



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 September 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	2025 On 01-November-18			Bond Future	132.45	132.6042	132.4493	132.6042	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
25/09/2018	2025 On 07-February-19			Bond Future	133.61	133.7735	133.6137	133.7735	0.00
25/09/2018	2025 On 02-May-19			Bond Future	135.85	136.0174	135.8548	136.0174	0.00
25/09/2018	2029 On 01-November-18			Bond Future	100.22	100.2162	100.2169	100.2162	2,938.00
25/09/2018	2029 On 07-February-19			Bond Future	102.17	102.1687	102.1681	102.1687	0.00
25/09/2018	2029 On 02-May-19			Bond Future	102.81	102.8101	102.8094	102.8101	0.00
25/09/2018	2030 On 01-November-18			Bond Future	9.59	91.7337	9.5889	91.7337	54,822.00
25/09/2018	2030 On 01-November-18	8.90	Call	Bond Future	53	0	53	0	0.00
25/09/2018	2030 On 01-November-18	8.58	Call	Bond Future	6	0	6	0	0.00
25/09/2018	2030 On 01-November-18	8.60	Call	Bond Future	7	0	7	0	0.00
25/09/2018	2030 On 01-November-18	9.60	Call	Bond Future	1162	1	1162	1	0.00
25/09/2018	2030 On 01-November-18	8.59	Call	Bond Future	7	0	7	0	0.00
25/09/2018	2030 On 01-November-18	8.59	Put	Bond Future	6595	6	6595	6	0.00
25/09/2018	2030 On 01-November-18	8.58	Put	Bond Future	6664	6	6664	6	0.00
25/09/2018	2030 On 01-November-18	9.60	Put	Bond Future	1092	1	1092	1	0.00
25/09/2018	2030 On 01-November-18	8.90	Put	Bond Future	4529	4	4529	4	0.00
25/09/2018	2030 On 01-November-18	8.60	Put	Bond Future	6527	6	6527	6	0.00
25/09/2018	2030 On 07-February-19			Bond Future	9.68	89.4910	9.6780	89.4910	167.00
25/09/2018	2030 On 07-February-19	8.62	Call	Bond Future	245	0	245	0	0.00
25/09/2018	2030 On 07-February-19	8.63	Call	Bond Future	251	0	251	0	0.00
25/09/2018	2030 On 07-February-19	8.90	Call	Bond Future	511	1	511	1	1,920.00
25/09/2018	2030 On 07-February-19	8.70	Call	Bond Future	300	0	300	0	0.00
25/09/2018	2030 On 07-February-19	8.64	Call	Bond Future	258	0	258	0	0.00
25/09/2018	2030 On 07-February-19	9.60	Call	Bond Future	2029	2	2029	2	1,920.00
25/09/2018	2030 On 07-February-19	9.40	Call	Bond Future	1473	2	1473	2	0.00
25/09/2018	2030 On 07-February-19	8.70	Put	Bond Future	6605	6	6605	6	0.00
25/09/2018	2030 On 07-February-19	8.90	Put	Bond Future	5479	5	5479	5	0.00
25/09/2018	2030 On 07-February-19	9.40	Put	Bond Future	3207	3	3207	3	0.00
25/09/2018	2030 On 07-February-19	8.64	Put	Bond Future	6969	7	6969	7	0.00
25/09/2018	2030 On 07-February-19	9.60	Put	Bond Future	2512	2	2512	2	0.00
25/09/2018	2030 On 07-February-19	8.63	Put	Bond Future	7030	7	7030	7	0.00
25/09/2018	2030 On 07-February-19	8.62	Put	Bond Future	7092	7	7092	7	0.00
25/09/2018	2030 On 02-May-19			Bond Future	9.76	90.9766	9.7599	90.9766	0.00
25/09/2018	2030 On 02-May-19	9.39	Call	Bond Future	1829	2	1829	2	0.00
25/09/2018	2030 On 02-May-19	9.41	Call	Bond Future	1880	2	1880	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
25/09/2018	2030 On 02-May-19	9.40	Call	Bond Future	1854	2	1854	2	0.00
25/09/2018	2030 On 02-May-19	9.40	Put	Bond Future	4066	4	4066	4	0.00
25/09/2018	2030 On 02-May-19	9.41	Put	Bond Future	4029	4	4029	4	0.00
25/09/2018	2030 On 02-May-19	9.39	Put	Bond Future	4103	4	4103	4	0.00
25/09/2018	2032 On 01-November-18			Bond Future	9.78	89.9413	9.7849	89.9413	40,680.00
25/09/2018	2032 On 01-November-18	8.76	Call	Bond Future	7	0	7	0	0.00
25/09/2018	2032 On 01-November-18	8.77	Call	Bond Future	8	0	8	0	0.00
25/09/2018	2032 On 01-November-18	8.75	Call	Bond Future	7	0	7	0	0.00
25/09/2018	2032 On 01-November-18	8.75	Put	Bond Future	7433	7	7433	7	0.00
25/09/2018	2032 On 01-November-18	8.76	Put	Bond Future	7357	7	7357	7	0.00
25/09/2018	2032 On 01-November-18	8.77	Put	Bond Future	7282	7	7282	7	0.00
25/09/2018	2032 On 07-February-19			Bond Future	9.88	91.6734	9.8760	91.6734	456.00
25/09/2018	2032 On 07-February-19	8.82	Call	Bond Future	280	0	280	0	0.00
25/09/2018	2032 On 07-February-19	8.81	Call	Bond Future	273	0	273	0	0.00
25/09/2018	2032 On 07-February-19	8.80	Call	Bond Future	266	0	266	0	0.00
25/09/2018	2032 On 07-February-19	8.81	Put	Bond Future	7788	7	7788	7	0.00
25/09/2018	2032 On 07-February-19	8.80	Put	Bond Future	7856	7	7856	7	0.00
25/09/2018	2032 On 07-February-19	8.82	Put	Bond Future	7720	7	7720	7	0.00
25/09/2018	2032 On 02-May-19			Bond Future	9.96	89.0404	9.9554	89.0404	0.00
25/09/2018	2032 On 02-May-19	9.61	Call	Bond Future	2083	2	2083	2	0.00
25/09/2018	2032 On 02-May-19	9.62	Call	Bond Future	2111	2	2111	2	0.00
25/09/2018	2032 On 02-May-19	9.63	Call	Bond Future	2140	2	2140	2	0.00
25/09/2018	2032 On 02-May-19	9.63	Put	Bond Future	4308	4	4308	4	0.00
25/09/2018	2032 On 02-May-19	9.61	Put	Bond Future	4387	4	4387	4	0.00
25/09/2018	2032 On 02-May-19	9.62	Put	Bond Future	4347	4	4347	4	0.00
25/09/2018	2033 On 01-November-18			Bond Future	102.28	102.5966	102.2821	102.5966	6,373.00
25/09/2018	2033 On 07-February-19			Bond Future	104.27	104.5956	104.2735	104.5956	0.00
25/09/2018	2033 On 02-May-19			Bond Future	104.88	105.2056	104.8780	105.2056	0.00
25/09/2018	2037 On 01-November-18			Bond Future	9.98	90.3530	9.9776	90.3530	52,674.00
25/09/2018	2037 On 01-November-18	9.01	Call	Bond Future	12	0	12	0	0.00
25/09/2018	2037 On 01-November-18	9.03	Call	Bond Future	14	0	14	0	0.00
25/09/2018	2037 On 01-November-18	9.02	Call	Bond Future	13	0	13	0	0.00
25/09/2018	2037 On 01-November-18	9.02	Put	Bond Future	7704	7	7704	7	0.00
25/09/2018	2037 On 01-November-18	9.03	Put	Bond Future	7620	7	7620	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
25/09/2018	2037 On 01-November-18	9.01	Put	Bond Future	7789	7	7789	7	0.00
25/09/2018	2037 On 07-February-19			Bond Future	10.06	87.8331	10.0625	87.8331	1,188.00
25/09/2018	2037 On 07-February-19	9.05	Call	Bond Future	360	0	360	0	0.00
25/09/2018	2037 On 07-February-19	9.06	Call	Bond Future	371	0	371	0	0.00
25/09/2018	2037 On 07-February-19	9.07	Call	Bond Future	382	0	382	0	0.00
25/09/2018	2037 On 07-February-19	9.07	Put	Bond Future	8242	8	8242	8	0.00
25/09/2018	2037 On 07-February-19	9.05	Put	Bond Future	8389	8	8389	8	0.00
25/09/2018	2037 On 07-February-19	9.06	Put	Bond Future	8315	8	8315	8	0.00
25/09/2018	2037 On 02-May-19			Bond Future	10.14	89.2912	10.1391	89.2912	0.00
25/09/2018	2037 On 02-May-19	9.80	Call	Bond Future	2341	3	2341	3	0.00
25/09/2018	2037 On 02-May-19	9.81	Call	Bond Future	2373	3	2373	3	0.00
25/09/2018	2037 On 02-May-19	9.79	Call	Bond Future	2310	3	2310	3	0.00
25/09/2018	2037 On 02-May-19	9.79	Put	Bond Future	4921	5	4921	5	0.00
25/09/2018	2037 On 02-May-19	9.80	Put	Bond Future	4876	5	4876	5	0.00
25/09/2018	2037 On 02-May-19	9.81	Put	Bond Future	4832	5	4832	5	0.00
25/09/2018	2038 On 01-November-18			Bond Future	122.96	122.9559	122.9571	122.9559	9,904.00
25/09/2018	2038 On 07-February-19			Bond Future	123.76	123.7605	123.7599	123.7605	0.00
25/09/2018	2038 On 02-May-19			Bond Future	125.84	125.8364	125.8356	125.8364	0.00
25/09/2018	2040 On 01-November-18			Bond Future	10.07	93.6494	10.0676	93.6494	25,862.00
25/09/2018	2040 On 01-November-18	9.08	Call	Bond Future	11	0	11	0	0.00
25/09/2018	2040 On 01-November-18	9.60	Call	Bond Future	275	0	275	0	0.00
25/09/2018	2040 On 01-November-18	9.20	Call	Bond Future	24	0	24	0	3,940.00
25/09/2018	2040 On 01-November-18	9.80	Call	Bond Future	655	1	655	1	1,770.00
25/09/2018	2040 On 01-November-18	9.07	Call	Bond Future	10	0	10	0	0.00
25/09/2018	2040 On 01-November-18	9.10	Call	Bond Future	12	0	12	0	2,950.00
25/09/2018	2040 On 01-November-18	8.50	Call	Bond Future	0	0	0	0	2,950.00
25/09/2018	2040 On 01-November-18	9.09	Call	Bond Future	11	0	11	0	0.00
25/09/2018	2040 On 01-November-18	10.00	Call	Bond Future	1271	2	1271	2	3,940.00
25/09/2018	2040 On 01-November-18	9.10	Put	Bond Future	8369	8	8369	8	0.00
25/09/2018	2040 On 01-November-18	8.50	Put	Bond Future	14169	14	14169	14	0.00
25/09/2018	2040 On 01-November-18	9.07	Put	Bond Future	8645	8	8645	8	0.00
25/09/2018	2040 On 01-November-18	10.00	Put	Bond Future	1817	2	1817	2	0.00
25/09/2018	2040 On 01-November-18	9.09	Put	Bond Future	8461	8	8461	8	0.00
25/09/2018	2040 On 01-November-18	9.80	Put	Bond Future	2850	3	2850	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2018	2040 On 01-November-18	9.60	Put	Bond Future	4167	4	4167	4	0.00
25/09/2018	2040 On 01-November-18	9.08	Put	Bond Future	8553	8	8553	8	0.00
25/09/2018	2040 On 01-November-18	9.20	Put	Bond Future	7462	7	7462	7	0.00
25/09/2018	2040 On 07-February-19			Bond Future	10.15	90.9423	10.1525	90.9423	100.00
25/09/2018	2040 On 07-February-19	9.11	Call	Bond Future	342	0	342	0	0.00
25/09/2018	2040 On 07-February-19	9.13	Call	Bond Future	360	0	360	0	0.00
25/09/2018	2040 On 07-February-19	9.12	Call	Bond Future	351	0	351	0	0.00
25/09/2018	2040 On 07-February-19	9.12	Put	Bond Future	9167	9	9167	9	0.00
25/09/2018	2040 On 07-February-19	9.11	Put	Bond Future	9250	9	9250	9	0.00
25/09/2018	2040 On 07-February-19	9.13	Put	Bond Future	9084	9	9084	9	0.00
25/09/2018	2040 On 02-May-19			Bond Future	10.23	92.4520	10.2289	92.4520	0.00
25/09/2018	2040 On 02-May-19	9.90	Call	Bond Future	2569	3	2569	3	0.00
25/09/2018	2040 On 02-May-19	9.89	Call	Bond Future	2535	3	2535	3	0.00
25/09/2018	2040 On 02-May-19	9.88	Call	Bond Future	2501	3	2501	3	0.00
25/09/2018	2040 On 02-May-19	9.89	Put	Bond Future	5249	5	5249	5	0.00
25/09/2018	2040 On 02-May-19	9.88	Put	Bond Future	5297	5	5297	5	0.00
25/09/2018	2040 On 02-May-19	9.90	Put	Bond Future	5201	5	5201	5	0.00
25/09/2018	2044 On 01-November-18			Bond Future	10.10	90.6516	10.1016	90.6516	38,111.00
25/09/2018	2044 On 01-November-18	9.12	Call	Bond Future	11	0	11	0	0.00
25/09/2018	2044 On 01-November-18	9.13	Call	Bond Future	12	0	12	0	0.00
25/09/2018	2044 On 01-November-18	9.14	Call	Bond Future	13	0	13	0	0.00
25/09/2018	2044 On 01-November-18	9.13	Put	Bond Future	8557	8	8557	8	0.00
25/09/2018	2044 On 01-November-18	9.14	Put	Bond Future	8463	8	8463	8	0.00
25/09/2018	2044 On 01-November-18	9.12	Put	Bond Future	8651	8	8651	8	0.00
25/09/2018	2044 On 07-February-19			Bond Future	10.18	88.0121	10.1838	88.0121	108.00
25/09/2018	2044 On 07-February-19	9.17	Call	Bond Future	370	0	370	0	0.00
25/09/2018	2044 On 07-February-19	9.18	Call	Bond Future	380	0	380	0	0.00
25/09/2018	2044 On 07-February-19	9.16	Call	Bond Future	361	0	361	0	0.00
25/09/2018	2044 On 07-February-19	9.16	Put	Bond Future	9264	9	9264	9	0.00
25/09/2018	2044 On 07-February-19	9.17	Put	Bond Future	9179	9	9179	9	0.00
25/09/2018	2044 On 07-February-19	9.18	Put	Bond Future	9094	9	9094	9	0.00
25/09/2018	2044 On 02-May-19			Bond Future	10.26	89.4732	10.2575	89.4732	0.00
25/09/2018	2044 On 02-May-19	9.90	Call	Bond Future	2516	3	2516	3	0.00
25/09/2018	2044 On 02-May-19	9.92	Call	Bond Future	2584	3	2584	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2018	2044 On 02-May-19	9.91	Call	Bond Future	2550	3	2550	3	0.00
25/09/2018	2044 On 02-May-19	9.92	Put	Bond Future	5326	5	5326	5	0.00
25/09/2018	2044 On 02-May-19	9.91	Put	Bond Future	5375	5	5375	5	0.00
25/09/2018	2044 On 02-May-19	9.90	Put	Bond Future	5424	5	5424	5	0.00
25/09/2018	2046 On 01-November-18			Bond Future	116.81	116.8106	116.8117	116.8106	12,067.00
25/09/2018	2046 On 07-February-19			Bond Future	119.09	119.0865	119.0860	119.0865	0.00
25/09/2018	2046 On 02-May-19			Bond Future	119.40	119.3989	119.3983	119.3989	0.00
25/09/2018	2050 On 01-November-18			Bond Future	122.06	122.5760	122.0624	122.5760	9,987.00
25/09/2018	2050 On 07-February-19			Bond Future	122.67	123.1927	122.6676	123.1927	0.00
25/09/2018	2050 On 02-May-19			Bond Future	124.73	125.2592	124.7252	125.2592	0.00
25/09/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	AL37 On 01-November-18			Index Future	588.17	589.2500	588.1670	589.2500	0.00
25/09/2018	AL37 On 07-February-19			Index Future	599.49	600.5980	599.4880	600.5980	0.00
25/09/2018	AL37 On 02-May-19			Index Future	609.44	610.5710	609.4440	610.5710	0.00
25/09/2018	AL7T On 01-November-18			Index Future	678.96	681.4110	678.9640	681.4110	0.00
25/09/2018	AL7T On 07-February-19			Index Future	692.03	694.5340	692.0330	694.5340	0.00
25/09/2018	AL7T On 02-May-19			Index Future	703.53	706.0670	703.5260	706.0670	0.00
25/09/2018	ALBI On 01-November-18			Index Future	613.49	616.2000	613.4940	616.2000	864.00
25/09/2018	ALBI On 07-February-19			Index Future	625.30	628.0660	625.3020	628.0660	57.00
25/09/2018	ALBI On 02-May-19			Index Future	635.69	638.4960	635.6870	638.4960	0.00
25/09/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/09/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2018	ES33 On 01-November-18			Bond Future	11.20	74.9139	11.1988	74.9139	9,466.00
25/09/2018	ES33 On 07-February-19			Bond Future	11.34	76.3566	11.3400	76.3566	0.00
25/09/2018	ES33 On 02-May-19			Bond Future	11.46	73.8351	11.4604	73.8351	0.00
25/09/2018	ES42 On 01-November-18			Bond Future	11.44	76.8970	11.4426	76.8970	7,957.00
25/09/2018	ES42 On 07-February-19			Bond Future	11.58	78.3779	11.5766	78.3779	0.00
25/09/2018	ES42 On 02-May-19			Bond Future	11.70	75.4192	11.6966	75.4192	0.00
25/09/2018	GOVI On 01-November-18			GOVI	607.83	610.6770	607.8320	610.6770	462.00
25/09/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
25/09/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
25/09/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
25/09/2018	GOVI On 01-November-18	653.51	Put	GOVI	456780	43	456780	43	0.00
25/09/2018	GOVI On 01-November-18	653.49	Put	GOVI	456580	43	456580	43	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2018	GOVI On 01-November-18	653.50	Put	GOVI	456680	43	456680	43	0.00
25/09/2018	GOVI On 07-February-19			GOVI	619.53	622.4370	619.5320	622.4370	0.00
25/09/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
25/09/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
25/09/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
25/09/2018	GOVI On 07-February-19	666.51	Put	GOVI	469780	44	469780	44	0.00
25/09/2018	GOVI On 07-February-19	666.52	Put	GOVI	469880	44	469880	44	0.00
25/09/2018	GOVI On 07-February-19	666.53	Put	GOVI	469980	44	469980	44	0.00
25/09/2018	GOVI On 02-May-19			GOVI	629.82	632.7730	629.8210	632.7730	0.00
25/09/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
25/09/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
25/09/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
25/09/2018	GOVI On 02-May-19	647.88	Put	GOVI	180590	15	180590	15	0.00
25/09/2018	GOVI On 02-May-19	647.86	Put	GOVI	180390	15	180390	15	0.00
25/09/2018	GOVI On 02-May-19	647.87	Put	GOVI	180490	15	180490	15	0.00
25/09/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/09/2018	IGOV On 01-November-18			Index Future	252.45	252.6920	252.4500	252.6920	746.00
25/09/2018	IGOV On 07-February-19			Index Future	257.37	257.6150	257.3660	257.6150	0.00
25/09/2018	IGOV On 02-May-19			Index Future	261.68	261.9360	261.6840	261.9360	0.00
25/09/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
25/09/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.6000	99.5800	99.6000	0.00
25/09/2018	IS01 On 20-June-19			Interest Rate Swap	102.07	102.0700	102.0700	102.0700	0.00
25/09/2018	IS01 On 19-September-19			Interest Rate Swap	100.04	100.0400	100.0400	100.0400	0.00
25/09/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	97.1900	98.9000	97.1900	0.00
25/09/2018	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3400	99.3300	99.3400	0.00
25/09/2018	IS02 On 21-June-19			Interest Rate Swap	99.80	98.0900	99.8000	98.0900	0.00
25/09/2018	IS02 On 20-September-19			Interest Rate Swap	102.04	102.0400	102.0400	102.0400	0.00
25/09/2018	IS02 On 20-December-19			Interest Rate Swap	103.12	103.1200	103.1200	103.1200	0.00
25/09/2018	IS02 On 23-March-20			Interest Rate Swap	99.27	99.2900	99.2700	99.2900	0.00
25/09/2018	IS02 On 22-June-20			Interest Rate Swap	102.99	102.9900	102.9900	102.9900	0.00
25/09/2018	IS02 On 21-September-20			Interest Rate Swap	100.16	100.1600	100.1600	100.1600	0.00
25/09/2018	IS05 On 17-December-20			Interest Rate Swap	97.12	97.1100	97.1200	97.1100	0.00
25/09/2018	IS05 On 16-March-21			Interest Rate Swap	96.45	96.4300	96.4500	96.4300	0.00
25/09/2018	IS05 On 15-June-21			Interest Rate Swap	95.75	95.7100	95.7500	95.7100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2018	IS05 On 21-September-21			Interest Rate Swap	96.03	94.2500	96.0300	94.2500	0.00
25/09/2018	IS05 On 21-December-21			Interest Rate Swap	98.33	96.5300	98.3300	96.5300	51.00
25/09/2018	IS05 On 15-March-22			Interest Rate Swap	98.57	98.4600	98.5700	98.4600	0.00
25/09/2018	IS05 On 21-June-22			Interest Rate Swap	99.87	98.0200	99.8700	98.0200	0.00
25/09/2018	IS05 On 20-September-22			Interest Rate Swap	103.88	103.7300	103.8800	103.7300	0.00
25/09/2018	IS05 On 20-December-22			Interest Rate Swap	105.22	105.0500	105.2200	105.0500	0.00
25/09/2018	IS05 On 22-March-23			Interest Rate Swap	98.73	98.5600	98.7300	98.5600	0.00
25/09/2018	IS05 On 20-June-23			Interest Rate Swap	104.82	104.6300	104.8200	104.6300	0.00
25/09/2018	IS05 On 19-September-23			Interest Rate Swap	100.44	100.2400	100.4400	100.2400	0.00
25/09/2018	IS10 On 17-December-25			Interest Rate Swap	97.85	97.5600	97.8500	97.5600	0.00
25/09/2018	IS10 On 16-March-26			Interest Rate Swap	94.97	94.6600	94.9700	94.6600	0.00
25/09/2018	IS10 On 15-June-26			Interest Rate Swap	93.81	93.4900	93.8100	93.4900	0.00
25/09/2018	IS10 On 21-September-26			Interest Rate Swap	96.02	93.9700	96.0200	93.9700	0.00
25/09/2018	IS10 On 21-December-26			Interest Rate Swap	99.82	97.7600	99.8200	97.7600	0.00
25/09/2018	IS10 On 15-March-27			Interest Rate Swap	98.46	98.1100	98.4600	98.1100	0.00
25/09/2018	IS10 On 21-June-27			Interest Rate Swap	100.56	98.4800	100.5600	98.4800	0.00
25/09/2018	IS10 On 20-September-27			Interest Rate Swap	105.99	105.6200	105.9900	105.6200	0.00
25/09/2018	IS10 On 20-December-27			Interest Rate Swap	106.39	106.0100	106.3900	106.0100	0.00
25/09/2018	IS10 On 22-March-28			Interest Rate Swap	100.04	99.6800	100.0400	99.6800	0.00
25/09/2018	IS10 On 20-June-28			Interest Rate Swap	107.15	106.7800	107.1500	106.7800	0.00
25/09/2018	IS10 On 19-September-28			Interest Rate Swap	100.87	100.4800	100.8700	100.4800	0.00
25/09/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/09/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
25/09/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/09/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
25/09/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
25/09/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
25/09/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
25/09/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
25/09/2018	R023 On 01-November-18			Bond Future	8.60	98.6102	8.5966	98.6102	38,215.00
25/09/2018	R023 On 01-November-18	10.59	Call	Bond Future	6642	7	6642	7	0.00
25/09/2018	R023 On 01-November-18	10.58	Call	Bond Future	6610	7	6610	7	0.00
25/09/2018	R023 On 01-November-18	10.57	Call	Bond Future	6578	7	6578	7	0.00
25/09/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
25/09/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
25/09/2018	R023 On 07-February-19			Bond Future	8.71	100.5094	8.7103	100.5094	0.00
25/09/2018	R023 On 07-February-19	10.57	Call	Bond Future	5917	6	5917	6	0.00
25/09/2018	R023 On 07-February-19	10.59	Call	Bond Future	5976	6	5976	6	0.00
25/09/2018	R023 On 07-February-19	10.58	Call	Bond Future	5947	6	5947	6	0.00
25/09/2018	R023 On 07-February-19	10.58	Put	Bond Future	41	0	41	0	0.00
25/09/2018	R023 On 07-February-19	10.59	Put	Bond Future	40	0	40	0	0.00
25/09/2018	R023 On 07-February-19	10.57	Put	Bond Future	42	0	42	0	0.00
25/09/2018	R023 On 02-May-19			Bond Future	8.81	98.2510	8.8073	98.2510	0.00
25/09/2018	R023 On 02-May-19	8.46	Call	Bond Future	720	1	720	1	0.00
25/09/2018	R023 On 02-May-19	8.45	Call	Bond Future	706	1	706	1	0.00
25/09/2018	R023 On 02-May-19	8.44	Call	Bond Future	693	1	693	1	0.00
25/09/2018	R023 On 02-May-19	8.45	Put	Bond Future	1828	2	1828	2	0.00
25/09/2018	R023 On 02-May-19	8.44	Put	Bond Future	1846	2	1846	2	0.00
25/09/2018	R023 On 02-May-19	8.46	Put	Bond Future	1810	2	1810	2	0.00
25/09/2018	R035 On 01-November-18			Bond Future	9.90	93.8186	9.9000	93.8186	73,872.00
25/09/2018	R035 On 01-November-18	8.94	Call	Bond Future	12	0	12	0	0.00
25/09/2018	R035 On 01-November-18	8.93	Call	Bond Future	11	0	11	0	0.00
25/09/2018	R035 On 01-November-18	8.92	Call	Bond Future	10	0	10	0	0.00
25/09/2018	R035 On 01-November-18	8.93	Put	Bond Future	7759	7	7759	7	0.00
25/09/2018	R035 On 01-November-18	8.92	Put	Bond Future	7843	7	7843	7	0.00
25/09/2018	R035 On 01-November-18	8.94	Put	Bond Future	7675	7	7675	7	0.00
25/09/2018	R035 On 07-February-19			Bond Future	9.99	95.6255	9.9913	95.6255	298.00
25/09/2018	R035 On 07-February-19	8.96	Call	Bond Future	326	0	326	0	0.00
25/09/2018	R035 On 07-February-19	8.98	Call	Bond Future	343	0	343	0	0.00
25/09/2018	R035 On 07-February-19	8.97	Call	Bond Future	334	0	334	0	0.00
25/09/2018	R035 On 07-February-19	8.97	Put	Bond Future	8370	8	8370	8	0.00
25/09/2018	R035 On 07-February-19	8.98	Put	Bond Future	8294	8	8294	8	0.00
25/09/2018	R035 On 07-February-19	8.96	Put	Bond Future	8445	8	8445	8	0.00
25/09/2018	R035 On 02-May-19			Bond Future	10.07	92.7159	10.0661	92.7159	0.00
25/09/2018	R035 On 02-May-19	9.74	Call	Bond Future	2326	3	2326	3	0.00
25/09/2018	R035 On 02-May-19	9.75	Call	Bond Future	2358	3	2358	3	0.00
25/09/2018	R035 On 02-May-19	9.73	Call	Bond Future	2294	3	2294	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2018	R035 On 02-May-19	9.73	Put	Bond Future	4792	5	4792	5	0.00
25/09/2018	R035 On 02-May-19	9.75	Put	Bond Future	4705	4	4705	4	0.00
25/09/2018	R035 On 02-May-19	9.74	Put	Bond Future	4749	5	4749	5	0.00
25/09/2018	R186 On 01-November-18			Bond Future	9.18	111.7553	9.1822	111.7553	67,870.00
25/09/2018	R186 On 01-November-18	8.53	Call	Bond Future	51	0	51	0	0.00
25/09/2018	R186 On 01-November-18	8.46	Call	Bond Future	32	0	32	0	5,000.00
25/09/2018	R186 On 01-November-18	8.90	Call	Bond Future	366	1	366	1	0.00
25/09/2018	R186 On 01-November-18	9.14	Call	Bond Future	890	1	890	1	0.00
25/09/2018	R186 On 01-November-18	8.52	Call	Bond Future	47	0	47	0	0.00
25/09/2018	R186 On 01-November-18	8.54	Call	Bond Future	54	0	54	0	0.00
25/09/2018	R186 On 01-November-18	7.96	Call	Bond Future	1	0	1	0	5,000.00
25/09/2018	R186 On 01-November-18	8.90	Put	Bond Future	2051	2	2051	2	2,500.00
25/09/2018	R186 On 01-November-18	9.14	Put	Bond Future	1140	1	1140	1	5,000.00
25/09/2018	R186 On 01-November-18	8.52	Put	Bond Future	4058	4	4058	4	0.00
25/09/2018	R186 On 01-November-18	7.96	Put	Bond Future	7557	7	7557	7	0.00
25/09/2018	R186 On 01-November-18	8.54	Put	Bond Future	3941	4	3941	4	0.00
25/09/2018	R186 On 01-November-18	8.53	Put	Bond Future	3999	4	3999	4	0.00
25/09/2018	R186 On 01-November-18	8.46	Put	Bond Future	4416	4	4416	4	0.00
25/09/2018	R186 On 07-February-19			Bond Future	9.28	108.6028	9.2796	108.6028	719.00
25/09/2018	R186 On 07-February-19	8.20	Call	Bond Future	185	0	185	0	0.00
25/09/2018	R186 On 07-February-19	8.50	Call	Bond Future	440	1	440	1	1,000.00
25/09/2018	R186 On 07-February-19	9.27	Call	Bond Future	2028	2	2028	2	1,170.00
25/09/2018	R186 On 07-February-19	8.30	Call	Bond Future	248	0	248	0	210.00
25/09/2018	R186 On 07-February-19	8.77	Call	Bond Future	837	1	837	1	1,170.00
25/09/2018	R186 On 07-February-19	9.90	Call	Bond Future	4354	5	4354	5	0.00
25/09/2018	R186 On 07-February-19	8.22	Call	Bond Future	195	0	195	0	0.00
25/09/2018	R186 On 07-February-19	9.10	Call	Bond Future	1556	2	1556	2	0.00
25/09/2018	R186 On 07-February-19	8.21	Call	Bond Future	190	0	190	0	0.00
25/09/2018	R186 On 07-February-19	9.92	Call	Bond Future	4440	5	4440	5	0.00
25/09/2018	R186 On 07-February-19	8.30	Put	Bond Future	6061	6	6061	6	0.00
25/09/2018	R186 On 07-February-19	8.20	Put	Bond Future	6614	6	6614	6	0.00
25/09/2018	R186 On 07-February-19	8.50	Put	Bond Future	5033	5	5033	5	0.00
25/09/2018	R186 On 07-February-19	8.22	Put	Bond Future	6501	6	6501	6	0.00
25/09/2018	R186 On 07-February-19	9.27	Put	Bond Future	2082	2	2082	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
25/09/2018	R186 On 07-February-19	9.90	Put	Bond Future	874	1	874	1	1,000.00
25/09/2018	R186 On 07-February-19	8.77	Put	Bond Future	3811	4	3811	4	0.00
25/09/2018	R186 On 07-February-19	9.10	Put	Bond Future	2591	2	2591	2	1,000.00
25/09/2018	R186 On 07-February-19	8.21	Put	Bond Future	6558	6	6558	6	0.00
25/09/2018	R186 On 07-February-19	9.92	Put	Bond Future	850	1	850	1	1,170.00
25/09/2018	R186 On 02-May-19			Bond Future	9.37	110.4058	9.3676	110.4058	0.00
25/09/2018	R186 On 02-May-19	9.03	Call	Bond Future	1627	2	1627	2	0.00
25/09/2018	R186 On 02-May-19	9.02	Call	Bond Future	1604	2	1604	2	0.00
25/09/2018	R186 On 02-May-19	9.01	Call	Bond Future	1580	2	1580	2	0.00
25/09/2018	R186 On 02-May-19	9.02	Put	Bond Future	3565	3	3565	3	0.00
25/09/2018	R186 On 02-May-19	9.01	Put	Bond Future	3599	3	3599	3	0.00
25/09/2018	R186 On 02-May-19	9.03	Put	Bond Future	3532	3	3532	3	0.00
25/09/2018	R197 On 01-November-18			Bond Future	300.74	301.0135	300.7438	301.0135	2,353.00
25/09/2018	R197 On 07-February-19			Bond Future	299.25	299.5280	299.2489	299.5280	0.00
25/09/2018	R197 On 02-May-19			Bond Future	304.27	304.5522	304.2682	304.5522	0.00
25/09/2018	R202 On 01-November-18			Bond Future	234.40	234.3947	234.3969	234.3947	10,129.00
25/09/2018	R202 On 07-February-19			Bond Future	235.06	235.0574	235.0566	235.0574	0.00
25/09/2018	R202 On 02-May-19			Bond Future	239.00	239.0005	238.9992	239.0005	0.00
25/09/2018	R207 On 01-November-18			Bond Future	7.79	101.7046	7.7905	101.7046	18,869.00
25/09/2018	R207 On 01-November-18	6.75	Call	Bond Future	0	0	0	0	0.00
25/09/2018	R207 On 01-November-18	6.76	Call	Bond Future	0	0	0	0	0.00
25/09/2018	R207 On 01-November-18	6.74	Call	Bond Future	0	0	0	0	0.00
25/09/2018	R207 On 01-November-18	6.74	Put	Bond Future	1180	1	1180	1	0.00
25/09/2018	R207 On 01-November-18	6.75	Put	Bond Future	1168	1	1168	1	0.00
25/09/2018	R207 On 01-November-18	6.76	Put	Bond Future	1157	1	1157	1	0.00
25/09/2018	R207 On 07-February-19			Bond Future	7.95	100.0183	7.9538	100.0183	0.00
25/09/2018	R207 On 07-February-19	6.53	Call	Bond Future	0	0	0	0	0.00
25/09/2018	R207 On 07-February-19	6.52	Call	Bond Future	0	0	0	0	0.00
25/09/2018	R207 On 07-February-19	6.51	Call	Bond Future	0	0	0	0	0.00
25/09/2018	R207 On 07-February-19	6.52	Put	Bond Future	1260	1	1260	1	0.00
25/09/2018	R207 On 07-February-19	6.51	Put	Bond Future	1269	1	1269	1	0.00
25/09/2018	R207 On 07-February-19	6.53	Put	Bond Future	1251	1	1251	1	0.00
25/09/2018	R207 On 02-May-19			Bond Future	8.21	101.6789	8.2063	101.6789	0.00
25/09/2018	R207 On 02-May-19	7.61	Call	Bond Future	39	0	39	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2018	R207 On 02-May-19	7.63	Call	Bond Future	41	0	41	0	0.00
25/09/2018	R207 On 02-May-19	7.62	Call	Bond Future	40	0	40	0	0.00
25/09/2018	R207 On 02-May-19	7.62	Put	Bond Future	427	0	427	0	0.00
25/09/2018	R207 On 02-May-19	7.63	Put	Bond Future	421	0	421	0	0.00
25/09/2018	R207 On 02-May-19	7.61	Put	Bond Future	432	0	432	0	0.00
25/09/2018	R208 On 01-November-18			Bond Future	8.11	97.9111	8.1075	97.9111	29,609.00
25/09/2018	R208 On 01-November-18	7.11	Call	Bond Future	3	0	3	0	0.00
25/09/2018	R208 On 01-November-18	7.12	Call	Bond Future	3	0	3	0	0.00
25/09/2018	R208 On 01-November-18	7.10	Call	Bond Future	3	0	3	0	0.00
25/09/2018	R208 On 01-November-18	7.12	Put	Bond Future	2107	2	2107	2	0.00
25/09/2018	R208 On 01-November-18	7.10	Put	Bond Future	2150	2	2150	2	0.00
25/09/2018	R208 On 01-November-18	7.11	Put	Bond Future	2129	2	2129	2	0.00
25/09/2018	R208 On 07-February-19			Bond Future	8.23	99.7967	8.2310	99.7967	0.00
25/09/2018	R208 On 07-February-19	7.08	Call	Bond Future	10	0	10	0	0.00
25/09/2018	R208 On 07-February-19	7.07	Call	Bond Future	9	0	9	0	0.00
25/09/2018	R208 On 07-February-19	7.06	Call	Bond Future	9	0	9	0	0.00
25/09/2018	R208 On 07-February-19	7.08	Put	Bond Future	2209	2	2209	2	0.00
25/09/2018	R208 On 07-February-19	7.06	Put	Bond Future	2247	2	2247	2	0.00
25/09/2018	R208 On 07-February-19	7.07	Put	Bond Future	2228	2	2228	2	0.00
25/09/2018	R208 On 02-May-19			Bond Future	8.36	98.0542	8.3550	98.0542	0.00
25/09/2018	R208 On 02-May-19	8.02	Call	Bond Future	300	0	300	0	0.00
25/09/2018	R208 On 02-May-19	8.03	Call	Bond Future	307	0	307	0	0.00
25/09/2018	R208 On 02-May-19	8.04	Call	Bond Future	315	0	315	0	0.00
25/09/2018	R208 On 02-May-19	8.04	Put	Bond Future	850	1	850	1	0.00
25/09/2018	R208 On 02-May-19	8.02	Put	Bond Future	869	1	869	1	0.00
25/09/2018	R208 On 02-May-19	8.03	Put	Bond Future	860	1	860	1	0.00
25/09/2018	R209 On 01-November-18			Bond Future	9.87	71.2207	9.8654	71.2207	124,877.00
25/09/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	69950	70	69950	70	0.00
25/09/2018	R209 On 01-November-18	8.89	Call	Bond Future	10	0	10	0	2,000.00
25/09/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	69950	70	69950	70	0.00
25/09/2018	R209 On 01-November-18	8.98	Call	Bond Future	18	0	18	0	0.00
25/09/2018	R209 On 01-November-18	10.00	Call	Bond Future	1659	2	1659	2	0.00
25/09/2018	R209 On 01-November-18	9.64	Call	Bond Future	568	1	568	1	2,000.00
25/09/2018	R209 On 01-November-18	9.47	Call	Bond Future	279	0	279	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2018	R209 On 01-November-18	9.82	Call	Bond Future	1033	1	1033	1	0.00
25/09/2018	R209 On 01-November-18	9.97	Call	Bond Future	1544	2	1544	2	0.00
25/09/2018	R209 On 01-November-18	9.98	Call	Bond Future	1582	2	1582	2	0.00
25/09/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	69949	70	69949	70	0.00
25/09/2018	R209 On 01-November-18	9.34	Call	Bond Future	149	0	149	0	0.00
25/09/2018	R209 On 01-November-18	9.49	Call	Bond Future	305	0	305	0	0.00
25/09/2018	R209 On 01-November-18	9.94	Call	Bond Future	1433	2	1433	2	0.00
25/09/2018	R209 On 01-November-18	10.57	Call	Bond Future	4402	5	4402	5	0.00
25/09/2018	R209 On 01-November-18	9.84	Call	Bond Future	1095	1	1095	1	0.00
25/09/2018	R209 On 01-November-18	8.99	Call	Bond Future	19	0	19	0	760.00
25/09/2018	R209 On 01-November-18	9.49	Put	Bond Future	2754	3	2754	3	0.00
25/09/2018	R209 On 01-November-18	9.84	Put	Bond Future	1257	1	1257	1	0.00
25/09/2018	R209 On 01-November-18	8.99	Put	Bond Future	5928	6	5928	6	0.00
25/09/2018	R209 On 01-November-18	10.57	Put	Bond Future	126	0	126	0	0.00
25/09/2018	R209 On 01-November-18	9.94	Put	Bond Future	961	1	961	1	0.00
25/09/2018	R209 On 01-November-18	9.97	Put	Bond Future	883	1	883	1	0.00
25/09/2018	R209 On 01-November-18	8.98	Put	Bond Future	5998	6	5998	6	0.00
25/09/2018	R209 On 01-November-18	10.00	Put	Bond Future	811	1	811	1	5,850.00
25/09/2018	R209 On 01-November-18	9.64	Put	Bond Future	2023	2	2023	2	0.00
25/09/2018	R209 On 01-November-18	9.47	Put	Bond Future	2862	3	2862	3	760.00
25/09/2018	R209 On 01-November-18	9.82	Put	Bond Future	1323	1	1323	1	760.00
25/09/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
25/09/2018	R209 On 01-November-18	9.98	Put	Bond Future	858	1	858	1	2,000.00
25/09/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
25/09/2018	R209 On 01-November-18	9.34	Put	Bond Future	3610	3	3610	3	0.00
25/09/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
25/09/2018	R209 On 01-November-18	8.89	Put	Bond Future	6639	6	6639	6	0.00
25/09/2018	R209 On 07-February-19			Bond Future	9.94	72.5924	9.9442	72.5924	340.00
25/09/2018	R209 On 07-February-19	8.96	Call	Bond Future	322	0	322	0	0.00
25/09/2018	R209 On 07-February-19	8.97	Call	Bond Future	330	0	330	0	0.00
25/09/2018	R209 On 07-February-19	10.20	Call	Bond Future	3278	4	3278	4	0.00
25/09/2018	R209 On 07-February-19	8.95	Call	Bond Future	315	0	315	0	0.00
25/09/2018	R209 On 07-February-19	9.54	Call	Bond Future	1252	1	1252	1	4,000.00
25/09/2018	R209 On 07-February-19	9.04	Call	Bond Future	398	0	398	0	4,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2018	R209 On 07-February-19	9.04	Put	Bond Future	6427	6	6427	6	0.00
25/09/2018	R209 On 07-February-19	8.95	Put	Bond Future	6984	7	6984	7	0.00
25/09/2018	R209 On 07-February-19	9.54	Put	Bond Future	3857	4	3857	4	0.00
25/09/2018	R209 On 07-February-19	8.96	Put	Bond Future	6920	7	6920	7	0.00
25/09/2018	R209 On 07-February-19	8.97	Put	Bond Future	6857	7	6857	7	0.00
25/09/2018	R209 On 07-February-19	10.20	Put	Bond Future	1700	2	1700	2	4,000.00
25/09/2018	R209 On 02-May-19			Bond Future	10.01	70.6498	10.0124	70.6498	0.00
25/09/2018	R209 On 02-May-19	9.69	Call	Bond Future	2077	2	2077	2	0.00
25/09/2018	R209 On 02-May-19	9.68	Call	Bond Future	2050	2	2050	2	0.00
25/09/2018	R209 On 02-May-19	9.70	Call	Bond Future	2104	2	2104	2	0.00
25/09/2018	R209 On 02-May-19	9.68	Put	Bond Future	4156	4	4156	4	0.00
25/09/2018	R209 On 02-May-19	9.69	Put	Bond Future	4119	4	4119	4	0.00
25/09/2018	R209 On 02-May-19	9.70	Put	Bond Future	4081	4	4081	4	0.00
25/09/2018	R210 On 01-November-18			Bond Future	185.49	185.4838	185.4852	185.4838	2,675.00
25/09/2018	R210 On 07-February-19			Bond Future	189.10	189.0978	189.0966	189.0978	0.00
25/09/2018	R210 On 02-May-19			Bond Future	189.71	189.7151	189.7136	189.7151	0.00
25/09/2018	R212 On 01-November-18			Bond Future	155.30	155.4486	155.3014	155.4486	3,476.00
25/09/2018	R212 On 07-February-19			Bond Future	156.17	156.3223	156.1700	156.3223	0.00
25/09/2018	R212 On 02-May-19			Bond Future	158.79	158.9443	158.7894	158.9443	0.00
25/09/2018	R213 On 01-November-18			Bond Future	9.69	82.5754	9.6898	82.5754	32,893.00
25/09/2018	R213 On 01-November-18	8.66	Call	Bond Future	6	0	6	0	0.00
25/09/2018	R213 On 01-November-18	8.65	Call	Bond Future	5	0	5	0	0.00
25/09/2018	R213 On 01-November-18	8.64	Call	Bond Future	5	0	5	0	0.00
25/09/2018	R213 On 01-November-18	8.65	Put	Bond Future	6758	6	6758	6	0.00
25/09/2018	R213 On 01-November-18	8.64	Put	Bond Future	6826	6	6826	6	0.00
25/09/2018	R213 On 01-November-18	8.66	Put	Bond Future	6690	6	6690	6	0.00
25/09/2018	R213 On 07-February-19			Bond Future	9.78	84.1657	9.7806	84.1657	112.00
25/09/2018	R213 On 07-February-19	8.68	Call	Bond Future	222	0	222	0	0.00
25/09/2018	R213 On 07-February-19	8.69	Call	Bond Future	228	0	228	0	0.00
25/09/2018	R213 On 07-February-19	8.70	Call	Bond Future	234	0	234	0	0.00
25/09/2018	R213 On 07-February-19	8.69	Put	Bond Future	7190	7	7190	7	0.00
25/09/2018	R213 On 07-February-19	8.70	Put	Bond Future	7129	7	7129	7	0.00
25/09/2018	R213 On 07-February-19	8.68	Put	Bond Future	7252	7	7252	7	0.00
25/09/2018	R213 On 02-May-19			Bond Future	9.86	82.0160	9.8553	82.0160	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2018	R213 On 02-May-19	9.50	Call	Bond Future	1816	2	1816	2	0.00
25/09/2018	R213 On 02-May-19	9.49	Call	Bond Future	1790	2	1790	2	0.00
25/09/2018	R213 On 02-May-19	9.48	Call	Bond Future	1765	2	1765	2	0.00
25/09/2018	R213 On 02-May-19	9.49	Put	Bond Future	4001	4	4001	4	0.00
25/09/2018	R213 On 02-May-19	9.48	Put	Bond Future	4038	4	4038	4	0.00
25/09/2018	R213 On 02-May-19	9.50	Put	Bond Future	3965	4	3965	4	0.00
25/09/2018	R214 On 01-November-18			Bond Future	10.05	70.2730	10.0517	70.2730	28,473.00
25/09/2018	R214 On 01-November-18	8.98	Call	Bond Future	5	0	5	0	0.00
25/09/2018	R214 On 01-November-18	8.99	Call	Bond Future	6	0	6	0	0.00
25/09/2018	R214 On 01-November-18	9.00	Call	Bond Future	6	0	6	0	0.00
25/09/2018	R214 On 01-November-18	9.00	Put	Bond Future	7500	7	7500	7	0.00
25/09/2018	R214 On 01-November-18	8.98	Put	Bond Future	7654	7	7654	7	0.00
25/09/2018	R214 On 01-November-18	8.99	Put	Bond Future	7577	7	7577	7	0.00
25/09/2018	R214 On 07-February-19			Bond Future	10.13	71.6264	10.1339	71.6264	0.00
25/09/2018	R214 On 07-February-19	9.04	Call	Bond Future	263	0	263	0	0.00
25/09/2018	R214 On 07-February-19	9.05	Call	Bond Future	270	0	270	0	0.00
25/09/2018	R214 On 07-February-19	9.03	Call	Bond Future	256	0	256	0	0.00
25/09/2018	R214 On 07-February-19	9.03	Put	Bond Future	8039	8	8039	8	0.00
25/09/2018	R214 On 07-February-19	9.04	Put	Bond Future	7969	8	7969	8	0.00
25/09/2018	R214 On 07-February-19	9.05	Put	Bond Future	7900	7	7900	7	0.00
25/09/2018	R214 On 02-May-19			Bond Future	10.20	69.5218	10.2010	69.5218	0.00
25/09/2018	R214 On 02-May-19	9.87	Call	Bond Future	2149	2	2149	2	0.00
25/09/2018	R214 On 02-May-19	9.85	Call	Bond Future	2093	2	2093	2	0.00
25/09/2018	R214 On 02-May-19	9.86	Call	Bond Future	2121	2	2121	2	0.00
25/09/2018	R214 On 02-May-19	9.86	Put	Bond Future	4360	4	4360	4	0.00
25/09/2018	R214 On 02-May-19	9.87	Put	Bond Future	4320	4	4320	4	0.00
25/09/2018	R214 On 02-May-19	9.85	Put	Bond Future	4399	4	4399	4	0.00
25/09/2018	R248 On 01-November-18			Bond Future	10.08	89.7090	10.0822	89.7090	99,873.00
25/09/2018	R248 On 01-November-18	9.01	Call	Bond Future	5	0	5	0	0.00
25/09/2018	R248 On 01-November-18	9.03	Call	Bond Future	6	0	6	0	0.00
25/09/2018	R248 On 01-November-18	9.02	Call	Bond Future	6	0	6	0	0.00
25/09/2018	R248 On 01-November-18	9.02	Put	Bond Future	9714	9	9714	9	0.00
25/09/2018	R248 On 01-November-18	9.03	Put	Bond Future	9615	9	9615	9	0.00
25/09/2018	R248 On 01-November-18	9.01	Put	Bond Future	9814	9	9814	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2018	R248 On 07-February-19			Bond Future	10.17	91.4367	10.1656	91.4367	0.00
25/09/2018	R248 On 07-February-19	9.06	Call	Bond Future	288	0	288	0	0.00
25/09/2018	R248 On 07-February-19	9.07	Call	Bond Future	296	0	296	0	0.00
25/09/2018	R248 On 07-February-19	9.05	Call	Bond Future	280	0	280	0	0.00
25/09/2018	R248 On 07-February-19	9.07	Put	Bond Future	10181	10	10181	10	0.00
25/09/2018	R248 On 07-February-19	9.05	Put	Bond Future	10364	10	10364	10	0.00
25/09/2018	R248 On 07-February-19	9.06	Put	Bond Future	10272	10	10272	10	0.00
25/09/2018	R248 On 02-May-19			Bond Future	10.23	88.5208	10.2338	88.5208	0.00
25/09/2018	R248 On 02-May-19	9.90	Call	Bond Future	2644	3	2644	3	0.00
25/09/2018	R248 On 02-May-19	9.91	Call	Bond Future	2680	3	2680	3	0.00
25/09/2018	R248 On 02-May-19	9.89	Call	Bond Future	2609	3	2609	3	0.00
25/09/2018	R248 On 02-May-19	9.91	Put	Bond Future	5378	5	5378	5	0.00
25/09/2018	R248 On 02-May-19	9.89	Put	Bond Future	5479	5	5479	5	0.00
25/09/2018	R248 On 02-May-19	9.90	Put	Bond Future	5428	5	5428	5	0.00