



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: 21/11/2018 TO: 21/11/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	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
21/11/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	2025 On 07-February-19			Bond Future	132.14	132.1230	132.1392	132.1230	355.00
21/11/2018	2025 On 02-May-19			Bond Future	134.49	134.4772	134.4930	134.4772	0.00
21/11/2018	2025 On 01-August-19			Bond Future	137.17	137.1538	137.1672	137.1538	0.00
21/11/2018	2029 On 07-February-19			Bond Future	101.87	100.6146	101.8747	100.6146	2,954.00
21/11/2018	2029 On 02-May-19			Bond Future	102.62	101.3343	102.6163	101.3343	0.00
21/11/2018	2029 On 01-August-19			Bond Future	104.69	103.3866	104.6925	103.3866	0.00
21/11/2018	2030 On 07-February-19			Bond Future	9.55	89.3345	89.8935	89.3345	55,560.00
21/11/2018	2030 On 07-February-19	9.18	Call	Bond Future	592	0	1	0	4,000.00
21/11/2018	2030 On 07-February-19	9.68	Call	Bond Future	1996	2	2	2	4,000.00
21/11/2018	2030 On 07-February-19	8.62	Call	Bond Future	67	0	0	0	0.00
21/11/2018	2030 On 07-February-19	10.20	Call	Bond Future	4314	4	4	4	0.00
21/11/2018	2030 On 07-February-19	8.90	Call	Bond Future	218	0	0	0	1,320.00
21/11/2018	2030 On 07-February-19	8.63	Call	Bond Future	70	0	0	0	0.00
21/11/2018	2030 On 07-February-19	8.64	Call	Bond Future	73	0	0	0	0.00
21/11/2018	2030 On 07-February-19	9.60	Call	Bond Future	1711	1	2	1	1,320.00
21/11/2018	2030 On 07-February-19	8.70	Call	Bond Future	95	0	0	0	0.00
21/11/2018	2030 On 07-February-19	9.40	Call	Bond Future	1096	1	1	1	0.00
21/11/2018	2030 On 07-February-19	8.70	Put	Bond Future	5577	6	6	6	0.00
21/11/2018	2030 On 07-February-19	8.90	Put	Bond Future	4364	5	4	5	0.00
21/11/2018	2030 On 07-February-19	9.40	Put	Bond Future	2007	2	2	2	0.00
21/11/2018	2030 On 07-February-19	8.64	Put	Bond Future	5962	7	6	7	0.00
21/11/2018	2030 On 07-February-19	9.60	Put	Bond Future	1370	2	1	2	0.00
21/11/2018	2030 On 07-February-19	8.63	Put	Bond Future	6027	7	6	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
21/11/2018	2030 On 07-February-19	8.62	Put	Bond Future	6092	7	6	7	0.00
21/11/2018	2030 On 07-February-19	10.20	Put	Bond Future	356	0	0	0	4,000.00
21/11/2018	2030 On 07-February-19	9.18	Put	Bond Future	2908	3	3	3	0.00
21/11/2018	2030 On 07-February-19	9.68	Put	Bond Future	1162	1	1	1	0.00
21/11/2018	2030 On 02-May-19			Bond Future	9.61	90.9068	91.4751	90.9068	0.00
21/11/2018	2030 On 02-May-19	9.39	Call	Bond Future	1654	1	2	1	0.00
21/11/2018	2030 On 02-May-19	10.20	Call	Bond Future	4585	4	5	4	0.00
21/11/2018	2030 On 02-May-19	9.41	Call	Bond Future	1709	1	2	1	0.00
21/11/2018	2030 On 02-May-19	8.90	Call	Bond Future	612	1	1	1	3,000.00
21/11/2018	2030 On 02-May-19	9.40	Call	Bond Future	1681	1	2	1	3,000.00
21/11/2018	2030 On 02-May-19	9.40	Put	Bond Future	2967	3	3	3	0.00
21/11/2018	2030 On 02-May-19	9.41	Put	Bond Future	2932	3	3	3	0.00
21/11/2018	2030 On 02-May-19	8.90	Put	Bond Future	5095	6	5	6	0.00
21/11/2018	2030 On 02-May-19	10.20	Put	Bond Future	1052	1	1	1	3,000.00
21/11/2018	2030 On 02-May-19	9.39	Put	Bond Future	3002	3	3	3	0.00
21/11/2018	2030 On 01-August-19			Bond Future	9.67	88.7219	89.2999	88.7219	0.00
21/11/2018	2030 On 01-August-19	9.91	Call	Bond Future	3736	3	4	3	0.00
21/11/2018	2030 On 01-August-19	9.92	Call	Bond Future	3772	3	4	3	0.00
21/11/2018	2030 On 01-August-19	9.90	Call	Bond Future	3700	3	4	3	0.00
21/11/2018	2030 On 01-August-19	9.92	Put	Bond Future	2259	2	2	2	0.00
21/11/2018	2030 On 01-August-19	9.90	Put	Bond Future	2304	2	2	2	0.00
21/11/2018	2030 On 01-August-19	9.91	Put	Bond Future	2282	2	2	2	0.00
21/11/2018	2032 On 07-February-19			Bond Future	9.73	91.6481	92.1843	91.6481	42,549.00
21/11/2018	2032 On 07-February-19	8.82	Call	Bond Future	70	0	0	0	0.00
21/11/2018	2032 On 07-February-19	8.81	Call	Bond Future	67	0	0	0	0.00
21/11/2018	2032 On 07-February-19	8.80	Call	Bond Future	63	0	0	0	0.00
21/11/2018	2032 On 07-February-19	8.81	Put	Bond Future	6618	7	7	7	0.00
21/11/2018	2032 On 07-February-19	8.80	Put	Bond Future	6689	7	7	7	0.00
21/11/2018	2032 On 07-February-19	8.82	Put	Bond Future	6547	7	7	7	0.00
21/11/2018	2032 On 02-May-19			Bond Future	9.79	89.1039	89.6490	89.1039	0.00
21/11/2018	2032 On 02-May-19	9.61	Call	Bond Future	1906	2	2	2	0.00
21/11/2018	2032 On 02-May-19	9.62	Call	Bond Future	1937	2	2	2	0.00
21/11/2018	2032 On 02-May-19	9.63	Call	Bond Future	1968	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
21/11/2018	2032 On 02-May-19	9.63	Put	Bond Future	3067	3	3	3	0.00
21/11/2018	2032 On 02-May-19	9.61	Put	Bond Future	3141	3	3	3	0.00
21/11/2018	2032 On 02-May-19	9.62	Put	Bond Future	3103	3	3	3	0.00
21/11/2018	2032 On 01-August-19			Bond Future	9.85	90.8888	91.4431	90.8888	0.00
21/11/2018	2032 On 01-August-19	10.11	Call	Bond Future	4141	4	4	4	0.00
21/11/2018	2032 On 01-August-19	10.10	Call	Bond Future	4102	4	4	4	0.00
21/11/2018	2032 On 01-August-19	10.09	Call	Bond Future	4064	4	4	4	0.00
21/11/2018	2032 On 01-August-19	10.09	Put	Bond Future	2498	3	2	3	0.00
21/11/2018	2032 On 01-August-19	10.11	Put	Bond Future	2447	3	2	3	0.00
21/11/2018	2032 On 01-August-19	10.10	Put	Bond Future	2473	3	2	3	0.00
21/11/2018	2033 On 07-February-19			Bond Future	102.34	102.5687	102.3374	102.5687	6,770.00
21/11/2018	2033 On 02-May-19			Bond Future	103.01	103.2508	103.0149	103.2508	0.00
21/11/2018	2033 On 01-August-19			Bond Future	105.10	105.3417	105.0990	105.3417	0.00
21/11/2018	2037 On 07-February-19			Bond Future	9.92	87.8916	88.4490	87.8916	58,272.00
21/11/2018	2037 On 07-February-19	9.05	Call	Bond Future	92	0	0	0	0.00
21/11/2018	2037 On 07-February-19	9.07	Call	Bond Future	102	0	0	0	0.00
21/11/2018	2037 On 07-February-19	9.06	Call	Bond Future	97	0	0	0	0.00
21/11/2018	2037 On 07-February-19	9.05	Put	Bond Future	7081	8	7	8	0.00
21/11/2018	2037 On 07-February-19	9.07	Put	Bond Future	6921	7	7	7	0.00
21/11/2018	2037 On 07-February-19	9.06	Put	Bond Future	7001	8	7	8	0.00
21/11/2018	2037 On 02-May-19			Bond Future	9.98	89.4385	90.0052	89.4385	0.00
21/11/2018	2037 On 02-May-19	9.80	Call	Bond Future	2204	2	2	2	0.00
21/11/2018	2037 On 02-May-19	9.79	Call	Bond Future	2171	2	2	2	0.00
21/11/2018	2037 On 02-May-19	9.81	Call	Bond Future	2238	2	2	2	0.00
21/11/2018	2037 On 02-May-19	9.79	Put	Bond Future	3637	4	4	4	0.00
21/11/2018	2037 On 02-May-19	9.80	Put	Bond Future	3594	4	4	4	0.00
21/11/2018	2037 On 02-May-19	9.81	Put	Bond Future	3551	4	4	4	0.00
21/11/2018	2037 On 01-August-19			Bond Future	10.04	86.9741	87.5504	86.9741	0.00
21/11/2018	2037 On 01-August-19	10.29	Call	Bond Future	4577	4	5	4	0.00
21/11/2018	2037 On 01-August-19	10.31	Call	Bond Future	4662	4	5	4	0.00
21/11/2018	2037 On 01-August-19	10.30	Call	Bond Future	4619	4	5	4	0.00
21/11/2018	2037 On 01-August-19	10.30	Put	Bond Future	2747	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
21/11/2018	2037 On 01-August-19	10.31	Put	Bond Future	2719	3	3	3	0.00
21/11/2018	2037 On 01-August-19	10.29	Put	Bond Future	2776	3	3	3	0.00
21/11/2018	2038 On 07-February-19			Bond Future	120.10	120.5133	120.0952	120.5133	9,892.00
21/11/2018	2038 On 02-May-19			Bond Future	122.23	122.6607	122.2344	122.6607	0.00
21/11/2018	2038 On 01-August-19			Bond Future	124.65	125.0921	124.6550	125.0921	0.00
21/11/2018	2040 On 07-February-19			Bond Future	10.00	91.0837	91.5987	91.0837	33,526.00
21/11/2018	2040 On 07-February-19	9.11	Call	Bond Future	93	0	0	0	0.00
21/11/2018	2040 On 07-February-19	9.13	Call	Bond Future	103	0	0	0	0.00
21/11/2018	2040 On 07-February-19	9.12	Call	Bond Future	97	0	0	0	0.00
21/11/2018	2040 On 07-February-19	9.12	Put	Bond Future	7678	8	8	8	0.00
21/11/2018	2040 On 07-February-19	9.11	Put	Bond Future	7765	8	8	8	0.00
21/11/2018	2040 On 07-February-19	9.13	Put	Bond Future	7591	8	8	8	0.00
21/11/2018	2040 On 02-May-19			Bond Future	10.06	92.6868	93.2105	92.6868	0.00
21/11/2018	2040 On 02-May-19	10.20	Call	Bond Future	3636	3	4	3	1,150.00
21/11/2018	2040 On 02-May-19	9.90	Call	Bond Future	2391	2	2	2	0.00
21/11/2018	2040 On 02-May-19	9.60	Call	Bond Future	1396	1	1	1	1,150.00
21/11/2018	2040 On 02-May-19	9.89	Call	Bond Future	2353	2	2	2	0.00
21/11/2018	2040 On 02-May-19	9.88	Call	Bond Future	2316	2	2	2	0.00
21/11/2018	2040 On 02-May-19	9.89	Put	Bond Future	3719	4	4	4	0.00
21/11/2018	2040 On 02-May-19	9.88	Put	Bond Future	3764	4	4	4	0.00
21/11/2018	2040 On 02-May-19	9.90	Put	Bond Future	3675	4	4	4	0.00
21/11/2018	2040 On 02-May-19	9.60	Put	Bond Future	5190	6	5	6	0.00
21/11/2018	2040 On 02-May-19	10.20	Put	Bond Future	2515	3	3	3	0.00
21/11/2018	2040 On 01-August-19			Bond Future	10.12	90.0372	90.5694	90.0372	0.00
21/11/2018	2040 On 01-August-19	10.36	Call	Bond Future	4900	5	5	5	0.00
21/11/2018	2040 On 01-August-19	10.37	Call	Bond Future	4946	5	5	5	0.00
21/11/2018	2040 On 01-August-19	10.38	Call	Bond Future	4992	5	5	5	0.00
21/11/2018	2040 On 01-August-19	10.38	Put	Bond Future	2944	3	3	3	0.00
21/11/2018	2040 On 01-August-19	10.36	Put	Bond Future	3005	3	3	3	0.00
21/11/2018	2040 On 01-August-19	10.37	Put	Bond Future	2974	3	3	3	0.00
21/11/2018	2044 On 07-February-19			Bond Future	10.00	88.3495	88.8725	88.3495	37,044.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2018	2044 On 07-February-19	9.17	Call	Bond Future	123	0	0	0	0.00
21/11/2018	2044 On 07-February-19	9.18	Call	Bond Future	129	0	0	0	0.00
21/11/2018	2044 On 07-February-19	9.16	Call	Bond Future	117	0	0	0	0.00
21/11/2018	2044 On 07-February-19	9.16	Put	Bond Future	7531	8	8	8	0.00
21/11/2018	2044 On 07-February-19	9.17	Put	Bond Future	7443	8	7	8	0.00
21/11/2018	2044 On 07-February-19	9.18	Put	Bond Future	7355	8	7	8	0.00
21/11/2018	2044 On 02-May-19			Bond Future	10.06	89.9045	90.4361	89.9045	0.00
21/11/2018	2044 On 02-May-19	9.90	Call	Bond Future	2428	2	2	2	0.00
21/11/2018	2044 On 02-May-19	9.92	Call	Bond Future	2506	2	3	2	0.00
21/11/2018	2044 On 02-May-19	9.91	Call	Bond Future	2467	2	2	2	0.00
21/11/2018	2044 On 02-May-19	9.92	Put	Bond Future	3645	4	4	4	0.00
21/11/2018	2044 On 02-May-19	9.91	Put	Bond Future	3689	4	4	4	0.00
21/11/2018	2044 On 02-May-19	9.90	Put	Bond Future	3735	4	4	4	0.00
21/11/2018	2044 On 01-August-19			Bond Future	10.11	87.3242	87.8648	87.3242	0.00
21/11/2018	2044 On 01-August-19	10.39	Call	Bond Future	5141	5	5	5	0.00
21/11/2018	2044 On 01-August-19	10.38	Call	Bond Future	5094	5	5	5	0.00
21/11/2018	2044 On 01-August-19	10.40	Call	Bond Future	5188	5	5	5	0.00
21/11/2018	2044 On 01-August-19	10.38	Put	Bond Future	2984	3	3	3	0.00
21/11/2018	2044 On 01-August-19	10.39	Put	Bond Future	2953	3	3	3	0.00
21/11/2018	2044 On 01-August-19	10.40	Put	Bond Future	2922	3	3	3	0.00
21/11/2018	2046 On 07-February-19			Bond Future	113.79	114.4870	113.7926	114.4870	12,458.00
21/11/2018	2046 On 02-May-19			Bond Future	114.13	114.8409	114.1337	114.8409	0.00
21/11/2018	2046 On 01-August-19			Bond Future	116.44	117.1668	116.4430	117.1668	0.00
21/11/2018	2050 On 07-February-19			Bond Future	117.35	118.1396	117.3498	118.1396	10,302.00
21/11/2018	2050 On 02-May-19			Bond Future	119.44	120.2445	119.4401	120.2445	0.00
21/11/2018	2050 On 01-August-19			Bond Future	120.04	120.8611	120.0380	120.8611	0.00
21/11/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	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
21/11/2018	AL37 On 07-February-19			Index Future	605.95	604.0420	605.9510	604.0420	0.00
21/11/2018	AL37 On 02-May-19			Index Future	616.61	614.6670	616.6090	614.6670	0.00
21/11/2018	AL37 On 01-August-19			Index Future	628.94	626.9670	628.9390	626.9670	0.00
21/11/2018	AL7T On 07-February-19			Index Future	698.28	695.1130	698.2830	695.1130	0.00
21/11/2018	AL7T On 02-May-19			Index Future	710.57	707.3410	710.5650	707.3410	0.00
21/11/2018	AL7T On 01-August-19			Index Future	724.77	721.4950	724.7740	721.4950	0.00
21/11/2018	ALBI On 07-February-19			Index Future	633.20	630.0260	633.1980	630.0260	911.00
21/11/2018	ALBI On 02-May-19			Index Future	644.34	641.1090	644.3360	641.1090	0.00
21/11/2018	ALBI On 01-August-19			Index Future	657.22	653.9380	657.2200	653.9380	0.00
21/11/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	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
21/11/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/11/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2018	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
21/11/2018	ES33 On 07-February-19			Bond Future	11.17	76.5853	76.9892	76.5853	494.00
21/11/2018	ES33 On 02-May-19			Bond Future	11.27	74.1415	74.5522	74.1415	0.00
21/11/2018	ES33 On 01-August-19			Bond Future	11.37	75.6268	76.0441	75.6268	0.00
21/11/2018	ES42 On 07-February-19			Bond Future	11.39	78.7141	79.1373	78.7141	5,169.00
21/11/2018	ES42 On 02-May-19			Bond Future	11.49	75.8385	76.2686	75.8385	0.00
21/11/2018	ES42 On 01-August-19			Bond Future	11.58	77.3584	77.7955	77.3584	0.00
21/11/2018	GOVI On 07-February-19			GOVI	626.71	623.4700	626.7140	623.4700	460.00
21/11/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
21/11/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
21/11/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
21/11/2018	GOVI On 07-February-19	666.51	Put	GOVI	397960	43	40	43	0.00
21/11/2018	GOVI On 07-February-19	666.52	Put	GOVI	398060	43	40	43	0.00
21/11/2018	GOVI On 07-February-19	666.53	Put	GOVI	398160	43	40	43	0.00
21/11/2018	GOVI On 02-May-19			GOVI	637.74	634.4370	637.7380	634.4370	0.00
21/11/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
21/11/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
21/11/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
21/11/2018	GOVI On 02-May-19	647.88	Put	GOVI	101420	13	10	13	0.00
21/11/2018	GOVI On 02-May-19	647.86	Put	GOVI	101220	13	10	13	0.00
21/11/2018	GOVI On 02-May-19	647.87	Put	GOVI	101320	13	10	13	0.00
21/11/2018	GOVI On 01-August-19			GOVI	650.49	647.1330	650.4900	647.1330	0.00
21/11/2018	GOVI On 01-August-19	638.69	Call	GOVI	118000	8	12	8	0.00
21/11/2018	GOVI On 01-August-19	638.68	Call	GOVI	118100	8	12	8	0.00
21/11/2018	GOVI On 01-August-19	638.67	Call	GOVI	118200	8	12	8	0.00
21/11/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
21/11/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
21/11/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
21/11/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/11/2018	IGOV On 07-February-19			Index Future	253.53	253.8250	253.5290	253.8250	518.00
21/11/2018	IGOV On 02-May-19			Index Future	258.05	258.3470	258.0450	258.3470	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
21/11/2018	IGOV On 01-August-19			Index Future	263.27	263.5760	263.2650	263.5760	0.00
21/11/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
21/11/2018	IS01 On 22-March-19			Interest Rate Swap	99.57	99.5800	99.5700	99.5800	0.00
21/11/2018	IS01 On 20-June-19			Interest Rate Swap	102.03	102.0400	102.0300	102.0400	0.00
21/11/2018	IS01 On 19-September-19			Interest Rate Swap	99.93	99.9600	99.9300	99.9600	0.00
21/11/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
21/11/2018	IS02 On 15-March-19			Interest Rate Swap	99.32	99.3300	99.3200	99.3300	0.00
21/11/2018	IS02 On 21-June-19			Interest Rate Swap	99.75	99.7700	99.7500	99.7700	0.00
21/11/2018	IS02 On 20-September-19			Interest Rate Swap	101.93	101.9600	101.9300	101.9600	0.00
21/11/2018	IS02 On 20-December-19			Interest Rate Swap	102.94	102.9700	102.9400	102.9700	0.00
21/11/2018	IS02 On 23-March-20			Interest Rate Swap	99.03	99.0700	99.0300	99.0700	0.00
21/11/2018	IS02 On 22-June-20			Interest Rate Swap	102.69	102.7300	102.6900	102.7300	0.00
21/11/2018	IS02 On 21-September-20			Interest Rate Swap	99.77	99.8300	99.7700	99.8300	0.00
21/11/2018	IS05 On 17-December-20			Interest Rate Swap	96.66	96.7300	96.6600	96.7300	0.00
21/11/2018	IS05 On 16-March-21			Interest Rate Swap	95.92	96.0100	95.9200	96.0100	0.00
21/11/2018	IS05 On 15-June-21			Interest Rate Swap	95.14	95.2600	95.1400	95.2600	0.00
21/11/2018	IS05 On 21-September-21			Interest Rate Swap	95.34	95.4900	95.3400	95.4900	0.00
21/11/2018	IS05 On 21-December-21			Interest Rate Swap	97.56	97.7300	97.5600	97.7300	51.00
21/11/2018	IS05 On 15-March-22			Interest Rate Swap	97.73	97.9100	97.7300	97.9100	0.00
21/11/2018	IS05 On 21-June-22			Interest Rate Swap	98.94	99.1500	98.9400	99.1500	0.00
21/11/2018	IS05 On 20-September-22			Interest Rate Swap	102.89	103.1100	102.8900	103.1100	0.00
21/11/2018	IS05 On 20-December-22			Interest Rate Swap	104.17	104.4000	104.1700	104.4000	0.00
21/11/2018	IS05 On 22-March-23			Interest Rate Swap	97.59	97.8500	97.5900	97.8500	0.00
21/11/2018	IS05 On 20-June-23			Interest Rate Swap	103.66	103.9200	103.6600	103.9200	0.00
21/11/2018	IS05 On 19-September-23			Interest Rate Swap	99.21	99.4800	99.2100	99.4800	0.00
21/11/2018	IS10 On 17-December-25			Interest Rate Swap	96.27	96.6800	96.2700	96.6800	0.00
21/11/2018	IS10 On 16-March-26			Interest Rate Swap	93.32	93.7500	93.3200	93.7500	0.00
21/11/2018	IS10 On 15-June-26			Interest Rate Swap	92.11	92.5400	92.1100	92.5400	0.00
21/11/2018	IS10 On 21-September-26			Interest Rate Swap	94.29	94.7300	94.2900	94.7300	0.00
21/11/2018	IS10 On 21-December-26			Interest Rate Swap	98.10	98.5300	98.1000	98.5300	0.00
21/11/2018	IS10 On 15-March-27			Interest Rate Swap	96.71	97.1600	96.7100	97.1600	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
21/11/2018	IS10 On 21-June-27			Interest Rate Swap	98.81	99.2700	98.8100	99.2700	0.00
21/11/2018	IS10 On 20-September-27			Interest Rate Swap	104.27	104.7300	104.2700	104.7300	0.00
21/11/2018	IS10 On 20-December-27			Interest Rate Swap	104.65	105.1200	104.6500	105.1200	0.00
21/11/2018	IS10 On 22-March-28			Interest Rate Swap	98.23	98.7400	98.2300	98.7400	0.00
21/11/2018	IS10 On 20-June-28			Interest Rate Swap	105.38	105.9000	105.3800	105.9000	0.00
21/11/2018	IS10 On 19-September-28			Interest Rate Swap	99.02	99.5600	99.0200	99.5600	0.00
21/11/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
21/11/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
21/11/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
21/11/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	35,000.00
21/11/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
21/11/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
21/11/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
21/11/2018	R023 On 07-February-19			Bond Future	8.42	101.0131	101.2856	101.0131	60,251.00
21/11/2018	R023 On 07-February-19	10.57	Call	Bond Future	6851	7	7	7	0.00
21/11/2018	R023 On 07-February-19	10.59	Call	Bond Future	6912	7	7	7	0.00
21/11/2018	R023 On 07-February-19	10.58	Call	Bond Future	6881	7	7	7	0.00
21/11/2018	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
21/11/2018	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
21/11/2018	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
21/11/2018	R023 On 02-May-19			Bond Future	8.46	98.8606	99.1374	98.8606	0.00
21/11/2018	R023 On 02-May-19	8.46	Call	Bond Future	1009	1	1	1	0.00
21/11/2018	R023 On 02-May-19	8.45	Call	Bond Future	992	1	1	1	0.00
21/11/2018	R023 On 02-May-19	8.44	Call	Bond Future	975	1	1	1	0.00
21/11/2018	R023 On 02-May-19	8.45	Put	Bond Future	1025	1	1	1	0.00
21/11/2018	R023 On 02-May-19	8.44	Put	Bond Future	1039	1	1	1	0.00
21/11/2018	R023 On 02-May-19	8.46	Put	Bond Future	1011	1	1	1	0.00
21/11/2018	R023 On 01-August-19			Bond Future	8.48	100.8405	101.1208	100.8405	0.00
21/11/2018	R023 On 01-August-19	8.93	Call	Bond Future	2155	2	2	2	0.00
21/11/2018	R023 On 01-August-19	8.95	Call	Bond Future	2199	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
21/11/2018	R023 On 01-August-19	8.94	Call	Bond Future	2177	2	2	2	0.00
21/11/2018	R023 On 01-August-19	8.94	Put	Bond Future	827	1	1	1	0.00
21/11/2018	R023 On 01-August-19	8.95	Put	Bond Future	820	1	1	1	0.00
21/11/2018	R023 On 01-August-19	8.93	Put	Bond Future	834	1	1	1	0.00
21/11/2018	R035 On 07-February-19			Bond Future	9.86	95.5978	96.1544	95.5978	71,612.00
21/11/2018	R035 On 07-February-19	8.96	Call	Bond Future	75	0	0	0	0.00
21/11/2018	R035 On 07-February-19	8.98	Call	Bond Future	83	0	0	0	0.00
21/11/2018	R035 On 07-February-19	8.97	Call	Bond Future	79	0	0	0	0.00
21/11/2018	R035 On 07-February-19	8.97	Put	Bond Future	7162	8	7	8	0.00
21/11/2018	R035 On 07-February-19	8.98	Put	Bond Future	7082	8	7	8	0.00
21/11/2018	R035 On 07-February-19	8.96	Put	Bond Future	7242	8	7	8	0.00
21/11/2018	R035 On 02-May-19			Bond Future	9.92	92.7796	93.3454	92.7796	0.00
21/11/2018	R035 On 02-May-19	9.74	Call	Bond Future	2166	2	2	2	0.00
21/11/2018	R035 On 02-May-19	9.75	Call	Bond Future	2201	2	2	2	0.00
21/11/2018	R035 On 02-May-19	9.73	Call	Bond Future	2132	2	2	2	0.00
21/11/2018	R035 On 02-May-19	9.73	Put	Bond Future	3571	4	4	4	0.00
21/11/2018	R035 On 02-May-19	9.75	Put	Bond Future	3488	4	3	4	0.00
21/11/2018	R035 On 02-May-19	9.74	Put	Bond Future	3529	4	4	4	0.00
21/11/2018	R035 On 01-August-19			Bond Future	9.98	94.6379	95.2133	94.6379	0.00
21/11/2018	R035 On 01-August-19	10.24	Call	Bond Future	4654	4	5	4	0.00
21/11/2018	R035 On 01-August-19	10.23	Call	Bond Future	4611	4	5	4	0.00
21/11/2018	R035 On 01-August-19	10.22	Call	Bond Future	4568	4	5	4	0.00
21/11/2018	R035 On 01-August-19	10.23	Put	Bond Future	2776	3	3	3	0.00
21/11/2018	R035 On 01-August-19	10.22	Put	Bond Future	2804	3	3	3	0.00
21/11/2018	R035 On 01-August-19	10.24	Put	Bond Future	2748	3	3	3	0.00
21/11/2018	R186 On 07-February-19			Bond Future	9.10	108.7642	109.2299	108.7642	67,120.00
21/11/2018	R186 On 07-February-19	9.20	Call	Bond Future	1686	1	2	1	3,000.00
21/11/2018	R186 On 07-February-19	9.38	Call	Bond Future	2344	2	2	2	6,000.00
21/11/2018	R186 On 07-February-19	8.20	Call	Bond Future	64	0	0	0	0.00
21/11/2018	R186 On 07-February-19	8.50	Call	Bond Future	227	0	0	0	1,000.00
21/11/2018	R186 On 07-February-19	9.50	Call	Bond Future	2836	3	3	3	0.00
21/11/2018	R186 On 07-February-19	9.10	Call	Bond Future	1369	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
21/11/2018	R186 On 07-February-19	8.21	Call	Bond Future	67	0	0	0	0.00
21/11/2018	R186 On 07-February-19	9.92	Call	Bond Future	4811	4	5	4	0.00
21/11/2018	R186 On 07-February-19	9.27	Call	Bond Future	1928	2	2	2	1,170.00
21/11/2018	R186 On 07-February-19	8.30	Call	Bond Future	100	0	0	0	210.00
21/11/2018	R186 On 07-February-19	9.90	Call	Bond Future	4712	4	5	4	0.00
21/11/2018	R186 On 07-February-19	8.77	Call	Bond Future	582	0	1	0	1,170.00
21/11/2018	R186 On 07-February-19	8.22	Call	Bond Future	70	0	0	0	0.00
21/11/2018	R186 On 07-February-19	9.23	Call	Bond Future	1788	2	2	2	3,000.00
21/11/2018	R186 On 07-February-19	8.77	Put	Bond Future	2532	3	3	3	0.00
21/11/2018	R186 On 07-February-19	9.23	Put	Bond Future	1048	1	1	1	0.00
21/11/2018	R186 On 07-February-19	8.22	Put	Bond Future	5352	6	5	6	0.00
21/11/2018	R186 On 07-February-19	9.27	Put	Bond Future	959	1	1	1	0.00
21/11/2018	R186 On 07-February-19	9.90	Put	Bond Future	208	0	0	0	1,000.00
21/11/2018	R186 On 07-February-19	8.20	Put	Bond Future	5470	6	5	6	0.00
21/11/2018	R186 On 07-February-19	8.50	Put	Bond Future	3796	4	4	4	0.00
21/11/2018	R186 On 07-February-19	8.30	Put	Bond Future	4889	5	5	5	0.00
21/11/2018	R186 On 07-February-19	9.50	Put	Bond Future	558	1	1	1	5,000.00
21/11/2018	R186 On 07-February-19	9.10	Put	Bond Future	1381	2	1	2	1,000.00
21/11/2018	R186 On 07-February-19	8.21	Put	Bond Future	5411	6	5	6	0.00
21/11/2018	R186 On 07-February-19	9.92	Put	Bond Future	198	0	0	0	1,170.00
21/11/2018	R186 On 07-February-19	9.38	Put	Bond Future	746	1	1	1	0.00
21/11/2018	R186 On 07-February-19	9.20	Put	Bond Future	1119	1	1	1	0.00
21/11/2018	R186 On 02-May-19			Bond Future	9.16	110.6781	111.1514	110.6781	0.00
21/11/2018	R186 On 02-May-19	8.65	Call	Bond Future	822	1	1	1	3,250.00
21/11/2018	R186 On 02-May-19	9.03	Call	Bond Future	1675	1	2	1	0.00
21/11/2018	R186 On 02-May-19	9.02	Call	Bond Future	1649	1	2	1	0.00
21/11/2018	R186 On 02-May-19	10.07	Call	Bond Future	5582	5	6	5	0.00
21/11/2018	R186 On 02-May-19	9.75	Call	Bond Future	4184	4	4	4	0.00
21/11/2018	R186 On 02-May-19	9.30	Call	Bond Future	2484	2	2	2	200.00
21/11/2018	R186 On 02-May-19	9.96	Call	Bond Future	5090	5	5	5	0.00
21/11/2018	R186 On 02-May-19	9.25	Call	Bond Future	2321	2	2	2	3,250.00
21/11/2018	R186 On 02-May-19	9.01	Call	Bond Future	1622	1	2	1	0.00
21/11/2018	R186 On 02-May-19	9.00	Call	Bond Future	1596	1	2	1	7,000.00
21/11/2018	R186 On 02-May-19	8.50	Call	Bond Future	582	0	1	0	7,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2018	R186 On 02-May-19	10.02	Call	Bond Future	5357	5	5	5	0.00
21/11/2018	R186 On 02-May-19	9.20	Call	Bond Future	2164	2	2	2	90.00
21/11/2018	R186 On 02-May-19	8.62	Call	Bond Future	770	1	1	1	90.00
21/11/2018	R186 On 02-May-19	8.70	Call	Bond Future	915	1	1	1	200.00
21/11/2018	R186 On 02-May-19	9.00	Put	Bond Future	2523	3	3	3	0.00
21/11/2018	R186 On 02-May-19	8.70	Put	Bond Future	3575	4	4	4	0.00
21/11/2018	R186 On 02-May-19	8.62	Put	Bond Future	3898	4	4	4	0.00
21/11/2018	R186 On 02-May-19	8.50	Put	Bond Future	4417	5	4	5	0.00
21/11/2018	R186 On 02-May-19	9.30	Put	Bond Future	1713	2	2	2	0.00
21/11/2018	R186 On 02-May-19	10.02	Put	Bond Future	651	1	1	1	3,250.00
21/11/2018	R186 On 02-May-19	9.02	Put	Bond Future	2461	3	2	3	0.00
21/11/2018	R186 On 02-May-19	10.07	Put	Bond Future	609	1	1	1	200.00
21/11/2018	R186 On 02-May-19	9.20	Put	Bond Future	1955	2	2	2	0.00
21/11/2018	R186 On 02-May-19	9.75	Put	Bond Future	931	1	1	1	7,000.00
21/11/2018	R186 On 02-May-19	9.96	Put	Bond Future	705	1	1	1	90.00
21/11/2018	R186 On 02-May-19	9.25	Put	Bond Future	1830	2	2	2	0.00
21/11/2018	R186 On 02-May-19	8.65	Put	Bond Future	3775	4	4	4	0.00
21/11/2018	R186 On 02-May-19	9.01	Put	Bond Future	2492	3	2	3	0.00
21/11/2018	R186 On 02-May-19	9.03	Put	Bond Future	2431	3	2	3	0.00
21/11/2018	R186 On 01-August-19			Bond Future	9.21	107.5919	108.0726	107.5919	0.00
21/11/2018	R186 On 01-August-19	9.52	Call	Bond Future	3554	3	4	3	0.00
21/11/2018	R186 On 01-August-19	8.30	Call	Bond Future	546	0	1	0	6,000.00
21/11/2018	R186 On 01-August-19	9.05	Call	Bond Future	2080	2	2	2	6,000.00
21/11/2018	R186 On 01-August-19	9.54	Call	Bond Future	3626	3	4	3	0.00
21/11/2018	R186 On 01-August-19	10.08	Call	Bond Future	5760	5	6	5	0.00
21/11/2018	R186 On 01-August-19	9.53	Call	Bond Future	3590	3	4	3	0.00
21/11/2018	R186 On 01-August-19	9.53	Put	Bond Future	1870	2	2	2	0.00
21/11/2018	R186 On 01-August-19	9.54	Put	Bond Future	1852	2	2	2	0.00
21/11/2018	R186 On 01-August-19	10.08	Put	Bond Future	1132	1	1	1	6,000.00
21/11/2018	R186 On 01-August-19	9.05	Put	Bond Future	2986	3	3	3	0.00
21/11/2018	R186 On 01-August-19	9.52	Put	Bond Future	1888	2	2	2	0.00
21/11/2018	R186 On 01-August-19	8.30	Put	Bond Future	5728	6	6	6	0.00
21/11/2018	R197 On 07-February-19			Bond Future	297.71	297.6567	297.7149	297.6567	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
21/11/2018	R197 On 02-May-19			Bond Future	303.02	302.9603	303.0180	302.9603	0.00
21/11/2018	R197 On 01-August-19			Bond Future	301.59	301.5352	301.5883	301.5352	0.00
21/11/2018	R202 On 07-February-19			Bond Future	230.85	231.3579	230.8481	231.3579	8,990.00
21/11/2018	R202 On 02-May-19			Bond Future	234.96	235.4801	234.9601	235.4801	0.00
21/11/2018	R202 On 01-August-19			Bond Future	235.70	236.2329	235.6979	236.2329	0.00
21/11/2018	R207 On 07-February-19			Bond Future	5.98	101.5950	101.6734	101.5950	17,072.00
21/11/2018	R207 On 07-February-19	6.53	Call	Bond Future	494	0	0	0	0.00
21/11/2018	R207 On 07-February-19	6.52	Call	Bond Future	485	0	0	0	0.00
21/11/2018	R207 On 07-February-19	6.51	Call	Bond Future	477	0	0	0	0.00
21/11/2018	R207 On 07-February-19	6.52	Put	Bond Future	9	0	0	0	0.00
21/11/2018	R207 On 07-February-19	6.51	Put	Bond Future	9	0	0	0	0.00
21/11/2018	R207 On 07-February-19	6.53	Put	Bond Future	8	0	0	0	0.00
21/11/2018	R207 On 02-May-19			Bond Future	5.41	103.3828	103.4621	103.3828	0.00
21/11/2018	R207 On 02-May-19	7.61	Call	Bond Future	1473	1	1	1	0.00
21/11/2018	R207 On 02-May-19	7.63	Call	Bond Future	1486	1	1	1	0.00
21/11/2018	R207 On 02-May-19	7.62	Call	Bond Future	1479	1	1	1	0.00
21/11/2018	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
21/11/2018	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
21/11/2018	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
21/11/2018	R207 On 01-August-19			Bond Future	3.84	101.8106	101.8894	101.8106	0.00
21/11/2018	R207 On 01-August-19	7.33	Call	Bond Future	1529	1	2	1	0.00
21/11/2018	R207 On 01-August-19	7.34	Call	Bond Future	1534	1	2	1	0.00
21/11/2018	R207 On 01-August-19	7.35	Call	Bond Future	1538	1	2	1	0.00
21/11/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
21/11/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
21/11/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
21/11/2018	R208 On 07-February-19			Bond Future	7.38	101.1147	101.2742	101.1147	17,015.00
21/11/2018	R208 On 07-February-19	7.08	Call	Bond Future	68	0	0	0	0.00
21/11/2018	R208 On 07-February-19	7.07	Call	Bond Future	65	0	0	0	0.00
21/11/2018	R208 On 07-February-19	7.06	Call	Bond Future	62	0	0	0	0.00
21/11/2018	R208 On 07-February-19	7.08	Put	Bond Future	644	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
21/11/2018	R208 On 07-February-19	7.06	Put	Bond Future	677	1	1	1	0.00
21/11/2018	R208 On 07-February-19	7.07	Put	Bond Future	660	1	1	1	0.00
21/11/2018	R208 On 02-May-19			Bond Future	7.33	99.4928	99.6546	99.4928	0.00
21/11/2018	R208 On 02-May-19	8.02	Call	Bond Future	1311	1	1	1	0.00
21/11/2018	R208 On 02-May-19	8.03	Call	Bond Future	1326	1	1	1	0.00
21/11/2018	R208 On 02-May-19	8.04	Call	Bond Future	1341	1	1	1	0.00
21/11/2018	R208 On 02-May-19	8.04	Put	Bond Future	128	0	0	0	0.00
21/11/2018	R208 On 02-May-19	8.02	Put	Bond Future	131	0	0	0	0.00
21/11/2018	R208 On 02-May-19	8.03	Put	Bond Future	129	0	0	0	0.00
21/11/2018	R208 On 01-August-19			Bond Future	7.21	101.4855	101.6486	101.4855	0.00
21/11/2018	R208 On 01-August-19	8.17	Call	Bond Future	1616	1	2	1	0.00
21/11/2018	R208 On 01-August-19	8.16	Call	Bond Future	1603	1	2	1	0.00
21/11/2018	R208 On 01-August-19	8.15	Call	Bond Future	1589	1	2	1	0.00
21/11/2018	R208 On 01-August-19	8.15	Put	Bond Future	166	0	0	0	0.00
21/11/2018	R208 On 01-August-19	8.17	Put	Bond Future	162	0	0	0	0.00
21/11/2018	R208 On 01-August-19	8.16	Put	Bond Future	164	0	0	0	0.00
21/11/2018	R209 On 07-February-19			Bond Future	9.81	72.6181	73.0554	72.6181	121,966.00
21/11/2018	R209 On 07-February-19	8.96	Call	Bond Future	98	0	0	0	0.00
21/11/2018	R209 On 07-February-19	9.04	Call	Bond Future	139	0	0	0	4,000.00
21/11/2018	R209 On 07-February-19	9.54	Call	Bond Future	838	1	1	1	4,000.00
21/11/2018	R209 On 07-February-19	8.95	Call	Bond Future	94	0	0	0	0.00
21/11/2018	R209 On 07-February-19	10.20	Call	Bond Future	3141	3	3	3	0.00
21/11/2018	R209 On 07-February-19	8.97	Call	Bond Future	103	0	0	0	0.00
21/11/2018	R209 On 07-February-19	8.95	Put	Bond Future	5909	6	6	6	0.00
21/11/2018	R209 On 07-February-19	9.54	Put	Bond Future	2589	3	3	3	0.00
21/11/2018	R209 On 07-February-19	9.04	Put	Bond Future	5313	6	5	6	0.00
21/11/2018	R209 On 07-February-19	8.96	Put	Bond Future	5842	6	6	6	0.00
21/11/2018	R209 On 07-February-19	10.20	Put	Bond Future	709	1	1	1	4,000.00
21/11/2018	R209 On 07-February-19	8.97	Put	Bond Future	5774	6	6	6	0.00
21/11/2018	R209 On 02-May-19			Bond Future	9.86	70.7468	71.1914	70.7468	0.00
21/11/2018	R209 On 02-May-19	9.69	Call	Bond Future	1887	2	2	2	0.00
21/11/2018	R209 On 02-May-19	9.68	Call	Bond Future	1858	2	2	2	0.00
21/11/2018	R209 On 02-May-19	9.35	Call	Bond Future	1026	1	1	1	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
21/11/2018	R209 On 02-May-19	9.95	Call	Bond Future	2721	2	3	2	760.00
21/11/2018	R209 On 02-May-19	9.70	Call	Bond Future	1916	2	2	2	0.00
21/11/2018	R209 On 02-May-19	10.71	Call	Bond Future	5882	6	6	6	0.00
21/11/2018	R209 On 02-May-19	10.71	Put	Bond Future	809	1	1	1	760.00
21/11/2018	R209 On 02-May-19	9.95	Put	Bond Future	2170	2	2	2	0.00
21/11/2018	R209 On 02-May-19	9.68	Put	Bond Future	3024	3	3	3	0.00
21/11/2018	R209 On 02-May-19	9.35	Put	Bond Future	4378	5	4	5	0.00
21/11/2018	R209 On 02-May-19	9.69	Put	Bond Future	2989	3	3	3	0.00
21/11/2018	R209 On 02-May-19	9.70	Put	Bond Future	2954	3	3	3	0.00
21/11/2018	R209 On 01-August-19			Bond Future	9.91	72.1640	72.6160	72.1640	0.00
21/11/2018	R209 On 01-August-19	10.15	Call	Bond Future	3909	4	4	4	0.00
21/11/2018	R209 On 01-August-19	10.17	Call	Bond Future	3982	4	4	4	0.00
21/11/2018	R209 On 01-August-19	10.16	Call	Bond Future	3945	4	4	4	0.00
21/11/2018	R209 On 01-August-19	10.16	Put	Bond Future	2404	3	2	3	0.00
21/11/2018	R209 On 01-August-19	10.15	Put	Bond Future	2429	3	2	3	0.00
21/11/2018	R209 On 01-August-19	10.17	Put	Bond Future	2381	3	2	3	0.00
21/11/2018	R210 On 07-February-19			Bond Future	186.65	186.7367	186.6533	186.7367	3,308.00
21/11/2018	R210 On 02-May-19			Bond Future	187.42	187.5080	187.4221	187.5080	0.00
21/11/2018	R210 On 01-August-19			Bond Future	191.21	191.3056	191.2144	191.3056	0.00
21/11/2018	R212 On 07-February-19			Bond Future	155.52	155.3577	155.5206	155.3577	4,976.00
21/11/2018	R212 On 02-May-19			Bond Future	158.29	158.1259	158.2909	158.1259	0.00
21/11/2018	R212 On 01-August-19			Bond Future	161.42	161.2570	161.4223	161.2570	0.00
21/11/2018	R213 On 07-February-19			Bond Future	9.63	84.1424	84.6600	84.1424	32,397.00
21/11/2018	R213 On 07-February-19	8.68	Call	Bond Future	63	0	0	0	0.00
21/11/2018	R213 On 07-February-19	8.69	Call	Bond Future	66	0	0	0	0.00
21/11/2018	R213 On 07-February-19	8.70	Call	Bond Future	69	0	0	0	0.00
21/11/2018	R213 On 07-February-19	8.69	Put	Bond Future	6124	7	6	7	0.00
21/11/2018	R213 On 07-February-19	8.70	Put	Bond Future	6060	7	6	7	0.00
21/11/2018	R213 On 07-February-19	8.68	Put	Bond Future	6189	7	6	7	0.00
21/11/2018	R213 On 02-May-19			Bond Future	9.69	82.0734	82.5996	82.0734	0.00
21/11/2018	R213 On 02-May-19	9.50	Call	Bond Future	1752	1	2	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
21/11/2018	R213 On 02-May-19	9.49	Call	Bond Future	1725	1	2	1	0.00
21/11/2018	R213 On 02-May-19	9.48	Call	Bond Future	1697	1	2	1	0.00
21/11/2018	R213 On 02-May-19	9.49	Put	Bond Future	2935	3	3	3	0.00
21/11/2018	R213 On 02-May-19	9.48	Put	Bond Future	2969	3	3	3	0.00
21/11/2018	R213 On 02-May-19	9.50	Put	Bond Future	2901	3	3	3	0.00
21/11/2018	R213 On 01-August-19			Bond Future	9.74	83.7172	84.2523	83.7172	0.00
21/11/2018	R213 On 01-August-19	9.98	Call	Bond Future	3728	3	4	3	0.00
21/11/2018	R213 On 01-August-19	9.99	Call	Bond Future	3764	3	4	3	0.00
21/11/2018	R213 On 01-August-19	10.00	Call	Bond Future	3800	3	4	3	0.00
21/11/2018	R213 On 01-August-19	10.00	Put	Bond Future	2264	2	2	2	0.00
21/11/2018	R213 On 01-August-19	9.98	Put	Bond Future	2309	2	2	2	0.00
21/11/2018	R213 On 01-August-19	9.99	Put	Bond Future	2286	2	2	2	0.00
21/11/2018	R214 On 07-February-19			Bond Future	9.98	71.7638	72.1840	71.7638	29,831.00
21/11/2018	R214 On 07-February-19	9.04	Call	Bond Future	68	0	0	0	0.00
21/11/2018	R214 On 07-February-19	9.05	Call	Bond Future	72	0	0	0	0.00
21/11/2018	R214 On 07-February-19	9.03	Call	Bond Future	65	0	0	0	0.00
21/11/2018	R214 On 07-February-19	9.03	Put	Bond Future	6818	7	7	7	0.00
21/11/2018	R214 On 07-February-19	9.04	Put	Bond Future	6745	7	7	7	0.00
21/11/2018	R214 On 07-February-19	9.05	Put	Bond Future	6672	7	7	7	0.00
21/11/2018	R214 On 02-May-19			Bond Future	10.03	69.7306	70.1577	69.7306	0.00
21/11/2018	R214 On 02-May-19	9.87	Call	Bond Future	2073	2	2	2	0.00
21/11/2018	R214 On 02-May-19	9.85	Call	Bond Future	2012	2	2	2	0.00
21/11/2018	R214 On 02-May-19	9.86	Call	Bond Future	2043	2	2	2	0.00
21/11/2018	R214 On 02-May-19	9.86	Put	Bond Future	3165	3	3	3	0.00
21/11/2018	R214 On 02-May-19	9.87	Put	Bond Future	3128	3	3	3	0.00
21/11/2018	R214 On 02-May-19	9.85	Put	Bond Future	3202	3	3	3	0.00
21/11/2018	R214 On 01-August-19			Bond Future	10.08	71.1272	71.5616	71.1272	0.00
21/11/2018	R214 On 01-August-19	10.33	Call	Bond Future	4116	4	4	4	0.00
21/11/2018	R214 On 01-August-19	10.34	Call	Bond Future	4153	4	4	4	0.00
21/11/2018	R214 On 01-August-19	10.32	Call	Bond Future	4078	4	4	4	0.00
21/11/2018	R214 On 01-August-19	10.32	Put	Bond Future	2525	3	3	3	0.00
21/11/2018	R214 On 01-August-19	10.33	Put	Bond Future	2500	3	3	3	0.00
21/11/2018	R214 On 01-August-19	10.34	Put	Bond Future	2475	3	2	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
21/11/2018	R248 On 07-February-19			Bond Future	9.99	91.7887	92.3257	91.7887	109,519.00
21/11/2018	R248 On 07-February-19	9.07	Call	Bond Future	76	0	0	0	0.00
21/11/2018	R248 On 07-February-19	9.05	Call	Bond Future	68	0	0	0	0.00
21/11/2018	R248 On 07-February-19	9.06	Call	Bond Future	72	0	0	0	0.00
21/11/2018	R248 On 07-February-19	9.05	Put	Bond Future	8661	9	9	9	0.00
21/11/2018	R248 On 07-February-19	9.07	Put	Bond Future	8471	9	8	9	0.00
21/11/2018	R248 On 07-February-19	9.06	Put	Bond Future	8566	9	9	9	0.00
21/11/2018	R248 On 02-May-19			Bond Future	10.04	88.9669	89.5128	88.9669	0.00
21/11/2018	R248 On 02-May-19	9.90	Call	Bond Future	2634	2	3	2	0.00
21/11/2018	R248 On 02-May-19	9.89	Call	Bond Future	2595	2	3	2	0.00
21/11/2018	R248 On 02-May-19	9.91	Call	Bond Future	2674	2	3	2	0.00
21/11/2018	R248 On 02-May-19	9.89	Put	Bond Future	3862	4	4	4	0.00
21/11/2018	R248 On 02-May-19	9.91	Put	Bond Future	3769	4	4	4	0.00
21/11/2018	R248 On 02-May-19	9.90	Put	Bond Future	3815	4	4	4	0.00
21/11/2018	R248 On 01-August-19			Bond Future	10.09	90.7488	91.3039	90.7488	0.00
21/11/2018	R248 On 01-August-19	10.36	Call	Bond Future	5239	5	5	5	0.00
21/11/2018	R248 On 01-August-19	10.35	Call	Bond Future	5191	5	5	5	0.00
21/11/2018	R248 On 01-August-19	10.34	Call	Bond Future	5144	5	5	5	0.00
21/11/2018	R248 On 01-August-19	10.35	Put	Bond Future	3061	3	3	3	0.00
21/11/2018	R248 On 01-August-19	10.34	Put	Bond Future	3093	3	3	3	0.00
21/11/2018	R248 On 01-August-19	10.36	Put	Bond Future	3030	3	3	3	0.00