



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: 29/11/2018 TO: 29/11/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	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
29/11/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	2025 On 07-February-19			Bond Future	132.38	132.2935	132.3847	132.2935	355.00
29/11/2018	2025 On 02-May-19			Bond Future	134.74	134.6478	134.7401	134.6478	0.00
29/11/2018	2025 On 01-August-19			Bond Future	137.41	137.3128	137.4052	137.3128	0.00
29/11/2018	2029 On 07-February-19			Bond Future	100.44	100.4240	100.4357	100.4240	2,954.00
29/11/2018	2029 On 02-May-19			Bond Future	101.15	101.1380	101.1496	101.1380	0.00
29/11/2018	2029 On 01-August-19			Bond Future	103.19	103.1750	103.1855	103.1750	0.00
29/11/2018	2030 On 07-February-19			Bond Future	9.40	89.9872	90.7989	89.9872	55,367.00
29/11/2018	2030 On 07-February-19	9.18	Call	Bond Future	805	1	1	1	4,000.00
29/11/2018	2030 On 07-February-19	9.68	Call	Bond Future	2500	2	3	2	4,000.00
29/11/2018	2030 On 07-February-19	8.62	Call	Bond Future	98	0	0	0	0.00
29/11/2018	2030 On 07-February-19	10.20	Call	Bond Future	5057	4	5	4	0.00
29/11/2018	2030 On 07-February-19	8.90	Call	Bond Future	311	0	0	0	1,320.00
29/11/2018	2030 On 07-February-19	8.63	Call	Bond Future	102	0	0	0	0.00
29/11/2018	2030 On 07-February-19	8.64	Call	Bond Future	107	0	0	0	0.00
29/11/2018	2030 On 07-February-19	9.60	Call	Bond Future	2168	2	2	2	1,320.00
29/11/2018	2030 On 07-February-19	8.70	Call	Bond Future	138	0	0	0	0.00
29/11/2018	2030 On 07-February-19	9.40	Call	Bond Future	1432	1	1	1	0.00
29/11/2018	2030 On 07-February-19	8.70	Put	Bond Future	4715	5	5	5	0.00
29/11/2018	2030 On 07-February-19	8.90	Put	Bond Future	3551	4	4	4	0.00
29/11/2018	2030 On 07-February-19	9.40	Put	Bond Future	1438	2	1	2	0.00
29/11/2018	2030 On 07-February-19	8.64	Put	Bond Future	5090	6	5	6	0.00
29/11/2018	2030 On 07-February-19	9.60	Put	Bond Future	922	1	1	1	0.00
29/11/2018	2030 On 07-February-19	8.63	Put	Bond Future	5153	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
29/11/2018	2030 On 07-February-19	8.62	Put	Bond Future	5217	6	5	6	0.00
29/11/2018	2030 On 07-February-19	10.20	Put	Bond Future	193	0	0	0	4,000.00
29/11/2018	2030 On 07-February-19	9.18	Put	Bond Future	2215	3	2	3	0.00
29/11/2018	2030 On 07-February-19	9.68	Put	Bond Future	760	1	1	1	0.00
29/11/2018	2030 On 02-May-19			Bond Future	9.46	91.5688	92.3944	91.5688	0.00
29/11/2018	2030 On 02-May-19	9.39	Call	Bond Future	2011	2	2	2	0.00
29/11/2018	2030 On 02-May-19	10.20	Call	Bond Future	5233	5	5	5	0.00
29/11/2018	2030 On 02-May-19	9.41	Call	Bond Future	2074	2	2	2	0.00
29/11/2018	2030 On 02-May-19	8.90	Call	Bond Future	787	1	1	1	3,000.00
29/11/2018	2030 On 02-May-19	9.40	Call	Bond Future	2042	2	2	2	3,000.00
29/11/2018	2030 On 02-May-19	9.40	Put	Bond Future	2409	3	2	3	0.00
29/11/2018	2030 On 02-May-19	9.41	Put	Bond Future	2378	3	2	3	0.00
29/11/2018	2030 On 02-May-19	8.90	Put	Bond Future	4351	5	4	5	0.00
29/11/2018	2030 On 02-May-19	10.20	Put	Bond Future	780	1	1	1	3,000.00
29/11/2018	2030 On 02-May-19	9.39	Put	Bond Future	2440	3	2	3	0.00
29/11/2018	2030 On 01-August-19			Bond Future	9.51	89.3869	90.2277	89.3869	0.00
29/11/2018	2030 On 01-August-19	9.91	Call	Bond Future	4264	4	4	4	0.00
29/11/2018	2030 On 01-August-19	9.92	Call	Bond Future	4303	4	4	4	0.00
29/11/2018	2030 On 01-August-19	9.90	Call	Bond Future	4225	4	4	4	0.00
29/11/2018	2030 On 01-August-19	9.92	Put	Bond Future	1862	2	2	2	0.00
29/11/2018	2030 On 01-August-19	9.90	Put	Bond Future	1902	2	2	2	0.00
29/11/2018	2030 On 01-August-19	9.91	Put	Bond Future	1882	2	2	2	0.00
29/11/2018	2032 On 07-February-19			Bond Future	9.61	92.1487	93.0266	92.1487	42,380.00
29/11/2018	2032 On 07-February-19	8.82	Call	Bond Future	95	0	0	0	0.00
29/11/2018	2032 On 07-February-19	8.81	Call	Bond Future	90	0	0	0	0.00
29/11/2018	2032 On 07-February-19	8.80	Call	Bond Future	85	0	0	0	0.00
29/11/2018	2032 On 07-February-19	8.81	Put	Bond Future	5799	7	6	7	0.00
29/11/2018	2032 On 07-February-19	8.80	Put	Bond Future	5869	7	6	7	0.00
29/11/2018	2032 On 07-February-19	8.82	Put	Bond Future	5729	7	6	7	0.00
29/11/2018	2032 On 02-May-19			Bond Future	9.67	89.6111	90.5042	89.6111	0.00
29/11/2018	2032 On 02-May-19	9.61	Call	Bond Future	2239	2	2	2	0.00
29/11/2018	2032 On 02-May-19	9.62	Call	Bond Future	2274	2	2	2	0.00
29/11/2018	2032 On 02-May-19	9.63	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
29/11/2018	2032 On 02-May-19	9.63	Put	Bond Future	2552	3	3	3	0.00
29/11/2018	2032 On 02-May-19	9.61	Put	Bond Future	2618	3	3	3	0.00
29/11/2018	2032 On 02-May-19	9.62	Put	Bond Future	2585	3	3	3	0.00
29/11/2018	2032 On 01-August-19			Bond Future	9.72	91.3961	92.3057	91.3961	0.00
29/11/2018	2032 On 01-August-19	10.11	Call	Bond Future	4627	4	5	4	0.00
29/11/2018	2032 On 01-August-19	10.10	Call	Bond Future	4586	4	5	4	0.00
29/11/2018	2032 On 01-August-19	10.09	Call	Bond Future	4545	4	5	4	0.00
29/11/2018	2032 On 01-August-19	10.09	Put	Bond Future	2116	2	2	2	0.00
29/11/2018	2032 On 01-August-19	10.11	Put	Bond Future	2071	2	2	2	0.00
29/11/2018	2032 On 01-August-19	10.10	Put	Bond Future	2094	2	2	2	0.00
29/11/2018	2033 On 07-February-19			Bond Future	102.48	102.3462	102.4824	102.3462	6,770.00
29/11/2018	2033 On 02-May-19			Bond Future	103.16	103.0220	103.1603	103.0220	0.00
29/11/2018	2033 On 01-August-19			Bond Future	105.24	105.0969	105.2365	105.0969	0.00
29/11/2018	2037 On 07-February-19			Bond Future	9.80	88.4071	89.4260	88.4071	55,962.00
29/11/2018	2037 On 07-February-19	9.05	Call	Bond Future	127	0	0	0	0.00
29/11/2018	2037 On 07-February-19	9.07	Call	Bond Future	140	0	0	0	0.00
29/11/2018	2037 On 07-February-19	9.06	Call	Bond Future	133	0	0	0	0.00
29/11/2018	2037 On 07-February-19	9.05	Put	Bond Future	6138	7	6	7	0.00
29/11/2018	2037 On 07-February-19	9.07	Put	Bond Future	5982	7	6	7	0.00
29/11/2018	2037 On 07-February-19	9.06	Put	Bond Future	6060	7	6	7	0.00
29/11/2018	2037 On 02-May-19			Bond Future	9.85	89.9610	90.9975	89.9610	0.00
29/11/2018	2037 On 02-May-19	9.80	Call	Bond Future	2595	2	3	2	0.00
29/11/2018	2037 On 02-May-19	9.79	Call	Bond Future	2557	2	3	2	0.00
29/11/2018	2037 On 02-May-19	9.81	Call	Bond Future	2633	2	3	2	0.00
29/11/2018	2037 On 02-May-19	9.79	Put	Bond Future	3031	4	3	4	0.00
29/11/2018	2037 On 02-May-19	9.80	Put	Bond Future	2992	4	3	4	0.00
29/11/2018	2037 On 02-May-19	9.81	Put	Bond Future	2954	4	3	4	0.00
29/11/2018	2037 On 01-August-19			Bond Future	9.91	87.4968	88.5527	87.4968	0.00
29/11/2018	2037 On 01-August-19	10.29	Call	Bond Future	5143	4	5	4	0.00
29/11/2018	2037 On 01-August-19	10.31	Call	Bond Future	5235	5	5	5	0.00
29/11/2018	2037 On 01-August-19	10.30	Call	Bond Future	5189	5	5	5	0.00
29/11/2018	2037 On 01-August-19	10.30	Put	Bond Future	2315	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
29/11/2018	2037 On 01-August-19	10.31	Put	Bond Future	2289	3	2	3	0.00
29/11/2018	2037 On 01-August-19	10.29	Put	Bond Future	2340	3	2	3	0.00
29/11/2018	2038 On 07-February-19			Bond Future	119.96	119.9408	119.9553	119.9408	9,912.00
29/11/2018	2038 On 02-May-19			Bond Future	122.09	122.0752	122.0896	122.0752	0.00
29/11/2018	2038 On 01-August-19			Bond Future	124.49	124.4814	124.4942	124.4814	0.00
29/11/2018	2040 On 07-February-19			Bond Future	9.86	91.6369	92.7318	91.6369	33,526.00
29/11/2018	2040 On 07-February-19	9.11	Call	Bond Future	133	0	0	0	0.00
29/11/2018	2040 On 07-February-19	9.13	Call	Bond Future	147	0	0	0	0.00
29/11/2018	2040 On 07-February-19	9.12	Call	Bond Future	140	0	0	0	0.00
29/11/2018	2040 On 07-February-19	9.12	Put	Bond Future	6587	8	7	8	0.00
29/11/2018	2040 On 07-February-19	9.11	Put	Bond Future	6672	8	7	8	0.00
29/11/2018	2040 On 07-February-19	9.13	Put	Bond Future	6503	8	7	8	0.00
29/11/2018	2040 On 02-May-19			Bond Future	9.92	93.2475	94.3614	93.2475	0.00
29/11/2018	2040 On 02-May-19	10.20	Call	Bond Future	4258	4	4	4	1,150.00
29/11/2018	2040 On 02-May-19	9.90	Call	Bond Future	2866	2	3	2	0.00
29/11/2018	2040 On 02-May-19	9.60	Call	Bond Future	1723	1	2	1	1,150.00
29/11/2018	2040 On 02-May-19	9.89	Call	Bond Future	2824	2	3	2	0.00
29/11/2018	2040 On 02-May-19	9.88	Call	Bond Future	2781	2	3	2	0.00
29/11/2018	2040 On 02-May-19	9.89	Put	Bond Future	3039	4	3	4	0.00
29/11/2018	2040 On 02-May-19	9.88	Put	Bond Future	3079	4	3	4	0.00
29/11/2018	2040 On 02-May-19	9.90	Put	Bond Future	2999	4	3	4	0.00
29/11/2018	2040 On 02-May-19	9.60	Put	Bond Future	4366	5	4	5	0.00
29/11/2018	2040 On 02-May-19	10.20	Put	Bond Future	1986	2	2	2	0.00
29/11/2018	2040 On 01-August-19			Bond Future	9.97	90.5986	91.7333	90.5986	0.00
29/11/2018	2040 On 01-August-19	10.36	Call	Bond Future	5564	5	6	5	0.00
29/11/2018	2040 On 01-August-19	10.37	Call	Bond Future	5613	5	6	5	0.00
29/11/2018	2040 On 01-August-19	10.38	Call	Bond Future	5663	5	6	5	0.00
29/11/2018	2040 On 01-August-19	10.38	Put	Bond Future	2451	3	2	3	0.00
29/11/2018	2040 On 01-August-19	10.36	Put	Bond Future	2505	3	3	3	0.00
29/11/2018	2040 On 01-August-19	10.37	Put	Bond Future	2478	3	2	3	0.00
29/11/2018	2044 On 07-February-19			Bond Future	9.87	88.8673	89.9814	88.8673	37,176.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2018	2044 On 07-February-19	9.17	Call	Bond Future	172	0	0	0	0.00
29/11/2018	2044 On 07-February-19	9.18	Call	Bond Future	181	0	0	0	0.00
29/11/2018	2044 On 07-February-19	9.16	Call	Bond Future	164	0	0	0	0.00
29/11/2018	2044 On 07-February-19	9.16	Put	Bond Future	6469	8	6	8	0.00
29/11/2018	2044 On 07-February-19	9.17	Put	Bond Future	6383	7	6	7	0.00
29/11/2018	2044 On 07-February-19	9.18	Put	Bond Future	6297	7	6	7	0.00
29/11/2018	2044 On 02-May-19			Bond Future	9.92	90.4293	91.5627	90.4293	0.00
29/11/2018	2044 On 02-May-19	9.90	Call	Bond Future	2890	2	3	2	0.00
29/11/2018	2044 On 02-May-19	9.92	Call	Bond Future	2978	2	3	2	0.00
29/11/2018	2044 On 02-May-19	9.91	Call	Bond Future	2934	2	3	2	0.00
29/11/2018	2044 On 02-May-19	9.92	Put	Bond Future	2990	4	3	4	0.00
29/11/2018	2044 On 02-May-19	9.91	Put	Bond Future	3030	4	3	4	0.00
29/11/2018	2044 On 02-May-19	9.90	Put	Bond Future	3070	4	3	4	0.00
29/11/2018	2044 On 01-August-19			Bond Future	9.97	87.8493	89.0039	87.8493	0.00
29/11/2018	2044 On 01-August-19	10.39	Call	Bond Future	5800	5	6	5	0.00
29/11/2018	2044 On 01-August-19	10.38	Call	Bond Future	5750	5	6	5	0.00
29/11/2018	2044 On 01-August-19	10.40	Call	Bond Future	5850	5	6	5	0.00
29/11/2018	2044 On 01-August-19	10.38	Put	Bond Future	2500	3	2	3	0.00
29/11/2018	2044 On 01-August-19	10.39	Put	Bond Future	2473	3	2	3	0.00
29/11/2018	2044 On 01-August-19	10.40	Put	Bond Future	2446	3	2	3	0.00
29/11/2018	2046 On 07-February-19			Bond Future	114.07	113.9491	114.0700	113.9491	12,458.00
29/11/2018	2046 On 02-May-19			Bond Future	114.41	114.2907	114.4135	114.2907	0.00
29/11/2018	2046 On 01-August-19			Bond Future	116.72	116.5929	116.7164	116.5929	0.00
29/11/2018	2050 On 07-February-19			Bond Future	117.79	117.6562	117.7934	117.6562	10,349.00
29/11/2018	2050 On 02-May-19			Bond Future	119.89	119.7500	119.8893	119.7500	0.00
29/11/2018	2050 On 01-August-19			Bond Future	120.48	120.3433	120.4836	120.3433	0.00
29/11/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	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
29/11/2018	AL37 On 07-February-19			Index Future	609.37	606.5640	609.3670	606.5640	0.00
29/11/2018	AL37 On 02-May-19			Index Future	620.07	617.2220	620.0720	617.2220	0.00
29/11/2018	AL37 On 01-August-19			Index Future	632.41	629.5070	632.4060	629.5070	0.00
29/11/2018	AL7T On 07-February-19			Index Future	704.33	698.8780	704.3290	698.8780	0.00
29/11/2018	AL7T On 02-May-19			Index Future	716.70	711.1580	716.7020	711.1580	0.00
29/11/2018	AL7T On 01-August-19			Index Future	730.96	725.3130	730.9580	725.3130	0.00
29/11/2018	ALBI On 07-February-19			Index Future	639.51	633.5550	639.5060	633.5550	910.00
29/11/2018	ALBI On 02-May-19			Index Future	650.74	644.6870	650.7410	644.6870	0.00
29/11/2018	ALBI On 01-August-19			Index Future	663.69	657.5190	663.6850	657.5190	0.00
29/11/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	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
29/11/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/11/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2018	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
29/11/2018	ES33 On 07-February-19			Bond Future	11.02	77.0674	77.8452	77.0674	494.00
29/11/2018	ES33 On 02-May-19			Bond Future	11.11	74.6304	75.4216	74.6304	0.00
29/11/2018	ES33 On 01-August-19			Bond Future	11.21	76.1169	76.9228	76.1169	0.00
29/11/2018	ES42 On 07-February-19			Bond Future	11.24	79.1897	80.0729	79.1897	5,169.00
29/11/2018	ES42 On 02-May-19			Bond Future	11.34	76.3206	77.2190	76.3206	0.00
29/11/2018	ES42 On 01-August-19			Bond Future	11.43	77.8413	78.7565	77.8413	0.00
29/11/2018	GOVI On 07-February-19			GOVI	633.01	626.9530	633.0120	626.9530	454.00
29/11/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
29/11/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
29/11/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
29/11/2018	GOVI On 07-February-19	666.51	Put	GOVI	334980	40	33	40	0.00
29/11/2018	GOVI On 07-February-19	666.52	Put	GOVI	335080	40	34	40	0.00
29/11/2018	GOVI On 07-February-19	666.53	Put	GOVI	335180	40	34	40	0.00
29/11/2018	GOVI On 02-May-19			GOVI	644.13	637.9690	644.1320	637.9690	0.00
29/11/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
29/11/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
29/11/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
29/11/2018	GOVI On 02-May-19	647.88	Put	GOVI	37480	10	4	10	0.00
29/11/2018	GOVI On 02-May-19	647.86	Put	GOVI	37280	10	4	10	0.00
29/11/2018	GOVI On 02-May-19	647.87	Put	GOVI	37380	10	4	10	0.00
29/11/2018	GOVI On 01-August-19			GOVI	656.95	650.6670	656.9450	650.6670	0.00
29/11/2018	GOVI On 01-August-19	638.69	Call	GOVI	182550	12	18	12	0.00
29/11/2018	GOVI On 01-August-19	638.68	Call	GOVI	182650	12	18	12	0.00
29/11/2018	GOVI On 01-August-19	638.67	Call	GOVI	182750	12	18	12	0.00
29/11/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
29/11/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
29/11/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
29/11/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/11/2018	IGOV On 07-February-19			Index Future	253.74	253.8030	253.7370	253.8030	528.00
29/11/2018	IGOV On 02-May-19			Index Future	258.25	258.3190	258.2510	258.3190	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
29/11/2018	IGOV On 01-August-19			Index Future	263.45	263.5210	263.4480	263.5210	0.00
29/11/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
29/11/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
29/11/2018	IS01 On 20-June-19			Interest Rate Swap	102.04	102.0400	102.0400	102.0400	0.00
29/11/2018	IS01 On 19-September-19			Interest Rate Swap	99.95	99.9600	99.9500	99.9600	0.00
29/11/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
29/11/2018	IS02 On 15-March-19			Interest Rate Swap	99.34	99.3400	99.3400	99.3400	0.00
29/11/2018	IS02 On 21-June-19			Interest Rate Swap	99.77	99.7700	99.7700	99.7700	0.00
29/11/2018	IS02 On 20-September-19			Interest Rate Swap	101.95	101.9600	101.9500	101.9600	0.00
29/11/2018	IS02 On 20-December-19			Interest Rate Swap	102.96	103.0000	102.9600	103.0000	0.00
29/11/2018	IS02 On 23-March-20			Interest Rate Swap	99.03	99.0800	99.0300	99.0800	0.00
29/11/2018	IS02 On 22-June-20			Interest Rate Swap	102.68	102.7400	102.6800	102.7400	0.00
29/11/2018	IS02 On 21-September-20			Interest Rate Swap	99.75	99.8300	99.7500	99.8300	0.00
29/11/2018	IS05 On 17-December-20			Interest Rate Swap	96.65	96.7100	96.6500	96.7100	0.00
29/11/2018	IS05 On 16-March-21			Interest Rate Swap	95.90	95.9700	95.9000	95.9700	0.00
29/11/2018	IS05 On 15-June-21			Interest Rate Swap	95.09	95.1900	95.0900	95.1900	0.00
29/11/2018	IS05 On 21-September-21			Interest Rate Swap	95.24	95.3900	95.2400	95.3900	0.00
29/11/2018	IS05 On 21-December-21			Interest Rate Swap	97.43	97.6100	97.4300	97.6100	51.00
29/11/2018	IS05 On 15-March-22			Interest Rate Swap	97.55	97.7600	97.5500	97.7600	0.00
29/11/2018	IS05 On 21-June-22			Interest Rate Swap	98.72	98.9600	98.7200	98.9600	0.00
29/11/2018	IS05 On 20-September-22			Interest Rate Swap	102.62	102.9000	102.6200	102.9000	0.00
29/11/2018	IS05 On 20-December-22			Interest Rate Swap	103.86	104.1600	103.8600	104.1600	0.00
29/11/2018	IS05 On 22-March-23			Interest Rate Swap	97.23	97.5600	97.2300	97.5600	0.00
29/11/2018	IS05 On 20-June-23			Interest Rate Swap	103.27	103.6000	103.2700	103.6000	0.00
29/11/2018	IS05 On 19-September-23			Interest Rate Swap	98.77	99.1300	98.7700	99.1300	0.00
29/11/2018	IS10 On 17-December-25			Interest Rate Swap	95.53	96.0400	95.5300	96.0400	0.00
29/11/2018	IS10 On 16-March-26			Interest Rate Swap	92.54	93.0900	92.5400	93.0900	0.00
29/11/2018	IS10 On 15-June-26			Interest Rate Swap	91.30	91.8700	91.3000	91.8700	0.00
29/11/2018	IS10 On 21-September-26			Interest Rate Swap	93.48	94.0500	93.4800	94.0500	0.00
29/11/2018	IS10 On 21-December-26			Interest Rate Swap	97.28	97.8600	97.2800	97.8600	0.00
29/11/2018	IS10 On 15-March-27			Interest Rate Swap	95.88	96.4600	95.8800	96.4600	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
29/11/2018	IS10 On 21-June-27			Interest Rate Swap	97.98	98.5600	97.9800	98.5600	0.00
29/11/2018	IS10 On 20-September-27			Interest Rate Swap	103.46	104.0200	103.4600	104.0200	0.00
29/11/2018	IS10 On 20-December-27			Interest Rate Swap	103.84	104.4000	103.8400	104.4000	0.00
29/11/2018	IS10 On 22-March-28			Interest Rate Swap	97.39	97.9800	97.3900	97.9800	0.00
29/11/2018	IS10 On 20-June-28			Interest Rate Swap	104.57	105.1500	104.5700	105.1500	0.00
29/11/2018	IS10 On 19-September-28			Interest Rate Swap	98.17	98.7800	98.1700	98.7800	0.00
29/11/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
29/11/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
29/11/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
29/11/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	20,000.00
29/11/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
29/11/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
29/11/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
29/11/2018	R023 On 07-February-19			Bond Future	8.25	101.3694	101.8299	101.3694	60,233.00
29/11/2018	R023 On 07-February-19	10.57	Call	Bond Future	7395	7	7	7	0.00
29/11/2018	R023 On 07-February-19	10.59	Call	Bond Future	7456	7	7	7	0.00
29/11/2018	R023 On 07-February-19	10.58	Call	Bond Future	7425	7	7	7	0.00
29/11/2018	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
29/11/2018	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
29/11/2018	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
29/11/2018	R023 On 02-May-19			Bond Future	8.29	99.2209	99.6891	99.2209	0.00
29/11/2018	R023 On 02-May-19	8.46	Call	Bond Future	1287	1	1	1	0.00
29/11/2018	R023 On 02-May-19	8.45	Call	Bond Future	1267	1	1	1	0.00
29/11/2018	R023 On 02-May-19	8.44	Call	Bond Future	1247	1	1	1	0.00
29/11/2018	R023 On 02-May-19	8.45	Put	Bond Future	748	1	1	1	0.00
29/11/2018	R023 On 02-May-19	8.44	Put	Bond Future	760	1	1	1	0.00
29/11/2018	R023 On 02-May-19	8.46	Put	Bond Future	737	1	1	1	0.00
29/11/2018	R023 On 01-August-19			Bond Future	8.30	101.1968	101.6729	101.1968	0.00
29/11/2018	R023 On 01-August-19	8.93	Call	Bond Future	2512	2	3	2	0.00
29/11/2018	R023 On 01-August-19	8.95	Call	Bond Future	2559	2	3	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
29/11/2018	R023 On 01-August-19	8.94	Call	Bond Future	2536	2	3	2	0.00
29/11/2018	R023 On 01-August-19	8.94	Put	Bond Future	633	1	1	1	0.00
29/11/2018	R023 On 01-August-19	8.95	Put	Bond Future	628	1	1	1	0.00
29/11/2018	R023 On 01-August-19	8.93	Put	Bond Future	639	1	1	1	0.00
29/11/2018	R035 On 07-February-19			Bond Future	9.73	96.1544	97.1691	96.1544	71,612.00
29/11/2018	R035 On 07-February-19	8.96	Call	Bond Future	107	0	0	0	0.00
29/11/2018	R035 On 07-February-19	8.98	Call	Bond Future	118	0	0	0	0.00
29/11/2018	R035 On 07-February-19	8.97	Call	Bond Future	112	0	0	0	0.00
29/11/2018	R035 On 07-February-19	8.97	Put	Bond Future	6181	7	6	7	0.00
29/11/2018	R035 On 07-February-19	8.98	Put	Bond Future	6102	7	6	7	0.00
29/11/2018	R035 On 07-February-19	8.96	Put	Bond Future	6259	7	6	7	0.00
29/11/2018	R035 On 02-May-19			Bond Future	9.78	93.3438	94.3761	93.3438	0.00
29/11/2018	R035 On 02-May-19	9.74	Call	Bond Future	2577	2	3	2	0.00
29/11/2018	R035 On 02-May-19	9.75	Call	Bond Future	2616	2	3	2	0.00
29/11/2018	R035 On 02-May-19	9.73	Call	Bond Future	2539	2	3	2	0.00
29/11/2018	R035 On 02-May-19	9.73	Put	Bond Future	2946	4	3	4	0.00
29/11/2018	R035 On 02-May-19	9.75	Put	Bond Future	2872	3	3	3	0.00
29/11/2018	R035 On 02-May-19	9.74	Put	Bond Future	2909	3	3	3	0.00
29/11/2018	R035 On 01-August-19			Bond Future	9.83	95.2028	96.2543	95.2028	0.00
29/11/2018	R035 On 01-August-19	10.24	Call	Bond Future	5248	5	5	5	0.00
29/11/2018	R035 On 01-August-19	10.23	Call	Bond Future	5202	5	5	5	0.00
29/11/2018	R035 On 01-August-19	10.22	Call	Bond Future	5156	5	5	5	0.00
29/11/2018	R035 On 01-August-19	10.23	Put	Bond Future	2326	3	2	3	0.00
29/11/2018	R035 On 01-August-19	10.22	Put	Bond Future	2351	3	2	3	0.00
29/11/2018	R035 On 01-August-19	10.24	Put	Bond Future	2301	3	2	3	0.00
29/11/2018	R186 On 07-February-19			Bond Future	8.94	109.3180	110.1691	109.3180	69,977.00
29/11/2018	R186 On 07-February-19	9.20	Call	Bond Future	2204	2	2	2	3,000.00
29/11/2018	R186 On 07-February-19	9.30	Call	Bond Future	2618	2	3	2	0.00
29/11/2018	R186 On 07-February-19	9.38	Call	Bond Future	2969	2	3	2	6,000.00
29/11/2018	R186 On 07-February-19	8.20	Call	Bond Future	102	0	0	0	0.00
29/11/2018	R186 On 07-February-19	8.50	Call	Bond Future	343	0	0	0	1,000.00
29/11/2018	R186 On 07-February-19	9.50	Call	Bond Future	3524	3	4	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
29/11/2018	R186 On 07-February-19	8.21	Call	Bond Future	106	0	0	0	0.00
29/11/2018	R186 On 07-February-19	9.10	Call	Bond Future	1823	1	2	1	0.00
29/11/2018	R186 On 07-February-19	9.92	Call	Bond Future	5645	5	6	5	0.00
29/11/2018	R186 On 07-February-19	8.77	Call	Bond Future	830	1	1	1	1,170.00
29/11/2018	R186 On 07-February-19	9.27	Call	Bond Future	2490	2	2	2	1,170.00
29/11/2018	R186 On 07-February-19	9.23	Call	Bond Future	2325	2	2	2	3,000.00
29/11/2018	R186 On 07-February-19	8.22	Call	Bond Future	111	0	0	0	0.00
29/11/2018	R186 On 07-February-19	8.30	Call	Bond Future	157	0	0	0	210.00
29/11/2018	R186 On 07-February-19	9.90	Call	Bond Future	5541	5	6	5	0.00
29/11/2018	R186 On 07-February-19	8.22	Put	Bond Future	4454	5	4	5	0.00
29/11/2018	R186 On 07-February-19	9.23	Put	Bond Future	646	1	1	1	0.00
29/11/2018	R186 On 07-February-19	8.77	Put	Bond Future	1840	2	2	2	0.00
29/11/2018	R186 On 07-February-19	9.90	Put	Bond Future	98	0	0	0	1,000.00
29/11/2018	R186 On 07-February-19	9.27	Put	Bond Future	582	1	1	1	0.00
29/11/2018	R186 On 07-February-19	9.50	Put	Bond Future	307	0	0	0	5,000.00
29/11/2018	R186 On 07-February-19	8.20	Put	Bond Future	4568	5	5	5	0.00
29/11/2018	R186 On 07-February-19	8.30	Put	Bond Future	4007	5	4	5	0.00
29/11/2018	R186 On 07-February-19	8.50	Put	Bond Future	2973	4	3	4	0.00
29/11/2018	R186 On 07-February-19	9.10	Put	Bond Future	896	1	1	1	1,000.00
29/11/2018	R186 On 07-February-19	8.21	Put	Bond Future	4511	5	5	5	0.00
29/11/2018	R186 On 07-February-19	9.92	Put	Bond Future	92	0	0	0	1,170.00
29/11/2018	R186 On 07-February-19	9.30	Put	Bond Future	538	1	1	1	5,000.00
29/11/2018	R186 On 07-February-19	9.38	Put	Bond Future	432	1	0	1	0.00
29/11/2018	R186 On 07-February-19	9.20	Put	Bond Future	698	1	1	1	0.00
29/11/2018	R186 On 02-May-19			Bond Future	9.00	111.2390	112.1046	111.2390	0.00
29/11/2018	R186 On 02-May-19	8.65	Call	Bond Future	1077	1	1	1	3,250.00
29/11/2018	R186 On 02-May-19	9.03	Call	Bond Future	2089	2	2	2	0.00
29/11/2018	R186 On 02-May-19	9.02	Call	Bond Future	2058	2	2	2	0.00
29/11/2018	R186 On 02-May-19	9.75	Call	Bond Future	4868	4	5	4	0.00
29/11/2018	R186 On 02-May-19	10.07	Call	Bond Future	6345	6	6	6	0.00
29/11/2018	R186 On 02-May-19	9.30	Call	Bond Future	3010	2	3	2	200.00
29/11/2018	R186 On 02-May-19	9.96	Call	Bond Future	5829	5	6	5	0.00
29/11/2018	R186 On 02-May-19	9.25	Call	Bond Future	2826	2	3	2	3,250.00
29/11/2018	R186 On 02-May-19	9.01	Call	Bond Future	2027	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
29/11/2018	R186 On 02-May-19	8.70	Call	Bond Future	1190	1	1	1	200.00
29/11/2018	R186 On 02-May-19	9.20	Call	Bond Future	2649	2	3	2	90.00
29/11/2018	R186 On 02-May-19	8.62	Call	Bond Future	1013	1	1	1	90.00
29/11/2018	R186 On 02-May-19	8.50	Call	Bond Future	780	1	1	1	7,000.00
29/11/2018	R186 On 02-May-19	9.00	Call	Bond Future	1997	2	2	2	7,000.00
29/11/2018	R186 On 02-May-19	10.02	Call	Bond Future	6109	5	6	5	0.00
29/11/2018	R186 On 02-May-19	9.00	Put	Bond Future	1971	2	2	2	0.00
29/11/2018	R186 On 02-May-19	8.50	Put	Bond Future	3662	4	4	4	0.00
29/11/2018	R186 On 02-May-19	8.62	Put	Bond Future	3188	4	3	4	0.00
29/11/2018	R186 On 02-May-19	9.30	Put	Bond Future	1286	2	1	2	0.00
29/11/2018	R186 On 02-May-19	8.70	Put	Bond Future	2897	3	3	3	0.00
29/11/2018	R186 On 02-May-19	9.02	Put	Bond Future	1917	2	2	2	0.00
29/11/2018	R186 On 02-May-19	9.20	Put	Bond Future	1487	2	1	2	0.00
29/11/2018	R186 On 02-May-19	9.75	Put	Bond Future	661	1	1	1	7,000.00
29/11/2018	R186 On 02-May-19	10.02	Put	Bond Future	449	1	0	1	3,250.00
29/11/2018	R186 On 02-May-19	10.07	Put	Bond Future	419	1	0	1	200.00
29/11/2018	R186 On 02-May-19	9.96	Put	Bond Future	490	1	0	1	90.00
29/11/2018	R186 On 02-May-19	9.25	Put	Bond Future	1383	2	1	2	0.00
29/11/2018	R186 On 02-May-19	8.65	Put	Bond Future	3077	4	3	4	0.00
29/11/2018	R186 On 02-May-19	9.01	Put	Bond Future	1944	2	2	2	0.00
29/11/2018	R186 On 02-May-19	9.03	Put	Bond Future	1891	2	2	2	0.00
29/11/2018	R186 On 01-August-19			Bond Future	9.04	108.1517	109.0330	108.1517	0.00
29/11/2018	R186 On 01-August-19	9.05	Call	Bond Future	2505	2	3	2	6,000.00
29/11/2018	R186 On 01-August-19	9.52	Call	Bond Future	4128	4	4	4	0.00
29/11/2018	R186 On 01-August-19	8.30	Call	Bond Future	721	1	1	1	6,000.00
29/11/2018	R186 On 01-August-19	9.54	Call	Bond Future	4206	4	4	4	0.00
29/11/2018	R186 On 01-August-19	10.08	Call	Bond Future	6466	6	6	6	0.00
29/11/2018	R186 On 01-August-19	9.53	Call	Bond Future	4167	4	4	4	0.00
29/11/2018	R186 On 01-August-19	9.53	Put	Bond Future	1487	2	1	2	0.00
29/11/2018	R186 On 01-August-19	9.54	Put	Bond Future	1472	2	1	2	0.00
29/11/2018	R186 On 01-August-19	10.08	Put	Bond Future	877	1	1	1	6,000.00
29/11/2018	R186 On 01-August-19	9.52	Put	Bond Future	1501	2	2	2	0.00
29/11/2018	R186 On 01-August-19	8.30	Put	Bond Future	4943	6	5	6	0.00
29/11/2018	R186 On 01-August-19	9.05	Put	Bond Future	2451	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
29/11/2018	R197 On 07-February-19			Bond Future	299.03	298.7301	299.0268	298.7301	2,355.00
29/11/2018	R197 On 02-May-19			Bond Future	304.35	304.0459	304.3467	304.0459	0.00
29/11/2018	R197 On 01-August-19			Bond Future	302.91	302.6092	302.9120	302.6092	0.00
29/11/2018	R202 On 07-February-19			Bond Future	231.29	232.0805	231.2944	232.0805	8,990.00
29/11/2018	R202 On 02-May-19			Bond Future	235.41	236.2102	235.4093	236.2102	0.00
29/11/2018	R202 On 01-August-19			Bond Future	236.13	236.9518	236.1316	236.9518	0.00
29/11/2018	R207 On 07-February-19			Bond Future	5.86	101.7208	101.7818	101.7208	16,719.00
29/11/2018	R207 On 07-February-19	6.53	Call	Bond Future	597	1	1	1	0.00
29/11/2018	R207 On 07-February-19	6.52	Call	Bond Future	588	1	1	1	0.00
29/11/2018	R207 On 07-February-19	6.51	Call	Bond Future	579	1	1	1	0.00
29/11/2018	R207 On 07-February-19	6.52	Put	Bond Future	3	0	0	0	0.00
29/11/2018	R207 On 07-February-19	6.51	Put	Bond Future	3	0	0	0	0.00
29/11/2018	R207 On 07-February-19	6.53	Put	Bond Future	3	0	0	0	0.00
29/11/2018	R207 On 02-May-19			Bond Future	5.25	103.5084	103.5702	103.5084	0.00
29/11/2018	R207 On 02-May-19	7.61	Call	Bond Future	1581	2	2	2	0.00
29/11/2018	R207 On 02-May-19	7.63	Call	Bond Future	1594	2	2	2	0.00
29/11/2018	R207 On 02-May-19	7.62	Call	Bond Future	1588	2	2	2	0.00
29/11/2018	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
29/11/2018	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
29/11/2018	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
29/11/2018	R207 On 01-August-19			Bond Future	3.62	101.9270	101.9886	101.9270	0.00
29/11/2018	R207 On 01-August-19	7.33	Call	Bond Future	1629	2	2	2	0.00
29/11/2018	R207 On 01-August-19	7.34	Call	Bond Future	1633	2	2	2	0.00
29/11/2018	R207 On 01-August-19	7.35	Call	Bond Future	1637	2	2	2	0.00
29/11/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
29/11/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
29/11/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
29/11/2018	R208 On 07-February-19			Bond Future	7.12	101.6395	101.7658	101.6395	17,015.00
29/11/2018	R208 On 07-February-19	7.08	Call	Bond Future	208	0	0	0	0.00
29/11/2018	R208 On 07-February-19	7.07	Call	Bond Future	200	0	0	0	0.00
29/11/2018	R208 On 07-February-19	7.06	Call	Bond Future	192	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
29/11/2018	R208 On 07-February-19	7.08	Put	Bond Future	293	0	0	0	0.00
29/11/2018	R208 On 07-February-19	7.06	Put	Bond Future	315	0	0	0	0.00
29/11/2018	R208 On 07-February-19	7.07	Put	Bond Future	304	0	0	0	0.00
29/11/2018	R208 On 02-May-19			Bond Future	7.05	100.0245	100.1527	100.0245	0.00
29/11/2018	R208 On 02-May-19	8.02	Call	Bond Future	1734	2	2	2	0.00
29/11/2018	R208 On 02-May-19	8.03	Call	Bond Future	1751	2	2	2	0.00
29/11/2018	R208 On 02-May-19	8.04	Call	Bond Future	1767	2	2	2	0.00
29/11/2018	R208 On 02-May-19	8.04	Put	Bond Future	55	0	0	0	0.00
29/11/2018	R208 On 02-May-19	8.02	Put	Bond Future	57	0	0	0	0.00
29/11/2018	R208 On 02-May-19	8.03	Put	Bond Future	56	0	0	0	0.00
29/11/2018	R208 On 01-August-19			Bond Future	6.88	102.0165	102.1458	102.0165	0.00
29/11/2018	R208 On 01-August-19	8.17	Call	Bond Future	2036	2	2	2	0.00
29/11/2018	R208 On 01-August-19	8.16	Call	Bond Future	2022	2	2	2	0.00
29/11/2018	R208 On 01-August-19	8.15	Call	Bond Future	2008	2	2	2	0.00
29/11/2018	R208 On 01-August-19	8.15	Put	Bond Future	87	0	0	0	0.00
29/11/2018	R208 On 01-August-19	8.17	Put	Bond Future	85	0	0	0	0.00
29/11/2018	R208 On 01-August-19	8.16	Put	Bond Future	86	0	0	0	0.00
29/11/2018	R209 On 07-February-19			Bond Future	9.67	73.1161	73.9783	73.1161	121,807.00
29/11/2018	R209 On 07-February-19	8.96	Call	Bond Future	142	0	0	0	0.00
29/11/2018	R209 On 07-February-19	9.54	Call	Bond Future	1110	1	1	1	4,000.00
29/11/2018	R209 On 07-February-19	8.95	Call	Bond Future	136	0	0	0	0.00
29/11/2018	R209 On 07-February-19	9.04	Call	Bond Future	199	0	0	0	4,000.00
29/11/2018	R209 On 07-February-19	10.20	Call	Bond Future	3786	3	4	3	0.00
29/11/2018	R209 On 07-February-19	8.97	Call	Bond Future	148	0	0	0	0.00
29/11/2018	R209 On 07-February-19	9.54	Put	Bond Future	1937	2	2	2	0.00
29/11/2018	R209 On 07-February-19	8.95	Put	Bond Future	5028	6	5	6	0.00
29/11/2018	R209 On 07-February-19	9.04	Put	Bond Future	4450	5	4	5	0.00
29/11/2018	R209 On 07-February-19	8.96	Put	Bond Future	4962	6	5	6	0.00
29/11/2018	R209 On 07-February-19	10.20	Put	Bond Future	431	1	0	1	4,000.00
29/11/2018	R209 On 07-February-19	8.97	Put	Bond Future	4897	6	5	6	0.00
29/11/2018	R209 On 02-May-19			Bond Future	9.72	71.2518	72.1289	71.2518	0.00
29/11/2018	R209 On 02-May-19	9.69	Call	Bond Future	2272	2	2	2	0.00
29/11/2018	R209 On 02-May-19	9.68	Call	Bond Future	2239	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
29/11/2018	R209 On 02-May-19	9.35	Call	Bond Future	1278	1	1	1	760.00
29/11/2018	R209 On 02-May-19	9.95	Call	Bond Future	3208	3	3	3	760.00
29/11/2018	R209 On 02-May-19	9.70	Call	Bond Future	2305	2	2	2	0.00
29/11/2018	R209 On 02-May-19	10.71	Call	Bond Future	6604	6	7	6	0.00
29/11/2018	R209 On 02-May-19	10.71	Put	Bond Future	593	1	1	1	760.00
29/11/2018	R209 On 02-May-19	9.95	Put	Bond Future	1719	2	2	2	0.00
29/11/2018	R209 On 02-May-19	9.68	Put	Bond Future	2468	3	2	3	0.00
29/11/2018	R209 On 02-May-19	9.35	Put	Bond Future	3692	4	4	4	0.00
29/11/2018	R209 On 02-May-19	9.69	Put	Bond Future	2436	3	2	3	0.00
29/11/2018	R209 On 02-May-19	9.70	Put	Bond Future	2405	3	2	3	0.00
29/11/2018	R209 On 01-August-19			Bond Future	9.76	72.6710	73.5645	72.6710	0.00
29/11/2018	R209 On 01-August-19	10.15	Call	Bond Future	4449	4	4	4	0.00
29/11/2018	R209 On 01-August-19	10.17	Call	Bond Future	4528	4	5	4	0.00
29/11/2018	R209 On 01-August-19	10.16	Call	Bond Future	4488	4	4	4	0.00
29/11/2018	R209 On 01-August-19	10.16	Put	Bond Future	1999	2	2	2	0.00
29/11/2018	R209 On 01-August-19	10.15	Put	Bond Future	2020	2	2	2	0.00
29/11/2018	R209 On 01-August-19	10.17	Put	Bond Future	1978	2	2	2	0.00
29/11/2018	R210 On 07-February-19			Bond Future	186.73	186.7044	186.7259	186.7044	3,308.00
29/11/2018	R210 On 02-May-19			Bond Future	187.49	187.4710	187.4922	187.4710	0.00
29/11/2018	R210 On 01-August-19			Bond Future	191.27	191.2469	191.2661	191.2469	0.00
29/11/2018	R212 On 07-February-19			Bond Future	155.77	155.7563	155.7731	155.7563	4,976.00
29/11/2018	R212 On 02-May-19			Bond Future	158.54	158.5281	158.5447	158.5281	0.00
29/11/2018	R212 On 01-August-19			Bond Future	161.66	161.6498	161.6645	161.6498	0.00
29/11/2018	R213 On 07-February-19			Bond Future	9.49	84.6903	85.5190	84.6903	32,397.00
29/11/2018	R213 On 07-February-19	8.68	Call	Bond Future	89	0	0	0	0.00
29/11/2018	R213 On 07-February-19	8.69	Call	Bond Future	94	0	0	0	0.00
29/11/2018	R213 On 07-February-19	8.70	Call	Bond Future	98	0	0	0	0.00
29/11/2018	R213 On 07-February-19	8.69	Put	Bond Future	5292	6	5	6	0.00
29/11/2018	R213 On 07-February-19	8.70	Put	Bond Future	5229	6	5	6	0.00
29/11/2018	R213 On 07-February-19	8.68	Put	Bond Future	5356	6	5	6	0.00
29/11/2018	R213 On 02-May-19			Bond Future	9.54	82.6291	83.4719	82.6291	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
29/11/2018	R213 On 02-May-19	9.50	Call	Bond Future	2100	2	2	2	0.00
29/11/2018	R213 On 02-May-19	9.49	Call	Bond Future	2069	2	2	2	0.00
29/11/2018	R213 On 02-May-19	9.48	Call	Bond Future	2038	2	2	2	0.00
29/11/2018	R213 On 02-May-19	9.49	Put	Bond Future	2407	3	2	3	0.00
29/11/2018	R213 On 02-May-19	9.48	Put	Bond Future	2437	3	2	3	0.00
29/11/2018	R213 On 02-May-19	9.50	Put	Bond Future	2376	3	2	3	0.00
29/11/2018	R213 On 01-August-19			Bond Future	9.59	84.2746	85.1331	84.2746	0.00
29/11/2018	R213 On 01-August-19	9.98	Call	Bond Future	4225	4	4	4	0.00
29/11/2018	R213 On 01-August-19	9.99	Call	Bond Future	4263	4	4	4	0.00
29/11/2018	R213 On 01-August-19	10.00	Call	Bond Future	4302	4	4	4	0.00
29/11/2018	R213 On 01-August-19	10.00	Put	Bond Future	1886	2	2	2	0.00
29/11/2018	R213 On 01-August-19	9.98	Put	Bond Future	1925	2	2	2	0.00
29/11/2018	R213 On 01-August-19	9.99	Put	Bond Future	1905	2	2	2	0.00
29/11/2018	R214 On 07-February-19			Bond Future	9.84	72.2145	73.1097	72.2145	29,921.00
29/11/2018	R214 On 07-February-19	9.04	Call	Bond Future	96	0	0	0	0.00
29/11/2018	R214 On 07-February-19	9.05	Call	Bond Future	101	0	0	0	0.00
29/11/2018	R214 On 07-February-19	9.03	Call	Bond Future	91	0	0	0	0.00
29/11/2018	R214 On 07-February-19	9.03	Put	Bond Future	5919	7	6	7	0.00
29/11/2018	R214 On 07-February-19	9.04	Put	Bond Future	5847	7	6	7	0.00
29/11/2018	R214 On 07-February-19	9.05	Put	Bond Future	5776	7	6	7	0.00
29/11/2018	R214 On 02-May-19			Bond Future	9.89	70.1876	71.0982	70.1876	0.00
29/11/2018	R214 On 02-May-19	9.87	Call	Bond Future	2462	2	2	2	0.00
29/11/2018	R214 On 02-May-19	9.85	Call	Bond Future	2393	2	2	2	0.00
29/11/2018	R214 On 02-May-19	9.86	Call	Bond Future	2427	2	2	2	0.00
29/11/2018	R214 On 02-May-19	9.86	Put	Bond Future	2610	3	3	3	0.00
29/11/2018	R214 On 02-May-19	9.87	Put	Bond Future	2576	3	3	3	0.00
29/11/2018	R214 On 02-May-19	9.85	Put	Bond Future	2643	3	3	3	0.00
29/11/2018	R214 On 01-August-19			Bond Future	9.93	71.5854	72.5132	71.5854	0.00
29/11/2018	R214 On 01-August-19	10.33	Call	Bond Future	4659	4	5	4	0.00
29/11/2018	R214 On 01-August-19	10.34	Call	Bond Future	4700	4	5	4	0.00
29/11/2018	R214 On 01-August-19	10.32	Call	Bond Future	4619	4	5	4	0.00
29/11/2018	R214 On 01-August-19	10.32	Put	Bond Future	2114	2	2	2	0.00
29/11/2018	R214 On 01-August-19	10.33	Put	Bond Future	2092	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
29/11/2018	R214 On 01-August-19	10.34	Put	Bond Future	2070	2	2	2	0.00
29/11/2018	R248 On 07-February-19			Bond Future	9.85	92.3648	93.4659	92.3648	109,114.00
29/11/2018	R248 On 07-February-19	9.07	Call	Bond Future	108	0	0	0	0.00
29/11/2018	R248 On 07-February-19	9.05	Call	Bond Future	96	0	0	0	0.00
29/11/2018	R248 On 07-February-19	9.06	Call	Bond Future	102	0	0	0	0.00
29/11/2018	R248 On 07-February-19	9.05	Put	Bond Future	7549	9	8	9	0.00
29/11/2018	R248 On 07-February-19	9.07	Put	Bond Future	7362	8	7	8	0.00
29/11/2018	R248 On 07-February-19	9.06	Put	Bond Future	7456	9	7	9	0.00
29/11/2018	R248 On 02-May-19			Bond Future	9.90	89.5511	90.6712	89.5511	0.00
29/11/2018	R248 On 02-May-19	9.90	Call	Bond Future	3119	3	3	3	0.00
29/11/2018	R248 On 02-May-19	9.89	Call	Bond Future	3075	3	3	3	0.00
29/11/2018	R248 On 02-May-19	9.91	Call	Bond Future	3164	3	3	3	0.00
29/11/2018	R248 On 02-May-19	9.89	Put	Bond Future	3184	4	3	4	0.00
29/11/2018	R248 On 02-May-19	9.91	Put	Bond Future	3100	4	3	4	0.00
29/11/2018	R248 On 02-May-19	9.90	Put	Bond Future	3142	4	3	4	0.00
29/11/2018	R248 On 01-August-19			Bond Future	9.95	91.3346	92.4757	91.3346	0.00
29/11/2018	R248 On 01-August-19	10.36	Call	Bond Future	5916	5	6	5	0.00
29/11/2018	R248 On 01-August-19	10.35	Call	Bond Future	5864	5	6	5	0.00
29/11/2018	R248 On 01-August-19	10.34	Call	Bond Future	5813	5	6	5	0.00
29/11/2018	R248 On 01-August-19	10.35	Put	Bond Future	2563	3	3	3	0.00
29/11/2018	R248 On 01-August-19	10.34	Put	Bond Future	2591	3	3	3	0.00
29/11/2018	R248 On 01-August-19	10.36	Put	Bond Future	2535	3	3	3	0.00