



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For November 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	2025 On 07-February-19			Bond Future	132.40	132.3847	132.4008	132.3847	355.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2018	2025 On 02-May-19			Bond Future	134.76	134.7401	134.7554	134.7401	0.00
30/11/2018	2025 On 01-August-19			Bond Future	137.42	137.4052	137.4169	137.4052	0.00
30/11/2018	2029 On 07-February-19			Bond Future	100.45	100.4357	100.4481	100.4357	2,954.00
30/11/2018	2029 On 02-May-19			Bond Future	101.16	101.1496	101.1613	101.1496	0.00
30/11/2018	2029 On 01-August-19			Bond Future	103.19	103.1855	103.1946	103.1855	0.00
30/11/2018	2030 On 07-February-19			Bond Future	9.43	90.7989	9.4310	90.7989	55,285.00
30/11/2018	2030 On 07-February-19	9.18	Call	Bond Future	725	1	725	1	4,000.00
30/11/2018	2030 On 07-February-19	9.68	Call	Bond Future	2351	3	2351	3	4,000.00
30/11/2018	2030 On 07-February-19	8.62	Call	Bond Future	75	0	75	0	0.00
30/11/2018	2030 On 07-February-19	10.20	Call	Bond Future	4892	5	4892	5	0.00
30/11/2018	2030 On 07-February-19	8.90	Call	Bond Future	264	0	264	0	1,320.00
30/11/2018	2030 On 07-February-19	8.63	Call	Bond Future	79	0	79	0	0.00
30/11/2018	2030 On 07-February-19	8.64	Call	Bond Future	83	0	83	0	0.00
30/11/2018	2030 On 07-February-19	9.60	Call	Bond Future	2025	2	2025	2	1,320.00
30/11/2018	2030 On 07-February-19	8.70	Call	Bond Future	108	0	108	0	0.00
30/11/2018	2030 On 07-February-19	9.40	Call	Bond Future	1315	1	1315	1	0.00
30/11/2018	2030 On 07-February-19	8.70	Put	Bond Future	4875	5	4875	5	0.00
30/11/2018	2030 On 07-February-19	8.90	Put	Bond Future	3694	4	3694	4	0.00
30/11/2018	2030 On 07-February-19	9.40	Put	Bond Future	1511	1	1511	1	0.00
30/11/2018	2030 On 07-February-19	8.64	Put	Bond Future	5256	5	5256	5	0.00
30/11/2018	2030 On 07-February-19	9.60	Put	Bond Future	969	1	969	1	0.00
30/11/2018	2030 On 07-February-19	8.63	Put	Bond Future	5320	5	5320	5	0.00
30/11/2018	2030 On 07-February-19	8.62	Put	Bond Future	5384	5	5384	5	0.00
30/11/2018	2030 On 07-February-19	10.20	Put	Bond Future	218	0	218	0	4,000.00
30/11/2018	2030 On 07-February-19	9.18	Put	Bond Future	2325	2	2325	2	0.00
30/11/2018	2030 On 07-February-19	9.68	Put	Bond Future	801	1	801	1	0.00
30/11/2018	2030 On 02-May-19			Bond Future	9.49	92.3944	9.4901	92.3944	0.00
30/11/2018	2030 On 02-May-19	9.39	Call	Bond Future	1875	2	1875	2	0.00
30/11/2018	2030 On 02-May-19	10.20	Call	Bond Future	5074	5	5074	5	0.00
30/11/2018	2030 On 02-May-19	9.41	Call	Bond Future	1936	2	1936	2	0.00
30/11/2018	2030 On 02-May-19	8.90	Call	Bond Future	714	1	714	1	3,000.00
30/11/2018	2030 On 02-May-19	9.40	Call	Bond Future	1906	2	1906	2	3,000.00
30/11/2018	2030 On 02-May-19	9.40	Put	Bond Future	2466	2	2466	2	0.00
30/11/2018	2030 On 02-May-19	9.41	Put	Bond Future	2434	2	2434	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
30/11/2018	2030 On 02-May-19	8.90	Put	Bond Future	4472	4	4472	4	0.00
30/11/2018	2030 On 02-May-19	10.20	Put	Bond Future	815	1	815	1	3,000.00
30/11/2018	2030 On 02-May-19	9.39	Put	Bond Future	2498	2	2498	2	0.00
30/11/2018	2030 On 01-August-19			Bond Future	9.55	90.2277	9.5456	90.2277	0.00
30/11/2018	2030 On 01-August-19	9.91	Call	Bond Future	4039	4	4039	4	0.00
30/11/2018	2030 On 01-August-19	9.92	Call	Bond Future	4078	4	4078	4	0.00
30/11/2018	2030 On 01-August-19	9.90	Call	Bond Future	3999	4	3999	4	0.00
30/11/2018	2030 On 01-August-19	9.92	Put	Bond Future	1838	2	1838	2	0.00
30/11/2018	2030 On 01-August-19	9.90	Put	Bond Future	1876	2	1876	2	0.00
30/11/2018	2030 On 01-August-19	9.91	Put	Bond Future	1857	2	1857	2	0.00
30/11/2018	2032 On 07-February-19			Bond Future	9.64	93.0266	9.6436	93.0266	42,380.00
30/11/2018	2032 On 07-February-19	8.82	Call	Bond Future	87	0	87	0	0.00
30/11/2018	2032 On 07-February-19	8.81	Call	Bond Future	82	0	82	0	0.00
30/11/2018	2032 On 07-February-19	8.80	Call	Bond Future	78	0	78	0	0.00
30/11/2018	2032 On 07-February-19	8.81	Put	Bond Future	6031	6	6031	6	0.00
30/11/2018	2032 On 07-February-19	8.80	Put	Bond Future	6102	6	6102	6	0.00
30/11/2018	2032 On 07-February-19	8.82	Put	Bond Future	5962	6	5962	6	0.00
30/11/2018	2032 On 02-May-19			Bond Future	9.70	90.5042	9.7024	90.5042	0.00
30/11/2018	2032 On 02-May-19	9.61	Call	Bond Future	2092	2	2092	2	0.00
30/11/2018	2032 On 02-May-19	9.62	Call	Bond Future	2125	2	2125	2	0.00
30/11/2018	2032 On 02-May-19	9.63	Call	Bond Future	2158	2	2158	2	0.00
30/11/2018	2032 On 02-May-19	9.63	Put	Bond Future	2647	3	2647	3	0.00
30/11/2018	2032 On 02-May-19	9.61	Put	Bond Future	2717	3	2717	3	0.00
30/11/2018	2032 On 02-May-19	9.62	Put	Bond Future	2682	3	2682	3	0.00
30/11/2018	2032 On 01-August-19			Bond Future	9.76	92.3057	9.7562	92.3057	0.00
30/11/2018	2032 On 01-August-19	10.11	Call	Bond Future	4335	5	4335	5	0.00
30/11/2018	2032 On 01-August-19	10.10	Call	Bond Future	4293	5	4293	5	0.00
30/11/2018	2032 On 01-August-19	10.09	Call	Bond Future	4252	5	4252	5	0.00
30/11/2018	2032 On 01-August-19	10.09	Put	Bond Future	2076	2	2076	2	0.00
30/11/2018	2032 On 01-August-19	10.11	Put	Bond Future	2032	2	2032	2	0.00
30/11/2018	2032 On 01-August-19	10.10	Put	Bond Future	2054	2	2054	2	0.00
30/11/2018	2033 On 07-February-19			Bond Future	102.50	102.4824	102.4951	102.4824	6,770.00
30/11/2018	2033 On 02-May-19			Bond Future	103.17	103.1603	103.1725	103.1603	0.00
30/11/2018	2033 On 01-August-19			Bond Future	105.25	105.2365	105.2459	105.2365	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
30/11/2018	2037 On 07-February-19			Bond Future	9.84	89.4260	9.8353	89.4260	55,962.00
30/11/2018	2037 On 07-February-19	9.05	Call	Bond Future	115	0	115	0	0.00
30/11/2018	2037 On 07-February-19	9.07	Call	Bond Future	127	0	127	0	0.00
30/11/2018	2037 On 07-February-19	9.06	Call	Bond Future	121	0	121	0	0.00
30/11/2018	2037 On 07-February-19	9.05	Put	Bond Future	6434	6	6434	6	0.00
30/11/2018	2037 On 07-February-19	9.07	Put	Bond Future	6278	6	6278	6	0.00
30/11/2018	2037 On 07-February-19	9.06	Put	Bond Future	6356	6	6356	6	0.00
30/11/2018	2037 On 02-May-19			Bond Future	9.89	90.9975	9.8937	90.9975	0.00
30/11/2018	2037 On 02-May-19	9.80	Call	Bond Future	2412	3	2412	3	0.00
30/11/2018	2037 On 02-May-19	9.79	Call	Bond Future	2375	3	2375	3	0.00
30/11/2018	2037 On 02-May-19	9.81	Call	Bond Future	2449	3	2449	3	0.00
30/11/2018	2037 On 02-May-19	9.79	Put	Bond Future	3163	3	3163	3	0.00
30/11/2018	2037 On 02-May-19	9.80	Put	Bond Future	3123	3	3123	3	0.00
30/11/2018	2037 On 02-May-19	9.81	Put	Bond Future	3084	3	3084	3	0.00
30/11/2018	2037 On 01-August-19			Bond Future	9.95	88.5527	9.9502	88.5527	0.00
30/11/2018	2037 On 01-August-19	10.29	Call	Bond Future	4791	5	4791	5	0.00
30/11/2018	2037 On 01-August-19	10.31	Call	Bond Future	4885	5	4885	5	0.00
30/11/2018	2037 On 01-August-19	10.30	Call	Bond Future	4838	5	4838	5	0.00
30/11/2018	2037 On 01-August-19	10.30	Put	Bond Future	2287	2	2287	2	0.00
30/11/2018	2037 On 01-August-19	10.31	Put	Bond Future	2262	2	2262	2	0.00
30/11/2018	2037 On 01-August-19	10.29	Put	Bond Future	2311	2	2311	2	0.00
30/11/2018	2038 On 07-February-19			Bond Future	119.70	119.9553	119.6988	119.9553	9,912.00
30/11/2018	2038 On 02-May-19			Bond Future	121.83	122.0896	121.8276	122.0896	0.00
30/11/2018	2038 On 01-August-19			Bond Future	124.22	124.4942	124.2234	124.4942	0.00
30/11/2018	2040 On 07-February-19			Bond Future	9.89	92.7318	9.8948	92.7318	33,526.00
30/11/2018	2040 On 07-February-19	9.11	Call	Bond Future	127	0	127	0	0.00
30/11/2018	2040 On 07-February-19	9.13	Call	Bond Future	141	0	141	0	0.00
30/11/2018	2040 On 07-February-19	9.12	Call	Bond Future	133	0	133	0	0.00
30/11/2018	2040 On 07-February-19	9.12	Put	Bond Future	6870	7	6870	7	0.00
30/11/2018	2040 On 07-February-19	9.11	Put	Bond Future	6955	7	6955	7	0.00
30/11/2018	2040 On 07-February-19	9.13	Put	Bond Future	6785	7	6785	7	0.00
30/11/2018	2040 On 02-May-19			Bond Future	9.95	94.3614	9.9525	94.3614	0.00
30/11/2018	2040 On 02-May-19	10.20	Call	Bond Future	4049	4	4049	4	1,150.00
30/11/2018	2040 On 02-May-19	9.90	Call	Bond Future	2696	3	2696	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
30/11/2018	2040 On 02-May-19	9.60	Call	Bond Future	1614	2	1614	2	1,150.00
30/11/2018	2040 On 02-May-19	9.89	Call	Bond Future	2656	3	2656	3	0.00
30/11/2018	2040 On 02-May-19	9.88	Call	Bond Future	2616	3	2616	3	0.00
30/11/2018	2040 On 02-May-19	9.89	Put	Bond Future	3166	3	3166	3	0.00
30/11/2018	2040 On 02-May-19	9.88	Put	Bond Future	3208	3	3208	3	0.00
30/11/2018	2040 On 02-May-19	9.90	Put	Bond Future	3125	3	3125	3	0.00
30/11/2018	2040 On 02-May-19	9.60	Put	Bond Future	4552	4	4552	4	0.00
30/11/2018	2040 On 02-May-19	10.20	Put	Bond Future	2072	2	2072	2	0.00
30/11/2018	2040 On 01-August-19			Bond Future	10.01	91.7333	10.0086	91.7333	0.00
30/11/2018	2040 On 01-August-19	10.36	Call	Bond Future	5231	6	5231	6	0.00
30/11/2018	2040 On 01-August-19	10.37	Call	Bond Future	5281	6	5281	6	0.00
30/11/2018	2040 On 01-August-19	10.38	Call	Bond Future	5331	6	5331	6	0.00
30/11/2018	2040 On 01-August-19	10.38	Put	Bond Future	2423	2	2423	2	0.00
30/11/2018	2040 On 01-August-19	10.36	Put	Bond Future	2476	3	2476	3	0.00
30/11/2018	2040 On 01-August-19	10.37	Put	Bond Future	2449	2	2449	2	0.00
30/11/2018	2044 On 07-February-19			Bond Future	9.90	89.9814	9.9026	89.9814	37,176.00
30/11/2018	2044 On 07-February-19	9.17	Call	Bond Future	168	0	168	0	0.00
30/11/2018	2044 On 07-February-19	9.18	Call	Bond Future	176	0	176	0	0.00
30/11/2018	2044 On 07-February-19	9.16	Call	Bond Future	159	0	159	0	0.00
30/11/2018	2044 On 07-February-19	9.16	Put	Bond Future	6759	6	6759	6	0.00
30/11/2018	2044 On 07-February-19	9.17	Put	Bond Future	6673	6	6673	6	0.00
30/11/2018	2044 On 07-February-19	9.18	Put	Bond Future	6588	6	6588	6	0.00
30/11/2018	2044 On 02-May-19			Bond Future	9.96	91.5627	9.9577	91.5627	0.00
30/11/2018	2044 On 02-May-19	9.90	Call	Bond Future	2730	3	2730	3	0.00
30/11/2018	2044 On 02-May-19	9.92	Call	Bond Future	2813	3	2813	3	0.00
30/11/2018	2044 On 02-May-19	9.91	Call	Bond Future	2772	3	2772	3	0.00
30/11/2018	2044 On 02-May-19	9.92	Put	Bond Future	3127	3	3127	3	0.00
30/11/2018	2044 On 02-May-19	9.91	Put	Bond Future	3168	3	3168	3	0.00
30/11/2018	2044 On 02-May-19	9.90	Put	Bond Future	3211	3	3211	3	0.00
30/11/2018	2044 On 01-August-19			Bond Future	10.01	89.0039	10.0111	89.0039	0.00
30/11/2018	2044 On 01-August-19	10.39	Call	Bond Future	5473	6	5473	6	0.00
30/11/2018	2044 On 01-August-19	10.38	Call	Bond Future	5422	6	5422	6	0.00
30/11/2018	2044 On 01-August-19	10.40	Call	Bond Future	5524	6	5524	6	0.00
30/11/2018	2044 On 01-August-19	10.38	Put	Bond Future	2482	2	2482	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
30/11/2018	2044 On 01-August-19	10.39	Put	Bond Future	2455	2	2455	2	0.00
30/11/2018	2044 On 01-August-19	10.40	Put	Bond Future	2429	2	2429	2	0.00
30/11/2018	2046 On 07-February-19			Bond Future	113.55	114.0700	113.5497	114.0700	12,458.00
30/11/2018	2046 On 02-May-19			Bond Future	113.88	114.4135	113.8831	114.4135	0.00
30/11/2018	2046 On 01-August-19			Bond Future	116.17	116.7164	116.1720	116.7164	0.00
30/11/2018	2050 On 07-February-19			Bond Future	117.56	117.7934	117.5630	117.7934	10,349.00
30/11/2018	2050 On 02-May-19			Bond Future	119.65	119.8893	119.6538	119.8893	0.00
30/11/2018	2050 On 01-August-19			Bond Future	120.24	120.4836	120.2399	120.4836	0.00
30/11/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	AL37 On 07-February-19			Index Future	608.84	609.3670	608.8370	609.3670	0.00
30/11/2018	AL37 On 02-May-19			Index Future	619.53	620.0720	619.5280	620.0720	0.00
30/11/2018	AL37 On 01-August-19			Index Future	631.83	632.4060	631.8330	632.4060	0.00
30/11/2018	AL7T On 07-February-19			Index Future	703.02	704.3290	703.0170	704.3290	0.00
30/11/2018	AL7T On 02-May-19			Index Future	715.36	716.7020	715.3610	716.7020	0.00
30/11/2018	AL7T On 01-August-19			Index Future	729.57	730.9580	729.5700	730.9580	0.00
30/11/2018	ALBI On 07-February-19			Index Future	637.89	639.5060	637.8850	639.5060	910.00
30/11/2018	ALBI On 02-May-19			Index Future	649.09	650.7410	649.0850	650.7410	0.00
30/11/2018	ALBI On 01-August-19			Index Future	661.98	663.6850	661.9780	663.6850	0.00
30/11/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	C186 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
30/11/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/11/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2018	ES33 On 07-February-19			Bond Future	11.06	77.8452	11.0577	77.8452	494.00
30/11/2018	ES33 On 02-May-19			Bond Future	11.16	75.4216	11.1558	75.4216	0.00
30/11/2018	ES33 On 01-August-19			Bond Future	11.25	76.9228	11.2535	76.9228	0.00
30/11/2018	ES42 On 07-February-19			Bond Future	11.28	80.0729	11.2777	80.0729	5,169.00
30/11/2018	ES42 On 02-May-19			Bond Future	11.38	77.2190	11.3755	77.2190	0.00
30/11/2018	ES42 On 01-August-19			Bond Future	11.47	78.7565	11.4713	78.7565	0.00
30/11/2018	GOVI On 07-February-19			GOVI	631.37	633.0120	631.3670	633.0120	454.00
30/11/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
30/11/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
30/11/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
30/11/2018	GOVI On 07-February-19	666.51	Put	GOVI	351430	33	351430	33	0.00
30/11/2018	GOVI On 07-February-19	666.52	Put	GOVI	351530	34	351530	34	0.00
30/11/2018	GOVI On 07-February-19	666.53	Put	GOVI	351630	34	351630	34	0.00
30/11/2018	GOVI On 02-May-19			GOVI	642.45	644.1320	642.4540	644.1320	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
30/11/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
30/11/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
30/11/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
30/11/2018	GOVI On 02-May-19	647.88	Put	GOVI	54260	4	54260	4	0.00
30/11/2018	GOVI On 02-May-19	647.86	Put	GOVI	54060	4	54060	4	0.00
30/11/2018	GOVI On 02-May-19	647.87	Put	GOVI	54160	4	54160	4	0.00
30/11/2018	GOVI On 01-August-19			GOVI	655.21	656.9450	655.2140	656.9450	0.00
30/11/2018	GOVI On 01-August-19	638.69	Call	GOVI	165240	18	165240	18	0.00
30/11/2018	GOVI On 01-August-19	638.68	Call	GOVI	165340	18	165340	18	0.00
30/11/2018	GOVI On 01-August-19	638.67	Call	GOVI	165440	18	165440	18	0.00
30/11/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
30/11/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
30/11/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
30/11/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/11/2018	IGOV On 07-February-19			Index Future	253.65	253.7370	253.6470	253.7370	528.00
30/11/2018	IGOV On 02-May-19			Index Future	258.16	258.2510	258.1570	258.2510	215.00
30/11/2018	IGOV On 01-August-19			Index Future	263.35	263.4480	263.3450	263.4480	0.00
30/11/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
30/11/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
30/11/2018	IS01 On 20-June-19			Interest Rate Swap	102.04	102.0400	102.0400	102.0400	0.00
30/11/2018	IS01 On 19-September-19			Interest Rate Swap	99.95	99.9500	99.9500	99.9500	0.00
30/11/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
30/11/2018	IS02 On 15-March-19			Interest Rate Swap	99.34	99.3400	99.3400	99.3400	0.00
30/11/2018	IS02 On 21-June-19			Interest Rate Swap	99.77	99.7700	99.7700	99.7700	0.00
30/11/2018	IS02 On 20-September-19			Interest Rate Swap	101.95	101.9500	101.9500	101.9500	0.00
30/11/2018	IS02 On 20-December-19			Interest Rate Swap	102.96	102.9600	102.9600	102.9600	0.00
30/11/2018	IS02 On 23-March-20			Interest Rate Swap	99.04	99.0300	99.0400	99.0300	0.00
30/11/2018	IS02 On 22-June-20			Interest Rate Swap	102.68	102.6800	102.6800	102.6800	0.00
30/11/2018	IS02 On 21-September-20			Interest Rate Swap	99.74	99.7500	99.7400	99.7500	0.00
30/11/2018	IS05 On 17-December-20			Interest Rate Swap	96.61	96.6500	96.6100	96.6500	0.00
30/11/2018	IS05 On 16-March-21			Interest Rate Swap	95.86	95.9000	95.8600	95.9000	0.00
30/11/2018	IS05 On 15-June-21			Interest Rate Swap	95.07	95.0900	95.0700	95.0900	0.00
30/11/2018	IS05 On 21-September-21			Interest Rate Swap	95.26	95.2400	95.2600	95.2400	0.00
30/11/2018	IS05 On 21-December-21			Interest Rate Swap	97.46	97.4300	97.4600	97.4300	51.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2018	IS05 On 15-March-22			Interest Rate Swap	97.60	97.5500	97.6000	97.5500	0.00
30/11/2018	IS05 On 21-June-22			Interest Rate Swap	98.78	98.7200	98.7800	98.7200	0.00
30/11/2018	IS05 On 20-September-22			Interest Rate Swap	102.70	102.6200	102.7000	102.6200	0.00
30/11/2018	IS05 On 20-December-22			Interest Rate Swap	103.95	103.8600	103.9500	103.8600	0.00
30/11/2018	IS05 On 22-March-23			Interest Rate Swap	97.33	97.2300	97.3300	97.2300	0.00
30/11/2018	IS05 On 20-June-23			Interest Rate Swap	103.37	103.2700	103.3700	103.2700	0.00
30/11/2018	IS05 On 19-September-23			Interest Rate Swap	98.88	98.7700	98.8800	98.7700	0.00
30/11/2018	IS10 On 17-December-25			Interest Rate Swap	95.69	95.5300	95.6900	95.5300	0.00
30/11/2018	IS10 On 16-March-26			Interest Rate Swap	92.72	92.5400	92.7200	92.5400	0.00
30/11/2018	IS10 On 15-June-26			Interest Rate Swap	91.49	91.3000	91.4900	91.3000	0.00
30/11/2018	IS10 On 21-September-26			Interest Rate Swap	93.68	93.4800	93.6800	93.4800	0.00
30/11/2018	IS10 On 21-December-26			Interest Rate Swap	97.48	97.2800	97.4800	97.2800	0.00
30/11/2018	IS10 On 15-March-27			Interest Rate Swap	96.09	95.8800	96.0900	95.8800	0.00
30/11/2018	IS10 On 21-June-27			Interest Rate Swap	98.19	97.9800	98.1900	97.9800	0.00
30/11/2018	IS10 On 20-September-27			Interest Rate Swap	103.66	103.4600	103.6600	103.4600	0.00
30/11/2018	IS10 On 20-December-27			Interest Rate Swap	104.03	103.8400	104.0300	103.8400	0.00
30/11/2018	IS10 On 22-March-28			Interest Rate Swap	97.58	97.3900	97.5800	97.3900	0.00
30/11/2018	IS10 On 20-June-28			Interest Rate Swap	104.74	104.5700	104.7400	104.5700	0.00
30/11/2018	IS10 On 19-September-28			Interest Rate Swap	98.34	98.1700	98.3400	98.1700	0.00
30/11/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/11/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
30/11/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/11/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	20,000.00
30/11/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
30/11/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
30/11/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
30/11/2018	R023 On 07-February-19			Bond Future	8.28	101.8299	8.2775	101.8299	62,183.00
30/11/2018	R023 On 07-February-19	10.57	Call	Bond Future	7309	7	7309	7	0.00
30/11/2018	R023 On 07-February-19	10.59	Call	Bond Future	7370	7	7370	7	0.00
30/11/2018	R023 On 07-February-19	10.58	Call	Bond Future	7339	7	7339	7	0.00
30/11/2018	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
30/11/2018	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
30/11/2018	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
30/11/2018	R023 On 02-May-19			Bond Future	8.31	99.6891	8.3142	99.6891	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
30/11/2018	R023 On 02-May-19	8.46	Call	Bond Future	1206	1	1206	1	0.00
30/11/2018	R023 On 02-May-19	8.45	Call	Bond Future	1186	1	1186	1	0.00
30/11/2018	R023 On 02-May-19	8.44	Call	Bond Future	1166	1	1166	1	0.00
30/11/2018	R023 On 02-May-19	8.45	Put	Bond Future	755	1	755	1	0.00
30/11/2018	R023 On 02-May-19	8.44	Put	Bond Future	767	1	767	1	0.00
30/11/2018	R023 On 02-May-19	8.46	Put	Bond Future	743	1	743	1	0.00
30/11/2018	R023 On 01-August-19			Bond Future	8.33	101.6729	8.3301	101.6729	0.00
30/11/2018	R023 On 01-August-19	8.93	Call	Bond Future	2437	3	2437	3	0.00
30/11/2018	R023 On 01-August-19	8.95	Call	Bond Future	2484	3	2484	3	0.00
30/11/2018	R023 On 01-August-19	8.94	Call	Bond Future	2461	3	2461	3	0.00
30/11/2018	R023 On 01-August-19	8.94	Put	Bond Future	651	1	651	1	0.00
30/11/2018	R023 On 01-August-19	8.95	Put	Bond Future	646	1	646	1	0.00
30/11/2018	R023 On 01-August-19	8.93	Put	Bond Future	657	1	657	1	0.00
30/11/2018	R035 On 07-February-19			Bond Future	9.77	97.1691	9.7694	97.1691	71,612.00
30/11/2018	R035 On 07-February-19	8.96	Call	Bond Future	95	0	95	0	0.00
30/11/2018	R035 On 07-February-19	8.98	Call	Bond Future	105	0	105	0	0.00
30/11/2018	R035 On 07-February-19	8.97	Call	Bond Future	100	0	100	0	0.00
30/11/2018	R035 On 07-February-19	8.97	Put	Bond Future	6474	6	6474	6	0.00
30/11/2018	R035 On 07-February-19	8.98	Put	Bond Future	6395	6	6395	6	0.00
30/11/2018	R035 On 07-February-19	8.96	Put	Bond Future	6553	6	6553	6	0.00
30/11/2018	R035 On 02-May-19			Bond Future	9.83	94.3761	9.8255	94.3761	0.00
30/11/2018	R035 On 02-May-19	9.74	Call	Bond Future	2390	3	2390	3	0.00
30/11/2018	R035 On 02-May-19	9.75	Call	Bond Future	2427	3	2427	3	0.00
30/11/2018	R035 On 02-May-19	9.73	Call	Bond Future	2354	3	2354	3	0.00
30/11/2018	R035 On 02-May-19	9.73	Put	Bond Future	3074	3	3074	3	0.00
30/11/2018	R035 On 02-May-19	9.75	Put	Bond Future	2996	3	2996	3	0.00
30/11/2018	R035 On 02-May-19	9.74	Put	Bond Future	3035	3	3035	3	0.00
30/11/2018	R035 On 01-August-19			Bond Future	9.88	96.2543	9.8778	96.2543	0.00
30/11/2018	R035 On 01-August-19	10.24	Call	Bond Future	4916	5	4916	5	0.00
30/11/2018	R035 On 01-August-19	10.23	Call	Bond Future	4869	5	4869	5	0.00
30/11/2018	R035 On 01-August-19	10.22	Call	Bond Future	4823	5	4823	5	0.00
30/11/2018	R035 On 01-August-19	10.23	Put	Bond Future	2315	2	2315	2	0.00
30/11/2018	R035 On 01-August-19	10.22	Put	Bond Future	2339	2	2339	2	0.00
30/11/2018	R035 On 01-August-19	10.24	Put	Bond Future	2290	2	2290	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
30/11/2018	R186 On 07-February-19			Bond Future	8.98	110.1691	8.9766	110.1691	70,092.00
30/11/2018	R186 On 07-February-19	9.20	Call	Bond Future	2018	2	2018	2	3,000.00
30/11/2018	R186 On 07-February-19	9.30	Call	Bond Future	2428	3	2428	3	0.00
30/11/2018	R186 On 07-February-19	9.38	Call	Bond Future	2780	3	2780	3	6,000.00
30/11/2018	R186 On 07-February-19	8.20	Call	Bond Future	66	0	66	0	0.00
30/11/2018	R186 On 07-February-19	8.50	Call	Bond Future	267	0	267	0	1,000.00
30/11/2018	R186 On 07-February-19	9.50	Call	Bond Future	3335	4	3335	4	0.00
30/11/2018	R186 On 07-February-19	8.21	Call	Bond Future	70	0	70	0	0.00
30/11/2018	R186 On 07-February-19	9.10	Call	Bond Future	1645	2	1645	2	0.00
30/11/2018	R186 On 07-February-19	9.92	Call	Bond Future	5444	6	5444	6	0.00
30/11/2018	R186 On 07-February-19	8.30	Call	Bond Future	109	0	109	0	210.00
30/11/2018	R186 On 07-February-19	9.90	Call	Bond Future	5340	6	5340	6	0.00
30/11/2018	R186 On 07-February-19	9.23	Call	Bond Future	2137	2	2137	2	3,000.00
30/11/2018	R186 On 07-February-19	8.22	Call	Bond Future	73	0	73	0	0.00
30/11/2018	R186 On 07-February-19	8.77	Call	Bond Future	705	1	705	1	1,170.00
30/11/2018	R186 On 07-February-19	9.27	Call	Bond Future	2301	2	2301	2	1,170.00
30/11/2018	R186 On 07-February-19	8.77	Put	Bond Future	1924	2	1924	2	0.00
30/11/2018	R186 On 07-February-19	9.90	Put	Bond Future	105	0	105	0	1,000.00
30/11/2018	R186 On 07-February-19	9.27	Put	Bond Future	601	1	601	1	0.00
30/11/2018	R186 On 07-February-19	8.22	Put	Bond Future	4624	4	4624	4	0.00
30/11/2018	R186 On 07-February-19	9.23	Put	Bond Future	666	1	666	1	0.00
30/11/2018	R186 On 07-February-19	9.50	Put	Bond Future	326	0	326	0	5,000.00
30/11/2018	R186 On 07-February-19	8.20	Put	Bond Future	4741	5	4741	5	0.00
30/11/2018	R186 On 07-February-19	8.30	Put	Bond Future	4166	4	4166	4	0.00
30/11/2018	R186 On 07-February-19	8.50	Put	Bond Future	3106	3	3106	3	0.00
30/11/2018	R186 On 07-February-19	9.92	Put	Bond Future	99	0	99	0	1,170.00
30/11/2018	R186 On 07-February-19	9.10	Put	Bond Future	926	1	926	1	1,000.00
30/11/2018	R186 On 07-February-19	8.21	Put	Bond Future	4682	5	4682	5	0.00
30/11/2018	R186 On 07-February-19	9.38	Put	Bond Future	451	0	451	0	0.00
30/11/2018	R186 On 07-February-19	9.30	Put	Bond Future	556	1	556	1	5,000.00
30/11/2018	R186 On 07-February-19	9.20	Put	Bond Future	720	1	720	1	0.00
30/11/2018	R186 On 02-May-19			Bond Future	9.03	112.1046	9.0326	112.1046	3,050.00
30/11/2018	R186 On 02-May-19	8.65	Call	Bond Future	964	1	964	1	3,250.00
30/11/2018	R186 On 02-May-19	9.03	Call	Bond Future	1924	2	1924	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
30/11/2018	R186 On 02-May-19	10.07	Call	Bond Future	6140	6	6140	6	0.00
30/11/2018	R186 On 02-May-19	9.75	Call	Bond Future	4689	5	4689	5	0.00
30/11/2018	R186 On 02-May-19	9.02	Call	Bond Future	1894	2	1894	2	0.00
30/11/2018	R186 On 02-May-19	9.30	Call	Bond Future	2832	3	2832	3	200.00
30/11/2018	R186 On 02-May-19	9.96	Call	Bond Future	5642	6	5642	6	0.00
30/11/2018	R186 On 02-May-19	9.01	Call	Bond Future	1864	2	1864	2	0.00
30/11/2018	R186 On 02-May-19	9.25	Call	Bond Future	2648	3	2648	3	3,250.00
30/11/2018	R186 On 02-May-19	8.62	Call	Bond Future	904	1	904	1	90.00
30/11/2018	R186 On 02-May-19	8.80	Call	Bond Future	1300	0	1300	0	7,500.00
30/11/2018	R186 On 02-May-19	10.02	Call	Bond Future	5917	6	5917	6	0.00
30/11/2018	R186 On 02-May-19	8.70	Call	Bond Future	1070	1	1070	1	200.00
30/11/2018	R186 On 02-May-19	9.20	Call	Bond Future	2474	3	2474	3	90.00
30/11/2018	R186 On 02-May-19	8.50	Call	Bond Future	687	1	687	1	7,000.00
30/11/2018	R186 On 02-May-19	9.00	Call	Bond Future	1835	2	1835	2	7,000.00
30/11/2018	R186 On 02-May-19	8.80	Put	Bond Future	2638	0	2638	0	0.00
30/11/2018	R186 On 02-May-19	9.00	Put	Bond Future	2021	2	2021	2	0.00
30/11/2018	R186 On 02-May-19	8.50	Put	Bond Future	3782	4	3782	4	0.00
30/11/2018	R186 On 02-May-19	9.30	Put	Bond Future	1321	1	1321	1	0.00
30/11/2018	R186 On 02-May-19	8.70	Put	Bond Future	2990	3	2990	3	0.00
30/11/2018	R186 On 02-May-19	8.62	Put	Bond Future	3292	3	3292	3	0.00
30/11/2018	R186 On 02-May-19	9.02	Put	Bond Future	1966	2	1966	2	0.00
30/11/2018	R186 On 02-May-19	9.20	Put	Bond Future	1524	1	1524	1	0.00
30/11/2018	R186 On 02-May-19	10.02	Put	Bond Future	469	0	469	0	3,250.00
30/11/2018	R186 On 02-May-19	9.75	Put	Bond Future	695	1	695	1	7,000.00
30/11/2018	R186 On 02-May-19	10.07	Put	Bond Future	426	0	426	0	200.00
30/11/2018	R186 On 02-May-19	9.01	Put	Bond Future	1993	2	1993	2	0.00
30/11/2018	R186 On 02-May-19	9.96	Put	Bond Future	516	0	516	0	90.00
30/11/2018	R186 On 02-May-19	8.65	Put	Bond Future	3176	3	3176	3	0.00
30/11/2018	R186 On 02-May-19	9.25	Put	Bond Future	1417	1	1417	1	0.00
30/11/2018	R186 On 02-May-19	9.03	Put	Bond Future	1939	2	1939	2	0.00
30/11/2018	R186 On 01-August-19			Bond Future	9.08	109.0330	9.0798	109.0330	0.00
30/11/2018	R186 On 01-August-19	8.30	Call	Bond Future	634	1	634	1	6,000.00
30/11/2018	R186 On 01-August-19	9.05	Call	Bond Future	2314	3	2314	3	6,000.00
30/11/2018	R186 On 01-August-19	9.52	Call	Bond Future	3936	4	3936	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
30/11/2018	R186 On 01-August-19	9.54	Call	Bond Future	4014	4	4014	4	0.00
30/11/2018	R186 On 01-August-19	10.08	Call	Bond Future	6234	6	6234	6	0.00
30/11/2018	R186 On 01-August-19	9.53	Call	Bond Future	3975	4	3975	4	0.00
30/11/2018	R186 On 01-August-19	9.53	Put	Bond Future	1514	1	1514	1	0.00
30/11/2018	R186 On 01-August-19	9.54	Put	Bond Future	1499	1	1499	1	0.00
30/11/2018	R186 On 01-August-19	10.08	Put	Bond Future	866	1	866	1	6,000.00
30/11/2018	R186 On 01-August-19	9.52	Put	Bond Future	1529	2	1529	2	0.00
30/11/2018	R186 On 01-August-19	9.05	Put	Bond Future	2479	2	2479	2	0.00
30/11/2018	R186 On 01-August-19	8.30	Put	Bond Future	5075	5	5075	5	0.00
30/11/2018	R197 On 07-February-19			Bond Future	299.06	299.0268	299.0612	299.0268	2,355.00
30/11/2018	R197 On 02-May-19			Bond Future	304.38	304.3467	304.3792	304.3467	0.00
30/11/2018	R197 On 01-August-19			Bond Future	302.94	302.9120	302.9365	302.9120	0.00
30/11/2018	R202 On 07-February-19			Bond Future	232.14	231.2944	232.1361	231.2944	8,990.00
30/11/2018	R202 On 02-May-19			Bond Future	236.26	235.4093	236.2640	235.4093	0.00
30/11/2018	R202 On 01-August-19			Bond Future	237.00	236.1316	236.9968	236.1316	0.00
30/11/2018	R207 On 07-February-19			Bond Future	5.92	101.7818	5.9159	101.7818	16,719.00
30/11/2018	R207 On 07-February-19	6.53	Call	Bond Future	547	1	547	1	0.00
30/11/2018	R207 On 07-February-19	6.52	Call	Bond Future	539	1	539	1	0.00
30/11/2018	R207 On 07-February-19	6.51	Call	Bond Future	530	1	530	1	0.00
30/11/2018	R207 On 07-February-19	6.52	Put	Bond Future	0	0	0	0	0.00
30/11/2018	R207 On 07-February-19	6.51	Put	Bond Future	1	0	1	0	0.00
30/11/2018	R207 On 07-February-19	6.53	Put	Bond Future	0	0	0	0	0.00
30/11/2018	R207 On 02-May-19			Bond Future	5.32	103.5702	5.3233	103.5702	0.00
30/11/2018	R207 On 02-May-19	7.61	Call	Bond Future	1532	2	1532	2	0.00
30/11/2018	R207 On 02-May-19	7.63	Call	Bond Future	1545	2	1545	2	0.00
30/11/2018	R207 On 02-May-19	7.62	Call	Bond Future	1539	2	1539	2	0.00
30/11/2018	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
30/11/2018	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
30/11/2018	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
30/11/2018	R207 On 01-August-19			Bond Future	3.73	101.9886	3.7332	101.9886	0.00
30/11/2018	R207 On 01-August-19	7.33	Call	Bond Future	1576	2	1576	2	0.00
30/11/2018	R207 On 01-August-19	7.34	Call	Bond Future	1580	2	1580	2	0.00
30/11/2018	R207 On 01-August-19	7.35	Call	Bond Future	1585	2	1585	2	0.00
30/11/2018	R207 On 01-August-19	7.35	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
30/11/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
30/11/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
30/11/2018	R208 On 07-February-19			Bond Future	7.18	101.7658	7.1788	101.7658	17,015.00
30/11/2018	R208 On 07-February-19	7.08	Call	Bond Future	130	0	130	0	0.00
30/11/2018	R208 On 07-February-19	7.07	Call	Bond Future	121	0	121	0	0.00
30/11/2018	R208 On 07-February-19	7.06	Call	Bond Future	113	0	113	0	0.00
30/11/2018	R208 On 07-February-19	7.08	Put	Bond Future	322	0	322	0	0.00
30/11/2018	R208 On 07-February-19	7.06	Put	Bond Future	343	0	343	0	0.00
30/11/2018	R208 On 07-February-19	7.07	Put	Bond Future	332	0	332	0	0.00
30/11/2018	R208 On 02-May-19			Bond Future	7.11	100.1527	7.1103	100.1527	0.00
30/11/2018	R208 On 02-May-19	8.02	Call	Bond Future	1650	2	1650	2	0.00
30/11/2018	R208 On 02-May-19	8.03	Call	Bond Future	1665	2	1665	2	0.00
30/11/2018	R208 On 02-May-19	8.04	Call	Bond Future	1680	2	1680	2	0.00
30/11/2018	R208 On 02-May-19	8.04	Put	Bond Future	78	0	78	0	0.00
30/11/2018	R208 On 02-May-19	8.02	Put	Bond Future	82	0	82	0	0.00
30/11/2018	R208 On 02-May-19	8.03	Put	Bond Future	80	0	80	0	0.00
30/11/2018	R208 On 01-August-19			Bond Future	6.96	102.1458	6.9567	102.1458	0.00
30/11/2018	R208 On 01-August-19	8.17	Call	Bond Future	1910	2	1910	2	0.00
30/11/2018	R208 On 01-August-19	8.16	Call	Bond Future	1896	2	1896	2	0.00
30/11/2018	R208 On 01-August-19	8.15	Call	Bond Future	1883	2	1883	2	0.00
30/11/2018	R208 On 01-August-19	8.15	Put	Bond Future	76	0	76	0	0.00
30/11/2018	R208 On 01-August-19	8.17	Put	Bond Future	73	0	73	0	0.00
30/11/2018	R208 On 01-August-19	8.16	Put	Bond Future	75	0	75	0	0.00
30/11/2018	R209 On 07-February-19			Bond Future	9.71	73.9783	9.7063	73.9783	121,794.00
30/11/2018	R209 On 07-February-19	8.96	Call	Bond Future	114	0	114	0	0.00
30/11/2018	R209 On 07-February-19	9.04	Call	Bond Future	165	0	165	0	4,000.00
30/11/2018	R209 On 07-February-19	9.54	Call	Bond Future	1008	1	1008	1	4,000.00
30/11/2018	R209 On 07-February-19	8.95	Call	Bond Future	109	0	109	0	0.00
30/11/2018	R209 On 07-February-19	10.20	Call	Bond Future	3593	4	3593	4	0.00
30/11/2018	R209 On 07-February-19	8.97	Call	Bond Future	119	0	119	0	0.00
30/11/2018	R209 On 07-February-19	8.95	Put	Bond Future	5263	5	5263	5	0.00
30/11/2018	R209 On 07-February-19	9.54	Put	Bond Future	2097	2	2097	2	0.00
30/11/2018	R209 On 07-February-19	9.04	Put	Bond Future	4677	4	4677	4	0.00
30/11/2018	R209 On 07-February-19	8.96	Put	Bond Future	5196	5	5196	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2018	R209 On 07-February-19	10.20	Put	Bond Future	499	0	499	0	4,000.00
30/11/2018	R209 On 07-February-19	8.97	Put	Bond Future	5130	5	5130	5	0.00
30/11/2018	R209 On 02-May-19			Bond Future	9.76	72.1289	9.7569	72.1289	0.00
30/11/2018	R209 On 02-May-19	9.69	Call	Bond Future	2109	2	2109	2	0.00
30/11/2018	R209 On 02-May-19	9.35	Call	Bond Future	1172	1	1172	1	760.00
30/11/2018	R209 On 02-May-19	9.68	Call	Bond Future	2077	2	2077	2	0.00
30/11/2018	R209 On 02-May-19	9.95	Call	Bond Future	3017	3	3017	3	760.00
30/11/2018	R209 On 02-May-19	9.70	Call	Bond Future	2141	2	2141	2	0.00
30/11/2018	R209 On 02-May-19	10.71	Call	Bond Future	6389	7	6389	7	0.00
30/11/2018	R209 On 02-May-19	9.68	Put	Bond Future	2573	2	2573	2	0.00
30/11/2018	R209 On 02-May-19	9.35	Put	Bond Future	3853	4	3853	4	0.00
30/11/2018	R209 On 02-May-19	10.71	Put	Bond Future	644	1	644	1	760.00
30/11/2018	R209 On 02-May-19	9.95	Put	Bond Future	1794	2	1794	2	0.00
30/11/2018	R209 On 02-May-19	9.69	Put	Bond Future	2540	2	2540	2	0.00
30/11/2018	R209 On 02-May-19	9.70	Put	Bond Future	2507	2	2507	2	0.00
30/11/2018	R209 On 01-August-19			Bond Future	9.80	73.5645	9.8031	73.5645	0.00
30/11/2018	R209 On 01-August-19	10.15	Call	Bond Future	4164	4	4164	4	0.00
30/11/2018	R209 On 01-August-19	10.17	Call	Bond Future	4243	5	4243	5	0.00
30/11/2018	R209 On 01-August-19	10.16	Call	Bond Future	4204	4	4204	4	0.00
30/11/2018	R209 On 01-August-19	10.16	Put	Bond Future	1988	2	1988	2	0.00
30/11/2018	R209 On 01-August-19	10.15	Put	Bond Future	2009	2	2009	2	0.00
30/11/2018	R209 On 01-August-19	10.17	Put	Bond Future	1967	2	1967	2	0.00
30/11/2018	R210 On 07-February-19			Bond Future	186.75	186.7259	186.7488	186.7259	3,308.00
30/11/2018	R210 On 02-May-19			Bond Future	187.51	187.4922	187.5138	187.4922	0.00
30/11/2018	R210 On 01-August-19			Bond Future	191.28	191.2661	191.2828	191.2661	0.00
30/11/2018	R212 On 07-February-19			Bond Future	155.79	155.7731	155.7910	155.7731	4,976.00
30/11/2018	R212 On 02-May-19			Bond Future	158.56	158.5447	158.5616	158.5447	0.00
30/11/2018	R212 On 01-August-19			Bond Future	161.68	161.6645	161.6772	161.6645	0.00
30/11/2018	R213 On 07-February-19			Bond Future	9.53	85.5190	9.5329	85.5190	32,397.00
30/11/2018	R213 On 07-February-19	8.68	Call	Bond Future	64	0	64	0	0.00
30/11/2018	R213 On 07-February-19	8.69	Call	Bond Future	67	0	67	0	0.00
30/11/2018	R213 On 07-February-19	8.70	Call	Bond Future	70	0	70	0	0.00
30/11/2018	R213 On 07-February-19	8.69	Put	Bond Future	5515	5	5515	5	0.00
30/11/2018	R213 On 07-February-19	8.70	Put	Bond Future	5451	5	5451	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2018	R213 On 07-February-19	8.68	Put	Bond Future	5580	5	5580	5	0.00
30/11/2018	R213 On 02-May-19			Bond Future	9.59	83.4719	9.5867	83.4719	0.00
30/11/2018	R213 On 02-May-19	9.50	Call	Bond Future	1931	2	1931	2	0.00
30/11/2018	R213 On 02-May-19	9.49	Call	Bond Future	1901	2	1901	2	0.00
30/11/2018	R213 On 02-May-19	9.48	Call	Bond Future	1871	2	1871	2	0.00
30/11/2018	R213 On 02-May-19	9.49	Put	Bond Future	2494	2	2494	2	0.00
30/11/2018	R213 On 02-May-19	9.48	Put	Bond Future	2526	2	2526	2	0.00
30/11/2018	R213 On 02-May-19	9.50	Put	Bond Future	2462	2	2462	2	0.00
30/11/2018	R213 On 01-August-19			Bond Future	9.64	85.1331	9.6357	85.1331	0.00
30/11/2018	R213 On 01-August-19	9.98	Call	Bond Future	3978	4	3978	4	0.00
30/11/2018	R213 On 01-August-19	9.99	Call	Bond Future	4016	4	4016	4	0.00
30/11/2018	R213 On 01-August-19	10.00	Call	Bond Future	4055	4	4055	4	0.00
30/11/2018	R213 On 01-August-19	10.00	Put	Bond Future	1902	2	1902	2	0.00
30/11/2018	R213 On 01-August-19	9.98	Put	Bond Future	1940	2	1940	2	0.00
30/11/2018	R213 On 01-August-19	9.99	Put	Bond Future	1921	2	1921	2	0.00
30/11/2018	R214 On 07-February-19			Bond Future	9.87	73.1097	9.8733	73.1097	29,921.00
30/11/2018	R214 On 07-February-19	9.04	Call	Bond Future	87	0	87	0	0.00
30/11/2018	R214 On 07-February-19	9.05	Call	Bond Future	92	0	92	0	0.00
30/11/2018	R214 On 07-February-19	9.03	Call	Bond Future	83	0	83	0	0.00
30/11/2018	R214 On 07-February-19	9.03	Put	Bond Future	6147	6	6147	6	0.00
30/11/2018	R214 On 07-February-19	9.04	Put	Bond Future	6075	6	6075	6	0.00
30/11/2018	R214 On 07-February-19	9.05	Put	Bond Future	6003	6	6003	6	0.00
30/11/2018	R214 On 02-May-19			Bond Future	9.92	71.0982	9.9232	71.0982	0.00
30/11/2018	R214 On 02-May-19	9.87	Call	Bond Future	2258	2	2258	2	0.00
30/11/2018	R214 On 02-May-19	9.85	Call	Bond Future	2192	2	2192	2	0.00
30/11/2018	R214 On 02-May-19	9.86	Call	Bond Future	2225	2	2225	2	0.00
30/11/2018	R214 On 02-May-19	9.86	Put	Bond Future	2648	3	2648	3	0.00
30/11/2018	R214 On 02-May-19	9.87	Put	Bond Future	2614	3	2614	3	0.00
30/11/2018	R214 On 02-May-19	9.85	Put	Bond Future	2683	3	2683	3	0.00
30/11/2018	R214 On 01-August-19			Bond Future	9.97	72.5132	9.9698	72.5132	0.00
30/11/2018	R214 On 01-August-19	10.33	Call	Bond Future	4385	5	4385	5	0.00
30/11/2018	R214 On 01-August-19	10.34	Call	Bond Future	4426	5	4426	5	0.00
30/11/2018	R214 On 01-August-19	10.32	Call	Bond Future	4344	5	4344	5	0.00
30/11/2018	R214 On 01-August-19	10.32	Put	Bond Future	2088	2	2088	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
30/11/2018	R214 On 01-August-19	10.33	Put	Bond Future	2066	2	2066	2	0.00
30/11/2018	R214 On 01-August-19	10.34	Put	Bond Future	2044	2	2044	2	0.00
30/11/2018	R248 On 07-February-19			Bond Future	9.89	93.4659	9.8886	93.4659	109,114.00
30/11/2018	R248 On 07-February-19	9.07	Call	Bond Future	105	0	105	0	0.00
30/11/2018	R248 On 07-February-19	9.05	Call	Bond Future	94	0	94	0	0.00
30/11/2018	R248 On 07-February-19	9.06	Call	Bond Future	99	0	99	0	0.00
30/11/2018	R248 On 07-February-19	9.05	Put	Bond Future	7850	8	7850	8	0.00
30/11/2018	R248 On 07-February-19	9.07	Put	Bond Future	7663	7	7663	7	0.00
30/11/2018	R248 On 07-February-19	9.06	Put	Bond Future	7756	7	7756	7	0.00
30/11/2018	R248 On 02-May-19			Bond Future	9.94	90.6712	9.9388	90.6712	0.00
30/11/2018	R248 On 02-May-19	9.90	Call	Bond Future	2876	3	2876	3	0.00
30/11/2018	R248 On 02-May-19	9.89	Call	Bond Future	2834	3	2834	3	0.00
30/11/2018	R248 On 02-May-19	9.91	Call	Bond Future	2920	3	2920	3	0.00
30/11/2018	R248 On 02-May-19	9.89	Put	Bond Future	3251	3	3251	3	0.00
30/11/2018	R248 On 02-May-19	9.91	Put	Bond Future	3165	3	3165	3	0.00
30/11/2018	R248 On 02-May-19	9.90	Put	Bond Future	3208	3	3208	3	0.00
30/11/2018	R248 On 01-August-19			Bond Future	9.99	92.4757	9.9857	92.4757	0.00
30/11/2018	R248 On 01-August-19	10.36	Call	Bond Future	5585	6	5585	6	0.00
30/11/2018	R248 On 01-August-19	10.35	Call	Bond Future	5533	6	5533	6	0.00
30/11/2018	R248 On 01-August-19	10.34	Call	Bond Future	5481	6	5481	6	0.00
30/11/2018	R248 On 01-August-19	10.35	Put	Bond Future	2549	3	2549	3	0.00
30/11/2018	R248 On 01-August-19	10.34	Put	Bond Future	2576	3	2576	3	0.00
30/11/2018	R248 On 01-August-19	10.36	Put	Bond Future	2522	3	2522	3	0.00