040 On 01-November-18	8.50	Call	Bond Future	11	0	11	0	2,950.00
28/08/2018	2040 On 01-November-18	9.09	Call	Bond Future	223	0	223	0	0.00
28/08/2018	2040 On 01-November-18	9.10	Put	Bond Future	6003	6	6003	6	0.00
28/08/2018	2040 On 01-November-18	8.50	Put	Bond Future	11594	12	11594	12	0.00
28/08/2018	2040 On 01-November-18	9.07	Put	Bond Future	6254	6	6254	6	0.00
28/08/2018	2040 On 01-November-18	9.09	Put	Bond Future	6086	6	6086	6	0.00
28/08/2018	2040 On 01-November-18	9.80	Put	Bond Future	1808	2	1808	2	0.00
28/08/2018	2040 On 01-November-18	9.08	Put	Bond Future	6170	6	6170	6	0.00
28/08/2018	2040 On 01-November-18	9.20	Put	Bond Future	5200	5	5200	5	0.00
28/08/2018	2040 On 07-February-19			Bond Future	9.83	92.9970	9.8268	92.9970	100.00
28/08/2018	2040 On 07-February-19	9.11	Call	Bond Future	1076	1	1076	1	0.00
28/08/2018	2040 On 07-February-19	9.13	Call	Bond Future	1123	1	1123	1	0.00
28/08/2018	2040 On 07-February-19	9.12	Call	Bond Future	1099	1	1099	1	0.00
28/08/2018	2040 On 07-February-19	9.12	Put	Bond Future	7275	7	7275	7	0.00
28/08/2018	2040 On 07-February-19	9.11	Put	Bond Future	7344	7	7344	7	0.00
28/08/2018	2040 On 07-February-19	9.13	Put	Bond Future	7207	7	7207	7	0.00
28/08/2018	2040 On 02-May-19			Bond Future	9.89	94.5423	9.8935	94.5423	0.00
28/08/2018	2040 On 02-May-19	9.90	Call	Bond Future	4287	4	4287	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
28/08/2018	2040 On 02-May-19	9.89	Call	Bond Future	4244	4	4244	4	0.00
28/08/2018	2040 On 02-May-19	9.88	Call	Bond Future	4202	4	4202	4	0.00
28/08/2018	2040 On 02-May-19	9.89	Put	Bond Future	4273	4	4273	4	0.00
28/08/2018	2040 On 02-May-19	9.88	Put	Bond Future	4313	4	4313	4	0.00
28/08/2018	2040 On 02-May-19	9.90	Put	Bond Future	4234	4	4234	4	0.00
28/08/2018	2044 On 01-November-18			Bond Future	9.78	92.6981	9.7817	92.6981	38,549.00
28/08/2018	2044 On 01-November-18	9.12	Call	Bond Future	229	0	229	0	0.00
28/08/2018	2044 On 01-November-18	9.13	Call	Bond Future	239	0	239	0	0.00
28/08/2018	2044 On 01-November-18	9.14	Call	Bond Future	249	0	249	0	0.00
28/08/2018	2044 On 01-November-18	9.13	Put	Bond Future	6116	6	6116	6	0.00
28/08/2018	2044 On 01-November-18	9.14	Put	Bond Future	6031	6	6031	6	0.00
28/08/2018	2044 On 01-November-18	9.12	Put	Bond Future	6201	6	6201	6	0.00
28/08/2018	2044 On 07-February-19			Bond Future	9.85	90.1014	9.8525	90.1014	108.00
28/08/2018	2044 On 07-February-19	9.17	Call	Bond Future	1187	1	1187	1	0.00
28/08/2018	2044 On 07-February-19	9.18	Call	Bond Future	1212	1	1212	1	0.00
28/08/2018	2044 On 07-February-19	9.16	Call	Bond Future	1162	1	1162	1	0.00
28/08/2018	2044 On 07-February-19	9.16	Put	Bond Future	7340	7	7340	7	0.00
28/08/2018	2044 On 07-February-19	9.17	Put	Bond Future	7271	7	7271	7	0.00
28/08/2018	2044 On 07-February-19	9.18	Put	Bond Future	7202	7	7202	7	0.00
28/08/2018	2044 On 02-May-19			Bond Future	9.92	91.5986	9.9166	91.5986	0.00
28/08/2018	2044 On 02-May-19	9.90	Call	Bond Future	4274	4	4274	4	0.00
28/08/2018	2044 On 02-May-19	9.92	Call	Bond Future	4360	4	4360	4	0.00
28/08/2018	2044 On 02-May-19	9.91	Call	Bond Future	4317	4	4317	4	0.00
28/08/2018	2044 On 02-May-19	9.92	Put	Bond Future	4332	4	4332	4	0.00
28/08/2018	2044 On 02-May-19	9.91	Put	Bond Future	4372	4	4372	4	0.00
28/08/2018	2044 On 02-May-19	9.90	Put	Bond Future	4413	4	4413	4	0.00
28/08/2018	2046 On 01-November-18			Bond Future	116.22	116.2243	116.2181	116.2243	12,067.00
28/08/2018	2046 On 07-February-19			Bond Future	118.48	118.4899	118.4841	118.4899	0.00
28/08/2018	2046 On 02-May-19			Bond Future	118.79	118.7951	118.7882	118.7951	0.00
28/08/2018	2050 On 01-November-18			Bond Future	122.29	122.2919	122.2855	122.2919	9,987.00
28/08/2018	2050 On 07-February-19			Bond Future	122.90	122.9043	122.8982	122.9043	0.00
28/08/2018	2050 On 02-May-19			Bond Future	124.96	124.9691	124.9616	124.9691	0.00
28/08/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	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
28/08/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	AL37 On 01-November-18			Index Future	593.20	593.1760	593.1960	593.1760	0.00
28/08/2018	AL37 On 07-February-19			Index Future	604.65	604.6240	604.6450	604.6240	0.00
28/08/2018	AL37 On 02-May-19			Index Future	614.69	614.6770	614.6900	614.6770	0.00
28/08/2018	AL7T On 01-November-18			Index Future	689.45	689.3450	689.4500	689.3450	0.00
28/08/2018	AL7T On 07-February-19			Index Future	702.76	702.6490	702.7570	702.6490	0.00
28/08/2018	AL7T On 02-May-19			Index Future	714.43	714.3310	714.4320	714.3310	0.00
28/08/2018	ALBI On 01-November-18			Index Future	626.06	626.0120	626.0620	626.0120	863.00
28/08/2018	ALBI On 07-February-19			Index Future	638.15	638.0930	638.1460	638.0930	0.00
28/08/2018	ALBI On 02-May-19			Index Future	648.75	648.7020	648.7480	648.7020	0.00
28/08/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/08/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	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
28/08/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2018	ES33 On 01-November-18			Bond Future	10.94	76.0677	10.9398	76.0677	9,466.00
28/08/2018	ES33 On 07-February-19			Bond Future	11.07	77.5355	11.0700	77.5355	0.00
28/08/2018	ES33 On 02-May-19			Bond Future	11.18	75.0347	11.1812	75.0347	0.00
28/08/2018	ES42 On 01-November-18			Bond Future	11.14	78.4153	11.1419	78.4153	7,957.00
28/08/2018	ES42 On 07-February-19			Bond Future	11.26	79.9282	11.2635	79.9282	0.00
28/08/2018	ES42 On 02-May-19			Bond Future	11.37	76.9965	11.3725	76.9965	0.00
28/08/2018	GOVI On 01-November-18			GOVI	621.18	621.1240	621.1790	621.1240	465.00
28/08/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
28/08/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
28/08/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
28/08/2018	GOVI On 01-November-18	653.49	Put	GOVI	323110	32	323110	32	0.00
28/08/2018	GOVI On 01-November-18	653.51	Put	GOVI	323310	32	323310	32	0.00
28/08/2018	GOVI On 01-November-18	653.50	Put	GOVI	323210	32	323210	32	0.00
28/08/2018	GOVI On 07-February-19			GOVI	633.17	633.1110	633.1680	633.1110	0.00
28/08/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
28/08/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
28/08/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
28/08/2018	GOVI On 07-February-19	666.51	Put	GOVI	333420	33	333420	33	0.00
28/08/2018	GOVI On 07-February-19	666.52	Put	GOVI	333520	33	333520	33	0.00
28/08/2018	GOVI On 07-February-19	666.53	Put	GOVI	333620	33	333620	33	0.00
28/08/2018	GOVI On 02-May-19			GOVI	643.69	643.6370	643.6870	643.6370	0.00
28/08/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
28/08/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
28/08/2018	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
28/08/2018	GOVI On 02-May-19	647.88	Put	GOVI	41930	4	41930	4	0.00
28/08/2018	GOVI On 02-May-19	647.86	Put	GOVI	41730	4	41730	4	0.00
28/08/2018	GOVI On 02-May-19	647.87	Put	GOVI	41830	4	41830	4	0.00
28/08/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/08/2018	IGOV On 01-November-18			Index Future	253.03	252.9970	253.0310	252.9970	746.00
28/08/2018	IGOV On 07-February-19			Index Future	257.97	257.9300	257.9650	257.9300	0.00
28/08/2018	IGOV On 02-May-19			Index Future	262.30	262.2640	262.2980	262.2640	0.00
28/08/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
28/08/2018	IS01 On 20-December-18			Interest Rate Swap	102.25	102.2500	102.2500	102.2500	0.00
28/08/2018	IS01 On 22-March-19			Interest Rate Swap	99.61	99.6100	99.6100	99.6100	0.00
28/08/2018	IS01 On 20-June-19			Interest Rate Swap	102.08	102.0900	102.0800	102.0900	0.00
28/08/2018	IS01 On 19-September-19			Interest Rate Swap	100.05	100.0700	100.0500	100.0700	0.00
28/08/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
28/08/2018	IS02 On 21-December-18			Interest Rate Swap	98.92	98.9200	98.9200	98.9200	0.00
28/08/2018	IS02 On 15-March-19			Interest Rate Swap	99.35	99.3500	99.3500	99.3500	0.00
28/08/2018	IS02 On 21-June-19			Interest Rate Swap	99.81	99.8200	99.8100	99.8200	0.00
28/08/2018	IS02 On 20-September-19			Interest Rate Swap	102.05	102.0700	102.0500	102.0700	0.00
28/08/2018	IS02 On 20-December-19			Interest Rate Swap	103.08	103.1100	103.0800	103.1100	0.00
28/08/2018	IS02 On 23-March-20			Interest Rate Swap	99.21	99.2500	99.2100	99.2500	0.00
28/08/2018	IS02 On 22-June-20			Interest Rate Swap	102.91	102.9500	102.9100	102.9500	0.00
28/08/2018	IS02 On 21-September-20			Interest Rate Swap	100.14	100.1600	100.1400	100.1600	0.00
28/08/2018	IS05 On 17-December-20			Interest Rate Swap	97.06	97.0800	97.0600	97.0800	0.00
28/08/2018	IS05 On 16-March-21			Interest Rate Swap	96.29	96.3100	96.2900	96.3100	0.00
28/08/2018	IS05 On 15-June-21			Interest Rate Swap	95.47	95.5000	95.4700	95.5000	0.00
28/08/2018	IS05 On 21-September-21			Interest Rate Swap	95.67	95.7100	95.6700	95.7100	0.00
28/08/2018	IS05 On 21-December-21			Interest Rate Swap	97.91	97.9500	97.9100	97.9500	51.00
28/08/2018	IS05 On 15-March-22			Interest Rate Swap	98.09	98.1300	98.0900	98.1300	0.00
28/08/2018	IS05 On 21-June-22			Interest Rate Swap	99.35	99.3800	99.3500	99.3800	0.00
28/08/2018	IS05 On 20-September-22			Interest Rate Swap	103.30	103.3400	103.3000	103.3400	0.00
28/08/2018	IS05 On 20-December-22			Interest Rate Swap	104.59	104.6400	104.5900	104.6400	0.00
28/08/2018	IS05 On 22-March-23			Interest Rate Swap	98.06	98.1100	98.0600	98.1100	0.00
28/08/2018	IS05 On 20-June-23			Interest Rate Swap	104.11	104.1600	104.1100	104.1600	0.00
28/08/2018	IS05 On 19-September-23			Interest Rate Swap	99.67	99.7400	99.6700	99.7400	0.00
28/08/2018	IS10 On 17-December-25			Interest Rate Swap	96.66	96.7400	96.6600	96.7400	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
28/08/2018	IS10 On 16-March-26			Interest Rate Swap	93.71	93.7900	93.7100	93.7900	0.00
28/08/2018	IS10 On 15-June-26			Interest Rate Swap	92.49	92.5800	92.4900	92.5800	0.00
28/08/2018	IS10 On 21-September-26			Interest Rate Swap	94.65	94.7500	94.6500	94.7500	0.00
28/08/2018	IS10 On 21-December-26			Interest Rate Swap	98.41	98.5200	98.4100	98.5200	0.00
28/08/2018	IS10 On 15-March-27			Interest Rate Swap	96.99	97.1100	96.9900	97.1100	0.00
28/08/2018	IS10 On 21-June-27			Interest Rate Swap	99.05	99.1800	99.0500	99.1800	0.00
28/08/2018	IS10 On 20-September-27			Interest Rate Swap	104.46	104.5900	104.4600	104.5900	0.00
28/08/2018	IS10 On 20-December-27			Interest Rate Swap	104.83	104.9500	104.8300	104.9500	0.00
28/08/2018	IS10 On 22-March-28			Interest Rate Swap	98.43	98.5400	98.4300	98.5400	0.00
28/08/2018	IS10 On 20-June-28			Interest Rate Swap	105.55	105.6400	105.5500	105.6400	0.00
28/08/2018	IS10 On 19-September-28			Interest Rate Swap	99.19	99.2800	99.1900	99.2800	0.00
28/08/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/08/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
28/08/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/08/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
28/08/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
28/08/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
28/08/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
28/08/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
28/08/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
28/08/2018	R023 On 01-November-18			Bond Future	8.35	99.2655	8.3530	99.2655	38,272.00
28/08/2018	R023 On 01-November-18	10.59	Call	Bond Future	7494	7	7494	7	0.00
28/08/2018	R023 On 01-November-18	10.58	Call	Bond Future	7462	7	7462	7	0.00
28/08/2018	R023 On 01-November-18	10.57	Call	Bond Future	7430	7	7430	7	0.00
28/08/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
28/08/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
28/08/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
28/08/2018	R023 On 07-February-19			Bond Future	8.45	101.1811	8.4456	101.1811	0.00
28/08/2018	R023 On 07-February-19	10.57	Call	Bond Future	6794	7	6794	7	0.00
28/08/2018	R023 On 07-February-19	10.59	Call	Bond Future	6853	7	6853	7	0.00
28/08/2018	R023 On 07-February-19	10.58	Call	Bond Future	6823	7	6823	7	0.00
28/08/2018	R023 On 07-February-19	10.58	Put	Bond Future	44	0	44	0	0.00
28/08/2018	R023 On 07-February-19	10.59	Put	Bond Future	43	0	43	0	0.00
28/08/2018	R023 On 07-February-19	10.57	Put	Bond Future	45	0	45	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
28/08/2018	R023 On 02-May-19			Bond Future	8.52	98.9354	8.5239	98.9354	0.00
28/08/2018	R023 On 02-May-19	8.46	Call	Bond Future	1300	1	1300	1	0.00
28/08/2018	R023 On 02-May-19	8.45	Call	Bond Future	1282	1	1282	1	0.00
28/08/2018	R023 On 02-May-19	8.44	Call	Bond Future	1264	1	1264	1	0.00
28/08/2018	R023 On 02-May-19	8.45	Put	Bond Future	1515	2	1515	2	0.00
28/08/2018	R023 On 02-May-19	8.44	Put	Bond Future	1529	2	1529	2	0.00
28/08/2018	R023 On 02-May-19	8.46	Put	Bond Future	1501	2	1501	2	0.00
28/08/2018	R035 On 01-November-18			Bond Future	9.64	95.3982	9.6383	95.3982	72,900.00
28/08/2018	R035 On 01-November-18	8.94	Call	Bond Future	185	0	185	0	0.00
28/08/2018	R035 On 01-November-18	8.93	Call	Bond Future	177	0	177	0	0.00
28/08/2018	R035 On 01-November-18	8.92	Call	Bond Future	170	0	170	0	0.00
28/08/2018	R035 On 01-November-18	8.93	Put	Bond Future	5925	6	5925	6	0.00
28/08/2018	R035 On 01-November-18	8.92	Put	Bond Future	6003	6	6003	6	0.00
28/08/2018	R035 On 01-November-18	8.94	Put	Bond Future	5849	6	5849	6	0.00
28/08/2018	R035 On 07-February-19			Bond Future	9.72	97.2390	9.7192	97.2390	298.00
28/08/2018	R035 On 07-February-19	8.96	Call	Bond Future	951	1	951	1	0.00
28/08/2018	R035 On 07-February-19	8.98	Call	Bond Future	992	1	992	1	0.00
28/08/2018	R035 On 07-February-19	8.97	Call	Bond Future	971	1	971	1	0.00
28/08/2018	R035 On 07-February-19	8.97	Put	Bond Future	6963	7	6963	7	0.00
28/08/2018	R035 On 07-February-19	8.98	Put	Bond Future	6901	7	6901	7	0.00
28/08/2018	R035 On 07-February-19	8.96	Put	Bond Future	7027	7	7027	7	0.00
28/08/2018	R035 On 02-May-19			Bond Future	9.79	94.3576	9.7857	94.3576	0.00
28/08/2018	R035 On 02-May-19	9.74	Call	Bond Future	3703	4	3703	4	0.00
28/08/2018	R035 On 02-May-19	9.75	Call	Bond Future	3742	4	3742	4	0.00
28/08/2018	R035 On 02-May-19	9.73	Call	Bond Future	3664	4	3664	4	0.00
28/08/2018	R035 On 02-May-19	9.73	Put	Bond Future	4085	4	4085	4	0.00
28/08/2018	R035 On 02-May-19	9.75	Put	Bond Future	4011	4	4011	4	0.00
28/08/2018	R035 On 02-May-19	9.74	Put	Bond Future	4048	4	4048	4	0.00
28/08/2018	R186 On 01-November-18			Bond Future	8.92	112.9325	8.9192	112.9325	63,776.00
28/08/2018	R186 On 01-November-18	8.53	Call	Bond Future	461	0	461	0	0.00
28/08/2018	R186 On 01-November-18	8.46	Call	Bond Future	359	0	359	0	5,000.00
28/08/2018	R186 On 01-November-18	8.90	Call	Bond Future	1315	1	1315	1	0.00
28/08/2018	R186 On 01-November-18	9.14	Call	Bond Future	2157	2	2157	2	0.00
28/08/2018	R186 On 01-November-18	8.52	Call	Bond Future	445	0	445	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
28/08/2018	R186 On 01-November-18	8.54	Call	Bond Future	477	0	477	0	0.00
28/08/2018	R186 On 01-November-18	7.96	Call	Bond Future	39	0	39	0	5,000.00
28/08/2018	R186 On 01-November-18	8.90	Put	Bond Future	1431	1	1431	1	2,500.00
28/08/2018	R186 On 01-November-18	9.14	Put	Bond Future	837	1	837	1	5,000.00
28/08/2018	R186 On 01-November-18	8.52	Put	Bond Future	2886	3	2886	3	0.00
28/08/2018	R186 On 01-November-18	7.96	Put	Bond Future	6025	6	6025	6	0.00
28/08/2018	R186 On 01-November-18	8.54	Put	Bond Future	2793	3	2793	3	0.00
28/08/2018	R186 On 01-November-18	8.53	Put	Bond Future	2839	3	2839	3	0.00
28/08/2018	R186 On 01-November-18	8.46	Put	Bond Future	3173	3	3173	3	0.00
28/08/2018	R186 On 07-February-19			Bond Future	9.00	109.8067	9.0021	109.8067	719.00
28/08/2018	R186 On 07-February-19	8.20	Call	Bond Future	511	1	511	1	0.00
28/08/2018	R186 On 07-February-19	8.22	Call	Bond Future	533	1	533	1	0.00
28/08/2018	R186 On 07-February-19	8.30	Call	Bond Future	637	1	637	1	210.00
28/08/2018	R186 On 07-February-19	8.21	Call	Bond Future	522	1	522	1	0.00
28/08/2018	R186 On 07-February-19	8.20	Put	Bond Future	5334	5	5334	5	0.00
28/08/2018	R186 On 07-February-19	8.30	Put	Bond Future	4844	5	4844	5	0.00
28/08/2018	R186 On 07-February-19	8.22	Put	Bond Future	5233	5	5233	5	0.00
28/08/2018	R186 On 07-February-19	8.21	Put	Bond Future	5283	5	5283	5	0.00
28/08/2018	R186 On 02-May-19			Bond Future	9.08	111.6315	9.0776	111.6315	0.00
28/08/2018	R186 On 02-May-19	9.03	Call	Bond Future	2623	3	2623	3	0.00
28/08/2018	R186 On 02-May-19	9.02	Call	Bond Future	2593	3	2593	3	0.00
28/08/2018	R186 On 02-May-19	9.01	Call	Bond Future	2563	3	2563	3	0.00
28/08/2018	R186 On 02-May-19	9.02	Put	Bond Future	2922	3	2922	3	0.00
28/08/2018	R186 On 02-May-19	9.01	Put	Bond Future	2949	3	2949	3	0.00
28/08/2018	R186 On 02-May-19	9.03	Put	Bond Future	2895	3	2895	3	0.00
28/08/2018	R197 On 01-November-18			Bond Future	301.27	301.2840	301.2658	301.2840	2,353.00
28/08/2018	R197 On 07-February-19			Bond Future	299.79	299.8064	299.7890	299.8064	0.00
28/08/2018	R197 On 02-May-19			Bond Future	304.82	304.8424	304.8221	304.8424	0.00
28/08/2018	R202 On 01-November-18			Bond Future	234.61	234.6233	234.6108	234.6233	10,129.00
28/08/2018	R202 On 07-February-19			Bond Future	235.28	235.2926	235.2810	235.2926	0.00
28/08/2018	R202 On 02-May-19			Bond Future	239.23	239.2452	239.2311	239.2452	0.00
28/08/2018	R207 On 01-November-18			Bond Future	7.57	101.8747	7.5671	101.8747	19,671.00
28/08/2018	R207 On 01-November-18	6.75	Call	Bond Future	6	0	6	0	0.00
28/08/2018	R207 On 01-November-18	6.76	Call	Bond Future	6	0	6	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
28/08/2018	R207 On 01-November-18	6.74	Call	Bond Future	6	0	6	0	0.00
28/08/2018	R207 On 01-November-18	6.74	Put	Bond Future	936	1	936	1	0.00
28/08/2018	R207 On 01-November-18	6.75	Put	Bond Future	925	1	925	1	0.00
28/08/2018	R207 On 01-November-18	6.76	Put	Bond Future	914	1	914	1	0.00
28/08/2018	R207 On 07-February-19			Bond Future	7.66	100.1955	7.6563	100.1955	0.00
28/08/2018	R207 On 07-February-19	6.53	Call	Bond Future	4	0	4	0	0.00
28/08/2018	R207 On 07-February-19	6.52	Call	Bond Future	4	0	4	0	0.00
28/08/2018	R207 On 07-February-19	6.51	Call	Bond Future	4	0	4	0	0.00
28/08/2018	R207 On 07-February-19	6.52	Put	Bond Future	1004	1	1004	1	0.00
28/08/2018	R207 On 07-February-19	6.51	Put	Bond Future	1013	1	1013	1	0.00
28/08/2018	R207 On 07-February-19	6.53	Put	Bond Future	995	1	995	1	0.00
28/08/2018	R207 On 02-May-19			Bond Future	7.81	101.8606	7.8052	101.8606	0.00
28/08/2018	R207 On 02-May-19	7.61	Call	Bond Future	163	0	163	0	0.00
28/08/2018	R207 On 02-May-19	7.63	Call	Bond Future	170	0	170	0	0.00
28/08/2018	R207 On 02-May-19	7.62	Call	Bond Future	166	0	166	0	0.00
28/08/2018	R207 On 02-May-19	7.62	Put	Bond Future	289	0	289	0	0.00
28/08/2018	R207 On 02-May-19	7.63	Put	Bond Future	285	0	285	0	0.00
28/08/2018	R207 On 02-May-19	7.61	Put	Bond Future	292	0	292	0	0.00
28/08/2018	R208 On 01-November-18			Bond Future	7.87	98.2765	7.8663	98.2765	29,489.00
28/08/2018	R208 On 01-November-18	7.11	Call	Bond Future	18	0	18	0	0.00
28/08/2018	R208 On 01-November-18	7.12	Call	Bond Future	18	0	18	0	0.00
28/08/2018	R208 On 01-November-18	7.10	Call	Bond Future	17	0	17	0	0.00
28/08/2018	R208 On 01-November-18	7.12	Put	Bond Future	1614	2	1614	2	0.00
28/08/2018	R208 On 01-November-18	7.10	Put	Bond Future	1656	2	1656	2	0.00
28/08/2018	R208 On 01-November-18	7.11	Put	Bond Future	1635	2	1635	2	0.00
28/08/2018	R208 On 07-February-19			Bond Future	7.95	100.1728	7.9540	100.1728	0.00
28/08/2018	R208 On 07-February-19	7.08	Call	Bond Future	48	0	48	0	0.00
28/08/2018	R208 On 07-February-19	7.07	Call	Bond Future	46	0	46	0	0.00
28/08/2018	R208 On 07-February-19	7.06	Call	Bond Future	45	0	45	0	0.00
28/08/2018	R208 On 07-February-19	7.08	Put	Bond Future	1723	2	1723	2	0.00
28/08/2018	R208 On 07-February-19	7.06	Put	Bond Future	1759	2	1759	2	0.00
28/08/2018	R208 On 07-February-19	7.07	Put	Bond Future	1741	2	1741	2	0.00
28/08/2018	R208 On 02-May-19			Bond Future	8.04	98.4380	8.0415	98.4380	0.00
28/08/2018	R208 On 02-May-19	8.02	Call	Bond Future	673	1	673	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
28/08/2018	R208 On 02-May-19	8.03	Call	Bond Future	683	1	683	1	0.00
28/08/2018	R208 On 02-May-19	8.04	Call	Bond Future	693	1	693	1	0.00
28/08/2018	R208 On 02-May-19	8.04	Put	Bond Future	695	1	695	1	0.00
28/08/2018	R208 On 02-May-19	8.02	Put	Bond Future	710	1	710	1	0.00
28/08/2018	R208 On 02-May-19	8.03	Put	Bond Future	702	1	702	1	0.00
28/08/2018	R209 On 01-November-18			Bond Future	9.59	72.6077	9.5913	72.6077	127,865.00
28/08/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	71725	72	71725	72	0.00
28/08/2018	R209 On 01-November-18	8.89	Call	Bond Future	168	0	168	0	2,000.00
28/08/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	71725	72	71725	72	0.00
28/08/2018	R209 On 01-November-18	9.97	Call	Bond Future	3139	3	3139	3	0.00
28/08/2018	R209 On 01-November-18	8.98	Call	Bond Future	241	0	241	0	0.00
28/08/2018	R209 On 01-November-18	10.00	Call	Bond Future	3279	3	3279	3	0.00
28/08/2018	R209 On 01-November-18	9.64	Call	Bond Future	1768	2	1768	2	2,000.00
28/08/2018	R209 On 01-November-18	9.47	Call	Bond Future	1210	1	1210	1	0.00
28/08/2018	R209 On 01-November-18	9.82	Call	Bond Future	2474	2	2474	2	0.00
28/08/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	71725	72	71725	72	0.00
28/08/2018	R209 On 01-November-18	9.34	Call	Bond Future	856	1	856	1	0.00
28/08/2018	R209 On 01-November-18	9.98	Call	Bond Future	3186	3	3186	3	0.00
28/08/2018	R209 On 01-November-18	9.49	Call	Bond Future	1271	1	1271	1	0.00
28/08/2018	R209 On 01-November-18	9.94	Call	Bond Future	3001	3	3001	3	0.00
28/08/2018	R209 On 01-November-18	10.57	Call	Bond Future	6225	6	6225	6	0.00
28/08/2018	R209 On 01-November-18	9.84	Call	Bond Future	2559	3	2559	3	0.00
28/08/2018	R209 On 01-November-18	8.99	Call	Bond Future	251	0	251	0	760.00
28/08/2018	R209 On 01-November-18	9.84	Put	Bond Future	945	1	945	1	0.00
28/08/2018	R209 On 01-November-18	8.99	Put	Bond Future	4384	4	4384	4	0.00
28/08/2018	R209 On 01-November-18	10.57	Put	Bond Future	174	0	174	0	0.00
28/08/2018	R209 On 01-November-18	9.94	Put	Bond Future	754	1	754	1	0.00
28/08/2018	R209 On 01-November-18	9.49	Put	Bond Future	1944	2	1944	2	0.00
28/08/2018	R209 On 01-November-18	8.98	Put	Bond Future	4446	4	4446	4	0.00
28/08/2018	R209 On 01-November-18	10.00	Put	Bond Future	656	1	656	1	5,850.00
28/08/2018	R209 On 01-November-18	9.64	Put	Bond Future	1448	1	1448	1	0.00
28/08/2018	R209 On 01-November-18	9.47	Put	Bond Future	2017	2	2017	2	760.00
28/08/2018	R209 On 01-November-18	9.82	Put	Bond Future	988	1	988	1	760.00
28/08/2018	R209 On 01-November-18	9.97	Put	Bond Future	703	1	703	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
28/08/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
28/08/2018	R209 On 01-November-18	9.98	Put	Bond Future	687	1	687	1	2,000.00
28/08/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
28/08/2018	R209 On 01-November-18	9.34	Put	Bond Future	2542	3	2542	3	0.00
28/08/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
28/08/2018	R209 On 01-November-18	8.89	Put	Bond Future	5022	5	5022	5	0.00
28/08/2018	R209 On 07-February-19			Bond Future	9.66	74.0087	9.6606	74.0087	340.00
28/08/2018	R209 On 07-February-19	8.96	Call	Bond Future	912	1	912	1	0.00
28/08/2018	R209 On 07-February-19	8.97	Call	Bond Future	931	1	931	1	0.00
28/08/2018	R209 On 07-February-19	10.20	Call	Bond Future	4874	5	4874	5	0.00
28/08/2018	R209 On 07-February-19	8.95	Call	Bond Future	894	1	894	1	0.00
28/08/2018	R209 On 07-February-19	9.54	Call	Bond Future	2382	2	2382	2	4,000.00
28/08/2018	R209 On 07-February-19	9.04	Call	Bond Future	1069	1	1069	1	4,000.00
28/08/2018	R209 On 07-February-19	9.04	Put	Bond Future	5285	5	5285	5	0.00
28/08/2018	R209 On 07-February-19	8.95	Put	Bond Future	5750	6	5750	6	0.00
28/08/2018	R209 On 07-February-19	9.54	Put	Bond Future	3174	3	3174	3	0.00
28/08/2018	R209 On 07-February-19	8.96	Put	Bond Future	5697	6	5697	6	0.00
28/08/2018	R209 On 07-February-19	8.97	Put	Bond Future	5644	6	5644	6	0.00
28/08/2018	R209 On 07-February-19	10.20	Put	Bond Future	1484	1	1484	1	4,000.00
28/08/2018	R209 On 02-May-19			Bond Future	9.72	72.0908	9.7208	72.0908	0.00
28/08/2018	R209 On 02-May-19	9.69	Call	Bond Future	3297	3	3297	3	0.00
28/08/2018	R209 On 02-May-19	9.68	Call	Bond Future	3264	3	3264	3	0.00
28/08/2018	R209 On 02-May-19	9.70	Call	Bond Future	3330	3	3330	3	0.00
28/08/2018	R209 On 02-May-19	9.68	Put	Bond Future	3527	4	3527	4	0.00
28/08/2018	R209 On 02-May-19	9.69	Put	Bond Future	3495	4	3495	4	0.00
28/08/2018	R209 On 02-May-19	9.70	Put	Bond Future	3464	3	3464	3	0.00
28/08/2018	R210 On 01-November-18			Bond Future	184.21	183.9072	184.2067	183.9072	2,414.00
28/08/2018	R210 On 07-February-19			Bond Future	187.80	187.4921	187.7982	187.4921	0.00
28/08/2018	R210 On 02-May-19			Bond Future	188.40	188.0870	188.3964	188.0870	0.00
28/08/2018	R212 On 01-November-18			Bond Future	155.55	155.5625	155.5525	155.5625	3,476.00
28/08/2018	R212 On 07-February-19			Bond Future	156.43	156.4398	156.4302	156.4398	0.00
28/08/2018	R212 On 02-May-19			Bond Future	159.06	159.0676	159.0566	159.0676	0.00
28/08/2018	R213 On 01-November-18			Bond Future	9.41	83.9328	9.4071	83.9328	32,893.00
28/08/2018	R213 On 01-November-18	8.66	Call	Bond Future	133	0	133	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
28/08/2018	R213 On 01-November-18	8.65	Call	Bond Future	127	0	127	0	0.00
28/08/2018	R213 On 01-November-18	8.64	Call	Bond Future	122	0	122	0	0.00
28/08/2018	R213 On 01-November-18	8.65	Put	Bond Future	5116	5	5116	5	0.00
28/08/2018	R213 On 01-November-18	8.64	Put	Bond Future	5179	5	5179	5	0.00
28/08/2018	R213 On 01-November-18	8.66	Put	Bond Future	5053	5	5053	5	0.00
28/08/2018	R213 On 07-February-19			Bond Future	9.49	85.5525	9.4864	85.5525	112.00
28/08/2018	R213 On 07-February-19	8.68	Call	Bond Future	672	1	672	1	0.00
28/08/2018	R213 On 07-February-19	8.69	Call	Bond Future	687	1	687	1	0.00
28/08/2018	R213 On 07-February-19	8.70	Call	Bond Future	703	1	703	1	0.00
28/08/2018	R213 On 07-February-19	8.69	Put	Bond Future	5848	6	5848	6	0.00
28/08/2018	R213 On 07-February-19	8.70	Put	Bond Future	5796	6	5796	6	0.00
28/08/2018	R213 On 07-February-19	8.68	Put	Bond Future	5900	6	5900	6	0.00
28/08/2018	R213 On 02-May-19			Bond Future	9.55	83.4271	9.5517	83.4271	0.00
28/08/2018	R213 On 02-May-19	9.50	Call	Bond Future	2965	3	2965	3	0.00
28/08/2018	R213 On 02-May-19	9.49	Call	Bond Future	2932	3	2932	3	0.00
28/08/2018	R213 On 02-May-19	9.48	Call	Bond Future	2901	3	2901	3	0.00
28/08/2018	R213 On 02-May-19	9.49	Put	Bond Future	3311	3	3311	3	0.00
28/08/2018	R213 On 02-May-19	9.48	Put	Bond Future	3341	3	3341	3	0.00
28/08/2018	R213 On 02-May-19	9.50	Put	Bond Future	3282	3	3282	3	0.00
28/08/2018	R214 On 01-November-18			Bond Future	9.74	71.9187	9.7372	71.9187	28,493.00
28/08/2018	R214 On 01-November-18	8.98	Call	Bond Future	141	0	141	0	0.00
28/08/2018	R214 On 01-November-18	8.99	Call	Bond Future	147	0	147	0	0.00
28/08/2018	R214 On 01-November-18	9.00	Call	Bond Future	154	0	154	0	0.00
28/08/2018	R214 On 01-November-18	9.00	Put	Bond Future	5534	6	5534	6	0.00
28/08/2018	R214 On 01-November-18	8.98	Put	Bond Future	5676	6	5676	6	0.00
28/08/2018	R214 On 01-November-18	8.99	Put	Bond Future	5605	6	5605	6	0.00
28/08/2018	R214 On 07-February-19			Bond Future	9.81	73.3065	9.8085	73.3065	0.00
28/08/2018	R214 On 07-February-19	9.04	Call	Bond Future	821	1	821	1	0.00
28/08/2018	R214 On 07-February-19	9.05	Call	Bond Future	839	1	839	1	0.00
28/08/2018	R214 On 07-February-19	9.03	Call	Bond Future	803	1	803	1	0.00
28/08/2018	R214 On 07-February-19	9.03	Put	Bond Future	6430	6	6430	6	0.00
28/08/2018	R214 On 07-February-19	9.04	Put	Bond Future	6371	6	6371	6	0.00
28/08/2018	R214 On 07-February-19	9.05	Put	Bond Future	6312	6	6312	6	0.00
28/08/2018	R214 On 02-May-19			Bond Future	9.87	71.2309	9.8667	71.2309	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
28/08/2018	R214 On 02-May-19	9.87	Call	Bond Future	3567	4	3567	4	0.00
28/08/2018	R214 On 02-May-19	9.85	Call	Bond Future	3498	4	3498	4	0.00
28/08/2018	R214 On 02-May-19	9.86	Call	Bond Future	3532	4	3532	4	0.00
28/08/2018	R214 On 02-May-19	9.86	Put	Bond Future	3578	4	3578	4	0.00
28/08/2018	R214 On 02-May-19	9.87	Put	Bond Future	3545	4	3545	4	0.00
28/08/2018	R214 On 02-May-19	9.85	Put	Bond Future	3611	4	3611	4	0.00
28/08/2018	R248 On 01-November-18			Bond Future	9.77	91.8062	9.7677	91.8062	97,089.00
28/08/2018	R248 On 01-November-18	9.01	Call	Bond Future	149	0	149	0	0.00
28/08/2018	R248 On 01-November-18	9.03	Call	Bond Future	163	0	163	0	0.00
28/08/2018	R248 On 01-November-18	9.02	Call	Bond Future	156	0	156	0	0.00
28/08/2018	R248 On 01-November-18	9.02	Put	Bond Future	7173	7	7173	7	0.00
28/08/2018	R248 On 01-November-18	9.03	Put	Bond Future	7080	7	7080	7	0.00
28/08/2018	R248 On 01-November-18	9.01	Put	Bond Future	7266	7	7266	7	0.00
28/08/2018	R248 On 07-February-19			Bond Future	9.84	93.5778	9.8399	93.5778	0.00
28/08/2018	R248 On 07-February-19	9.06	Call	Bond Future	966	1	966	1	0.00
28/08/2018	R248 On 07-February-19	9.07	Call	Bond Future	988	1	988	1	0.00
28/08/2018	R248 On 07-February-19	9.05	Call	Bond Future	944	1	944	1	0.00
28/08/2018	R248 On 07-February-19	9.07	Put	Bond Future	8125	8	8125	8	0.00
28/08/2018	R248 On 07-February-19	9.05	Put	Bond Future	8279	8	8279	8	0.00
28/08/2018	R248 On 07-February-19	9.06	Put	Bond Future	8202	8	8202	8	0.00
28/08/2018	R248 On 02-May-19			Bond Future	9.90	90.6989	9.8988	90.6989	0.00
28/08/2018	R248 On 02-May-19	9.90	Call	Bond Future	4455	4	4455	4	0.00
28/08/2018	R248 On 02-May-19	9.91	Call	Bond Future	4500	5	4500	5	0.00
28/08/2018	R248 On 02-May-19	9.89	Call	Bond Future	4411	4	4411	4	0.00
28/08/2018	R248 On 02-May-19	9.91	Put	Bond Future	4404	4	4404	4	0.00
28/08/2018	R248 On 02-May-19	9.89	Put	Bond Future	4486	4	4486	4	0.00
28/08/2018	R248 On 02-May-19	9.90	Put	Bond Future	4445	4	4445	4	0.00