



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For August 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	2025 On 01-November-18			Bond Future	132.74	132.7610	132.7383	132.7610	365.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2018	2025 On 07-February-19			Bond Future	133.91	133.9360	133.9137	133.9360	0.00
22/08/2018	2025 On 02-May-19			Bond Future	136.16	136.1855	136.1634	136.1855	0.00
22/08/2018	2029 On 01-November-18			Bond Future	99.46	99.4789	99.4632	99.4789	1,600.00
22/08/2018	2029 On 07-February-19			Bond Future	101.40	101.4190	101.4039	101.4190	0.00
22/08/2018	2029 On 02-May-19			Bond Future	102.03	102.0499	102.0348	102.0499	0.00
22/08/2018	2030 On 01-November-18			Bond Future	9.40	92.1725	9.3956	92.1725	52,011.00
22/08/2018	2030 On 01-November-18	8.58	Call	Bond Future	114	0	114	0	0.00
22/08/2018	2030 On 01-November-18	8.60	Call	Bond Future	124	0	124	0	0.00
22/08/2018	2030 On 01-November-18	8.59	Call	Bond Future	119	0	119	0	0.00
22/08/2018	2030 On 01-November-18	8.59	Put	Bond Future	5481	6	5481	6	0.00
22/08/2018	2030 On 01-November-18	8.58	Put	Bond Future	5545	6	5545	6	0.00
22/08/2018	2030 On 01-November-18	8.60	Put	Bond Future	5417	6	5417	6	0.00
22/08/2018	2030 On 07-February-19			Bond Future	9.48	89.9432	9.4758	89.9432	167.00
22/08/2018	2030 On 07-February-19	8.62	Call	Bond Future	630	0	630	0	0.00
22/08/2018	2030 On 07-February-19	8.63	Call	Bond Future	644	0	644	0	0.00
22/08/2018	2030 On 07-February-19	9.40	Call	Bond Future	2423	2	2423	2	920.00
22/08/2018	2030 On 07-February-19	8.64	Call	Bond Future	659	1	659	1	0.00
22/08/2018	2030 On 07-February-19	8.70	Call	Bond Future	751	1	751	1	920.00
22/08/2018	2030 On 07-February-19	9.40	Put	Bond Future	2900	3	2900	3	0.00
22/08/2018	2030 On 07-February-19	8.64	Put	Bond Future	6113	6	6113	6	0.00
22/08/2018	2030 On 07-February-19	8.70	Put	Bond Future	5800	6	5800	6	0.00
22/08/2018	2030 On 07-February-19	8.63	Put	Bond Future	6167	6	6167	6	0.00
22/08/2018	2030 On 07-February-19	8.62	Put	Bond Future	6220	6	6220	6	0.00
22/08/2018	2030 On 02-May-19			Bond Future	9.55	91.4374	9.5503	91.4374	0.00
22/08/2018	2030 On 02-May-19	9.39	Call	Bond Future	2743	2	2743	2	0.00
22/08/2018	2030 On 02-May-19	9.41	Call	Bond Future	2803	2	2803	2	0.00
22/08/2018	2030 On 02-May-19	9.40	Call	Bond Future	2773	2	2773	2	0.00
22/08/2018	2030 On 02-May-19	9.40	Put	Bond Future	3705	4	3705	4	0.00
22/08/2018	2030 On 02-May-19	9.41	Put	Bond Future	3673	4	3673	4	0.00
22/08/2018	2030 On 02-May-19	9.39	Put	Bond Future	3738	4	3738	4	0.00
22/08/2018	2032 On 01-November-18			Bond Future	9.57	90.5439	9.5728	90.5439	38,867.00
22/08/2018	2032 On 01-November-18	8.76	Call	Bond Future	121	0	121	0	0.00
22/08/2018	2032 On 01-November-18	8.77	Call	Bond Future	127	0	127	0	0.00
22/08/2018	2032 On 01-November-18	8.75	Call	Bond Future	116	0	116	0	0.00

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22/08/2018	2032 On 01-November-18	8.75	Put	Bond Future	6088	6	6088	6	0.00
22/08/2018	2032 On 01-November-18	8.76	Put	Bond Future	6017	6	6017	6	0.00
22/08/2018	2032 On 01-November-18	8.77	Put	Bond Future	5947	6	5947	6	0.00
22/08/2018	2032 On 07-February-19			Bond Future	9.65	92.2926	9.6549	92.2926	456.00
22/08/2018	2032 On 07-February-19	8.82	Call	Bond Future	741	1	741	1	0.00
22/08/2018	2032 On 07-February-19	8.81	Call	Bond Future	725	1	725	1	0.00
22/08/2018	2032 On 07-February-19	8.80	Call	Bond Future	708	1	708	1	0.00
22/08/2018	2032 On 07-February-19	8.81	Put	Bond Future	6751	7	6751	7	0.00
22/08/2018	2032 On 07-February-19	8.80	Put	Bond Future	6810	7	6810	7	0.00
22/08/2018	2032 On 07-February-19	8.82	Put	Bond Future	6693	7	6693	7	0.00
22/08/2018	2032 On 02-May-19			Bond Future	9.73	89.6707	9.7269	89.6707	0.00
22/08/2018	2032 On 02-May-19	9.61	Call	Bond Future	3159	3	3159	3	0.00
22/08/2018	2032 On 02-May-19	9.62	Call	Bond Future	3192	3	3192	3	0.00
22/08/2018	2032 On 02-May-19	9.63	Call	Bond Future	3225	3	3225	3	0.00
22/08/2018	2032 On 02-May-19	9.63	Put	Bond Future	3878	4	3878	4	0.00
22/08/2018	2032 On 02-May-19	9.61	Put	Bond Future	3948	4	3948	4	0.00
22/08/2018	2032 On 02-May-19	9.62	Put	Bond Future	3913	4	3913	4	0.00
22/08/2018	2033 On 01-November-18			Bond Future	101.83	101.8470	101.8313	101.8470	5,770.00
22/08/2018	2033 On 07-February-19			Bond Future	103.82	103.8334	103.8183	103.8334	0.00
22/08/2018	2033 On 02-May-19			Bond Future	104.42	104.4327	104.4177	104.4327	0.00
22/08/2018	2037 On 01-November-18			Bond Future	9.76	91.1201	9.7583	91.1201	49,471.00
22/08/2018	2037 On 01-November-18	9.01	Call	Bond Future	188	0	188	0	0.00
22/08/2018	2037 On 01-November-18	9.03	Call	Bond Future	206	0	206	0	0.00
22/08/2018	2037 On 01-November-18	9.02	Call	Bond Future	197	0	197	0	0.00
22/08/2018	2037 On 01-November-18	9.02	Put	Bond Future	6213	7	6213	7	0.00
22/08/2018	2037 On 01-November-18	9.03	Put	Bond Future	6137	7	6137	7	0.00
22/08/2018	2037 On 01-November-18	9.01	Put	Bond Future	6290	7	6290	7	0.00
22/08/2018	2037 On 07-February-19			Bond Future	9.83	88.6200	9.8347	88.6200	650.00
22/08/2018	2037 On 07-February-19	9.05	Call	Bond Future	911	1	911	1	0.00
22/08/2018	2037 On 07-February-19	9.06	Call	Bond Future	931	1	931	1	0.00
22/08/2018	2037 On 07-February-19	9.07	Call	Bond Future	952	1	952	1	0.00
22/08/2018	2037 On 07-February-19	9.07	Put	Bond Future	7097	7	7097	7	0.00
22/08/2018	2037 On 07-February-19	9.05	Put	Bond Future	7226	8	7226	8	0.00
22/08/2018	2037 On 07-February-19	9.06	Put	Bond Future	7162	7	7162	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
22/08/2018	2037 On 02-May-19			Bond Future	9.90	90.0921	9.9043	90.0921	0.00
22/08/2018	2037 On 02-May-19	9.80	Call	Bond Future	3591	3	3591	3	0.00
22/08/2018	2037 On 02-May-19	9.81	Call	Bond Future	3628	3	3628	3	0.00
22/08/2018	2037 On 02-May-19	9.79	Call	Bond Future	3553	3	3553	3	0.00
22/08/2018	2037 On 02-May-19	9.79	Put	Bond Future	4421	5	4421	5	0.00
22/08/2018	2037 On 02-May-19	9.80	Put	Bond Future	4382	4	4382	4	0.00
22/08/2018	2037 On 02-May-19	9.81	Put	Bond Future	4343	4	4343	4	0.00
22/08/2018	2038 On 01-November-18			Bond Future	122.77	122.9723	122.7653	122.9723	9,641.00
22/08/2018	2038 On 07-February-19			Bond Future	123.57	123.7794	123.5693	123.7794	0.00
22/08/2018	2038 On 02-May-19			Bond Future	125.65	125.8585	125.6452	125.8585	0.00
22/08/2018	2040 On 01-November-18			Bond Future	9.83	94.5572	9.8280	94.5572	24,834.00
22/08/2018	2040 On 01-November-18	9.08	Call	Bond Future	188	0	188	0	0.00
22/08/2018	2040 On 01-November-18	9.20	Call	Bond Future	306	0	306	0	3,540.00
22/08/2018	2040 On 01-November-18	9.80	Call	Bond Future	1966	2	1966	2	3,540.00
22/08/2018	2040 On 01-November-18	9.07	Call	Bond Future	180	0	180	0	0.00
22/08/2018	2040 On 01-November-18	9.10	Call	Bond Future	204	0	204	0	2,950.00
22/08/2018	2040 On 01-November-18	8.50	Call	Bond Future	10	0	10	0	2,950.00
22/08/2018	2040 On 01-November-18	9.09	Call	Bond Future	196	0	196	0	0.00
22/08/2018	2040 On 01-November-18	9.10	Put	Bond Future	6600	7	6600	7	0.00
22/08/2018	2040 On 01-November-18	8.50	Put	Bond Future	12218	13	12218	13	0.00
22/08/2018	2040 On 01-November-18	9.07	Put	Bond Future	6854	7	6854	7	0.00
22/08/2018	2040 On 01-November-18	9.09	Put	Bond Future	6684	7	6684	7	0.00
22/08/2018	2040 On 01-November-18	9.80	Put	Bond Future	2199	2	2199	2	0.00
22/08/2018	2040 On 01-November-18	9.08	Put	Bond Future	6768	7	6768	7	0.00
22/08/2018	2040 On 01-November-18	9.20	Put	Bond Future	5781	6	5781	6	0.00
22/08/2018	2040 On 07-February-19			Bond Future	9.90	91.8729	9.9037	91.8729	100.00
22/08/2018	2040 On 07-February-19	9.11	Call	Bond Future	975	1	975	1	0.00
22/08/2018	2040 On 07-February-19	9.13	Call	Bond Future	1019	1	1019	1	0.00
22/08/2018	2040 On 07-February-19	9.12	Call	Bond Future	997	1	997	1	0.00
22/08/2018	2040 On 07-February-19	9.12	Put	Bond Future	7807	8	7807	8	0.00
22/08/2018	2040 On 07-February-19	9.11	Put	Bond Future	7877	8	7877	8	0.00
22/08/2018	2040 On 07-February-19	9.13	Put	Bond Future	7737	8	7737	8	0.00
22/08/2018	2040 On 02-May-19			Bond Future	9.97	93.3990	9.9725	93.3990	0.00
22/08/2018	2040 On 02-May-19	9.90	Call	Bond Future	4008	4	4008	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2018	2040 On 02-May-19	9.89	Call	Bond Future	3968	4	3968	4	0.00
22/08/2018	2040 On 02-May-19	9.88	Call	Bond Future	3927	4	3927	4	0.00
22/08/2018	2040 On 02-May-19	9.89	Put	Bond Future	4640	5	4640	5	0.00
22/08/2018	2040 On 02-May-19	9.88	Put	Bond Future	4682	5	4682	5	0.00
22/08/2018	2040 On 02-May-19	9.90	Put	Bond Future	4599	5	4599	5	0.00
22/08/2018	2044 On 01-November-18			Bond Future	9.86	91.5786	9.8561	91.5786	38,549.00
22/08/2018	2044 On 01-November-18	9.12	Call	Bond Future	201	0	201	0	0.00
22/08/2018	2044 On 01-November-18	9.13	Call	Bond Future	210	0	210	0	0.00
22/08/2018	2044 On 01-November-18	9.14	Call	Bond Future	219	0	219	0	0.00
22/08/2018	2044 On 01-November-18	9.13	Put	Bond Future	6720	7	6720	7	0.00
22/08/2018	2044 On 01-November-18	9.14	Put	Bond Future	6634	7	6634	7	0.00
22/08/2018	2044 On 01-November-18	9.12	Put	Bond Future	6806	7	6806	7	0.00
22/08/2018	2044 On 07-February-19			Bond Future	9.93	88.9621	9.9291	88.9621	108.00
22/08/2018	2044 On 07-February-19	9.17	Call	Bond Future	1078	1	1078	1	0.00
22/08/2018	2044 On 07-February-19	9.18	Call	Bond Future	1101	1	1101	1	0.00
22/08/2018	2044 On 07-February-19	9.16	Call	Bond Future	1055	1	1055	1	0.00
22/08/2018	2044 On 07-February-19	9.16	Put	Bond Future	7877	8	7877	8	0.00
22/08/2018	2044 On 07-February-19	9.17	Put	Bond Future	7805	8	7805	8	0.00
22/08/2018	2044 On 07-February-19	9.18	Put	Bond Future	7734	8	7734	8	0.00
22/08/2018	2044 On 02-May-19			Bond Future	10.00	90.4398	9.9953	90.4398	0.00
22/08/2018	2044 On 02-May-19	9.90	Call	Bond Future	3995	4	3995	4	0.00
22/08/2018	2044 On 02-May-19	9.92	Call	Bond Future	4078	4	4078	4	0.00
22/08/2018	2044 On 02-May-19	9.91	Call	Bond Future	4037	4	4037	4	0.00
22/08/2018	2044 On 02-May-19	9.92	Put	Bond Future	4702	5	4702	5	0.00
22/08/2018	2044 On 02-May-19	9.91	Put	Bond Future	4744	5	4744	5	0.00
22/08/2018	2044 On 02-May-19	9.90	Put	Bond Future	4787	5	4787	5	0.00
22/08/2018	2046 On 01-November-18			Bond Future	114.25	116.1488	114.2474	116.1488	11,966.00
22/08/2018	2046 On 07-February-19			Bond Future	116.48	118.4141	116.4766	118.4141	0.00
22/08/2018	2046 On 02-May-19			Bond Future	116.75	118.7175	116.7480	118.7175	0.00
22/08/2018	2050 On 01-November-18			Bond Future	122.18	122.2008	122.1822	122.2008	9,987.00
22/08/2018	2050 On 07-February-19			Bond Future	122.79	122.8128	122.7945	122.8128	0.00
22/08/2018	2050 On 02-May-19			Bond Future	124.86	124.8755	124.8574	124.8755	0.00
22/08/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	8608 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
22/08/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	AL37 On 01-November-18			Index Future	591.70	590.4080	591.6980	590.4080	0.00
22/08/2018	AL37 On 07-February-19			Index Future	603.13	601.8130	603.1280	601.8130	0.00
22/08/2018	AL37 On 02-May-19			Index Future	613.15	611.8160	613.1540	611.8160	0.00
22/08/2018	AL7T On 01-November-18			Index Future	686.30	684.0120	686.3000	684.0120	0.00
22/08/2018	AL7T On 07-February-19			Index Future	699.56	697.2260	699.5580	697.2260	0.00
22/08/2018	AL7T On 02-May-19			Index Future	711.19	708.8150	711.1860	708.8150	0.00
22/08/2018	ALBI On 01-November-18			Index Future	622.73	620.1880	622.7310	620.1880	863.00
22/08/2018	ALBI On 07-February-19			Index Future	634.76	632.1680	634.7610	632.1680	0.00
22/08/2018	ALBI On 02-May-19			Index Future	645.31	642.6760	645.3120	642.6760	0.00
22/08/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/08/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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22/08/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2018	ES33 On 01-November-18			Bond Future	11.02	75.2416	11.0168	75.2416	9,466.00
22/08/2018	ES33 On 07-February-19			Bond Future	11.15	76.6948	11.1497	76.6948	0.00
22/08/2018	ES33 On 02-May-19			Bond Future	11.26	74.1796	11.2635	74.1796	0.00
22/08/2018	ES42 On 01-November-18			Bond Future	11.22	77.4755	11.2188	77.4755	7,957.00
22/08/2018	ES42 On 07-February-19			Bond Future	11.34	78.9716	11.3432	78.9716	0.00
22/08/2018	ES42 On 02-May-19			Bond Future	11.45	76.0235	11.4548	76.0235	0.00
22/08/2018	GOVI On 01-November-18			GOVI	617.68	614.9840	617.6770	614.9840	465.00
22/08/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
22/08/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
22/08/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
22/08/2018	GOVI On 01-November-18	653.49	Put	GOVI	358130	39	358130	39	0.00
22/08/2018	GOVI On 01-November-18	653.51	Put	GOVI	358330	39	358330	39	0.00
22/08/2018	GOVI On 01-November-18	653.50	Put	GOVI	358230	39	358230	39	0.00
22/08/2018	GOVI On 07-February-19			GOVI	629.61	626.8640	629.6090	626.8640	0.00
22/08/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
22/08/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
22/08/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
22/08/2018	GOVI On 07-February-19	666.51	Put	GOVI	369010	40	369010	40	0.00
22/08/2018	GOVI On 07-February-19	666.52	Put	GOVI	369110	40	369110	40	0.00
22/08/2018	GOVI On 07-February-19	666.53	Put	GOVI	369210	40	369210	40	0.00
22/08/2018	GOVI On 02-May-19			GOVI	640.08	637.2830	640.0750	637.2830	0.00
22/08/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
22/08/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
22/08/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2018	GOVI On 02-May-19	647.88	Put	GOVI	78050	11	78050	11	0.00
22/08/2018	GOVI On 02-May-19	647.86	Put	GOVI	77850	11	77850	11	0.00
22/08/2018	GOVI On 02-May-19	647.87	Put	GOVI	77950	11	77950	11	0.00
22/08/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/08/2018	IGOV On 01-November-18			Index Future	252.72	253.1230	252.7170	253.1230	742.00
22/08/2018	IGOV On 07-February-19			Index Future	257.65	258.0610	257.6480	258.0610	0.00
22/08/2018	IGOV On 02-May-19			Index Future	261.98	262.3960	261.9770	262.3960	0.00
22/08/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
22/08/2018	IS01 On 20-December-18			Interest Rate Swap	102.26	102.2700	102.2600	102.2700	0.00
22/08/2018	IS01 On 22-March-19			Interest Rate Swap	99.63	99.6400	99.6300	99.6400	0.00
22/08/2018	IS01 On 20-June-19			Interest Rate Swap	102.12	102.1400	102.1200	102.1400	0.00
22/08/2018	IS01 On 19-September-19			Interest Rate Swap	100.09	100.1100	100.0900	100.1100	0.00
22/08/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
22/08/2018	IS02 On 21-December-18			Interest Rate Swap	98.93	98.9300	98.9300	98.9300	0.00
22/08/2018	IS02 On 15-March-19			Interest Rate Swap	99.37	99.3800	99.3700	99.3800	0.00
22/08/2018	IS02 On 21-June-19			Interest Rate Swap	99.86	99.8800	99.8600	99.8800	0.00
22/08/2018	IS02 On 20-September-19			Interest Rate Swap	102.09	102.1100	102.0900	102.1100	0.00
22/08/2018	IS02 On 20-December-19			Interest Rate Swap	103.15	103.1800	103.1500	103.1800	0.00
22/08/2018	IS02 On 23-March-20			Interest Rate Swap	99.31	99.3400	99.3100	99.3400	0.00
22/08/2018	IS02 On 22-June-20			Interest Rate Swap	103.01	103.0500	103.0100	103.0500	0.00
22/08/2018	IS02 On 21-September-20			Interest Rate Swap	100.20	100.2300	100.2000	100.2300	0.00
22/08/2018	IS05 On 17-December-20			Interest Rate Swap	97.13	97.1800	97.1300	97.1800	0.00
22/08/2018	IS05 On 16-March-21			Interest Rate Swap	96.41	96.4700	96.4100	96.4700	0.00
22/08/2018	IS05 On 15-June-21			Interest Rate Swap	95.65	95.7400	95.6500	95.7400	0.00
22/08/2018	IS05 On 21-September-21			Interest Rate Swap	95.89	96.0000	95.8900	96.0000	0.00
22/08/2018	IS05 On 21-December-21			Interest Rate Swap	98.15	98.2700	98.1500	98.2700	51.00
22/08/2018	IS05 On 15-March-22			Interest Rate Swap	98.34	98.4800	98.3400	98.4800	0.00
22/08/2018	IS05 On 21-June-22			Interest Rate Swap	99.60	99.7600	99.6000	99.7600	0.00
22/08/2018	IS05 On 20-September-22			Interest Rate Swap	103.57	103.7300	103.5700	103.7300	0.00
22/08/2018	IS05 On 20-December-22			Interest Rate Swap	104.87	105.0400	104.8700	105.0400	0.00
22/08/2018	IS05 On 22-March-23			Interest Rate Swap	98.35	98.5400	98.3500	98.5400	0.00
22/08/2018	IS05 On 20-June-23			Interest Rate Swap	104.40	104.6000	104.4000	104.6000	0.00
22/08/2018	IS05 On 19-September-23			Interest Rate Swap	99.99	100.1900	99.9900	100.1900	0.00
22/08/2018	IS10 On 17-December-25			Interest Rate Swap	97.07	97.3000	97.0700	97.3000	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
22/08/2018	IS10 On 16-March-26			Interest Rate Swap	94.13	94.3800	94.1300	94.3800	0.00
22/08/2018	IS10 On 15-June-26			Interest Rate Swap	92.92	93.1800	92.9200	93.1800	0.00
22/08/2018	IS10 On 21-September-26			Interest Rate Swap	95.09	95.3500	95.0900	95.3500	0.00
22/08/2018	IS10 On 21-December-26			Interest Rate Swap	98.85	99.1100	98.8500	99.1100	0.00
22/08/2018	IS10 On 15-March-27			Interest Rate Swap	97.45	97.7200	97.4500	97.7200	0.00
22/08/2018	IS10 On 21-June-27			Interest Rate Swap	99.52	99.7900	99.5200	99.7900	0.00
22/08/2018	IS10 On 20-September-27			Interest Rate Swap	104.93	105.2000	104.9300	105.2000	0.00
22/08/2018	IS10 On 20-December-27			Interest Rate Swap	105.30	105.5800	105.3000	105.5800	0.00
22/08/2018	IS10 On 22-March-28			Interest Rate Swap	98.93	99.2200	98.9300	99.2200	0.00
22/08/2018	IS10 On 20-June-28			Interest Rate Swap	106.03	106.3300	106.0300	106.3300	0.00
22/08/2018	IS10 On 19-September-28			Interest Rate Swap	99.71	100.0200	99.7100	100.0200	0.00
22/08/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/08/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/08/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/08/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
22/08/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
22/08/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
22/08/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
22/08/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
22/08/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
22/08/2018	R023 On 01-November-18			Bond Future	8.42	98.7866	8.4245	98.7866	38,272.00
22/08/2018	R023 On 01-November-18	10.59	Call	Bond Future	7243	7	7243	7	0.00
22/08/2018	R023 On 01-November-18	10.58	Call	Bond Future	7211	7	7211	7	0.00
22/08/2018	R023 On 01-November-18	10.57	Call	Bond Future	7180	7	7180	7	0.00
22/08/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
22/08/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
22/08/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
22/08/2018	R023 On 07-February-19			Bond Future	8.52	100.6947	8.5222	100.6947	0.00
22/08/2018	R023 On 07-February-19	10.57	Call	Bond Future	6554	6	6554	6	0.00
22/08/2018	R023 On 07-February-19	10.59	Call	Bond Future	6612	6	6612	6	0.00
22/08/2018	R023 On 07-February-19	10.58	Call	Bond Future	6583	6	6583	6	0.00
22/08/2018	R023 On 07-February-19	10.58	Put	Bond Future	57	0	57	0	0.00
22/08/2018	R023 On 07-February-19	10.59	Put	Bond Future	56	0	56	0	0.00
22/08/2018	R023 On 07-February-19	10.57	Put	Bond Future	59	0	59	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
22/08/2018	R023 On 02-May-19			Bond Future	8.61	98.4405	8.6055	98.4405	0.00
22/08/2018	R023 On 02-May-19	8.46	Call	Bond Future	1196	1	1196	1	0.00
22/08/2018	R023 On 02-May-19	8.45	Call	Bond Future	1179	1	1179	1	0.00
22/08/2018	R023 On 02-May-19	8.44	Call	Bond Future	1162	1	1162	1	0.00
22/08/2018	R023 On 02-May-19	8.45	Put	Bond Future	1669	2	1669	2	0.00
22/08/2018	R023 On 02-May-19	8.44	Put	Bond Future	1683	2	1683	2	0.00
22/08/2018	R023 On 02-May-19	8.46	Put	Bond Future	1654	2	1654	2	0.00
22/08/2018	R035 On 01-November-18			Bond Future	9.71	94.3755	9.7079	94.3755	72,792.00
22/08/2018	R035 On 01-November-18	8.94	Call	Bond Future	167	0	167	0	0.00
22/08/2018	R035 On 01-November-18	8.93	Call	Bond Future	160	0	160	0	0.00
22/08/2018	R035 On 01-November-18	8.92	Call	Bond Future	153	0	153	0	0.00
22/08/2018	R035 On 01-November-18	8.93	Put	Bond Future	6446	7	6446	7	0.00
22/08/2018	R035 On 01-November-18	8.92	Put	Bond Future	6524	7	6524	7	0.00
22/08/2018	R035 On 01-November-18	8.94	Put	Bond Future	6368	7	6368	7	0.00
22/08/2018	R035 On 07-February-19			Bond Future	9.79	96.1984	9.7911	96.1984	298.00
22/08/2018	R035 On 07-February-19	8.96	Call	Bond Future	871	1	871	1	0.00
22/08/2018	R035 On 07-February-19	8.98	Call	Bond Future	910	1	910	1	0.00
22/08/2018	R035 On 07-February-19	8.97	Call	Bond Future	890	1	890	1	0.00
22/08/2018	R035 On 07-February-19	8.97	Put	Bond Future	7429	8	7429	8	0.00
22/08/2018	R035 On 07-February-19	8.98	Put	Bond Future	7365	8	7365	8	0.00
22/08/2018	R035 On 07-February-19	8.96	Put	Bond Future	7494	8	7494	8	0.00
22/08/2018	R035 On 02-May-19			Bond Future	9.86	93.2993	9.8597	93.2993	0.00
22/08/2018	R035 On 02-May-19	9.74	Call	Bond Future	3475	3	3475	3	0.00
22/08/2018	R035 On 02-May-19	9.75	Call	Bond Future	3512	3	3512	3	0.00
22/08/2018	R035 On 02-May-19	9.73	Call	Bond Future	3438	3	3438	3	0.00
22/08/2018	R035 On 02-May-19	9.73	Put	Bond Future	4414	5	4414	5	0.00
22/08/2018	R035 On 02-May-19	9.75	Put	Bond Future	4336	4	4336	4	0.00
22/08/2018	R035 On 02-May-19	9.74	Put	Bond Future	4375	4	4375	4	0.00
22/08/2018	R186 On 01-November-18			Bond Future	8.99	112.1255	8.9949	112.1255	65,558.00
22/08/2018	R186 On 01-November-18	8.53	Call	Bond Future	402	0	402	0	0.00
22/08/2018	R186 On 01-November-18	8.46	Call	Bond Future	313	0	313	0	5,000.00
22/08/2018	R186 On 01-November-18	8.90	Call	Bond Future	1164	1	1164	1	0.00
22/08/2018	R186 On 01-November-18	9.14	Call	Bond Future	1932	2	1932	2	0.00
22/08/2018	R186 On 01-November-18	8.52	Call	Bond Future	389	0	389	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
22/08/2018	R186 On 01-November-18	8.54	Call	Bond Future	416	0	416	0	0.00
22/08/2018	R186 On 01-November-18	7.96	Call	Bond Future	35	0	35	0	5,000.00
22/08/2018	R186 On 01-November-18	8.90	Put	Bond Future	1735	2	1735	2	2,500.00
22/08/2018	R186 On 01-November-18	9.14	Put	Bond Future	1067	1	1067	1	5,000.00
22/08/2018	R186 On 01-November-18	8.52	Put	Bond Future	3284	4	3284	4	0.00
22/08/2018	R186 On 01-November-18	7.96	Put	Bond Future	6476	7	6476	7	0.00
22/08/2018	R186 On 01-November-18	8.54	Put	Bond Future	3188	3	3188	3	0.00
22/08/2018	R186 On 01-November-18	8.53	Put	Bond Future	3236	4	3236	4	0.00
22/08/2018	R186 On 01-November-18	8.46	Put	Bond Future	3582	4	3582	4	0.00
22/08/2018	R186 On 07-February-19			Bond Future	9.08	108.9862	9.0813	108.9862	719.00
22/08/2018	R186 On 07-February-19	8.20	Call	Bond Future	454	0	454	0	0.00
22/08/2018	R186 On 07-February-19	8.22	Call	Bond Future	473	0	473	0	0.00
22/08/2018	R186 On 07-February-19	8.30	Call	Bond Future	568	0	568	0	210.00
22/08/2018	R186 On 07-February-19	8.21	Call	Bond Future	464	0	464	0	0.00
22/08/2018	R186 On 07-February-19	8.30	Put	Bond Future	5236	5	5236	5	0.00
22/08/2018	R186 On 07-February-19	8.20	Put	Bond Future	5739	6	5739	6	0.00
22/08/2018	R186 On 07-February-19	8.22	Put	Bond Future	5635	6	5635	6	0.00
22/08/2018	R186 On 07-February-19	8.21	Put	Bond Future	5687	6	5687	6	0.00
22/08/2018	R186 On 02-May-19			Bond Future	9.16	110.7968	9.1602	110.7968	0.00
22/08/2018	R186 On 02-May-19	9.03	Call	Bond Future	2430	2	2430	2	0.00
22/08/2018	R186 On 02-May-19	9.02	Call	Bond Future	2401	2	2401	2	0.00
22/08/2018	R186 On 02-May-19	9.01	Call	Bond Future	2373	2	2373	2	0.00
22/08/2018	R186 On 02-May-19	9.02	Put	Bond Future	3198	3	3198	3	0.00
22/08/2018	R186 On 02-May-19	9.01	Put	Bond Future	3227	3	3227	3	0.00
22/08/2018	R186 On 02-May-19	9.03	Put	Bond Future	3170	3	3170	3	0.00
22/08/2018	R197 On 01-November-18			Bond Future	301.48	301.5298	301.4763	301.5298	2,350.00
22/08/2018	R197 On 07-February-19			Bond Future	300.01	300.0600	300.0079	300.0600	0.00
22/08/2018	R197 On 02-May-19			Bond Future	305.05	305.0996	305.0475	305.0996	0.00
22/08/2018	R202 On 01-November-18			Bond Future	234.80	234.8357	234.7992	234.8357	10,129.00
22/08/2018	R202 On 07-February-19			Bond Future	235.48	235.5119	235.4763	235.5119	0.00
22/08/2018	R202 On 02-May-19			Bond Future	239.43	239.4674	239.4322	239.4674	0.00
22/08/2018	R207 On 01-November-18			Bond Future	7.66	101.7193	7.6572	101.7193	19,635.00
22/08/2018	R207 On 01-November-18	6.75	Call	Bond Future	5	0	5	0	0.00
22/08/2018	R207 On 01-November-18	6.76	Call	Bond Future	5	0	5	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
22/08/2018	R207 On 01-November-18	6.74	Call	Bond Future	5	0	5	0	0.00
22/08/2018	R207 On 01-November-18	6.74	Put	Bond Future	1035	1	1035	1	0.00
22/08/2018	R207 On 01-November-18	6.75	Put	Bond Future	1024	1	1024	1	0.00
22/08/2018	R207 On 01-November-18	6.76	Put	Bond Future	1013	1	1013	1	0.00
22/08/2018	R207 On 07-February-19			Bond Future	7.77	100.0389	7.7715	100.0389	0.00
22/08/2018	R207 On 07-February-19	6.53	Call	Bond Future	3	0	3	0	0.00
22/08/2018	R207 On 07-February-19	6.52	Call	Bond Future	2	0	2	0	0.00
22/08/2018	R207 On 07-February-19	6.51	Call	Bond Future	2	0	2	0	0.00
22/08/2018	R207 On 07-February-19	6.52	Put	Bond Future	1103	1	1103	1	0.00
22/08/2018	R207 On 07-February-19	6.51	Put	Bond Future	1112	1	1112	1	0.00
22/08/2018	R207 On 07-February-19	6.53	Put	Bond Future	1094	1	1094	1	0.00
22/08/2018	R207 On 02-May-19			Bond Future	7.96	101.7009	7.9586	101.7009	0.00
22/08/2018	R207 On 02-May-19	7.61	Call	Bond Future	128	0	128	0	0.00
22/08/2018	R207 On 02-May-19	7.63	Call	Bond Future	133	0	133	0	0.00
22/08/2018	R207 On 02-May-19	7.62	Call	Bond Future	130	0	130	0	0.00
22/08/2018	R207 On 02-May-19	7.62	Put	Bond Future	354	0	354	0	0.00
22/08/2018	R207 On 02-May-19	7.63	Put	Bond Future	350	0	350	0	0.00
22/08/2018	R207 On 02-May-19	7.61	Put	Bond Future	358	0	358	0	0.00
22/08/2018	R208 On 01-November-18			Bond Future	7.94	98.0014	7.9400	98.0014	28,736.00
22/08/2018	R208 On 01-November-18	7.11	Call	Bond Future	15	0	15	0	0.00
22/08/2018	R208 On 01-November-18	7.12	Call	Bond Future	15	0	15	0	0.00
22/08/2018	R208 On 01-November-18	7.10	Call	Bond Future	15	0	15	0	0.00
22/08/2018	R208 On 01-November-18	7.12	Put	Bond Future	1767	2	1767	2	0.00
22/08/2018	R208 On 01-November-18	7.10	Put	Bond Future	1809	2	1809	2	0.00
22/08/2018	R208 On 01-November-18	7.11	Put	Bond Future	1788	2	1788	2	0.00
22/08/2018	R208 On 07-February-19			Bond Future	8.04	99.8942	8.0367	99.8942	0.00
22/08/2018	R208 On 07-February-19	7.08	Call	Bond Future	39	0	39	0	0.00
22/08/2018	R208 On 07-February-19	7.07	Call	Bond Future	37	0	37	0	0.00
22/08/2018	R208 On 07-February-19	7.06	Call	Bond Future	36	0	36	0	0.00
22/08/2018	R208 On 07-February-19	7.08	Put	Bond Future	1871	2	1871	2	0.00
22/08/2018	R208 On 07-February-19	7.06	Put	Bond Future	1907	2	1907	2	0.00
22/08/2018	R208 On 07-February-19	7.07	Put	Bond Future	1889	2	1889	2	0.00
22/08/2018	R208 On 02-May-19			Bond Future	8.13	98.1543	8.1344	98.1543	0.00
22/08/2018	R208 On 02-May-19	8.02	Call	Bond Future	606	0	606	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
22/08/2018	R208 On 02-May-19	8.03	Call	Bond Future	615	1	615	1	0.00
22/08/2018	R208 On 02-May-19	8.04	Call	Bond Future	624	1	624	1	0.00
22/08/2018	R208 On 02-May-19	8.04	Put	Bond Future	785	1	785	1	0.00
22/08/2018	R208 On 02-May-19	8.02	Put	Bond Future	801	1	801	1	0.00
22/08/2018	R208 On 02-May-19	8.03	Put	Bond Future	793	1	793	1	0.00
22/08/2018	R209 On 01-November-18			Bond Future	9.67	71.7099	9.6657	71.7099	126,887.00
22/08/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	71236	71	71236	71	0.00
22/08/2018	R209 On 01-November-18	8.89	Call	Bond Future	149	0	149	0	2,000.00
22/08/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	71236	71	71236	71	0.00
22/08/2018	R209 On 01-November-18	9.97	Call	Bond Future	2857	3	2857	3	0.00
22/08/2018	R209 On 01-November-18	8.98	Call	Bond Future	213	0	213	0	0.00
22/08/2018	R209 On 01-November-18	10.00	Call	Bond Future	2989	3	2989	3	0.00
22/08/2018	R209 On 01-November-18	9.64	Call	Bond Future	1587	1	1587	1	2,000.00
22/08/2018	R209 On 01-November-18	9.47	Call	Bond Future	1080	1	1080	1	0.00
22/08/2018	R209 On 01-November-18	9.82	Call	Bond Future	2236	2	2236	2	0.00
22/08/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	71236	71	71236	71	0.00
22/08/2018	R209 On 01-November-18	9.34	Call	Bond Future	760	1	760	1	0.00
22/08/2018	R209 On 01-November-18	9.98	Call	Bond Future	2901	3	2901	3	0.00
22/08/2018	R209 On 01-November-18	9.49	Call	Bond Future	1135	1	1135	1	0.00
22/08/2018	R209 On 01-November-18	9.94	Call	Bond Future	2728	2	2728	2	0.00
22/08/2018	R209 On 01-November-18	10.57	Call	Bond Future	5817	5	5817	5	0.00
22/08/2018	R209 On 01-November-18	9.84	Call	Bond Future	2315	2	2315	2	0.00
22/08/2018	R209 On 01-November-18	8.99	Call	Bond Future	222	0	222	0	760.00
22/08/2018	R209 On 01-November-18	9.49	Put	Bond Future	2296	3	2296	3	0.00
22/08/2018	R209 On 01-November-18	9.84	Put	Bond Future	1190	1	1190	1	0.00
22/08/2018	R209 On 01-November-18	8.99	Put	Bond Future	4843	5	4843	5	0.00
22/08/2018	R209 On 01-November-18	10.57	Put	Bond Future	255	0	255	0	0.00
22/08/2018	R209 On 01-November-18	9.94	Put	Bond Future	969	1	969	1	0.00
22/08/2018	R209 On 01-November-18	8.98	Put	Bond Future	4907	5	4907	5	0.00
22/08/2018	R209 On 01-November-18	10.00	Put	Bond Future	854	1	854	1	5,850.00
22/08/2018	R209 On 01-November-18	9.64	Put	Bond Future	1755	2	1755	2	0.00
22/08/2018	R209 On 01-November-18	9.47	Put	Bond Future	2375	3	2375	3	760.00
22/08/2018	R209 On 01-November-18	9.82	Put	Bond Future	1239	1	1239	1	760.00
22/08/2018	R209 On 01-November-18	9.97	Put	Bond Future	910	1	910	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
22/08/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
22/08/2018	R209 On 01-November-18	9.98	Put	Bond Future	891	1	891	1	2,000.00
22/08/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
22/08/2018	R209 On 01-November-18	9.34	Put	Bond Future	2935	3	2935	3	0.00
22/08/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
22/08/2018	R209 On 01-November-18	8.89	Put	Bond Future	5492	6	5492	6	0.00
22/08/2018	R209 On 07-February-19			Bond Future	9.74	73.0949	9.7372	73.0949	340.00
22/08/2018	R209 On 07-February-19	8.96	Call	Bond Future	830	1	830	1	0.00
22/08/2018	R209 On 07-February-19	8.97	Call	Bond Future	847	1	847	1	0.00
22/08/2018	R209 On 07-February-19	10.20	Call	Bond Future	4581	4	4581	4	0.00
22/08/2018	R209 On 07-February-19	8.95	Call	Bond Future	813	1	813	1	0.00
22/08/2018	R209 On 07-February-19	9.04	Call	Bond Future	975	1	975	1	4,000.00
22/08/2018	R209 On 07-February-19	9.54	Call	Bond Future	2204	2	2204	2	4,000.00
22/08/2018	R209 On 07-February-19	9.04	Put	Bond Future	5687	6	5687	6	0.00
22/08/2018	R209 On 07-February-19	8.95	Put	Bond Future	6166	6	6166	6	0.00
22/08/2018	R209 On 07-February-19	9.54	Put	Bond Future	3492	4	3492	4	0.00
22/08/2018	R209 On 07-February-19	8.96	Put	Bond Future	6111	6	6111	6	0.00
22/08/2018	R209 On 07-February-19	8.97	Put	Bond Future	6057	6	6057	6	0.00
22/08/2018	R209 On 07-February-19	10.20	Put	Bond Future	1687	2	1687	2	4,000.00
22/08/2018	R209 On 02-May-19			Bond Future	9.80	71.1614	9.7994	71.1614	0.00
22/08/2018	R209 On 02-May-19	9.69	Call	Bond Future	3084	3	3084	3	0.00
22/08/2018	R209 On 02-May-19	9.68	Call	Bond Future	3053	3	3053	3	0.00
22/08/2018	R209 On 02-May-19	9.70	Call	Bond Future	3116	3	3116	3	0.00
22/08/2018	R209 On 02-May-19	9.68	Put	Bond Future	3820	4	3820	4	0.00
22/08/2018	R209 On 02-May-19	9.69	Put	Bond Future	3787	4	3787	4	0.00
22/08/2018	R209 On 02-May-19	9.70	Put	Bond Future	3754	4	3754	4	0.00
22/08/2018	R210 On 01-November-18			Bond Future	183.78	184.1208	183.7822	184.1208	2,149.00
22/08/2018	R210 On 07-February-19			Bond Future	187.37	187.7119	187.3679	187.7119	0.00
22/08/2018	R210 On 02-May-19			Bond Future	187.96	188.3098	187.9608	188.3098	0.00
22/08/2018	R212 On 01-November-18			Bond Future	155.49	155.4696	155.4913	155.4696	3,476.00
22/08/2018	R212 On 07-February-19			Bond Future	156.37	156.3468	156.3700	156.3468	0.00
22/08/2018	R212 On 02-May-19			Bond Future	159.00	158.9726	158.9968	158.9726	0.00
22/08/2018	R213 On 01-November-18			Bond Future	9.48	83.0977	9.4818	83.0977	32,893.00
22/08/2018	R213 On 01-November-18	8.66	Call	Bond Future	118	0	118	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
22/08/2018	R213 On 01-November-18	8.65	Call	Bond Future	113	0	113	0	0.00
22/08/2018	R213 On 01-November-18	8.64	Call	Bond Future	109	0	109	0	0.00
22/08/2018	R213 On 01-November-18	8.65	Put	Bond Future	5573	6	5573	6	0.00
22/08/2018	R213 On 01-November-18	8.64	Put	Bond Future	5637	6	5637	6	0.00
22/08/2018	R213 On 01-November-18	8.66	Put	Bond Future	5510	6	5510	6	0.00
22/08/2018	R213 On 07-February-19			Bond Future	9.56	84.7027	9.5637	84.7027	112.00
22/08/2018	R213 On 07-February-19	8.68	Call	Bond Future	608	0	608	0	0.00
22/08/2018	R213 On 07-February-19	8.69	Call	Bond Future	622	0	622	0	0.00
22/08/2018	R213 On 07-February-19	8.70	Call	Bond Future	636	0	636	0	0.00
22/08/2018	R213 On 07-February-19	8.69	Put	Bond Future	6261	6	6261	6	0.00
22/08/2018	R213 On 07-February-19	8.70	Put	Bond Future	6208	6	6208	6	0.00
22/08/2018	R213 On 07-February-19	8.68	Put	Bond Future	6314	7	6314	7	0.00
22/08/2018	R213 On 02-May-19			Bond Future	9.63	82.5628	9.6313	82.5628	0.00
22/08/2018	R213 On 02-May-19	9.50	Call	Bond Future	2764	2	2764	2	0.00
22/08/2018	R213 On 02-May-19	9.49	Call	Bond Future	2733	2	2733	2	0.00
22/08/2018	R213 On 02-May-19	9.48	Call	Bond Future	2703	2	2703	2	0.00
22/08/2018	R213 On 02-May-19	9.49	Put	Bond Future	3598	4	3598	4	0.00
22/08/2018	R213 On 02-May-19	9.48	Put	Bond Future	3629	4	3629	4	0.00
22/08/2018	R213 On 02-May-19	9.50	Put	Bond Future	3567	4	3567	4	0.00
22/08/2018	R214 On 01-November-18			Bond Future	9.81	70.9853	9.8114	70.9853	28,498.00
22/08/2018	R214 On 01-November-18	8.98	Call	Bond Future	126	0	126	0	0.00
22/08/2018	R214 On 01-November-18	8.99	Call	Bond Future	132	0	132	0	0.00
22/08/2018	R214 On 01-November-18	9.00	Call	Bond Future	137	0	137	0	0.00
22/08/2018	R214 On 01-November-18	9.00	Put	Bond Future	6026	6	6026	6	0.00
22/08/2018	R214 On 01-November-18	8.98	Put	Bond Future	6169	7	6169	7	0.00
22/08/2018	R214 On 01-November-18	8.99	Put	Bond Future	6098	7	6098	7	0.00
22/08/2018	R214 On 07-February-19			Bond Future	9.88	72.3564	9.8849	72.3564	0.00
22/08/2018	R214 On 07-February-19	9.04	Call	Bond Future	746	1	746	1	0.00
22/08/2018	R214 On 07-February-19	9.05	Call	Bond Future	762	1	762	1	0.00
22/08/2018	R214 On 07-February-19	9.03	Call	Bond Future	729	1	729	1	0.00
22/08/2018	R214 On 07-February-19	9.03	Put	Bond Future	6872	7	6872	7	0.00
22/08/2018	R214 On 07-February-19	9.04	Put	Bond Future	6811	7	6811	7	0.00
22/08/2018	R214 On 07-February-19	9.05	Put	Bond Future	6752	7	6752	7	0.00
22/08/2018	R214 On 02-May-19			Bond Future	9.95	70.2648	9.9451	70.2648	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
22/08/2018	R214 On 02-May-19	9.87	Call	Bond Future	3340	3	3340	3	0.00
22/08/2018	R214 On 02-May-19	9.85	Call	Bond Future	3274	3	3274	3	0.00
22/08/2018	R214 On 02-May-19	9.86	Call	Bond Future	3307	3	3307	3	0.00
22/08/2018	R214 On 02-May-19	9.86	Put	Bond Future	3877	4	3877	4	0.00
22/08/2018	R214 On 02-May-19	9.87	Put	Bond Future	3842	4	3842	4	0.00
22/08/2018	R214 On 02-May-19	9.85	Put	Bond Future	3911	4	3911	4	0.00
22/08/2018	R248 On 01-November-18			Bond Future	9.84	90.6580	9.8420	90.6580	97,212.00
22/08/2018	R248 On 01-November-18	9.01	Call	Bond Future	132	0	132	0	0.00
22/08/2018	R248 On 01-November-18	9.03	Call	Bond Future	145	0	145	0	0.00
22/08/2018	R248 On 01-November-18	9.02	Call	Bond Future	138	0	138	0	0.00
22/08/2018	R248 On 01-November-18	9.02	Put	Bond Future	7804	8	7804	8	0.00
22/08/2018	R248 On 01-November-18	9.03	Put	Bond Future	7711	8	7711	8	0.00
22/08/2018	R248 On 01-November-18	9.01	Put	Bond Future	7898	8	7898	8	0.00
22/08/2018	R248 On 07-February-19			Bond Future	9.92	92.4091	9.9165	92.4091	0.00
22/08/2018	R248 On 07-February-19	9.06	Call	Bond Future	874	1	874	1	0.00
22/08/2018	R248 On 07-February-19	9.07	Call	Bond Future	895	1	895	1	0.00
22/08/2018	R248 On 07-February-19	9.05	Call	Bond Future	854	1	854	1	0.00
22/08/2018	R248 On 07-February-19	9.07	Put	Bond Future	8691	9	8691	9	0.00
22/08/2018	R248 On 07-February-19	9.05	Put	Bond Future	8848	9	8848	9	0.00
22/08/2018	R248 On 07-February-19	9.06	Put	Bond Future	8769	9	8769	9	0.00
22/08/2018	R248 On 02-May-19			Bond Future	9.98	89.5104	9.9774	89.5104	0.00
22/08/2018	R248 On 02-May-19	9.90	Call	Bond Future	4165	4	4165	4	0.00
22/08/2018	R248 On 02-May-19	9.91	Call	Bond Future	4208	4	4208	4	0.00
22/08/2018	R248 On 02-May-19	9.89	Call	Bond Future	4123	4	4123	4	0.00
22/08/2018	R248 On 02-May-19	9.91	Put	Bond Future	4781	5	4781	5	0.00
22/08/2018	R248 On 02-May-19	9.89	Put	Bond Future	4868	5	4868	5	0.00
22/08/2018	R248 On 02-May-19	9.90	Put	Bond Future	4824	5	4824	5	0.00