



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 WEEKLY STATISTICS REPORT

FROM: 19/09/2018 TO: 19/09/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	0904 On 31-March-36			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
19/09/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	2025 On 01-November-18			Bond Future	132.56	132.5207	132.5638	132.5207	365.00
19/09/2018	2025 On 07-February-19			Bond Future	133.73	133.6873	133.7314	133.6873	0.00
19/09/2018	2025 On 02-May-19			Bond Future	135.98	135.9306	135.9767	135.9306	0.00
19/09/2018	2029 On 01-November-18			Bond Future	100.31	100.3989	100.3086	100.3989	2,938.00
19/09/2018	2029 On 07-February-19			Bond Future	102.26	102.3542	102.2623	102.3542	0.00
19/09/2018	2029 On 02-May-19			Bond Future	102.91	102.9992	102.9068	102.9992	0.00
19/09/2018	2030 On 01-November-18			Bond Future	9.54	90.9973	91.6590	90.9973	54,904.00
19/09/2018	2030 On 01-November-18	8.58	Call	Bond Future	16	0	0	0	0.00
19/09/2018	2030 On 01-November-18	8.90	Call	Bond Future	100	0	0	0	0.00
19/09/2018	2030 On 01-November-18	8.60	Call	Bond Future	19	0	0	0	0.00
19/09/2018	2030 On 01-November-18	9.60	Call	Bond Future	1431	1	1	1	0.00
19/09/2018	2030 On 01-November-18	8.59	Call	Bond Future	17	0	0	0	0.00
19/09/2018	2030 On 01-November-18	8.59	Put	Bond Future	6269	7	6	7	0.00
19/09/2018	2030 On 01-November-18	8.58	Put	Bond Future	6338	7	6	7	0.00
19/09/2018	2030 On 01-November-18	9.60	Put	Bond Future	1025	1	1	1	0.00
19/09/2018	2030 On 01-November-18	8.90	Put	Bond Future	4239	5	4	5	0.00
19/09/2018	2030 On 01-November-18	8.60	Put	Bond Future	6201	7	6	7	0.00
19/09/2018	2030 On 07-February-19			Bond Future	9.62	88.7405	89.4149	88.7405	167.00
19/09/2018	2030 On 07-February-19	8.62	Call	Bond Future	305	0	0	0	0.00
19/09/2018	2030 On 07-February-19	8.63	Call	Bond Future	312	0	0	0	0.00
19/09/2018	2030 On 07-February-19	8.90	Call	Bond Future	610	1	1	1	1,920.00
19/09/2018	2030 On 07-February-19	8.64	Call	Bond Future	320	0	0	0	0.00
19/09/2018	2030 On 07-February-19	9.60	Call	Bond Future	2248	2	2	2	1,920.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2018	2030 On 07-February-19	9.40	Call	Bond Future	1659	1	2	1	0.00
19/09/2018	2030 On 07-February-19	8.70	Call	Bond Future	369	0	0	0	0.00
19/09/2018	2030 On 07-February-19	8.70	Put	Bond Future	6330	7	6	7	0.00
19/09/2018	2030 On 07-February-19	8.90	Put	Bond Future	5234	6	5	6	0.00
19/09/2018	2030 On 07-February-19	9.40	Put	Bond Future	3049	3	3	3	0.00
19/09/2018	2030 On 07-February-19	8.64	Put	Bond Future	6687	7	7	7	0.00
19/09/2018	2030 On 07-February-19	9.60	Put	Bond Future	2386	3	2	3	0.00
19/09/2018	2030 On 07-February-19	8.63	Put	Bond Future	6747	7	7	7	0.00
19/09/2018	2030 On 07-February-19	8.62	Put	Bond Future	6808	7	7	7	0.00
19/09/2018	2030 On 02-May-19			Bond Future	9.70	90.2139	90.9004	90.2139	0.00
19/09/2018	2030 On 02-May-19	9.39	Call	Bond Future	2006	2	2	2	0.00
19/09/2018	2030 On 02-May-19	9.41	Call	Bond Future	2060	2	2	2	0.00
19/09/2018	2030 On 02-May-19	9.40	Call	Bond Future	2033	2	2	2	0.00
19/09/2018	2030 On 02-May-19	9.40	Put	Bond Future	3893	4	4	4	0.00
19/09/2018	2030 On 02-May-19	9.41	Put	Bond Future	3858	4	4	4	0.00
19/09/2018	2030 On 02-May-19	9.39	Put	Bond Future	3929	4	4	4	0.00
19/09/2018	2032 On 01-November-18			Bond Future	9.73	89.1817	89.8606	89.1817	40,844.00
19/09/2018	2032 On 01-November-18	8.76	Call	Bond Future	18	0	0	0	0.00
19/09/2018	2032 On 01-November-18	8.77	Call	Bond Future	19	0	0	0	0.00
19/09/2018	2032 On 01-November-18	8.75	Call	Bond Future	17	0	0	0	0.00
19/09/2018	2032 On 01-November-18	8.75	Put	Bond Future	7080	8	7	8	0.00
19/09/2018	2032 On 01-November-18	8.76	Put	Bond Future	7006	8	7	8	0.00
19/09/2018	2032 On 01-November-18	8.77	Put	Bond Future	6931	8	7	8	0.00
19/09/2018	2032 On 07-February-19			Bond Future	9.82	90.8994	91.5913	90.8994	456.00
19/09/2018	2032 On 07-February-19	8.82	Call	Bond Future	347	0	0	0	0.00
19/09/2018	2032 On 07-February-19	8.81	Call	Bond Future	338	0	0	0	0.00
19/09/2018	2032 On 07-February-19	8.80	Call	Bond Future	330	0	0	0	0.00
19/09/2018	2032 On 07-February-19	8.81	Put	Bond Future	7483	8	7	8	0.00
19/09/2018	2032 On 07-February-19	8.80	Put	Bond Future	7549	8	8	8	0.00
19/09/2018	2032 On 07-February-19	8.82	Put	Bond Future	7416	8	7	8	0.00
19/09/2018	2032 On 02-May-19			Bond Future	9.90	88.2537	88.9579	88.2537	0.00
19/09/2018	2032 On 02-May-19	9.61	Call	Bond Future	2279	2	2	2	0.00
19/09/2018	2032 On 02-May-19	9.62	Call	Bond Future	2308	2	2	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
19/09/2018	2032 On 02-May-19	9.63	Call	Bond Future	2338	2	2	2	0.00
19/09/2018	2032 On 02-May-19	9.63	Put	Bond Future	4128	5	4	5	0.00
19/09/2018	2032 On 02-May-19	9.61	Put	Bond Future	4204	5	4	5	0.00
19/09/2018	2032 On 02-May-19	9.62	Put	Bond Future	4166	5	4	5	0.00
19/09/2018	2033 On 01-November-18			Bond Future	102.72	102.7158	102.7210	102.7158	6,373.00
19/09/2018	2033 On 07-February-19			Bond Future	104.72	104.7163	104.7217	104.7163	0.00
19/09/2018	2033 On 02-May-19			Bond Future	105.34	105.3288	105.3354	105.3288	0.00
19/09/2018	2037 On 01-November-18			Bond Future	9.92	89.5507	90.3793	89.5507	52,674.00
19/09/2018	2037 On 01-November-18	9.01	Call	Bond Future	29	0	0	0	0.00
19/09/2018	2037 On 01-November-18	9.03	Call	Bond Future	33	0	0	0	0.00
19/09/2018	2037 On 01-November-18	9.02	Call	Bond Future	31	0	0	0	0.00
19/09/2018	2037 On 01-November-18	9.02	Put	Bond Future	7281	8	7	8	0.00
19/09/2018	2037 On 01-November-18	9.03	Put	Bond Future	7197	8	7	8	0.00
19/09/2018	2037 On 01-November-18	9.01	Put	Bond Future	7365	8	7	8	0.00
19/09/2018	2037 On 07-February-19			Bond Future	10.00	87.0156	87.8600	87.0156	1,188.00
19/09/2018	2037 On 07-February-19	9.05	Call	Bond Future	448	0	0	0	0.00
19/09/2018	2037 On 07-February-19	9.06	Call	Bond Future	460	0	0	0	0.00
19/09/2018	2037 On 07-February-19	9.07	Call	Bond Future	473	0	0	0	0.00
19/09/2018	2037 On 07-February-19	9.07	Put	Bond Future	7882	9	8	9	0.00
19/09/2018	2037 On 07-February-19	9.05	Put	Bond Future	8025	9	8	9	0.00
19/09/2018	2037 On 07-February-19	9.06	Put	Bond Future	7953	9	8	9	0.00
19/09/2018	2037 On 02-May-19			Bond Future	10.08	88.4602	89.3195	88.4602	0.00
19/09/2018	2037 On 02-May-19	9.80	Call	Bond Future	2577	2	3	2	0.00
19/09/2018	2037 On 02-May-19	9.81	Call	Bond Future	2611	2	3	2	0.00
19/09/2018	2037 On 02-May-19	9.79	Call	Bond Future	2544	2	3	2	0.00
19/09/2018	2037 On 02-May-19	9.79	Put	Bond Future	4696	5	5	5	0.00
19/09/2018	2037 On 02-May-19	9.80	Put	Bond Future	4653	5	5	5	0.00
19/09/2018	2037 On 02-May-19	9.81	Put	Bond Future	4610	5	5	5	0.00
19/09/2018	2038 On 01-November-18			Bond Future	122.95	122.7607	122.9535	122.7607	9,904.00
19/09/2018	2038 On 07-February-19			Bond Future	123.76	123.5605	123.7571	123.5605	0.00
19/09/2018	2038 On 02-May-19			Bond Future	125.83	125.6337	125.8349	125.6337	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
19/09/2018	2040 On 01-November-18			Bond Future	10.01	92.7500	93.5541	92.7500	25,862.00
19/09/2018	2040 On 01-November-18	9.08	Call	Bond Future	27	0	0	0	0.00
19/09/2018	2040 On 01-November-18	9.60	Call	Bond Future	430	0	0	0	0.00
19/09/2018	2040 On 01-November-18	9.20	Call	Bond Future	55	0	0	0	3,940.00
19/09/2018	2040 On 01-November-18	9.80	Call	Bond Future	908	1	1	1	1,770.00
19/09/2018	2040 On 01-November-18	9.07	Call	Bond Future	25	0	0	0	0.00
19/09/2018	2040 On 01-November-18	8.50	Call	Bond Future	0	0	0	0	2,950.00
19/09/2018	2040 On 01-November-18	9.10	Call	Bond Future	30	0	0	0	2,950.00
19/09/2018	2040 On 01-November-18	9.09	Call	Bond Future	29	0	0	0	0.00
19/09/2018	2040 On 01-November-18	10.00	Call	Bond Future	1615	1	2	1	3,940.00
19/09/2018	2040 On 01-November-18	9.10	Put	Bond Future	7915	9	8	9	0.00
19/09/2018	2040 On 01-November-18	8.50	Put	Bond Future	13698	15	14	15	0.00
19/09/2018	2040 On 01-November-18	9.07	Put	Bond Future	8189	9	8	9	0.00
19/09/2018	2040 On 01-November-18	10.00	Put	Bond Future	1689	2	2	2	0.00
19/09/2018	2040 On 01-November-18	9.09	Put	Bond Future	8006	9	8	9	0.00
19/09/2018	2040 On 01-November-18	9.80	Put	Bond Future	2631	3	3	3	0.00
19/09/2018	2040 On 01-November-18	9.60	Put	Bond Future	3850	0	4	0	0.00
19/09/2018	2040 On 01-November-18	9.08	Put	Bond Future	8097	9	8	9	0.00
19/09/2018	2040 On 01-November-18	9.20	Put	Bond Future	7020	8	7	8	0.00
19/09/2018	2040 On 07-February-19			Bond Future	10.09	90.0258	90.8453	90.0258	100.00
19/09/2018	2040 On 07-February-19	9.11	Call	Bond Future	428	0	0	0	0.00
19/09/2018	2040 On 07-February-19	9.13	Call	Bond Future	450	0	0	0	0.00
19/09/2018	2040 On 07-February-19	9.12	Call	Bond Future	439	0	0	0	0.00
19/09/2018	2040 On 07-February-19	9.12	Put	Bond Future	8773	10	9	10	0.00
19/09/2018	2040 On 07-February-19	9.11	Put	Bond Future	8854	10	9	10	0.00
19/09/2018	2040 On 07-February-19	9.13	Put	Bond Future	8692	9	9	9	0.00
19/09/2018	2040 On 02-May-19			Bond Future	10.17	91.5204	92.3544	91.5204	0.00
19/09/2018	2040 On 02-May-19	9.90	Call	Bond Future	2825	3	3	3	0.00
19/09/2018	2040 On 02-May-19	9.89	Call	Bond Future	2789	3	3	3	0.00
19/09/2018	2040 On 02-May-19	9.88	Call	Bond Future	2753	2	3	2	0.00
19/09/2018	2040 On 02-May-19	9.89	Put	Bond Future	5011	6	5	6	0.00
19/09/2018	2040 On 02-May-19	9.88	Put	Bond Future	5058	6	5	6	0.00
19/09/2018	2040 On 02-May-19	9.90	Put	Bond Future	4965	6	5	6	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
19/09/2018	2044 On 01-November-18			Bond Future	10.04	89.7022	90.5139	89.7022	38,111.00
19/09/2018	2044 On 01-November-18	9.12	Call	Bond Future	28	0	0	0	0.00
19/09/2018	2044 On 01-November-18	9.13	Call	Bond Future	29	0	0	0	0.00
19/09/2018	2044 On 01-November-18	9.14	Call	Bond Future	31	0	0	0	0.00
19/09/2018	2044 On 01-November-18	9.13	Put	Bond Future	8097	9	8	9	0.00
19/09/2018	2044 On 01-November-18	9.14	Put	Bond Future	8004	9	8	9	0.00
19/09/2018	2044 On 01-November-18	9.12	Put	Bond Future	8190	9	8	9	0.00
19/09/2018	2044 On 07-February-19			Bond Future	10.12	87.0446	87.8718	87.0446	108.00
19/09/2018	2044 On 07-February-19	9.17	Call	Bond Future	462	0	0	0	0.00
19/09/2018	2044 On 07-February-19	9.18	Call	Bond Future	474	0	0	0	0.00
19/09/2018	2044 On 07-February-19	9.16	Call	Bond Future	451	0	0	0	0.00
19/09/2018	2044 On 07-February-19	9.16	Put	Bond Future	8866	10	9	10	0.00
19/09/2018	2044 On 07-February-19	9.17	Put	Bond Future	8783	10	9	10	0.00
19/09/2018	2044 On 07-February-19	9.18	Put	Bond Future	8700	9	9	9	0.00
19/09/2018	2044 On 02-May-19			Bond Future	10.19	88.4897	89.3316	88.4897	0.00
19/09/2018	2044 On 02-May-19	9.90	Call	Bond Future	2770	2	3	2	0.00
19/09/2018	2044 On 02-May-19	9.92	Call	Bond Future	2843	3	3	3	0.00
19/09/2018	2044 On 02-May-19	9.91	Call	Bond Future	2806	3	3	3	0.00
19/09/2018	2044 On 02-May-19	9.92	Put	Bond Future	5086	6	5	6	0.00
19/09/2018	2044 On 02-May-19	9.91	Put	Bond Future	5134	6	5	6	0.00
19/09/2018	2044 On 02-May-19	9.90	Put	Bond Future	5181	6	5	6	0.00
19/09/2018	2046 On 01-November-18			Bond Future	116.81	116.5776	116.8081	116.5776	12,067.00
19/09/2018	2046 On 07-February-19			Bond Future	119.08	118.8482	119.0831	118.8482	0.00
19/09/2018	2046 On 02-May-19			Bond Future	119.40	119.1572	119.3974	119.1572	0.00
19/09/2018	2050 On 01-November-18			Bond Future	122.57	122.3090	122.5732	122.3090	9,987.00
19/09/2018	2050 On 07-February-19			Bond Future	123.19	122.9198	123.1891	122.9198	0.00
19/09/2018	2050 On 02-May-19			Bond Future	125.26	124.9823	125.2574	124.9823	0.00
19/09/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	8657 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
19/09/2018	AL37 On 01-November-18			Index Future	588.02	585.9660	588.0240	585.9660	0.00
19/09/2018	AL37 On 07-February-19			Index Future	599.35	597.2540	599.3490	597.2540	0.00
19/09/2018	AL37 On 02-May-19			Index Future	609.31	607.1740	609.3080	607.1740	0.00
19/09/2018	AL7T On 01-November-18			Index Future	680.68	676.5190	680.6770	676.5190	0.00
19/09/2018	AL7T On 07-February-19			Index Future	693.79	689.5510	693.7860	689.5510	0.00
19/09/2018	AL7T On 02-May-19			Index Future	705.32	701.0050	705.3150	701.0050	0.00
19/09/2018	ALBI On 01-November-18			Index Future	615.56	611.2440	615.5560	611.2440	865.00
19/09/2018	ALBI On 07-February-19			Index Future	627.41	623.0180	627.4100	623.0180	57.00
19/09/2018	ALBI On 02-May-19			Index Future	637.84	633.3670	637.8360	633.3670	0.00
19/09/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	C070 On 01-August-21			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
19/09/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/09/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	CS26 On 02-April-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
19/09/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2018	ES33 On 01-November-18			Bond Future	11.15	74.2558	74.8692	74.2558	9,466.00
19/09/2018	ES33 On 07-February-19			Bond Future	11.29	75.6861	76.3112	75.6861	0.00
19/09/2018	ES33 On 02-May-19			Bond Future	11.40	73.1535	73.7897	73.1535	0.00
19/09/2018	ES42 On 01-November-18			Bond Future	11.39	76.1231	76.7809	76.1231	7,957.00
19/09/2018	ES42 On 07-February-19			Bond Future	11.52	77.5891	78.2595	77.5891	0.00
19/09/2018	ES42 On 02-May-19			Bond Future	11.64	74.6175	75.2997	74.6175	0.00
19/09/2018	GOVI On 01-November-18			GOVI	610.03	605.4360	610.0330	605.4360	463.00
19/09/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
19/09/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
19/09/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
19/09/2018	GOVI On 01-November-18	653.51	Put	GOVI	434770	48	43	48	0.00
19/09/2018	GOVI On 01-November-18	653.49	Put	GOVI	434570	48	43	48	0.00
19/09/2018	GOVI On 01-November-18	653.50	Put	GOVI	434670	48	43	48	0.00
19/09/2018	GOVI On 07-February-19			GOVI	621.78	617.0990	621.7810	617.0990	0.00
19/09/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
19/09/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
19/09/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
19/09/2018	GOVI On 07-February-19	666.51	Put	GOVI	447290	49	45	49	0.00
19/09/2018	GOVI On 07-February-19	666.52	Put	GOVI	447390	49	45	49	0.00
19/09/2018	GOVI On 07-February-19	666.53	Put	GOVI	447490	49	45	49	0.00
19/09/2018	GOVI On 02-May-19			GOVI	632.11	627.3490	632.1130	627.3490	0.00
19/09/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
19/09/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
19/09/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
19/09/2018	GOVI On 02-May-19	647.88	Put	GOVI	157670	21	16	21	0.00
19/09/2018	GOVI On 02-May-19	647.86	Put	GOVI	157470	21	16	21	0.00
19/09/2018	GOVI On 02-May-19	647.87	Put	GOVI	157570	21	16	21	0.00
19/09/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/09/2018	IGOV On 01-November-18			Index Future	253.52	253.3900	253.5240	253.3900	746.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2018	IGOV On 07-February-19			Index Future	258.46	258.3260	258.4620	258.3260	0.00
19/09/2018	IGOV On 02-May-19			Index Future	262.80	262.6620	262.8010	262.6620	0.00
19/09/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
19/09/2018	IS01 On 20-December-18			Interest Rate Swap	102.25	102.2500	102.2500	102.2500	0.00
19/09/2018	IS01 On 22-March-19			Interest Rate Swap	99.62	99.6500	99.6200	99.6500	0.00
19/09/2018	IS01 On 20-June-19			Interest Rate Swap	102.09	102.1500	102.0900	102.1500	0.00
19/09/2018	IS01 On 19-September-19			Interest Rate Swap	100.07	100.1500	100.0700	100.1500	0.00
19/09/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
19/09/2018	IS02 On 21-December-18			Interest Rate Swap	98.91	98.9100	98.9100	98.9100	0.00
19/09/2018	IS02 On 15-March-19			Interest Rate Swap	99.34	99.3700	99.3400	99.3700	0.00
19/09/2018	IS02 On 21-June-19			Interest Rate Swap	99.83	99.8900	99.8300	99.8900	0.00
19/09/2018	IS02 On 20-September-19			Interest Rate Swap	102.07	102.1500	102.0700	102.1500	0.00
19/09/2018	IS02 On 20-December-19			Interest Rate Swap	103.15	103.2600	103.1500	103.2600	0.00
19/09/2018	IS02 On 23-March-20			Interest Rate Swap	99.33	99.4700	99.3300	99.4700	0.00
19/09/2018	IS02 On 22-June-20			Interest Rate Swap	103.04	103.2000	103.0400	103.2000	0.00
19/09/2018	IS02 On 21-September-20			Interest Rate Swap	100.19	100.3900	100.1900	100.3900	0.00
19/09/2018	IS05 On 17-December-20			Interest Rate Swap	97.15	97.3700	97.1500	97.3700	0.00
19/09/2018	IS05 On 16-March-21			Interest Rate Swap	96.49	96.7400	96.4900	96.7400	0.00
19/09/2018	IS05 On 15-June-21			Interest Rate Swap	95.80	96.0700	95.8000	96.0700	0.00
19/09/2018	IS05 On 21-September-21			Interest Rate Swap	96.10	96.4000	96.1000	96.4000	0.00
19/09/2018	IS05 On 21-December-21			Interest Rate Swap	98.38	98.7200	98.3800	98.7200	51.00
19/09/2018	IS05 On 15-March-22			Interest Rate Swap	98.59	98.9600	98.5900	98.9600	0.00
19/09/2018	IS05 On 21-June-22			Interest Rate Swap	99.88	100.2900	99.8800	100.2900	0.00
19/09/2018	IS05 On 20-September-22			Interest Rate Swap	103.87	104.3000	103.8700	104.3000	0.00
19/09/2018	IS05 On 20-December-22			Interest Rate Swap	105.20	105.6600	105.2000	105.6600	0.00
19/09/2018	IS05 On 22-March-23			Interest Rate Swap	98.73	99.2200	98.7300	99.2200	0.00
19/09/2018	IS05 On 20-June-23			Interest Rate Swap	104.81	105.3100	104.8100	105.3100	0.00
19/09/2018	IS05 On 19-September-23			Interest Rate Swap	100.43	100.9600	100.4300	100.9600	0.00
19/09/2018	IS10 On 17-December-25			Interest Rate Swap	97.79	98.4400	97.7900	98.4400	0.00
19/09/2018	IS10 On 16-March-26			Interest Rate Swap	94.90	95.5900	94.9000	95.5900	0.00
19/09/2018	IS10 On 15-June-26			Interest Rate Swap	93.74	94.4500	93.7400	94.4500	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
19/09/2018	IS10 On 21-September-26			Interest Rate Swap	95.95	96.6700	95.9500	96.6700	0.00
19/09/2018	IS10 On 21-December-26			Interest Rate Swap	99.74	100.4600	99.7400	100.4600	0.00
19/09/2018	IS10 On 15-March-27			Interest Rate Swap	98.38	99.1100	98.3800	99.1100	0.00
19/09/2018	IS10 On 21-June-27			Interest Rate Swap	100.48	101.2100	100.4800	101.2100	0.00
19/09/2018	IS10 On 20-September-27			Interest Rate Swap	105.89	106.6300	105.8900	106.6300	0.00
19/09/2018	IS10 On 20-December-27			Interest Rate Swap	106.28	107.0300	106.2800	107.0300	0.00
19/09/2018	IS10 On 22-March-28			Interest Rate Swap	99.95	100.7400	99.9500	100.7400	0.00
19/09/2018	IS10 On 20-June-28			Interest Rate Swap	107.03	107.8200	107.0300	107.8200	0.00
19/09/2018	IS10 On 19-September-28			Interest Rate Swap	100.74	101.5700	100.7400	101.5700	0.00
19/09/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
19/09/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
19/09/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
19/09/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
19/09/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
19/09/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	35,000.00
19/09/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
19/09/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
19/09/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
19/09/2018	R023 On 01-November-18			Bond Future	8.60	98.0493	98.4056	98.0493	38,252.00
19/09/2018	R023 On 01-November-18	10.59	Call	Bond Future	6631	6	7	6	0.00
19/09/2018	R023 On 01-November-18	10.58	Call	Bond Future	6599	6	7	6	0.00
19/09/2018	R023 On 01-November-18	10.57	Call	Bond Future	6568	6	7	6	0.00
19/09/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
19/09/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
19/09/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
19/09/2018	R023 On 07-February-19			Bond Future	8.71	99.9378	100.3009	99.9378	0.00
19/09/2018	R023 On 07-February-19	10.57	Call	Bond Future	5914	6	6	6	0.00
19/09/2018	R023 On 07-February-19	10.59	Call	Bond Future	5972	6	6	6	0.00
19/09/2018	R023 On 07-February-19	10.58	Call	Bond Future	5943	6	6	6	0.00
19/09/2018	R023 On 07-February-19	10.58	Put	Bond Future	47	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
19/09/2018	R023 On 07-February-19	10.59	Put	Bond Future	45	0	0	0	0.00
19/09/2018	R023 On 07-February-19	10.57	Put	Bond Future	48	0	0	0	0.00
19/09/2018	R023 On 02-May-19			Bond Future	8.81	97.6701	98.0402	97.6701	0.00
19/09/2018	R023 On 02-May-19	8.46	Call	Bond Future	732	1	1	1	0.00
19/09/2018	R023 On 02-May-19	8.45	Call	Bond Future	718	1	1	1	0.00
19/09/2018	R023 On 02-May-19	8.44	Call	Bond Future	705	1	1	1	0.00
19/09/2018	R023 On 02-May-19	8.45	Put	Bond Future	1848	2	2	2	0.00
19/09/2018	R023 On 02-May-19	8.44	Put	Bond Future	1866	2	2	2	0.00
19/09/2018	R023 On 02-May-19	8.46	Put	Bond Future	1830	2	2	2	0.00
19/09/2018	R035 On 01-November-18			Bond Future	9.85	92.9764	93.8055	92.9764	73,872.00
19/09/2018	R035 On 01-November-18	8.94	Call	Bond Future	29	0	0	0	0.00
19/09/2018	R035 On 01-November-18	8.93	Call	Bond Future	27	0	0	0	0.00
19/09/2018	R035 On 01-November-18	8.92	Call	Bond Future	26	0	0	0	0.00
19/09/2018	R035 On 01-November-18	8.93	Put	Bond Future	7374	8	7	8	0.00
19/09/2018	R035 On 01-November-18	8.92	Put	Bond Future	7457	8	7	8	0.00
19/09/2018	R035 On 01-November-18	8.94	Put	Bond Future	7291	8	7	8	0.00
19/09/2018	R035 On 07-February-19			Bond Future	9.94	94.7672	95.6123	94.7672	298.00
19/09/2018	R035 On 07-February-19	8.96	Call	Bond Future	402	0	0	0	0.00
19/09/2018	R035 On 07-February-19	8.98	Call	Bond Future	422	0	0	0	0.00
19/09/2018	R035 On 07-February-19	8.97	Call	Bond Future	412	0	0	0	0.00
19/09/2018	R035 On 07-February-19	8.97	Put	Bond Future	8037	9	8	9	0.00
19/09/2018	R035 On 07-February-19	8.98	Put	Bond Future	7964	9	8	9	0.00
19/09/2018	R035 On 07-February-19	8.96	Put	Bond Future	8111	9	8	9	0.00
19/09/2018	R035 On 02-May-19			Bond Future	10.01	91.8434	92.7035	91.8434	0.00
19/09/2018	R035 On 02-May-19	9.74	Call	Bond Future	2545	2	3	2	0.00
19/09/2018	R035 On 02-May-19	9.75	Call	Bond Future	2579	2	3	2	0.00
19/09/2018	R035 On 02-May-19	9.73	Call	Bond Future	2511	2	3	2	0.00
19/09/2018	R035 On 02-May-19	9.73	Put	Bond Future	4591	5	5	5	0.00
19/09/2018	R035 On 02-May-19	9.75	Put	Bond Future	4507	5	5	5	0.00
19/09/2018	R035 On 02-May-19	9.74	Put	Bond Future	4549	5	5	5	0.00
19/09/2018	R186 On 01-November-18			Bond Future	9.14	110.9663	111.6234	110.9663	68,234.00
19/09/2018	R186 On 01-November-18	8.53	Call	Bond Future	91	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
19/09/2018	R186 On 01-November-18	8.46	Call	Bond Future	62	0	0	0	5,000.00
19/09/2018	R186 On 01-November-18	8.90	Call	Bond Future	501	0	1	0	0.00
19/09/2018	R186 On 01-November-18	9.14	Call	Bond Future	1093	1	1	1	0.00
19/09/2018	R186 On 01-November-18	8.52	Call	Bond Future	86	0	0	0	0.00
19/09/2018	R186 On 01-November-18	8.54	Call	Bond Future	96	0	0	0	0.00
19/09/2018	R186 On 01-November-18	7.96	Call	Bond Future	2	0	0	0	5,000.00
19/09/2018	R186 On 01-November-18	8.90	Put	Bond Future	1930	2	2	2	2,500.00
19/09/2018	R186 On 01-November-18	9.14	Put	Bond Future	1087	1	1	1	5,000.00
19/09/2018	R186 On 01-November-18	8.52	Put	Bond Future	3840	4	4	4	0.00
19/09/2018	R186 On 01-November-18	7.96	Put	Bond Future	7302	8	7	8	0.00
19/09/2018	R186 On 01-November-18	8.54	Put	Bond Future	3726	4	4	4	0.00
19/09/2018	R186 On 01-November-18	8.46	Put	Bond Future	4189	5	4	5	0.00
19/09/2018	R186 On 01-November-18	8.53	Put	Bond Future	3783	4	4	4	0.00
19/09/2018	R186 On 07-February-19			Bond Future	9.23	107.7987	108.4684	107.7987	719.00
19/09/2018	R186 On 07-February-19	8.20	Call	Bond Future	227	0	0	0	0.00
19/09/2018	R186 On 07-February-19	8.50	Call	Bond Future	517	0	1	0	1,000.00
19/09/2018	R186 On 07-February-19	8.22	Call	Bond Future	240	0	0	0	0.00
19/09/2018	R186 On 07-February-19	8.77	Call	Bond Future	951	1	1	1	1,170.00
19/09/2018	R186 On 07-February-19	9.90	Call	Bond Future	4590	4	5	4	0.00
19/09/2018	R186 On 07-February-19	9.27	Call	Bond Future	2208	2	2	2	1,170.00
19/09/2018	R186 On 07-February-19	8.30	Call	Bond Future	300	0	0	0	210.00
19/09/2018	R186 On 07-February-19	9.10	Call	Bond Future	1715	1	2	1	0.00
19/09/2018	R186 On 07-February-19	8.21	Call	Bond Future	233	0	0	0	0.00
19/09/2018	R186 On 07-February-19	9.92	Call	Bond Future	4677	4	5	4	0.00
19/09/2018	R186 On 07-February-19	8.30	Put	Bond Future	5851	6	6	6	0.00
19/09/2018	R186 On 07-February-19	8.20	Put	Bond Future	6394	7	6	7	0.00
19/09/2018	R186 On 07-February-19	8.50	Put	Bond Future	4847	5	5	5	0.00
19/09/2018	R186 On 07-February-19	8.77	Put	Bond Future	3663	4	4	4	0.00
19/09/2018	R186 On 07-February-19	9.90	Put	Bond Future	848	1	1	1	1,000.00
19/09/2018	R186 On 07-February-19	8.22	Put	Bond Future	6283	7	6	7	0.00
19/09/2018	R186 On 07-February-19	9.27	Put	Bond Future	2000	2	2	2	0.00
19/09/2018	R186 On 07-February-19	9.10	Put	Bond Future	2488	3	2	3	1,000.00
19/09/2018	R186 On 07-February-19	8.21	Put	Bond Future	6339	7	6	7	0.00
19/09/2018	R186 On 07-February-19	9.92	Put	Bond Future	825	1	1	1	1,170.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2018	R186 On 02-May-19			Bond Future	9.32	109.5886	110.2705	109.5886	0.00
19/09/2018	R186 On 02-May-19	9.03	Call	Bond Future	1766	1	2	1	0.00
19/09/2018	R186 On 02-May-19	9.02	Call	Bond Future	1742	1	2	1	0.00
19/09/2018	R186 On 02-May-19	9.01	Call	Bond Future	1717	1	2	1	0.00
19/09/2018	R186 On 02-May-19	9.02	Put	Bond Future	3435	4	3	4	0.00
19/09/2018	R186 On 02-May-19	9.01	Put	Bond Future	3467	4	3	4	0.00
19/09/2018	R186 On 02-May-19	9.03	Put	Bond Future	3403	4	3	4	0.00
19/09/2018	R197 On 01-November-18			Bond Future	301.15	301.2754	301.1466	301.2754	2,353.00
19/09/2018	R197 On 07-February-19			Bond Future	299.66	299.7929	299.6617	299.7929	0.00
19/09/2018	R197 On 02-May-19			Bond Future	304.69	304.8232	304.6927	304.8232	0.00
19/09/2018	R202 On 01-November-18			Bond Future	234.66	234.6530	234.6647	234.6530	10,129.00
19/09/2018	R202 On 07-February-19			Bond Future	235.33	235.3190	235.3312	235.3190	0.00
19/09/2018	R202 On 02-May-19			Bond Future	239.28	239.2676	239.2822	239.2676	0.00
19/09/2018	R207 On 01-November-18			Bond Future	7.82	101.5248	101.5923	101.5248	18,869.00
19/09/2018	R207 On 01-November-18	6.75	Call	Bond Future	0	0	0	0	0.00
19/09/2018	R207 On 01-November-18	6.76	Call	Bond Future	0	0	0	0	0.00
19/09/2018	R207 On 01-November-18	6.74	Call	Bond Future	0	0	0	0	0.00
19/09/2018	R207 On 01-November-18	6.74	Put	Bond Future	1213	1	1	1	0.00
19/09/2018	R207 On 01-November-18	6.75	Put	Bond Future	1202	1	1	1	0.00
19/09/2018	R207 On 01-November-18	6.76	Put	Bond Future	1191	1	1	1	0.00
19/09/2018	R207 On 07-February-19			Bond Future	7.99	99.8353	99.9040	99.8353	0.00
19/09/2018	R207 On 07-February-19	6.53	Call	Bond Future	0	0	0	0	0.00
19/09/2018	R207 On 07-February-19	6.52	Call	Bond Future	0	0	0	0	0.00
19/09/2018	R207 On 07-February-19	6.51	Call	Bond Future	0	0	0	0	0.00
19/09/2018	R207 On 07-February-19	6.52	Put	Bond Future	1293	1	1	1	0.00
19/09/2018	R207 On 07-February-19	6.51	Put	Bond Future	1302	1	1	1	0.00
19/09/2018	R207 On 07-February-19	6.53	Put	Bond Future	1284	1	1	1	0.00
19/09/2018	R207 On 02-May-19			Bond Future	8.26	101.4930	101.5638	101.4930	0.00
19/09/2018	R207 On 02-May-19	7.61	Call	Bond Future	35	0	0	0	0.00
19/09/2018	R207 On 02-May-19	7.63	Call	Bond Future	37	0	0	0	0.00
19/09/2018	R207 On 02-May-19	7.62	Call	Bond Future	36	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
19/09/2018	R207 On 02-May-19	7.62	Put	Bond Future	455	1	0	1	0.00
19/09/2018	R207 On 02-May-19	7.63	Put	Bond Future	449	1	0	1	0.00
19/09/2018	R207 On 02-May-19	7.61	Put	Bond Future	460	1	0	1	0.00
19/09/2018	R208 On 01-November-18			Bond Future	8.08	97.6767	97.8187	97.6767	29,548.00
19/09/2018	R208 On 01-November-18	7.11	Call	Bond Future	6	0	0	0	0.00
19/09/2018	R208 On 01-November-18	7.12	Call	Bond Future	6	0	0	0	0.00
19/09/2018	R208 On 01-November-18	7.10	Call	Bond Future	5	0	0	0	0.00
19/09/2018	R208 On 01-November-18	7.12	Put	Bond Future	2061	2	2	2	0.00
19/09/2018	R208 On 01-November-18	7.10	Put	Bond Future	2104	2	2	2	0.00
19/09/2018	R208 On 01-November-18	7.11	Put	Bond Future	2082	2	2	2	0.00
19/09/2018	R208 On 07-February-19			Bond Future	8.20	99.5581	99.7027	99.5581	0.00
19/09/2018	R208 On 07-February-19	7.08	Call	Bond Future	12	0	0	0	0.00
19/09/2018	R208 On 07-February-19	7.07	Call	Bond Future	12	0	0	0	0.00
19/09/2018	R208 On 07-February-19	7.06	Call	Bond Future	11	0	0	0	0.00
19/09/2018	R208 On 07-February-19	7.08	Put	Bond Future	2160	2	2	2	0.00
19/09/2018	R208 On 07-February-19	7.06	Put	Bond Future	2198	2	2	2	0.00
19/09/2018	R208 On 07-February-19	7.07	Put	Bond Future	2179	2	2	2	0.00
19/09/2018	R208 On 02-May-19			Bond Future	8.32	97.8117	97.9597	97.8117	0.00
19/09/2018	R208 On 02-May-19	8.02	Call	Bond Future	325	0	0	0	0.00
19/09/2018	R208 On 02-May-19	8.03	Call	Bond Future	333	0	0	0	0.00
19/09/2018	R208 On 02-May-19	8.04	Call	Bond Future	341	0	0	0	0.00
19/09/2018	R208 On 02-May-19	8.04	Put	Bond Future	822	1	1	1	0.00
19/09/2018	R208 On 02-May-19	8.02	Put	Bond Future	841	1	1	1	0.00
19/09/2018	R208 On 02-May-19	8.03	Put	Bond Future	832	1	1	1	0.00
19/09/2018	R209 On 01-November-18			Bond Future	9.81	70.5142	71.1789	70.5142	124,661.00
19/09/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	70291	70	70	70	0.00
19/09/2018	R209 On 01-November-18	8.89	Call	Bond Future	23	0	0	0	2,000.00
19/09/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	70291	70	70	70	0.00
19/09/2018	R209 On 01-November-18	9.97	Call	Bond Future	1843	1	2	1	0.00
19/09/2018	R209 On 01-November-18	8.98	Call	Bond Future	40	0	0	0	0.00
19/09/2018	R209 On 01-November-18	10.00	Call	Bond Future	1964	2	2	2	0.00
19/09/2018	R209 On 01-November-18	9.64	Call	Bond Future	767	1	1	1	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2018	R209 On 01-November-18	9.47	Call	Bond Future	415	0	0	0	0.00
19/09/2018	R209 On 01-November-18	9.82	Call	Bond Future	1293	1	1	1	0.00
19/09/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	70291	70	70	70	0.00
19/09/2018	R209 On 01-November-18	9.34	Call	Bond Future	242	0	0	0	0.00
19/09/2018	R209 On 01-November-18	9.98	Call	Bond Future	1883	2	2	2	0.00
19/09/2018	R209 On 01-November-18	9.49	Call	Bond Future	448	0	0	0	0.00
19/09/2018	R209 On 01-November-18	9.94	Call	Bond Future	1725	1	2	1	0.00
19/09/2018	R209 On 01-November-18	10.57	Call	Bond Future	4754	4	5	4	0.00
19/09/2018	R209 On 01-November-18	9.84	Call	Bond Future	1360	1	1	1	0.00
19/09/2018	R209 On 01-November-18	8.99	Call	Bond Future	42	0	0	0	760.00
19/09/2018	R209 On 01-November-18	9.49	Put	Bond Future	2555	3	3	3	0.00
19/09/2018	R209 On 01-November-18	9.84	Put	Bond Future	1181	2	1	2	0.00
19/09/2018	R209 On 01-November-18	8.99	Put	Bond Future	5609	6	6	6	0.00
19/09/2018	R209 On 01-November-18	10.57	Put	Bond Future	137	0	0	0	0.00
19/09/2018	R209 On 01-November-18	9.94	Put	Bond Future	911	1	1	1	0.00
19/09/2018	R209 On 01-November-18	9.64	Put	Bond Future	1880	2	2	2	0.00
19/09/2018	R209 On 01-November-18	9.47	Put	Bond Future	2656	3	3	3	760.00
19/09/2018	R209 On 01-November-18	9.82	Put	Bond Future	1241	2	1	2	760.00
19/09/2018	R209 On 01-November-18	8.98	Put	Bond Future	5678	6	6	6	0.00
19/09/2018	R209 On 01-November-18	10.00	Put	Bond Future	774	1	1	1	5,850.00
19/09/2018	R209 On 01-November-18	9.97	Put	Bond Future	841	1	1	1	0.00
19/09/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
19/09/2018	R209 On 01-November-18	9.98	Put	Bond Future	818	1	1	1	2,000.00
19/09/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
19/09/2018	R209 On 01-November-18	9.34	Put	Bond Future	3362	4	3	4	0.00
19/09/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
19/09/2018	R209 On 01-November-18	8.89	Put	Bond Future	6311	7	6	7	0.00
19/09/2018	R209 On 07-February-19			Bond Future	9.89	71.8724	72.5498	71.8724	340.00
19/09/2018	R209 On 07-February-19	8.96	Call	Bond Future	395	0	0	0	0.00
19/09/2018	R209 On 07-February-19	8.97	Call	Bond Future	404	0	0	0	0.00
19/09/2018	R209 On 07-February-19	10.20	Call	Bond Future	3548	3	4	3	0.00
19/09/2018	R209 On 07-February-19	9.54	Call	Bond Future	1423	1	1	1	4,000.00
19/09/2018	R209 On 07-February-19	9.04	Call	Bond Future	482	0	0	0	4,000.00
19/09/2018	R209 On 07-February-19	8.95	Call	Bond Future	386	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
19/09/2018	R209 On 07-February-19	8.95	Put	Bond Future	6707	7	7	7	0.00
19/09/2018	R209 On 07-February-19	9.54	Put	Bond Future	3679	4	4	4	0.00
19/09/2018	R209 On 07-February-19	9.04	Put	Bond Future	6162	7	6	7	0.00
19/09/2018	R209 On 07-February-19	8.96	Put	Bond Future	6644	7	7	7	0.00
19/09/2018	R209 On 07-February-19	8.97	Put	Bond Future	6582	7	7	7	0.00
19/09/2018	R209 On 07-February-19	10.20	Put	Bond Future	1622	2	2	2	4,000.00
19/09/2018	R209 On 02-May-19			Bond Future	9.96	69.9180	70.6074	69.9180	0.00
19/09/2018	R209 On 02-May-19	9.69	Call	Bond Future	2267	2	2	2	0.00
19/09/2018	R209 On 02-May-19	9.68	Call	Bond Future	2238	2	2	2	0.00
19/09/2018	R209 On 02-May-19	9.70	Call	Bond Future	2295	2	2	2	0.00
19/09/2018	R209 On 02-May-19	9.68	Put	Bond Future	3989	4	4	4	0.00
19/09/2018	R209 On 02-May-19	9.69	Put	Bond Future	3953	4	4	4	0.00
19/09/2018	R209 On 02-May-19	9.70	Put	Bond Future	3917	4	4	4	0.00
19/09/2018	R210 On 01-November-18			Bond Future	185.64	185.4736	185.6358	185.4736	2,675.00
19/09/2018	R210 On 07-February-19			Bond Future	189.25	189.0861	189.2515	189.0861	0.00
19/09/2018	R210 On 02-May-19			Bond Future	189.87	189.7041	189.8743	189.7041	0.00
19/09/2018	R212 On 01-November-18			Bond Future	155.50	155.4962	155.4977	155.4962	3,476.00
19/09/2018	R212 On 07-February-19			Bond Future	156.37	156.3697	156.3712	156.3697	0.00
19/09/2018	R212 On 02-May-19			Bond Future	159.00	158.9934	158.9965	158.9934	0.00
19/09/2018	R213 On 01-November-18			Bond Future	9.64	81.8857	82.5020	81.8857	32,893.00
19/09/2018	R213 On 01-November-18	8.66	Call	Bond Future	15	0	0	0	0.00
19/09/2018	R213 On 01-November-18	8.65	Call	Bond Future	14	0	0	0	0.00
19/09/2018	R213 On 01-November-18	8.64	Call	Bond Future	13	0	0	0	0.00
19/09/2018	R213 On 01-November-18	8.65	Put	Bond Future	6438	7	6	7	0.00
19/09/2018	R213 On 01-November-18	8.64	Put	Bond Future	6506	7	7	7	0.00
19/09/2018	R213 On 01-November-18	8.66	Put	Bond Future	6371	7	6	7	0.00
19/09/2018	R213 On 07-February-19			Bond Future	9.73	83.4630	84.0910	83.4630	112.00
19/09/2018	R213 On 07-February-19	8.68	Call	Bond Future	277	0	0	0	0.00
19/09/2018	R213 On 07-February-19	8.69	Call	Bond Future	284	0	0	0	0.00
19/09/2018	R213 On 07-February-19	8.70	Call	Bond Future	291	0	0	0	0.00
19/09/2018	R213 On 07-February-19	8.69	Put	Bond Future	6911	7	7	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
19/09/2018	R213 On 07-February-19	8.70	Put	Bond Future	6850	7	7	7	0.00
19/09/2018	R213 On 07-February-19	8.68	Put	Bond Future	6971	8	7	8	0.00
19/09/2018	R213 On 02-May-19			Bond Future	9.80	81.3017	81.9410	81.3017	0.00
19/09/2018	R213 On 02-May-19	9.50	Call	Bond Future	1990	2	2	2	0.00
19/09/2018	R213 On 02-May-19	9.49	Call	Bond Future	1963	2	2	2	0.00
19/09/2018	R213 On 02-May-19	9.48	Call	Bond Future	1937	2	2	2	0.00
19/09/2018	R213 On 02-May-19	9.49	Put	Bond Future	3832	4	4	4	0.00
19/09/2018	R213 On 02-May-19	9.48	Put	Bond Future	3867	4	4	4	0.00
19/09/2018	R213 On 02-May-19	9.50	Put	Bond Future	3798	4	4	4	0.00
19/09/2018	R214 On 01-November-18			Bond Future	10.00	69.5084	70.1621	69.5084	28,473.00
19/09/2018	R214 On 01-November-18	8.98	Call	Bond Future	14	0	0	0	0.00
19/09/2018	R214 On 01-November-18	8.99	Call	Bond Future	15	0	0	0	0.00
19/09/2018	R214 On 01-November-18	9.00	Call	Bond Future	16	0	0	0	0.00
19/09/2018	R214 On 01-November-18	9.00	Put	Bond Future	7158	8	7	8	0.00
19/09/2018	R214 On 01-November-18	8.98	Put	Bond Future	7311	8	7	8	0.00
19/09/2018	R214 On 01-November-18	8.99	Put	Bond Future	7235	8	7	8	0.00
19/09/2018	R214 On 07-February-19			Bond Future	10.08	70.8473	71.5134	70.8473	0.00
19/09/2018	R214 On 07-February-19	9.04	Call	Bond Future	326	0	0	0	0.00
19/09/2018	R214 On 07-February-19	9.05	Call	Bond Future	334	0	0	0	0.00
19/09/2018	R214 On 07-February-19	9.03	Call	Bond Future	318	0	0	0	0.00
19/09/2018	R214 On 07-February-19	9.03	Put	Bond Future	7742	8	8	8	0.00
19/09/2018	R214 On 07-February-19	9.04	Put	Bond Future	7673	8	8	8	0.00
19/09/2018	R214 On 07-February-19	9.05	Put	Bond Future	7605	8	8	8	0.00
19/09/2018	R214 On 02-May-19			Bond Future	10.14	68.7298	69.4078	68.7298	0.00
19/09/2018	R214 On 02-May-19	9.87	Call	Bond Future	2345	2	2	2	0.00
19/09/2018	R214 On 02-May-19	9.85	Call	Bond Future	2286	2	2	2	0.00
19/09/2018	R214 On 02-May-19	9.86	Call	Bond Future	2315	2	2	2	0.00
19/09/2018	R214 On 02-May-19	9.86	Put	Bond Future	4188	5	4	5	0.00
19/09/2018	R214 On 02-May-19	9.87	Put	Bond Future	4150	5	4	5	0.00
19/09/2018	R214 On 02-May-19	9.85	Put	Bond Future	4226	5	4	5	0.00
19/09/2018	R248 On 01-November-18			Bond Future	10.03	88.7355	89.5675	88.7355	99,873.00
19/09/2018	R248 On 01-November-18	9.01	Call	Bond Future	14	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
19/09/2018	R248 On 01-November-18	9.03	Call	Bond Future	16	0	0	0	0.00
19/09/2018	R248 On 01-November-18	9.02	Call	Bond Future	15	0	0	0	0.00
19/09/2018	R248 On 01-November-18	9.02	Put	Bond Future	9277	10	9	10	0.00
19/09/2018	R248 On 01-November-18	9.03	Put	Bond Future	9178	10	9	10	0.00
19/09/2018	R248 On 01-November-18	9.01	Put	Bond Future	9376	10	9	10	0.00
19/09/2018	R248 On 07-February-19			Bond Future	10.11	90.4447	91.2926	90.4447	0.00
19/09/2018	R248 On 07-February-19	9.06	Call	Bond Future	361	0	0	0	0.00
19/09/2018	R248 On 07-February-19	9.07	Call	Bond Future	370	0	0	0	0.00
19/09/2018	R248 On 07-February-19	9.05	Call	Bond Future	352	0	0	0	0.00
19/09/2018	R248 On 07-February-19	9.07	Put	Bond Future	9798	11	10	11	0.00
19/09/2018	R248 On 07-February-19	9.05	Put	Bond Future	9978	11	10	11	0.00
19/09/2018	R248 On 07-February-19	9.06	Put	Bond Future	9888	11	10	11	0.00
19/09/2018	R248 On 02-May-19			Bond Future	10.18	87.5125	88.3754	87.5125	0.00
19/09/2018	R248 On 02-May-19	9.90	Call	Bond Future	2890	3	3	3	0.00
19/09/2018	R248 On 02-May-19	9.91	Call	Bond Future	2928	3	3	3	0.00
19/09/2018	R248 On 02-May-19	9.89	Call	Bond Future	2853	3	3	3	0.00
19/09/2018	R248 On 02-May-19	9.91	Put	Bond Future	5160	6	5	6	0.00
19/09/2018	R248 On 02-May-19	9.89	Put	Bond Future	5257	6	5	6	0.00
19/09/2018	R248 On 02-May-19	9.90	Put	Bond Future	5209	6	5	6	0.00