



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: 20/11/2018 TO: 20/11/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	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
20/11/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	2025 On 07-February-19			Bond Future	132.12	132.2203	132.1230	132.2203	355.00
20/11/2018	2025 On 02-May-19			Bond Future	134.48	134.5753	134.4772	134.5753	0.00
20/11/2018	2025 On 01-August-19			Bond Future	137.15	137.2549	137.1538	137.2549	0.00
20/11/2018	2029 On 07-February-19			Bond Future	100.61	100.7230	100.6146	100.7230	2,954.00
20/11/2018	2029 On 02-May-19			Bond Future	101.33	101.4440	101.3343	101.4440	0.00
20/11/2018	2029 On 01-August-19			Bond Future	103.39	103.4992	103.3866	103.4992	0.00
20/11/2018	2030 On 07-February-19			Bond Future	9.64	89.4581	89.3345	89.4581	55,844.00
20/11/2018	2030 On 07-February-19	9.18	Call	Bond Future	495	1	0	1	4,000.00
20/11/2018	2030 On 07-February-19	9.68	Call	Bond Future	1733	2	2	2	4,000.00
20/11/2018	2030 On 07-February-19	8.62	Call	Bond Future	55	0	0	0	0.00
20/11/2018	2030 On 07-February-19	10.20	Call	Bond Future	3890	4	4	4	0.00
20/11/2018	2030 On 07-February-19	8.90	Call	Bond Future	180	0	0	0	1,320.00
20/11/2018	2030 On 07-February-19	8.63	Call	Bond Future	58	0	0	0	0.00
20/11/2018	2030 On 07-February-19	8.64	Call	Bond Future	60	0	0	0	0.00
20/11/2018	2030 On 07-February-19	9.60	Call	Bond Future	1476	2	1	2	1,320.00
20/11/2018	2030 On 07-February-19	8.70	Call	Bond Future	78	0	0	0	0.00
20/11/2018	2030 On 07-February-19	9.40	Call	Bond Future	931	1	1	1	0.00
20/11/2018	2030 On 07-February-19	8.70	Put	Bond Future	6120	6	6	6	0.00
20/11/2018	2030 On 07-February-19	8.90	Put	Bond Future	4884	5	5	5	0.00
20/11/2018	2030 On 07-February-19	9.40	Put	Bond Future	2401	2	2	2	0.00
20/11/2018	2030 On 07-February-19	8.64	Put	Bond Future	6508	6	7	6	0.00
20/11/2018	2030 On 07-February-19	9.60	Put	Bond Future	1694	2	2	2	0.00
20/11/2018	2030 On 07-February-19	8.63	Put	Bond Future	6573	6	7	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
20/11/2018	2030 On 07-February-19	8.62	Put	Bond Future	6639	7	7	7	0.00
20/11/2018	2030 On 07-February-19	10.20	Put	Bond Future	491	0	0	0	4,000.00
20/11/2018	2030 On 07-February-19	9.18	Put	Bond Future	3370	3	3	3	0.00
20/11/2018	2030 On 07-February-19	9.68	Put	Bond Future	1457	1	1	1	0.00
20/11/2018	2030 On 02-May-19			Bond Future	9.70	91.0320	90.9068	91.0320	0.00
20/11/2018	2030 On 02-May-19	9.39	Call	Bond Future	1433	1	1	1	0.00
20/11/2018	2030 On 02-May-19	10.20	Call	Bond Future	4185	4	4	4	0.00
20/11/2018	2030 On 02-May-19	9.41	Call	Bond Future	1483	2	1	2	0.00
20/11/2018	2030 On 02-May-19	8.90	Call	Bond Future	505	1	1	1	3,000.00
20/11/2018	2030 On 02-May-19	9.40	Call	Bond Future	1458	2	1	2	3,000.00
20/11/2018	2030 On 02-May-19	9.40	Put	Bond Future	3312	3	3	3	0.00
20/11/2018	2030 On 02-May-19	9.41	Put	Bond Future	3275	3	3	3	0.00
20/11/2018	2030 On 02-May-19	8.90	Put	Bond Future	5556	5	6	5	0.00
20/11/2018	2030 On 02-May-19	10.20	Put	Bond Future	1220	1	1	1	3,000.00
20/11/2018	2030 On 02-May-19	9.39	Put	Bond Future	3349	3	3	3	0.00
20/11/2018	2030 On 01-August-19			Bond Future	9.76	88.8505	88.7219	88.8505	0.00
20/11/2018	2030 On 01-August-19	9.91	Call	Bond Future	3331	3	3	3	0.00
20/11/2018	2030 On 01-August-19	9.92	Call	Bond Future	3366	3	3	3	0.00
20/11/2018	2030 On 01-August-19	9.90	Call	Bond Future	3297	3	3	3	0.00
20/11/2018	2030 On 01-August-19	9.92	Put	Bond Future	2430	2	2	2	0.00
20/11/2018	2030 On 01-August-19	9.90	Put	Bond Future	2479	2	2	2	0.00
20/11/2018	2030 On 01-August-19	9.91	Put	Bond Future	2455	2	2	2	0.00
20/11/2018	2032 On 07-February-19			Bond Future	9.81	91.7817	91.6481	91.7817	42,549.00
20/11/2018	2032 On 07-February-19	8.82	Call	Bond Future	59	0	0	0	0.00
20/11/2018	2032 On 07-February-19	8.81	Call	Bond Future	57	0	0	0	0.00
20/11/2018	2032 On 07-February-19	8.80	Call	Bond Future	54	0	0	0	0.00
20/11/2018	2032 On 07-February-19	8.81	Put	Bond Future	7144	7	7	7	0.00
20/11/2018	2032 On 07-February-19	8.80	Put	Bond Future	7216	7	7	7	0.00
20/11/2018	2032 On 07-February-19	8.82	Put	Bond Future	7072	7	7	7	0.00
20/11/2018	2032 On 02-May-19			Bond Future	9.88	89.2392	89.1039	89.2392	0.00
20/11/2018	2032 On 02-May-19	9.61	Call	Bond Future	1675	2	2	2	0.00
20/11/2018	2032 On 02-May-19	9.62	Call	Bond Future	1704	2	2	2	0.00
20/11/2018	2032 On 02-May-19	9.63	Call	Bond Future	1732	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
20/11/2018	2032 On 02-May-19	9.63	Put	Bond Future	3376	3	3	3	0.00
20/11/2018	2032 On 02-May-19	9.61	Put	Bond Future	3455	3	3	3	0.00
20/11/2018	2032 On 02-May-19	9.62	Put	Bond Future	3416	3	3	3	0.00
20/11/2018	2032 On 01-August-19			Bond Future	9.93	91.0276	90.8888	91.0276	0.00
20/11/2018	2032 On 01-August-19	10.11	Call	Bond Future	3807	4	4	4	0.00
20/11/2018	2032 On 01-August-19	10.10	Call	Bond Future	3770	4	4	4	0.00
20/11/2018	2032 On 01-August-19	10.09	Call	Bond Future	3733	4	4	4	0.00
20/11/2018	2032 On 01-August-19	10.09	Put	Bond Future	2722	3	3	3	0.00
20/11/2018	2032 On 01-August-19	10.11	Put	Bond Future	2668	3	3	3	0.00
20/11/2018	2032 On 01-August-19	10.10	Put	Bond Future	2695	3	3	3	0.00
20/11/2018	2033 On 07-February-19			Bond Future	102.57	102.5844	102.5687	102.5844	6,770.00
20/11/2018	2033 On 02-May-19			Bond Future	103.25	103.2661	103.2508	103.2661	0.00
20/11/2018	2033 On 01-August-19			Bond Future	105.34	105.3581	105.3417	105.3581	0.00
20/11/2018	2037 On 07-February-19			Bond Future	10.00	88.0406	87.8916	88.0406	58,272.00
20/11/2018	2037 On 07-February-19	9.05	Call	Bond Future	82	0	0	0	0.00
20/11/2018	2037 On 07-February-19	9.07	Call	Bond Future	90	0	0	0	0.00
20/11/2018	2037 On 07-February-19	9.06	Call	Bond Future	86	0	0	0	0.00
20/11/2018	2037 On 07-February-19	9.05	Put	Bond Future	7628	7	8	7	0.00
20/11/2018	2037 On 07-February-19	9.07	Put	Bond Future	7467	7	7	7	0.00
20/11/2018	2037 On 07-February-19	9.06	Put	Bond Future	7547	7	8	7	0.00
20/11/2018	2037 On 02-May-19			Bond Future	10.06	89.5896	89.4385	89.5896	0.00
20/11/2018	2037 On 02-May-19	9.80	Call	Bond Future	1875	2	2	2	0.00
20/11/2018	2037 On 02-May-19	9.79	Call	Bond Future	1843	2	2	2	0.00
20/11/2018	2037 On 02-May-19	9.81	Call	Bond Future	1907	2	2	2	0.00
20/11/2018	2037 On 02-May-19	9.79	Put	Bond Future	3876	4	4	4	0.00
20/11/2018	2037 On 02-May-19	9.80	Put	Bond Future	3831	4	4	4	0.00
20/11/2018	2037 On 02-May-19	9.81	Put	Bond Future	3786	4	4	4	0.00
20/11/2018	2037 On 01-August-19			Bond Future	10.12	87.1289	86.9741	87.1289	0.00
20/11/2018	2037 On 01-August-19	10.29	Call	Bond Future	4222	4	4	4	0.00
20/11/2018	2037 On 01-August-19	10.31	Call	Bond Future	4304	4	4	4	0.00
20/11/2018	2037 On 01-August-19	10.30	Call	Bond Future	4263	4	4	4	0.00
20/11/2018	2037 On 01-August-19	10.30	Put	Bond Future	2967	3	3	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
20/11/2018	2037 On 01-August-19	10.31	Put	Bond Future	2937	3	3	3	0.00
20/11/2018	2037 On 01-August-19	10.29	Put	Bond Future	2998	3	3	3	0.00
20/11/2018	2038 On 07-February-19			Bond Future	120.51	120.7149	120.5133	120.7149	9,892.00
20/11/2018	2038 On 02-May-19			Bond Future	122.66	122.8650	122.6607	122.8650	0.00
20/11/2018	2038 On 01-August-19			Bond Future	125.09	125.3017	125.0921	125.3017	0.00
20/11/2018	2040 On 07-February-19			Bond Future	10.06	91.2851	91.0837	91.2851	33,526.00
20/11/2018	2040 On 07-February-19	9.11	Call	Bond Future	80	0	0	0	0.00
20/11/2018	2040 On 07-February-19	9.13	Call	Bond Future	87	0	0	0	0.00
20/11/2018	2040 On 07-February-19	9.12	Call	Bond Future	84	0	0	0	0.00
20/11/2018	2040 On 07-February-19	9.12	Put	Bond Future	8179	8	8	8	0.00
20/11/2018	2040 On 07-February-19	9.11	Put	Bond Future	8267	8	8	8	0.00
20/11/2018	2040 On 07-February-19	9.13	Put	Bond Future	8091	8	8	8	0.00
20/11/2018	2040 On 02-May-19			Bond Future	10.12	92.8912	92.6868	92.8912	0.00
20/11/2018	2040 On 02-May-19	10.20	Call	Bond Future	3325	3	3	3	1,150.00
20/11/2018	2040 On 02-May-19	9.90	Call	Bond Future	2147	2	2	2	0.00
20/11/2018	2040 On 02-May-19	9.60	Call	Bond Future	1223	1	1	1	1,150.00
20/11/2018	2040 On 02-May-19	9.89	Call	Bond Future	2112	2	2	2	0.00
20/11/2018	2040 On 02-May-19	9.88	Call	Bond Future	2077	2	2	2	0.00
20/11/2018	2040 On 02-May-19	9.89	Put	Bond Future	4002	4	4	4	0.00
20/11/2018	2040 On 02-May-19	9.88	Put	Bond Future	4049	4	4	4	0.00
20/11/2018	2040 On 02-May-19	9.90	Put	Bond Future	3955	4	4	4	0.00
20/11/2018	2040 On 02-May-19	9.60	Put	Bond Future	5541	5	6	5	0.00
20/11/2018	2040 On 02-May-19	10.20	Put	Bond Future	2728	3	3	3	0.00
20/11/2018	2040 On 01-August-19			Bond Future	10.18	90.2463	90.0372	90.2463	0.00
20/11/2018	2040 On 01-August-19	10.36	Call	Bond Future	4566	5	5	5	0.00
20/11/2018	2040 On 01-August-19	10.37	Call	Bond Future	4610	5	5	5	0.00
20/11/2018	2040 On 01-August-19	10.38	Call	Bond Future	4654	5	5	5	0.00
20/11/2018	2040 On 01-August-19	10.38	Put	Bond Future	3138	3	3	3	0.00
20/11/2018	2040 On 01-August-19	10.36	Put	Bond Future	3203	3	3	3	0.00
20/11/2018	2040 On 01-August-19	10.37	Put	Bond Future	3170	3	3	3	0.00
20/11/2018	2044 On 07-February-19			Bond Future	10.06	88.5544	88.3495	88.5544	36,223.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2018	2044 On 07-February-19	9.17	Call	Bond Future	102	0	0	0	0.00
20/11/2018	2044 On 07-February-19	9.18	Call	Bond Future	107	0	0	0	0.00
20/11/2018	2044 On 07-February-19	9.16	Call	Bond Future	98	0	0	0	0.00
20/11/2018	2044 On 07-February-19	9.16	Put	Bond Future	8035	8	8	8	0.00
20/11/2018	2044 On 07-February-19	9.17	Put	Bond Future	7945	8	8	8	0.00
20/11/2018	2044 On 07-February-19	9.18	Put	Bond Future	7855	8	8	8	0.00
20/11/2018	2044 On 02-May-19			Bond Future	10.12	90.1124	89.9045	90.1124	0.00
20/11/2018	2044 On 02-May-19	9.90	Call	Bond Future	2178	2	2	2	0.00
20/11/2018	2044 On 02-May-19	9.92	Call	Bond Future	2251	2	2	2	0.00
20/11/2018	2044 On 02-May-19	9.91	Call	Bond Future	2214	2	2	2	0.00
20/11/2018	2044 On 02-May-19	9.92	Put	Bond Future	3922	4	4	4	0.00
20/11/2018	2044 On 02-May-19	9.91	Put	Bond Future	3969	4	4	4	0.00
20/11/2018	2044 On 02-May-19	9.90	Put	Bond Future	4016	4	4	4	0.00
20/11/2018	2044 On 01-August-19			Bond Future	10.18	87.5370	87.3242	87.5370	0.00
20/11/2018	2044 On 01-August-19	10.39	Call	Bond Future	4785	5	5	5	0.00
20/11/2018	2044 On 01-August-19	10.38	Call	Bond Future	4740	5	5	5	0.00
20/11/2018	2044 On 01-August-19	10.40	Call	Bond Future	4830	5	5	5	0.00
20/11/2018	2044 On 01-August-19	10.38	Put	Bond Future	3170	3	3	3	0.00
20/11/2018	2044 On 01-August-19	10.39	Put	Bond Future	3138	3	3	3	0.00
20/11/2018	2044 On 01-August-19	10.40	Put	Bond Future	3106	3	3	3	0.00
20/11/2018	2046 On 07-February-19			Bond Future	114.49	114.9372	114.4870	114.9372	12,458.00
20/11/2018	2046 On 02-May-19			Bond Future	114.84	115.2984	114.8409	115.2984	0.00
20/11/2018	2046 On 01-August-19			Bond Future	117.17	117.6344	117.1668	117.6344	0.00
20/11/2018	2050 On 07-February-19			Bond Future	118.14	118.4054	118.1396	118.4054	10,302.00
20/11/2018	2050 On 02-May-19			Bond Future	120.24	120.5143	120.2445	120.5143	0.00
20/11/2018	2050 On 01-August-19			Bond Future	120.86	121.1372	120.8611	121.1372	0.00
20/11/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	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
20/11/2018	AL37 On 07-February-19			Index Future	604.04	604.3430	604.0420	604.3430	0.00
20/11/2018	AL37 On 02-May-19			Index Future	614.67	614.9700	614.6670	614.9700	0.00
20/11/2018	AL37 On 01-August-19			Index Future	626.97	627.2810	626.9670	627.2810	0.00
20/11/2018	AL7T On 07-February-19			Index Future	695.11	695.7550	695.1130	695.7550	0.00
20/11/2018	AL7T On 02-May-19			Index Future	707.34	707.9900	707.3410	707.9900	0.00
20/11/2018	AL7T On 01-August-19			Index Future	721.50	722.1630	721.4950	722.1630	0.00
20/11/2018	ALBI On 07-February-19			Index Future	630.03	630.9500	630.0260	630.9500	911.00
20/11/2018	ALBI On 02-May-19			Index Future	641.11	642.0450	641.1090	642.0450	0.00
20/11/2018	ALBI On 01-August-19			Index Future	653.94	654.8980	653.9380	654.8980	0.00
20/11/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	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
20/11/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/11/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2018	CS33 On 15-September-33			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
20/11/2018	ES33 On 07-February-19			Bond Future	11.24	76.6956	76.5853	76.6956	494.00
20/11/2018	ES33 On 02-May-19			Bond Future	11.34	74.2534	74.1415	74.2534	0.00
20/11/2018	ES33 On 01-August-19			Bond Future	11.44	75.7413	75.6268	75.7413	0.00
20/11/2018	ES42 On 07-February-19			Bond Future	11.45	78.8728	78.7141	78.8728	5,169.00
20/11/2018	ES42 On 02-May-19			Bond Future	11.55	75.9994	75.8385	75.9994	0.00
20/11/2018	ES42 On 01-August-19			Bond Future	11.65	77.5231	77.3584	77.5231	0.00
20/11/2018	GOVI On 07-February-19			GOVI	623.47	624.3930	623.4700	624.3930	460.00
20/11/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
20/11/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
20/11/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
20/11/2018	GOVI On 07-February-19	666.51	Put	GOVI	430400	42	43	42	0.00
20/11/2018	GOVI On 07-February-19	666.52	Put	GOVI	430500	42	43	42	0.00
20/11/2018	GOVI On 07-February-19	666.53	Put	GOVI	430600	42	43	42	0.00
20/11/2018	GOVI On 02-May-19			GOVI	634.44	635.3730	634.4370	635.3730	0.00
20/11/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
20/11/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
20/11/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
20/11/2018	GOVI On 02-May-19	647.88	Put	GOVI	134430	13	13	13	0.00
20/11/2018	GOVI On 02-May-19	647.86	Put	GOVI	134230	12	13	12	0.00
20/11/2018	GOVI On 02-May-19	647.87	Put	GOVI	134330	12	13	12	0.00
20/11/2018	GOVI On 01-August-19			GOVI	647.13	648.0910	647.1330	648.0910	0.00
20/11/2018	GOVI On 01-August-19	638.69	Call	GOVI	84430	9	8	9	0.00
20/11/2018	GOVI On 01-August-19	638.68	Call	GOVI	84530	9	8	9	0.00
20/11/2018	GOVI On 01-August-19	638.67	Call	GOVI	84630	9	8	9	0.00
20/11/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
20/11/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
20/11/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
20/11/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/11/2018	IGOV On 07-February-19			Index Future	253.83	254.1920	253.8250	254.1920	518.00
20/11/2018	IGOV On 02-May-19			Index Future	258.35	258.7190	258.3470	258.7190	215.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2018	IGOV On 01-August-19			Index Future	263.58	263.9580	263.5760	263.9580	0.00
20/11/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
20/11/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
20/11/2018	IS01 On 20-June-19			Interest Rate Swap	102.04	102.0400	102.0400	102.0400	0.00
20/11/2018	IS01 On 19-September-19			Interest Rate Swap	99.96	99.9500	99.9600	99.9500	0.00
20/11/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
20/11/2018	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
20/11/2018	IS02 On 21-June-19			Interest Rate Swap	99.77	99.7700	99.7700	99.7700	0.00
20/11/2018	IS02 On 20-September-19			Interest Rate Swap	101.96	101.9500	101.9600	101.9500	0.00
20/11/2018	IS02 On 20-December-19			Interest Rate Swap	102.97	102.9600	102.9700	102.9600	0.00
20/11/2018	IS02 On 23-March-20			Interest Rate Swap	99.07	99.0600	99.0700	99.0600	0.00
20/11/2018	IS02 On 22-June-20			Interest Rate Swap	102.73	102.7300	102.7300	102.7300	0.00
20/11/2018	IS02 On 21-September-20			Interest Rate Swap	99.83	99.8200	99.8300	99.8200	0.00
20/11/2018	IS05 On 17-December-20			Interest Rate Swap	96.73	96.7100	96.7300	96.7100	0.00
20/11/2018	IS05 On 16-March-21			Interest Rate Swap	96.01	95.9800	96.0100	95.9800	0.00
20/11/2018	IS05 On 15-June-21			Interest Rate Swap	95.26	95.2300	95.2600	95.2300	0.00
20/11/2018	IS05 On 21-September-21			Interest Rate Swap	95.49	95.4600	95.4900	95.4600	0.00
20/11/2018	IS05 On 21-December-21			Interest Rate Swap	97.73	97.7000	97.7300	97.7000	51.00
20/11/2018	IS05 On 15-March-22			Interest Rate Swap	97.91	97.8900	97.9100	97.8900	0.00
20/11/2018	IS05 On 21-June-22			Interest Rate Swap	99.15	99.1400	99.1500	99.1400	0.00
20/11/2018	IS05 On 20-September-22			Interest Rate Swap	103.11	103.1100	103.1100	103.1100	0.00
20/11/2018	IS05 On 20-December-22			Interest Rate Swap	104.40	104.4100	104.4000	104.4100	0.00
20/11/2018	IS05 On 22-March-23			Interest Rate Swap	97.85	97.8500	97.8500	97.8500	0.00
20/11/2018	IS05 On 20-June-23			Interest Rate Swap	103.92	103.9300	103.9200	103.9300	0.00
20/11/2018	IS05 On 19-September-23			Interest Rate Swap	99.48	99.4900	99.4800	99.4900	0.00
20/11/2018	IS10 On 17-December-25			Interest Rate Swap	96.68	96.6300	96.6800	96.6300	0.00
20/11/2018	IS10 On 16-March-26			Interest Rate Swap	93.75	93.6900	93.7500	93.6900	0.00
20/11/2018	IS10 On 15-June-26			Interest Rate Swap	92.54	92.4900	92.5400	92.4900	0.00
20/11/2018	IS10 On 21-September-26			Interest Rate Swap	94.73	94.6800	94.7300	94.6800	0.00
20/11/2018	IS10 On 21-December-26			Interest Rate Swap	98.53	98.4800	98.5300	98.4800	0.00
20/11/2018	IS10 On 15-March-27			Interest Rate Swap	97.16	97.1000	97.1600	97.1000	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
20/11/2018	IS10 On 21-June-27			Interest Rate Swap	99.27	99.2000	99.2700	99.2000	0.00
20/11/2018	IS10 On 20-September-27			Interest Rate Swap	104.73	104.6600	104.7300	104.6600	0.00
20/11/2018	IS10 On 20-December-27			Interest Rate Swap	105.12	105.0500	105.1200	105.0500	0.00
20/11/2018	IS10 On 22-March-28			Interest Rate Swap	98.74	98.6600	98.7400	98.6600	0.00
20/11/2018	IS10 On 20-June-28			Interest Rate Swap	105.90	105.8200	105.9000	105.8200	0.00
20/11/2018	IS10 On 19-September-28			Interest Rate Swap	99.56	99.4800	99.5600	99.4800	0.00
20/11/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
20/11/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
20/11/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
20/11/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	35,000.00
20/11/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
20/11/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
20/11/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
20/11/2018	R023 On 07-February-19			Bond Future	8.50	101.0642	101.0131	101.0642	60,251.00
20/11/2018	R023 On 07-February-19	10.57	Call	Bond Future	6579	7	7	7	0.00
20/11/2018	R023 On 07-February-19	10.59	Call	Bond Future	6639	7	7	7	0.00
20/11/2018	R023 On 07-February-19	10.58	Call	Bond Future	6609	7	7	7	0.00
20/11/2018	R023 On 07-February-19	10.58	Put	Bond Future	1	0	0	0	0.00
20/11/2018	R023 On 07-February-19	10.59	Put	Bond Future	1	0	0	0	0.00
20/11/2018	R023 On 07-February-19	10.57	Put	Bond Future	1	0	0	0	0.00
20/11/2018	R023 On 02-May-19			Bond Future	8.55	98.9119	98.8606	98.9119	0.00
20/11/2018	R023 On 02-May-19	8.46	Call	Bond Future	846	1	1	1	0.00
20/11/2018	R023 On 02-May-19	8.45	Call	Bond Future	830	1	1	1	0.00
20/11/2018	R023 On 02-May-19	8.44	Call	Bond Future	814	1	1	1	0.00
20/11/2018	R023 On 02-May-19	8.45	Put	Bond Future	1139	1	1	1	0.00
20/11/2018	R023 On 02-May-19	8.44	Put	Bond Future	1155	1	1	1	0.00
20/11/2018	R023 On 02-May-19	8.46	Put	Bond Future	1124	1	1	1	0.00
20/11/2018	R023 On 01-August-19			Bond Future	8.58	100.8936	100.8405	100.8936	0.00
20/11/2018	R023 On 01-August-19	8.93	Call	Bond Future	1915	2	2	2	0.00
20/11/2018	R023 On 01-August-19	8.95	Call	Bond Future	1956	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
20/11/2018	R023 On 01-August-19	8.94	Call	Bond Future	1935	2	2	2	0.00
20/11/2018	R023 On 01-August-19	8.94	Put	Bond Future	865	1	1	1	0.00
20/11/2018	R023 On 01-August-19	8.95	Put	Bond Future	857	1	1	1	0.00
20/11/2018	R023 On 01-August-19	8.93	Put	Bond Future	874	1	1	1	0.00
20/11/2018	R035 On 07-February-19			Bond Future	9.94	95.7458	95.5978	95.7458	71,612.00
20/11/2018	R035 On 07-February-19	8.96	Call	Bond Future	67	0	0	0	0.00
20/11/2018	R035 On 07-February-19	8.98	Call	Bond Future	74	0	0	0	0.00
20/11/2018	R035 On 07-February-19	8.97	Call	Bond Future	70	0	0	0	0.00
20/11/2018	R035 On 07-February-19	8.97	Put	Bond Future	7710	8	8	8	0.00
20/11/2018	R035 On 07-February-19	8.98	Put	Bond Future	7630	7	8	7	0.00
20/11/2018	R035 On 07-February-19	8.96	Put	Bond Future	7791	8	8	8	0.00
20/11/2018	R035 On 02-May-19			Bond Future	10.00	92.9296	92.7796	92.9296	0.00
20/11/2018	R035 On 02-May-19	9.74	Call	Bond Future	1919	2	2	2	0.00
20/11/2018	R035 On 02-May-19	9.75	Call	Bond Future	1951	2	2	2	0.00
20/11/2018	R035 On 02-May-19	9.73	Call	Bond Future	1887	2	2	2	0.00
20/11/2018	R035 On 02-May-19	9.73	Put	Bond Future	3892	4	4	4	0.00
20/11/2018	R035 On 02-May-19	9.75	Put	Bond Future	3804	4	4	4	0.00
20/11/2018	R035 On 02-May-19	9.74	Put	Bond Future	3847	4	4	4	0.00
20/11/2018	R035 On 01-August-19			Bond Future	10.05	94.7916	94.6379	94.7916	0.00
20/11/2018	R035 On 01-August-19	10.24	Call	Bond Future	4229	4	4	4	0.00
20/11/2018	R035 On 01-August-19	10.23	Call	Bond Future	4188	4	4	4	0.00
20/11/2018	R035 On 01-August-19	10.22	Call	Bond Future	4146	4	4	4	0.00
20/11/2018	R035 On 01-August-19	10.23	Put	Bond Future	2928	3	3	3	0.00
20/11/2018	R035 On 01-August-19	10.22	Put	Bond Future	2958	3	3	3	0.00
20/11/2018	R035 On 01-August-19	10.24	Put	Bond Future	2898	3	3	3	0.00
20/11/2018	R186 On 07-February-19			Bond Future	9.18	108.8505	108.7642	108.8505	67,120.00
20/11/2018	R186 On 07-February-19	9.20	Call	Bond Future	1475	2	1	2	3,000.00
20/11/2018	R186 On 07-February-19	9.38	Call	Bond Future	2080	2	2	2	6,000.00
20/11/2018	R186 On 07-February-19	8.20	Call	Bond Future	54	0	0	0	0.00
20/11/2018	R186 On 07-February-19	8.50	Call	Bond Future	191	0	0	0	1,000.00
20/11/2018	R186 On 07-February-19	9.50	Call	Bond Future	2539	3	3	3	0.00
20/11/2018	R186 On 07-February-19	9.10	Call	Bond Future	1190	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2018	R186 On 07-February-19	8.21	Call	Bond Future	56	0	0	0	0.00
20/11/2018	R186 On 07-February-19	9.92	Call	Bond Future	4424	5	4	5	0.00
20/11/2018	R186 On 07-February-19	9.27	Call	Bond Future	1697	2	2	2	1,170.00
20/11/2018	R186 On 07-February-19	8.30	Call	Bond Future	84	0	0	0	210.00
20/11/2018	R186 On 07-February-19	9.90	Call	Bond Future	4327	4	4	4	0.00
20/11/2018	R186 On 07-February-19	9.23	Call	Bond Future	1568	2	2	2	3,000.00
20/11/2018	R186 On 07-February-19	8.77	Call	Bond Future	495	1	0	1	1,170.00
20/11/2018	R186 On 07-February-19	8.22	Call	Bond Future	59	0	0	0	0.00
20/11/2018	R186 On 07-February-19	8.22	Put	Bond Future	5807	6	6	6	0.00
20/11/2018	R186 On 07-February-19	9.27	Put	Bond Future	1193	1	1	1	0.00
20/11/2018	R186 On 07-February-19	8.77	Put	Bond Future	2910	3	3	3	0.00
20/11/2018	R186 On 07-February-19	9.23	Put	Bond Future	1294	1	1	1	0.00
20/11/2018	R186 On 07-February-19	9.90	Put	Bond Future	289	0	0	0	1,000.00
20/11/2018	R186 On 07-February-19	8.20	Put	Bond Future	5925	6	6	6	0.00
20/11/2018	R186 On 07-February-19	8.50	Put	Bond Future	4226	4	4	4	0.00
20/11/2018	R186 On 07-February-19	8.30	Put	Bond Future	5339	5	5	5	0.00
20/11/2018	R186 On 07-February-19	9.50	Put	Bond Future	727	1	1	1	5,000.00
20/11/2018	R186 On 07-February-19	9.10	Put	Bond Future	1668	2	2	2	1,000.00
20/11/2018	R186 On 07-February-19	8.21	Put	Bond Future	5866	6	6	6	0.00
20/11/2018	R186 On 07-February-19	9.92	Put	Bond Future	276	0	0	0	1,170.00
20/11/2018	R186 On 07-February-19	9.38	Put	Bond Future	948	1	1	1	0.00
20/11/2018	R186 On 07-February-19	9.20	Put	Bond Future	1375	1	1	1	0.00
20/11/2018	R186 On 02-May-19			Bond Future	9.25	110.7652	110.6781	110.7652	0.00
20/11/2018	R186 On 02-May-19	8.65	Call	Bond Future	656	1	1	1	3,250.00
20/11/2018	R186 On 02-May-19	9.03	Call	Bond Future	1427	1	1	1	0.00
20/11/2018	R186 On 02-May-19	10.07	Call	Bond Future	5146	5	5	5	0.00
20/11/2018	R186 On 02-May-19	9.75	Call	Bond Future	3787	4	4	4	0.00
20/11/2018	R186 On 02-May-19	9.02	Call	Bond Future	1402	1	1	1	0.00
20/11/2018	R186 On 02-May-19	9.30	Call	Bond Future	2187	2	2	2	200.00
20/11/2018	R186 On 02-May-19	9.96	Call	Bond Future	4664	5	5	5	0.00
20/11/2018	R186 On 02-May-19	9.25	Call	Bond Future	2035	2	2	2	3,250.00
20/11/2018	R186 On 02-May-19	9.01	Call	Bond Future	1377	1	1	1	0.00
20/11/2018	R186 On 02-May-19	9.20	Call	Bond Future	1887	2	2	2	90.00
20/11/2018	R186 On 02-May-19	8.62	Call	Bond Future	611	1	1	1	90.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2018	R186 On 02-May-19	8.70	Call	Bond Future	737	1	1	1	200.00
20/11/2018	R186 On 02-May-19	9.00	Call	Bond Future	1353	1	1	1	7,000.00
20/11/2018	R186 On 02-May-19	8.50	Call	Bond Future	451	0	0	0	7,000.00
20/11/2018	R186 On 02-May-19	10.02	Call	Bond Future	4925	5	5	5	0.00
20/11/2018	R186 On 02-May-19	8.50	Put	Bond Future	4760	5	5	5	0.00
20/11/2018	R186 On 02-May-19	9.00	Put	Bond Future	2753	3	3	3	0.00
20/11/2018	R186 On 02-May-19	8.70	Put	Bond Future	3870	4	4	4	0.00
20/11/2018	R186 On 02-May-19	8.62	Put	Bond Future	4213	4	4	4	0.00
20/11/2018	R186 On 02-May-19	9.30	Put	Bond Future	1889	2	2	2	0.00
20/11/2018	R186 On 02-May-19	10.02	Put	Bond Future	692	1	1	1	3,250.00
20/11/2018	R186 On 02-May-19	9.02	Put	Bond Future	2688	3	3	3	0.00
20/11/2018	R186 On 02-May-19	10.07	Put	Bond Future	647	1	1	1	200.00
20/11/2018	R186 On 02-May-19	9.20	Put	Bond Future	2151	2	2	2	0.00
20/11/2018	R186 On 02-May-19	9.75	Put	Bond Future	1007	1	1	1	7,000.00
20/11/2018	R186 On 02-May-19	9.96	Put	Bond Future	752	1	1	1	90.00
20/11/2018	R186 On 02-May-19	9.25	Put	Bond Future	2018	2	2	2	0.00
20/11/2018	R186 On 02-May-19	8.65	Put	Bond Future	4082	4	4	4	0.00
20/11/2018	R186 On 02-May-19	9.01	Put	Bond Future	2720	3	3	3	0.00
20/11/2018	R186 On 02-May-19	9.03	Put	Bond Future	2655	3	3	3	0.00
20/11/2018	R186 On 01-August-19			Bond Future	9.30	107.6817	107.5919	107.6817	0.00
20/11/2018	R186 On 01-August-19	9.52	Call	Bond Future	3200	3	3	3	0.00
20/11/2018	R186 On 01-August-19	8.30	Call	Bond Future	456	0	0	0	6,000.00
20/11/2018	R186 On 01-August-19	9.05	Call	Bond Future	1799	2	2	2	6,000.00
20/11/2018	R186 On 01-August-19	9.54	Call	Bond Future	3267	3	3	3	0.00
20/11/2018	R186 On 01-August-19	10.08	Call	Bond Future	5314	5	5	5	0.00
20/11/2018	R186 On 01-August-19	9.53	Call	Bond Future	3233	3	3	3	0.00
20/11/2018	R186 On 01-August-19	9.53	Put	Bond Future	1994	2	2	2	0.00
20/11/2018	R186 On 01-August-19	9.54	Put	Bond Future	1973	2	2	2	0.00
20/11/2018	R186 On 01-August-19	10.08	Put	Bond Future	1166	1	1	1	6,000.00
20/11/2018	R186 On 01-August-19	9.05	Put	Bond Future	3185	3	3	3	0.00
20/11/2018	R186 On 01-August-19	9.52	Put	Bond Future	2014	2	2	2	0.00
20/11/2018	R186 On 01-August-19	8.30	Put	Bond Future	6119	6	6	6	0.00
20/11/2018	R197 On 07-February-19			Bond Future	297.66	297.6394	297.6567	297.6394	2,355.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2018	R197 On 02-May-19			Bond Future	302.96	302.9406	302.9603	302.9406	0.00
20/11/2018	R197 On 01-August-19			Bond Future	301.54	301.5174	301.5352	301.5174	0.00
20/11/2018	R202 On 07-February-19			Bond Future	231.36	231.8014	231.3579	231.8014	8,990.00
20/11/2018	R202 On 02-May-19			Bond Future	235.48	235.9302	235.4801	235.9302	0.00
20/11/2018	R202 On 01-August-19			Bond Future	236.23	236.6938	236.2329	236.6938	0.00
20/11/2018	R207 On 07-February-19			Bond Future	6.07	101.6159	101.5950	101.6159	17,072.00
20/11/2018	R207 On 07-February-19	6.53	Call	Bond Future	413	0	0	0	0.00
20/11/2018	R207 On 07-February-19	6.52	Call	Bond Future	405	0	0	0	0.00
20/11/2018	R207 On 07-February-19	6.51	Call	Bond Future	396	0	0	0	0.00
20/11/2018	R207 On 07-February-19	6.52	Put	Bond Future	6	0	0	0	0.00
20/11/2018	R207 On 07-February-19	6.51	Put	Bond Future	7	0	0	0	0.00
20/11/2018	R207 On 07-February-19	6.53	Put	Bond Future	6	0	0	0	0.00
20/11/2018	R207 On 02-May-19			Bond Future	5.53	103.4034	103.3828	103.4034	0.00
20/11/2018	R207 On 02-May-19	7.61	Call	Bond Future	1394	1	1	1	0.00
20/11/2018	R207 On 02-May-19	7.63	Call	Bond Future	1407	1	1	1	0.00
20/11/2018	R207 On 02-May-19	7.62	Call	Bond Future	1400	1	1	1	0.00
20/11/2018	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
20/11/2018	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
20/11/2018	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
20/11/2018	R207 On 01-August-19			Bond Future	4.02	101.8324	101.8106	101.8324	0.00
20/11/2018	R207 On 01-August-19	7.33	Call	Bond Future	1451	1	1	1	0.00
20/11/2018	R207 On 01-August-19	7.34	Call	Bond Future	1455	1	1	1	0.00
20/11/2018	R207 On 01-August-19	7.35	Call	Bond Future	1459	1	1	1	0.00
20/11/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
20/11/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
20/11/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
20/11/2018	R208 On 07-February-19			Bond Future	7.46	101.1476	101.1147	101.1476	17,015.00
20/11/2018	R208 On 07-February-19	7.08	Call	Bond Future	59	0	0	0	0.00
20/11/2018	R208 On 07-February-19	7.07	Call	Bond Future	56	0	0	0	0.00
20/11/2018	R208 On 07-February-19	7.06	Call	Bond Future	54	0	0	0	0.00
20/11/2018	R208 On 07-February-19	7.08	Put	Bond Future	795	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2018	R208 On 07-February-19	7.06	Put	Bond Future	829	1	1	1	0.00
20/11/2018	R208 On 07-February-19	7.07	Put	Bond Future	812	1	1	1	0.00
20/11/2018	R208 On 02-May-19			Bond Future	7.43	99.5257	99.4928	99.5257	0.00
20/11/2018	R208 On 02-May-19	8.02	Call	Bond Future	1190	1	1	1	0.00
20/11/2018	R208 On 02-May-19	8.03	Call	Bond Future	1205	1	1	1	0.00
20/11/2018	R208 On 02-May-19	8.04	Call	Bond Future	1220	1	1	1	0.00
20/11/2018	R208 On 02-May-19	8.04	Put	Bond Future	168	0	0	0	0.00
20/11/2018	R208 On 02-May-19	8.02	Put	Bond Future	173	0	0	0	0.00
20/11/2018	R208 On 02-May-19	8.03	Put	Bond Future	170	0	0	0	0.00
20/11/2018	R208 On 01-August-19			Bond Future	7.31	101.5197	101.4855	101.5197	0.00
20/11/2018	R208 On 01-August-19	8.17	Call	Bond Future	1468	1	1	1	0.00
20/11/2018	R208 On 01-August-19	8.16	Call	Bond Future	1455	1	1	1	0.00
20/11/2018	R208 On 01-August-19	8.15	Call	Bond Future	1442	1	1	1	0.00
20/11/2018	R208 On 01-August-19	8.15	Put	Bond Future	181	0	0	0	0.00
20/11/2018	R208 On 01-August-19	8.17	Put	Bond Future	177	0	0	0	0.00
20/11/2018	R208 On 01-August-19	8.16	Put	Bond Future	179	0	0	0	0.00
20/11/2018	R209 On 07-February-19			Bond Future	9.88	72.7444	72.6181	72.7444	121,966.00
20/11/2018	R209 On 07-February-19	8.96	Call	Bond Future	88	0	0	0	0.00
20/11/2018	R209 On 07-February-19	9.04	Call	Bond Future	124	0	0	0	4,000.00
20/11/2018	R209 On 07-February-19	9.54	Call	Bond Future	746	1	1	1	4,000.00
20/11/2018	R209 On 07-February-19	8.95	Call	Bond Future	85	0	0	0	0.00
20/11/2018	R209 On 07-February-19	10.20	Call	Bond Future	2873	3	3	3	0.00
20/11/2018	R209 On 07-February-19	8.97	Call	Bond Future	92	0	0	0	0.00
20/11/2018	R209 On 07-February-19	8.95	Put	Bond Future	6337	6	6	6	0.00
20/11/2018	R209 On 07-February-19	9.54	Put	Bond Future	2934	3	3	3	0.00
20/11/2018	R209 On 07-February-19	9.04	Put	Bond Future	5735	6	6	6	0.00
20/11/2018	R209 On 07-February-19	8.96	Put	Bond Future	6269	6	6	6	0.00
20/11/2018	R209 On 07-February-19	10.20	Put	Bond Future	878	1	1	1	4,000.00
20/11/2018	R209 On 07-February-19	8.97	Put	Bond Future	6201	6	6	6	0.00
20/11/2018	R209 On 02-May-19			Bond Future	9.93	70.8748	70.7468	70.8748	0.00
20/11/2018	R209 On 02-May-19	9.69	Call	Bond Future	1692	2	2	2	0.00
20/11/2018	R209 On 02-May-19	9.35	Call	Bond Future	896	1	1	1	760.00
20/11/2018	R209 On 02-May-19	9.95	Call	Bond Future	2478	3	2	3	760.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2018	R209 On 02-May-19	9.68	Call	Bond Future	1665	2	2	2	0.00
20/11/2018	R209 On 02-May-19	9.70	Call	Bond Future	1720	2	2	2	0.00
20/11/2018	R209 On 02-May-19	10.71	Call	Bond Future	5532	6	6	6	0.00
20/11/2018	R209 On 02-May-19	9.68	Put	Bond Future	3276	3	3	3	0.00
20/11/2018	R209 On 02-May-19	9.35	Put	Bond Future	4693	5	5	5	0.00
20/11/2018	R209 On 02-May-19	10.71	Put	Bond Future	903	1	1	1	760.00
20/11/2018	R209 On 02-May-19	9.95	Put	Bond Future	2371	2	2	2	0.00
20/11/2018	R209 On 02-May-19	9.69	Put	Bond Future	3239	3	3	3	0.00
20/11/2018	R209 On 02-May-19	9.70	Put	Bond Future	3202	3	3	3	0.00
20/11/2018	R209 On 01-August-19			Bond Future	9.98	72.2951	72.1640	72.2951	0.00
20/11/2018	R209 On 01-August-19	10.15	Call	Bond Future	3634	4	4	4	0.00
20/11/2018	R209 On 01-August-19	10.17	Call	Bond Future	3704	4	4	4	0.00
20/11/2018	R209 On 01-August-19	10.16	Call	Bond Future	3669	4	4	4	0.00
20/11/2018	R209 On 01-August-19	10.16	Put	Bond Future	2580	3	3	3	0.00
20/11/2018	R209 On 01-August-19	10.15	Put	Bond Future	2606	3	3	3	0.00
20/11/2018	R209 On 01-August-19	10.17	Put	Bond Future	2555	3	3	3	0.00
20/11/2018	R210 On 07-February-19			Bond Future	186.74	187.2243	186.7367	187.2243	3,308.00
20/11/2018	R210 On 02-May-19			Bond Future	187.51	188.0030	187.5080	188.0030	0.00
20/11/2018	R210 On 01-August-19			Bond Future	191.31	191.8121	191.3056	191.8121	0.00
20/11/2018	R212 On 07-February-19			Bond Future	155.36	155.4778	155.3577	155.4778	4,976.00
20/11/2018	R212 On 02-May-19			Bond Future	158.13	158.2472	158.1259	158.2472	0.00
20/11/2018	R212 On 01-August-19			Bond Future	161.26	161.3819	161.2570	161.3819	0.00
20/11/2018	R213 On 07-February-19			Bond Future	9.72	84.2635	84.1424	84.2635	32,397.00
20/11/2018	R213 On 07-February-19	8.68	Call	Bond Future	53	0	0	0	0.00
20/11/2018	R213 On 07-February-19	8.69	Call	Bond Future	56	0	0	0	0.00
20/11/2018	R213 On 07-February-19	8.70	Call	Bond Future	58	0	0	0	0.00
20/11/2018	R213 On 07-February-19	8.69	Put	Bond Future	6631	7	7	7	0.00
20/11/2018	R213 On 07-February-19	8.70	Put	Bond Future	6566	6	7	6	0.00
20/11/2018	R213 On 07-February-19	8.68	Put	Bond Future	6696	7	7	7	0.00
20/11/2018	R213 On 02-May-19			Bond Future	9.78	82.1961	82.0734	82.1961	0.00
20/11/2018	R213 On 02-May-19	9.50	Call	Bond Future	1475	2	1	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
20/11/2018	R213 On 02-May-19	9.49	Call	Bond Future	1449	2	1	2	0.00
20/11/2018	R213 On 02-May-19	9.48	Call	Bond Future	1424	1	1	1	0.00
20/11/2018	R213 On 02-May-19	9.49	Put	Bond Future	3186	3	3	3	0.00
20/11/2018	R213 On 02-May-19	9.48	Put	Bond Future	3222	3	3	3	0.00
20/11/2018	R213 On 02-May-19	9.50	Put	Bond Future	3150	3	3	3	0.00
20/11/2018	R213 On 01-August-19			Bond Future	9.83	83.8430	83.7172	83.8430	0.00
20/11/2018	R213 On 01-August-19	9.98	Call	Bond Future	3344	3	3	3	0.00
20/11/2018	R213 On 01-August-19	9.99	Call	Bond Future	3378	3	3	3	0.00
20/11/2018	R213 On 01-August-19	10.00	Call	Bond Future	3412	3	3	3	0.00
20/11/2018	R213 On 01-August-19	10.00	Put	Bond Future	2412	2	2	2	0.00
20/11/2018	R213 On 01-August-19	9.98	Put	Bond Future	2460	2	2	2	0.00
20/11/2018	R213 On 01-August-19	9.99	Put	Bond Future	2436	2	2	2	0.00
20/11/2018	R214 On 07-February-19			Bond Future	10.04	71.9283	71.7638	71.9283	29,831.00
20/11/2018	R214 On 07-February-19	9.04	Call	Bond Future	62	0	0	0	0.00
20/11/2018	R214 On 07-February-19	9.05	Call	Bond Future	65	0	0	0	0.00
20/11/2018	R214 On 07-February-19	9.03	Call	Bond Future	59	0	0	0	0.00
20/11/2018	R214 On 07-February-19	9.03	Put	Bond Future	7233	7	7	7	0.00
20/11/2018	R214 On 07-February-19	9.04	Put	Bond Future	7159	7	7	7	0.00
20/11/2018	R214 On 07-February-19	9.05	Put	Bond Future	7085	7	7	7	0.00
20/11/2018	R214 On 02-May-19			Bond Future	10.09	69.8975	69.7306	69.8975	0.00
20/11/2018	R214 On 02-May-19	9.87	Call	Bond Future	1805	2	2	2	0.00
20/11/2018	R214 On 02-May-19	9.85	Call	Bond Future	1747	2	2	2	0.00
20/11/2018	R214 On 02-May-19	9.86	Call	Bond Future	1776	2	2	2	0.00
20/11/2018	R214 On 02-May-19	9.86	Put	Bond Future	3326	3	3	3	0.00
20/11/2018	R214 On 02-May-19	9.87	Put	Bond Future	3287	3	3	3	0.00
20/11/2018	R214 On 02-May-19	9.85	Put	Bond Future	3364	3	3	3	0.00
20/11/2018	R214 On 01-August-19			Bond Future	10.14	71.2980	71.1272	71.2980	0.00
20/11/2018	R214 On 01-August-19	10.33	Call	Bond Future	3838	4	4	4	0.00
20/11/2018	R214 On 01-August-19	10.34	Call	Bond Future	3874	4	4	4	0.00
20/11/2018	R214 On 01-August-19	10.32	Call	Bond Future	3802	4	4	4	0.00
20/11/2018	R214 On 01-August-19	10.32	Put	Bond Future	2683	3	3	3	0.00
20/11/2018	R214 On 01-August-19	10.33	Put	Bond Future	2656	3	3	3	0.00
20/11/2018	R214 On 01-August-19	10.34	Put	Bond Future	2630	3	3	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
20/11/2018	R248 On 07-February-19			Bond Future	10.05	91.9987	91.7887	91.9987	109,519.00
20/11/2018	R248 On 07-February-19	9.07	Call	Bond Future	66	0	0	0	0.00
20/11/2018	R248 On 07-February-19	9.05	Call	Bond Future	60	0	0	0	0.00
20/11/2018	R248 On 07-February-19	9.06	Call	Bond Future	63	0	0	0	0.00
20/11/2018	R248 On 07-February-19	9.05	Put	Bond Future	9190	9	9	9	0.00
20/11/2018	R248 On 07-February-19	9.07	Put	Bond Future	8998	9	9	9	0.00
20/11/2018	R248 On 07-February-19	9.06	Put	Bond Future	9094	9	9	9	0.00
20/11/2018	R248 On 02-May-19			Bond Future	10.10	89.1800	88.9669	89.1800	0.00
20/11/2018	R248 On 02-May-19	9.90	Call	Bond Future	2286	2	2	2	0.00
20/11/2018	R248 On 02-May-19	9.89	Call	Bond Future	2249	2	2	2	0.00
20/11/2018	R248 On 02-May-19	9.91	Call	Bond Future	2324	2	2	2	0.00
20/11/2018	R248 On 02-May-19	9.89	Put	Bond Future	4061	4	4	4	0.00
20/11/2018	R248 On 02-May-19	9.91	Put	Bond Future	3965	4	4	4	0.00
20/11/2018	R248 On 02-May-19	9.90	Put	Bond Future	4013	4	4	4	0.00
20/11/2018	R248 On 01-August-19			Bond Future	10.16	90.9669	90.7488	90.9669	0.00
20/11/2018	R248 On 01-August-19	10.36	Call	Bond Future	4871	5	5	5	0.00
20/11/2018	R248 On 01-August-19	10.35	Call	Bond Future	4825	5	5	5	0.00
20/11/2018	R248 On 01-August-19	10.34	Call	Bond Future	4779	5	5	5	0.00
20/11/2018	R248 On 01-August-19	10.35	Put	Bond Future	3250	3	3	3	0.00
20/11/2018	R248 On 01-August-19	10.34	Put	Bond Future	3283	3	3	3	0.00
20/11/2018	R248 On 01-August-19	10.36	Put	Bond Future	3217	3	3	3	0.00