



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 MONTHLY STATISTICS REPORT

For November 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	2025 On 07-February-19			Bond Future	132.04	132.1392	132.0420	132.1392	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
22/11/2018	2025 On 02-May-19			Bond Future	134.39	134.4930	134.3942	134.4930	0.00
22/11/2018	2025 On 01-August-19			Bond Future	137.06	137.1672	137.0645	137.1672	0.00
22/11/2018	2029 On 07-February-19			Bond Future	100.46	101.8747	100.4619	101.8747	2,954.00
22/11/2018	2029 On 02-May-19			Bond Future	101.18	102.6163	101.1783	102.6163	0.00
22/11/2018	2029 On 01-August-19			Bond Future	103.22	104.6925	103.2241	104.6925	0.00
22/11/2018	2030 On 07-February-19			Bond Future	9.43	89.8935	9.4311	89.8935	55,560.00
22/11/2018	2030 On 07-February-19	9.18	Call	Bond Future	802	1	802	1	4,000.00
22/11/2018	2030 On 07-February-19	9.68	Call	Bond Future	2437	2	2437	2	4,000.00
22/11/2018	2030 On 07-February-19	8.62	Call	Bond Future	106	0	106	0	0.00
22/11/2018	2030 On 07-February-19	8.63	Call	Bond Future	111	0	111	0	0.00
22/11/2018	2030 On 07-February-19	10.20	Call	Bond Future	4924	4	4924	4	0.00
22/11/2018	2030 On 07-February-19	8.90	Call	Bond Future	320	0	320	0	1,320.00
22/11/2018	2030 On 07-February-19	8.64	Call	Bond Future	115	0	115	0	0.00
22/11/2018	2030 On 07-February-19	9.60	Call	Bond Future	2116	2	2116	2	1,320.00
22/11/2018	2030 On 07-February-19	8.70	Call	Bond Future	147	0	147	0	0.00
22/11/2018	2030 On 07-February-19	9.40	Call	Bond Future	1408	1	1408	1	0.00
22/11/2018	2030 On 07-February-19	8.70	Put	Bond Future	4915	6	4915	6	0.00
22/11/2018	2030 On 07-February-19	8.63	Put	Bond Future	5352	6	5352	6	0.00
22/11/2018	2030 On 07-February-19	8.90	Put	Bond Future	3751	4	3751	4	0.00
22/11/2018	2030 On 07-February-19	9.40	Put	Bond Future	1604	2	1604	2	0.00
22/11/2018	2030 On 07-February-19	8.64	Put	Bond Future	5289	6	5289	6	0.00
22/11/2018	2030 On 07-February-19	9.60	Put	Bond Future	1061	1	1061	1	0.00
22/11/2018	2030 On 07-February-19	8.62	Put	Bond Future	5416	6	5416	6	0.00
22/11/2018	2030 On 07-February-19	10.20	Put	Bond Future	250	0	250	0	4,000.00
22/11/2018	2030 On 07-February-19	9.18	Put	Bond Future	2403	3	2403	3	0.00
22/11/2018	2030 On 07-February-19	9.68	Put	Bond Future	887	1	887	1	0.00
22/11/2018	2030 On 02-May-19			Bond Future	9.49	91.4751	9.4897	91.4751	0.00
22/11/2018	2030 On 02-May-19	9.39	Call	Bond Future	1969	2	1969	2	0.00
22/11/2018	2030 On 02-May-19	10.20	Call	Bond Future	5125	5	5125	5	0.00
22/11/2018	2030 On 02-May-19	9.41	Call	Bond Future	2031	2	2031	2	0.00
22/11/2018	2030 On 02-May-19	8.90	Call	Bond Future	775	1	775	1	3,000.00
22/11/2018	2030 On 02-May-19	9.40	Call	Bond Future	2000	2	2000	2	3,000.00
22/11/2018	2030 On 02-May-19	9.40	Put	Bond Future	2558	3	2558	3	0.00
22/11/2018	2030 On 02-May-19	9.41	Put	Bond Future	2527	3	2527	3	0.00

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22/11/2018	2030 On 02-May-19	8.90	Put	Bond Future	4531	5	4531	5	0.00
22/11/2018	2030 On 02-May-19	10.20	Put	Bond Future	864	1	864	1	3,000.00
22/11/2018	2030 On 02-May-19	9.39	Put	Bond Future	2590	3	2590	3	0.00
22/11/2018	2030 On 01-August-19			Bond Future	9.54	89.2999	9.5434	89.2999	0.00
22/11/2018	2030 On 01-August-19	9.91	Call	Bond Future	4184	4	4184	4	0.00
22/11/2018	2030 On 01-August-19	9.92	Call	Bond Future	4223	4	4223	4	0.00
22/11/2018	2030 On 01-August-19	9.90	Call	Bond Future	4146	4	4146	4	0.00
22/11/2018	2030 On 01-August-19	9.92	Put	Bond Future	1969	2	1969	2	0.00
22/11/2018	2030 On 01-August-19	9.90	Put	Bond Future	2010	2	2010	2	0.00
22/11/2018	2030 On 01-August-19	9.91	Put	Bond Future	1989	2	1989	2	0.00
22/11/2018	2032 On 07-February-19			Bond Future	9.62	92.1843	9.6184	92.1843	42,380.00
22/11/2018	2032 On 07-February-19	8.82	Call	Bond Future	112	0	112	0	0.00
22/11/2018	2032 On 07-February-19	8.81	Call	Bond Future	107	0	107	0	0.00
22/11/2018	2032 On 07-February-19	8.80	Call	Bond Future	102	0	102	0	0.00
22/11/2018	2032 On 07-February-19	8.81	Put	Bond Future	5884	7	5884	7	0.00
22/11/2018	2032 On 07-February-19	8.80	Put	Bond Future	5953	7	5953	7	0.00
22/11/2018	2032 On 07-February-19	8.82	Put	Bond Future	5814	7	5814	7	0.00
22/11/2018	2032 On 02-May-19			Bond Future	9.68	89.6490	9.6759	89.6490	0.00
22/11/2018	2032 On 02-May-19	9.61	Call	Bond Future	2261	2	2261	2	0.00
22/11/2018	2032 On 02-May-19	9.62	Call	Bond Future	2295	2	2295	2	0.00
22/11/2018	2032 On 02-May-19	9.63	Call	Bond Future	2330	2	2330	2	0.00
22/11/2018	2032 On 02-May-19	9.63	Put	Bond Future	2640	3	2640	3	0.00
22/11/2018	2032 On 02-May-19	9.61	Put	Bond Future	2707	3	2707	3	0.00
22/11/2018	2032 On 02-May-19	9.62	Put	Bond Future	2674	3	2674	3	0.00
22/11/2018	2032 On 01-August-19			Bond Future	9.73	91.4431	9.7271	91.4431	0.00
22/11/2018	2032 On 01-August-19	10.11	Call	Bond Future	4632	4	4632	4	0.00
22/11/2018	2032 On 01-August-19	10.10	Call	Bond Future	4591	4	4591	4	0.00
22/11/2018	2032 On 01-August-19	10.09	Call	Bond Future	4550	4	4550	4	0.00
22/11/2018	2032 On 01-August-19	10.09	Put	Bond Future	2181	2	2181	2	0.00
22/11/2018	2032 On 01-August-19	10.11	Put	Bond Future	2136	2	2136	2	0.00
22/11/2018	2032 On 01-August-19	10.10	Put	Bond Future	2158	2	2158	2	0.00
22/11/2018	2033 On 07-February-19			Bond Future	102.20	102.3374	102.1979	102.3374	6,770.00
22/11/2018	2033 On 02-May-19			Bond Future	102.87	103.0149	102.8727	103.0149	0.00
22/11/2018	2033 On 01-August-19			Bond Future	104.95	105.0990	104.9526	105.0990	0.00

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22/11/2018	2037 On 07-February-19			Bond Future	9.80	88.4490	9.8046	88.4490	58,272.00
22/11/2018	2037 On 07-February-19	9.05	Call	Bond Future	149	0	149	0	0.00
22/11/2018	2037 On 07-February-19	9.07	Call	Bond Future	163	0	163	0	0.00
22/11/2018	2037 On 07-February-19	9.06	Call	Bond Future	156	0	156	0	0.00
22/11/2018	2037 On 07-February-19	9.05	Put	Bond Future	6234	7	6234	7	0.00
22/11/2018	2037 On 07-February-19	9.07	Put	Bond Future	6079	7	6079	7	0.00
22/11/2018	2037 On 07-February-19	9.06	Put	Bond Future	6156	7	6156	7	0.00
22/11/2018	2037 On 02-May-19			Bond Future	9.86	90.0052	9.8618	90.0052	0.00
22/11/2018	2037 On 02-May-19	9.80	Call	Bond Future	2622	2	2622	2	0.00
22/11/2018	2037 On 02-May-19	9.79	Call	Bond Future	2584	2	2584	2	0.00
22/11/2018	2037 On 02-May-19	9.81	Call	Bond Future	2660	2	2660	2	0.00
22/11/2018	2037 On 02-May-19	9.79	Put	Bond Future	3131	4	3131	4	0.00
22/11/2018	2037 On 02-May-19	9.80	Put	Bond Future	3092	4	3092	4	0.00
22/11/2018	2037 On 02-May-19	9.81	Put	Bond Future	3054	4	3054	4	0.00
22/11/2018	2037 On 01-August-19			Bond Future	9.92	87.5504	9.9157	87.5504	0.00
22/11/2018	2037 On 01-August-19	10.29	Call	Bond Future	5149	5	5149	5	0.00
22/11/2018	2037 On 01-August-19	10.31	Call	Bond Future	5241	5	5241	5	0.00
22/11/2018	2037 On 01-August-19	10.30	Call	Bond Future	5195	5	5195	5	0.00
22/11/2018	2037 On 01-August-19	10.30	Put	Bond Future	2386	3	2386	3	0.00
22/11/2018	2037 On 01-August-19	10.31	Put	Bond Future	2361	3	2361	3	0.00
22/11/2018	2037 On 01-August-19	10.29	Put	Bond Future	2412	3	2412	3	0.00
22/11/2018	2038 On 07-February-19			Bond Future	119.53	120.0952	119.5325	120.0952	9,912.00
22/11/2018	2038 On 02-May-19			Bond Future	121.66	122.2344	121.6619	122.2344	0.00
22/11/2018	2038 On 01-August-19			Bond Future	124.07	124.6550	124.0691	124.6550	0.00
22/11/2018	2040 On 07-February-19			Bond Future	9.87	91.5987	9.8743	91.5987	33,526.00
22/11/2018	2040 On 07-February-19	9.11	Call	Bond Future	153	0	153	0	0.00
22/11/2018	2040 On 07-February-19	9.13	Call	Bond Future	169	0	169	0	0.00
22/11/2018	2040 On 07-February-19	9.12	Call	Bond Future	161	0	161	0	0.00
22/11/2018	2040 On 07-February-19	9.12	Put	Bond Future	6729	8	6729	8	0.00
22/11/2018	2040 On 07-February-19	9.11	Put	Bond Future	6814	8	6814	8	0.00
22/11/2018	2040 On 07-February-19	9.13	Put	Bond Future	6645	8	6645	8	0.00
22/11/2018	2040 On 02-May-19			Bond Future	9.93	93.2105	9.9312	93.2105	0.00
22/11/2018	2040 On 02-May-19	9.90	Call	Bond Future	2871	2	2871	2	0.00
22/11/2018	2040 On 02-May-19	10.20	Call	Bond Future	4246	4	4246	4	1,150.00

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22/11/2018	2040 On 02-May-19	9.60	Call	Bond Future	1738	1	1738	1	1,150.00
22/11/2018	2040 On 02-May-19	9.89	Call	Bond Future	2829	2	2829	2	0.00
22/11/2018	2040 On 02-May-19	9.88	Call	Bond Future	2787	2	2787	2	0.00
22/11/2018	2040 On 02-May-19	9.89	Put	Bond Future	3165	4	3165	4	0.00
22/11/2018	2040 On 02-May-19	9.88	Put	Bond Future	3205	4	3205	4	0.00
22/11/2018	2040 On 02-May-19	9.60	Put	Bond Future	4503	5	4503	5	0.00
22/11/2018	2040 On 02-May-19	9.90	Put	Bond Future	3125	4	3125	4	0.00
22/11/2018	2040 On 02-May-19	10.20	Put	Bond Future	2095	3	2095	3	0.00
22/11/2018	2040 On 01-August-19			Bond Future	9.99	90.5694	9.9851	90.5694	0.00
22/11/2018	2040 On 01-August-19	10.36	Call	Bond Future	5542	5	5542	5	0.00
22/11/2018	2040 On 01-August-19	10.37	Call	Bond Future	5591	5	5591	5	0.00
22/11/2018	2040 On 01-August-19	10.38	Call	Bond Future	5640	5	5640	5	0.00
22/11/2018	2040 On 01-August-19	10.38	Put	Bond Future	2543	3	2543	3	0.00
22/11/2018	2040 On 01-August-19	10.36	Put	Bond Future	2598	3	2598	3	0.00
22/11/2018	2040 On 01-August-19	10.37	Put	Bond Future	2570	3	2570	3	0.00
22/11/2018	2044 On 07-February-19			Bond Future	9.88	88.8725	9.8768	88.8725	37,194.00
22/11/2018	2044 On 07-February-19	9.17	Call	Bond Future	200	0	200	0	0.00
22/11/2018	2044 On 07-February-19	9.18	Call	Bond Future	209	0	209	0	0.00
22/11/2018	2044 On 07-February-19	9.16	Call	Bond Future	191	0	191	0	0.00
22/11/2018	2044 On 07-February-19	9.16	Put	Bond Future	6574	8	6574	8	0.00
22/11/2018	2044 On 07-February-19	9.17	Put	Bond Future	6489	7	6489	7	0.00
22/11/2018	2044 On 07-February-19	9.18	Put	Bond Future	6405	7	6405	7	0.00
22/11/2018	2044 On 02-May-19			Bond Future	9.93	90.4361	9.9309	90.4361	0.00
22/11/2018	2044 On 02-May-19	9.90	Call	Bond Future	2918	2	2918	2	0.00
22/11/2018	2044 On 02-May-19	9.92	Call	Bond Future	3005	3	3005	3	0.00
22/11/2018	2044 On 02-May-19	9.91	Call	Bond Future	2961	2	2961	2	0.00
22/11/2018	2044 On 02-May-19	9.92	Put	Bond Future	3095	4	3095	4	0.00
22/11/2018	2044 On 02-May-19	9.91	Put	Bond Future	3135	4	3135	4	0.00
22/11/2018	2044 On 02-May-19	9.90	Put	Bond Future	3176	4	3176	4	0.00
22/11/2018	2044 On 01-August-19			Bond Future	9.98	87.8648	9.9821	87.8648	0.00
22/11/2018	2044 On 01-August-19	10.39	Call	Bond Future	5806	5	5806	5	0.00
22/11/2018	2044 On 01-August-19	10.38	Call	Bond Future	5756	5	5756	5	0.00
22/11/2018	2044 On 01-August-19	10.40	Call	Bond Future	5856	5	5856	5	0.00
22/11/2018	2044 On 01-August-19	10.38	Put	Bond Future	2577	3	2577	3	0.00

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22/11/2018	2044 On 01-August-19	10.39	Put	Bond Future	2550	3	2550	3	0.00
22/11/2018	2044 On 01-August-19	10.40	Put	Bond Future	2523	3	2523	3	0.00
22/11/2018	2046 On 07-February-19			Bond Future	113.78	113.7926	113.7755	113.7926	12,458.00
22/11/2018	2046 On 02-May-19			Bond Future	114.12	114.1337	114.1160	114.1337	0.00
22/11/2018	2046 On 01-August-19			Bond Future	116.42	116.4430	116.4235	116.4430	0.00
22/11/2018	2050 On 07-February-19			Bond Future	116.84	117.3498	116.8435	117.3498	10,329.00
22/11/2018	2050 On 02-May-19			Bond Future	118.92	119.4401	118.9248	119.4401	0.00
22/11/2018	2050 On 01-August-19			Bond Future	119.51	120.0380	119.5106	120.0380	0.00
22/11/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	AL37 On 07-February-19			Index Future	608.02	605.9510	608.0210	605.9510	0.00
22/11/2018	AL37 On 02-May-19			Index Future	618.72	616.6090	618.7160	616.6090	0.00
22/11/2018	AL37 On 01-August-19			Index Future	631.08	628.9390	631.0800	628.9390	0.00
22/11/2018	AL7T On 07-February-19			Index Future	702.74	698.2830	702.7420	698.2830	0.00
22/11/2018	AL7T On 02-May-19			Index Future	715.10	710.5650	715.1030	710.5650	0.00
22/11/2018	AL7T On 01-August-19			Index Future	729.39	724.7740	729.3930	724.7740	0.00
22/11/2018	ALBI On 07-February-19			Index Future	638.52	633.1980	638.5180	633.1980	911.00
22/11/2018	ALBI On 02-May-19			Index Future	649.75	644.3360	649.7490	644.3360	0.00
22/11/2018	ALBI On 01-August-19			Index Future	662.73	657.2200	662.7330	657.2200	0.00
22/11/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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22/11/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/11/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	ES33 On 07-February-19			Bond Future	11.04	76.9892	11.0363	76.9892	494.00
22/11/2018	ES33 On 02-May-19			Bond Future	11.13	74.5522	11.1334	74.5522	0.00
22/11/2018	ES33 On 01-August-19			Bond Future	11.23	76.0441	11.2287	76.0441	0.00
22/11/2018	ES42 On 07-February-19			Bond Future	11.27	79.1373	11.2662	79.1373	5,169.00
22/11/2018	ES42 On 02-May-19			Bond Future	11.36	76.2686	11.3633	76.2686	0.00
22/11/2018	ES42 On 01-August-19			Bond Future	11.46	77.7955	11.4571	77.7955	0.00
22/11/2018	GOVI On 07-February-19			GOVI	632.09	626.7140	632.0850	626.7140	460.00
22/11/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
22/11/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
22/11/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
22/11/2018	GOVI On 07-February-19	666.51	Put	GOVI	344250	40	344250	40	0.00
22/11/2018	GOVI On 07-February-19	666.52	Put	GOVI	344350	40	344350	40	0.00
22/11/2018	GOVI On 07-February-19	666.53	Put	GOVI	344450	40	344450	40	0.00
22/11/2018	GOVI On 02-May-19			GOVI	643.20	637.7380	643.2030	637.7380	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
22/11/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
22/11/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
22/11/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
22/11/2018	GOVI On 02-May-19	647.88	Put	GOVI	46770	10	46770	10	0.00
22/11/2018	GOVI On 02-May-19	647.86	Put	GOVI	46570	10	46570	10	0.00
22/11/2018	GOVI On 02-May-19	647.87	Put	GOVI	46670	10	46670	10	0.00
22/11/2018	GOVI On 01-August-19			GOVI	656.06	650.4900	656.0560	650.4900	0.00
22/11/2018	GOVI On 01-August-19	638.69	Call	GOVI	173660	12	173660	12	0.00
22/11/2018	GOVI On 01-August-19	638.68	Call	GOVI	173760	12	173760	12	0.00
22/11/2018	GOVI On 01-August-19	638.67	Call	GOVI	173860	12	173860	12	0.00
22/11/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
22/11/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
22/11/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
22/11/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/11/2018	IGOV On 07-February-19			Index Future	253.26	253.5290	253.2640	253.5290	518.00
22/11/2018	IGOV On 02-May-19			Index Future	257.78	258.0450	257.7750	258.0450	215.00
22/11/2018	IGOV On 01-August-19			Index Future	262.99	263.2650	262.9860	263.2650	0.00
22/11/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
22/11/2018	IS01 On 22-March-19			Interest Rate Swap	99.59	99.5700	99.5900	99.5700	0.00
22/11/2018	IS01 On 20-June-19			Interest Rate Swap	102.05	102.0300	102.0500	102.0300	0.00
22/11/2018	IS01 On 19-September-19			Interest Rate Swap	99.97	99.9300	99.9700	99.9300	0.00
22/11/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
22/11/2018	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3200	99.3300	99.3200	0.00
22/11/2018	IS02 On 21-June-19			Interest Rate Swap	99.78	99.7500	99.7800	99.7500	0.00
22/11/2018	IS02 On 20-September-19			Interest Rate Swap	101.97	101.9300	101.9700	101.9300	0.00
22/11/2018	IS02 On 20-December-19			Interest Rate Swap	102.97	102.9400	102.9700	102.9400	0.00
22/11/2018	IS02 On 23-March-20			Interest Rate Swap	99.05	99.0300	99.0500	99.0300	0.00
22/11/2018	IS02 On 22-June-20			Interest Rate Swap	102.70	102.6900	102.7000	102.6900	0.00
22/11/2018	IS02 On 21-September-20			Interest Rate Swap	99.78	99.7700	99.7800	99.7700	0.00
22/11/2018	IS05 On 17-December-20			Interest Rate Swap	96.67	96.6600	96.6700	96.6600	0.00
22/11/2018	IS05 On 16-March-21			Interest Rate Swap	95.93	95.9200	95.9300	95.9200	0.00
22/11/2018	IS05 On 15-June-21			Interest Rate Swap	95.15	95.1400	95.1500	95.1400	0.00
22/11/2018	IS05 On 21-September-21			Interest Rate Swap	95.33	95.3400	95.3300	95.3400	0.00
22/11/2018	IS05 On 21-December-21			Interest Rate Swap	97.54	97.5600	97.5400	97.5600	51.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2018	IS05 On 15-March-22			Interest Rate Swap	97.68	97.7300	97.6800	97.7300	0.00
22/11/2018	IS05 On 21-June-22			Interest Rate Swap	98.86	98.9400	98.8600	98.9400	0.00
22/11/2018	IS05 On 20-September-22			Interest Rate Swap	102.77	102.8900	102.7700	102.8900	0.00
22/11/2018	IS05 On 20-December-22			Interest Rate Swap	104.02	104.1700	104.0200	104.1700	0.00
22/11/2018	IS05 On 22-March-23			Interest Rate Swap	97.41	97.5900	97.4100	97.5900	0.00
22/11/2018	IS05 On 20-June-23			Interest Rate Swap	103.45	103.6600	103.4500	103.6600	0.00
22/11/2018	IS05 On 19-September-23			Interest Rate Swap	98.97	99.2100	98.9700	99.2100	0.00
22/11/2018	IS10 On 17-December-25			Interest Rate Swap	95.82	96.2700	95.8200	96.2700	0.00
22/11/2018	IS10 On 16-March-26			Interest Rate Swap	92.84	93.3200	92.8400	93.3200	0.00
22/11/2018	IS10 On 15-June-26			Interest Rate Swap	91.59	92.1100	91.5900	92.1100	0.00
22/11/2018	IS10 On 21-September-26			Interest Rate Swap	93.75	94.2900	93.7500	94.2900	0.00
22/11/2018	IS10 On 21-December-26			Interest Rate Swap	97.54	98.1000	97.5400	98.1000	0.00
22/11/2018	IS10 On 15-March-27			Interest Rate Swap	96.14	96.7100	96.1400	96.7100	0.00
22/11/2018	IS10 On 21-June-27			Interest Rate Swap	98.23	98.8100	98.2300	98.8100	0.00
22/11/2018	IS10 On 20-September-27			Interest Rate Swap	103.69	104.2700	103.6900	104.2700	0.00
22/11/2018	IS10 On 20-December-27			Interest Rate Swap	104.06	104.6500	104.0600	104.6500	0.00
22/11/2018	IS10 On 22-March-28			Interest Rate Swap	97.62	98.2300	97.6200	98.2300	0.00
22/11/2018	IS10 On 20-June-28			Interest Rate Swap	104.79	105.3800	104.7900	105.3800	0.00
22/11/2018	IS10 On 19-September-28			Interest Rate Swap	98.40	99.0200	98.4000	99.0200	0.00
22/11/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/11/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/11/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/11/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	20,000.00
22/11/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
22/11/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
22/11/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
22/11/2018	R023 On 07-February-19			Bond Future	8.31	101.2856	8.3136	101.2856	60,251.00
22/11/2018	R023 On 07-February-19	10.57	Call	Bond Future	7189	7	7189	7	0.00
22/11/2018	R023 On 07-February-19	10.59	Call	Bond Future	7249	7	7249	7	0.00
22/11/2018	R023 On 07-February-19	10.58	Call	Bond Future	7219	7	7219	7	0.00
22/11/2018	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
22/11/2018	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
22/11/2018	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
22/11/2018	R023 On 02-May-19			Bond Future	8.35	99.1374	8.3519	99.1374	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
22/11/2018	R023 On 02-May-19	8.46	Call	Bond Future	1189	1	1189	1	0.00
22/11/2018	R023 On 02-May-19	8.45	Call	Bond Future	1170	1	1170	1	0.00
22/11/2018	R023 On 02-May-19	8.44	Call	Bond Future	1151	1	1151	1	0.00
22/11/2018	R023 On 02-May-19	8.45	Put	Bond Future	859	1	859	1	0.00
22/11/2018	R023 On 02-May-19	8.44	Put	Bond Future	872	1	872	1	0.00
22/11/2018	R023 On 02-May-19	8.46	Put	Bond Future	847	1	847	1	0.00
22/11/2018	R023 On 01-August-19			Bond Future	8.37	101.1208	8.3667	101.1208	0.00
22/11/2018	R023 On 01-August-19	8.93	Call	Bond Future	2387	2	2387	2	0.00
22/11/2018	R023 On 01-August-19	8.95	Call	Bond Future	2433	2	2433	2	0.00
22/11/2018	R023 On 01-August-19	8.94	Call	Bond Future	2410	2	2410	2	0.00
22/11/2018	R023 On 01-August-19	8.94	Put	Bond Future	710	1	710	1	0.00
22/11/2018	R023 On 01-August-19	8.95	Put	Bond Future	704	1	704	1	0.00
22/11/2018	R023 On 01-August-19	8.93	Put	Bond Future	717	1	717	1	0.00
22/11/2018	R035 On 07-February-19			Bond Future	9.74	96.1544	9.7392	96.1544	71,612.00
22/11/2018	R035 On 07-February-19	8.96	Call	Bond Future	127	0	127	0	0.00
22/11/2018	R035 On 07-February-19	8.98	Call	Bond Future	138	0	138	0	0.00
22/11/2018	R035 On 07-February-19	8.97	Call	Bond Future	132	0	132	0	0.00
22/11/2018	R035 On 07-February-19	8.97	Put	Bond Future	6277	7	6277	7	0.00
22/11/2018	R035 On 07-February-19	8.98	Put	Bond Future	6199	7	6199	7	0.00
22/11/2018	R035 On 07-February-19	8.96	Put	Bond Future	6355	7	6355	7	0.00
22/11/2018	R035 On 02-May-19			Bond Future	9.79	93.3454	9.7940	93.3454	0.00
22/11/2018	R035 On 02-May-19	9.74	Call	Bond Future	2601	2	2601	2	0.00
22/11/2018	R035 On 02-May-19	9.75	Call	Bond Future	2640	2	2640	2	0.00
22/11/2018	R035 On 02-May-19	9.73	Call	Bond Future	2563	2	2563	2	0.00
22/11/2018	R035 On 02-May-19	9.73	Put	Bond Future	3046	4	3046	4	0.00
22/11/2018	R035 On 02-May-19	9.75	Put	Bond Future	2972	3	2972	3	0.00
22/11/2018	R035 On 02-May-19	9.74	Put	Bond Future	3009	4	3009	4	0.00
22/11/2018	R035 On 01-August-19			Bond Future	9.84	95.2133	9.8437	95.2133	0.00
22/11/2018	R035 On 01-August-19	10.24	Call	Bond Future	5252	5	5252	5	0.00
22/11/2018	R035 On 01-August-19	10.23	Call	Bond Future	5206	5	5206	5	0.00
22/11/2018	R035 On 01-August-19	10.22	Call	Bond Future	5160	5	5160	5	0.00
22/11/2018	R035 On 01-August-19	10.23	Put	Bond Future	2399	3	2399	3	0.00
22/11/2018	R035 On 01-August-19	10.22	Put	Bond Future	2424	3	2424	3	0.00
22/11/2018	R035 On 01-August-19	10.24	Put	Bond Future	2373	3	2373	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
22/11/2018	R186 On 07-February-19			Bond Future	8.99	109.2299	8.9870	109.2299	70,180.00
22/11/2018	R186 On 07-February-19	9.20	Call	Bond Future	2085	2	2085	2	3,000.00
22/11/2018	R186 On 07-February-19	9.38	Call	Bond Future	2815	2	2815	2	6,000.00
22/11/2018	R186 On 07-February-19	8.20	Call	Bond Future	103	0	103	0	0.00
22/11/2018	R186 On 07-February-19	8.50	Call	Bond Future	332	0	332	0	1,000.00
22/11/2018	R186 On 07-February-19	9.50	Call	Bond Future	3348	3	3348	3	0.00
22/11/2018	R186 On 07-February-19	9.10	Call	Bond Future	1724	1	1724	1	0.00
22/11/2018	R186 On 07-February-19	8.21	Call	Bond Future	107	0	107	0	0.00
22/11/2018	R186 On 07-February-19	9.92	Call	Bond Future	5417	5	5417	5	0.00
22/11/2018	R186 On 07-February-19	8.77	Call	Bond Future	789	1	789	1	1,170.00
22/11/2018	R186 On 07-February-19	8.22	Call	Bond Future	111	0	111	0	0.00
22/11/2018	R186 On 07-February-19	9.23	Call	Bond Future	2199	2	2199	2	3,000.00
22/11/2018	R186 On 07-February-19	9.27	Call	Bond Future	2357	2	2357	2	1,170.00
22/11/2018	R186 On 07-February-19	8.30	Call	Bond Future	156	0	156	0	210.00
22/11/2018	R186 On 07-February-19	9.90	Call	Bond Future	5314	5	5314	5	0.00
22/11/2018	R186 On 07-February-19	9.90	Put	Bond Future	140	0	140	0	1,000.00
22/11/2018	R186 On 07-February-19	8.77	Put	Bond Future	2068	3	2068	3	0.00
22/11/2018	R186 On 07-February-19	8.22	Put	Bond Future	4723	5	4723	5	0.00
22/11/2018	R186 On 07-February-19	9.27	Put	Bond Future	718	1	718	1	0.00
22/11/2018	R186 On 07-February-19	9.23	Put	Bond Future	790	1	790	1	0.00
22/11/2018	R186 On 07-February-19	8.30	Put	Bond Future	4274	5	4274	5	0.00
22/11/2018	R186 On 07-February-19	9.50	Put	Bond Future	400	1	400	1	5,000.00
22/11/2018	R186 On 07-February-19	8.20	Put	Bond Future	4838	5	4838	5	0.00
22/11/2018	R186 On 07-February-19	8.50	Put	Bond Future	3231	4	3231	4	0.00
22/11/2018	R186 On 07-February-19	9.10	Put	Bond Future	1066	1	1066	1	1,000.00
22/11/2018	R186 On 07-February-19	8.21	Put	Bond Future	4780	5	4780	5	0.00
22/11/2018	R186 On 07-February-19	9.92	Put	Bond Future	133	0	133	0	1,170.00
22/11/2018	R186 On 07-February-19	9.38	Put	Bond Future	547	1	547	1	0.00
22/11/2018	R186 On 07-February-19	9.20	Put	Bond Future	848	1	848	1	0.00
22/11/2018	R186 On 02-May-19			Bond Future	9.04	111.1514	9.0429	111.1514	0.00
22/11/2018	R186 On 02-May-19	8.65	Call	Bond Future	1025	1	1025	1	3,250.00
22/11/2018	R186 On 02-May-19	9.03	Call	Bond Future	1994	2	1994	2	0.00
22/11/2018	R186 On 02-May-19	10.07	Call	Bond Future	6143	6	6143	6	0.00
22/11/2018	R186 On 02-May-19	9.75	Call	Bond Future	4692	4	4692	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
22/11/2018	R186 On 02-May-19	9.02	Call	Bond Future	1964	2	1964	2	0.00
22/11/2018	R186 On 02-May-19	9.30	Call	Bond Future	2883	2	2883	2	200.00
22/11/2018	R186 On 02-May-19	9.96	Call	Bond Future	5635	5	5635	5	0.00
22/11/2018	R186 On 02-May-19	9.25	Call	Bond Future	2705	2	2705	2	3,250.00
22/11/2018	R186 On 02-May-19	9.01	Call	Bond Future	1935	2	1935	2	0.00
22/11/2018	R186 On 02-May-19	9.20	Call	Bond Future	2534	2	2534	2	90.00
22/11/2018	R186 On 02-May-19	8.62	Call	Bond Future	964	1	964	1	90.00
22/11/2018	R186 On 02-May-19	8.70	Call	Bond Future	1132	1	1132	1	200.00
22/11/2018	R186 On 02-May-19	9.00	Call	Bond Future	1906	2	1906	2	7,000.00
22/11/2018	R186 On 02-May-19	8.50	Call	Bond Future	741	1	741	1	7,000.00
22/11/2018	R186 On 02-May-19	10.02	Call	Bond Future	5911	5	5911	5	0.00
22/11/2018	R186 On 02-May-19	8.50	Put	Bond Future	3895	4	3895	4	0.00
22/11/2018	R186 On 02-May-19	9.00	Put	Bond Future	2151	3	2151	3	0.00
22/11/2018	R186 On 02-May-19	8.70	Put	Bond Future	3110	4	3110	4	0.00
22/11/2018	R186 On 02-May-19	8.62	Put	Bond Future	3410	4	3410	4	0.00
22/11/2018	R186 On 02-May-19	9.30	Put	Bond Future	1430	2	1430	2	0.00
22/11/2018	R186 On 02-May-19	10.02	Put	Bond Future	523	1	523	1	3,250.00
22/11/2018	R186 On 02-May-19	9.02	Put	Bond Future	2095	2	2095	2	0.00
22/11/2018	R186 On 02-May-19	10.07	Put	Bond Future	489	1	489	1	200.00
22/11/2018	R186 On 02-May-19	9.20	Put	Bond Future	1643	2	1643	2	0.00
22/11/2018	R186 On 02-May-19	9.75	Put	Bond Future	757	1	757	1	7,000.00
22/11/2018	R186 On 02-May-19	9.96	Put	Bond Future	567	1	567	1	90.00
22/11/2018	R186 On 02-May-19	9.25	Put	Bond Future	1533	2	1533	2	0.00
22/11/2018	R186 On 02-May-19	8.65	Put	Bond Future	3295	4	3295	4	0.00
22/11/2018	R186 On 02-May-19	9.01	Put	Bond Future	2123	2	2123	2	0.00
22/11/2018	R186 On 02-May-19	9.03	Put	Bond Future	2068	2	2068	2	0.00
22/11/2018	R186 On 01-August-19			Bond Future	9.09	108.0726	9.0882	108.0726	0.00
22/11/2018	R186 On 01-August-19	9.52	Call	Bond Future	3987	4	3987	4	0.00
22/11/2018	R186 On 01-August-19	8.30	Call	Bond Future	684	1	684	1	6,000.00
22/11/2018	R186 On 01-August-19	9.05	Call	Bond Future	2406	2	2406	2	6,000.00
22/11/2018	R186 On 01-August-19	9.54	Call	Bond Future	4063	4	4063	4	0.00
22/11/2018	R186 On 01-August-19	10.08	Call	Bond Future	6286	6	6286	6	0.00
22/11/2018	R186 On 01-August-19	9.53	Call	Bond Future	4025	4	4025	4	0.00
22/11/2018	R186 On 01-August-19	9.53	Put	Bond Future	1611	2	1611	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
22/11/2018	R186 On 01-August-19	9.54	Put	Bond Future	1595	2	1595	2	0.00
22/11/2018	R186 On 01-August-19	10.08	Put	Bond Future	964	1	964	1	6,000.00
22/11/2018	R186 On 01-August-19	9.05	Put	Bond Future	2617	3	2617	3	0.00
22/11/2018	R186 On 01-August-19	9.52	Put	Bond Future	1627	2	1627	2	0.00
22/11/2018	R186 On 01-August-19	8.30	Put	Bond Future	5172	6	5172	6	0.00
22/11/2018	R197 On 07-February-19			Bond Future	298.06	297.7149	298.0629	297.7149	2,355.00
22/11/2018	R197 On 02-May-19			Bond Future	303.37	303.0180	303.3722	303.0180	0.00
22/11/2018	R197 On 01-August-19			Bond Future	301.95	301.5883	301.9452	301.5883	0.00
22/11/2018	R202 On 07-February-19			Bond Future	231.08	230.8481	231.0830	230.8481	8,990.00
22/11/2018	R202 On 02-May-19			Bond Future	235.20	234.9601	235.1993	234.9601	0.00
22/11/2018	R202 On 01-August-19			Bond Future	235.94	235.6979	235.9385	235.6979	0.00
22/11/2018	R207 On 07-February-19			Bond Future	5.87	101.6734	5.8660	101.6734	17,072.00
22/11/2018	R207 On 07-February-19	6.53	Call	Bond Future	595	0	595	0	0.00
22/11/2018	R207 On 07-February-19	6.52	Call	Bond Future	587	0	587	0	0.00
22/11/2018	R207 On 07-February-19	6.51	Call	Bond Future	578	0	578	0	0.00
22/11/2018	R207 On 07-February-19	6.52	Put	Bond Future	4	0	4	0	0.00
22/11/2018	R207 On 07-February-19	6.51	Put	Bond Future	4	0	4	0	0.00
22/11/2018	R207 On 07-February-19	6.53	Put	Bond Future	4	0	4	0	0.00
22/11/2018	R207 On 02-May-19			Bond Future	5.25	103.4621	5.2517	103.4621	0.00
22/11/2018	R207 On 02-May-19	7.61	Call	Bond Future	1581	1	1581	1	0.00
22/11/2018	R207 On 02-May-19	7.63	Call	Bond Future	1594	1	1594	1	0.00
22/11/2018	R207 On 02-May-19	7.62	Call	Bond Future	1587	1	1587	1	0.00
22/11/2018	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
22/11/2018	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
22/11/2018	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
22/11/2018	R207 On 01-August-19			Bond Future	3.59	101.8894	3.5937	101.8894	0.00
22/11/2018	R207 On 01-August-19	7.33	Call	Bond Future	1638	2	1638	2	0.00
22/11/2018	R207 On 01-August-19	7.34	Call	Bond Future	1642	2	1642	2	0.00
22/11/2018	R207 On 01-August-19	7.35	Call	Bond Future	1647	2	1647	2	0.00
22/11/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
22/11/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
22/11/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
22/11/2018	R208 On 07-February-19			Bond Future	7.24	101.2742	7.2405	101.2742	17,015.00
22/11/2018	R208 On 07-February-19	7.08	Call	Bond Future	134	0	134	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
22/11/2018	R208 On 07-February-19	7.07	Call	Bond Future	128	0	128	0	0.00
22/11/2018	R208 On 07-February-19	7.06	Call	Bond Future	122	0	122	0	0.00
22/11/2018	R208 On 07-February-19	7.08	Put	Bond Future	444	1	444	1	0.00
22/11/2018	R208 On 07-February-19	7.06	Put	Bond Future	472	1	472	1	0.00
22/11/2018	R208 On 07-February-19	7.07	Put	Bond Future	458	1	458	1	0.00
22/11/2018	R208 On 02-May-19			Bond Future	7.18	99.6546	7.1783	99.6546	0.00
22/11/2018	R208 On 02-May-19	8.02	Call	Bond Future	1538	1	1538	1	0.00
22/11/2018	R208 On 02-May-19	8.03	Call	Bond Future	1554	1	1554	1	0.00
22/11/2018	R208 On 02-May-19	8.04	Call	Bond Future	1569	1	1569	1	0.00
22/11/2018	R208 On 02-May-19	8.04	Put	Bond Future	86	0	86	0	0.00
22/11/2018	R208 On 02-May-19	8.02	Put	Bond Future	88	0	88	0	0.00
22/11/2018	R208 On 02-May-19	8.03	Put	Bond Future	87	0	87	0	0.00
22/11/2018	R208 On 01-August-19			Bond Future	7.03	101.6486	7.0275	101.6486	0.00
22/11/2018	R208 On 01-August-19	8.17	Call	Bond Future	1845	2	1845	2	0.00
22/11/2018	R208 On 01-August-19	8.16	Call	Bond Future	1832	2	1832	2	0.00
22/11/2018	R208 On 01-August-19	8.15	Call	Bond Future	1818	2	1818	2	0.00
22/11/2018	R208 On 01-August-19	8.15	Put	Bond Future	120	0	120	0	0.00
22/11/2018	R208 On 01-August-19	8.17	Put	Bond Future	117	0	117	0	0.00
22/11/2018	R208 On 01-August-19	8.16	Put	Bond Future	119	0	119	0	0.00
22/11/2018	R209 On 07-February-19			Bond Future	9.68	73.0554	9.6804	73.0554	121,966.00
22/11/2018	R209 On 07-February-19	8.96	Call	Bond Future	161	0	161	0	0.00
22/11/2018	R209 On 07-February-19	9.04	Call	Bond Future	222	0	222	0	4,000.00
22/11/2018	R209 On 07-February-19	9.54	Call	Bond Future	1141	1	1141	1	4,000.00
22/11/2018	R209 On 07-February-19	8.95	Call	Bond Future	155	0	155	0	0.00
22/11/2018	R209 On 07-February-19	10.20	Call	Bond Future	3766	3	3766	3	0.00
22/11/2018	R209 On 07-February-19	8.97	Call	Bond Future	168	0	168	0	0.00
22/11/2018	R209 On 07-February-19	8.95	Put	Bond Future	5140	6	5140	6	0.00
22/11/2018	R209 On 07-February-19	9.54	Put	Bond Future	2062	3	2062	3	0.00
22/11/2018	R209 On 07-February-19	9.04	Put	Bond Future	4566	5	4566	5	0.00
22/11/2018	R209 On 07-February-19	8.96	Put	Bond Future	5075	6	5075	6	0.00
22/11/2018	R209 On 07-February-19	10.20	Put	Bond Future	504	1	504	1	4,000.00
22/11/2018	R209 On 07-February-19	8.97	Put	Bond Future	5010	6	5010	6	0.00
22/11/2018	R209 On 02-May-19			Bond Future	9.73	71.1914	9.7300	71.1914	0.00
22/11/2018	R209 On 02-May-19	9.69	Call	Bond Future	2278	2	2278	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
22/11/2018	R209 On 02-May-19	9.68	Call	Bond Future	2245	2	2245	2	0.00
22/11/2018	R209 On 02-May-19	9.35	Call	Bond Future	1292	1	1292	1	760.00
22/11/2018	R209 On 02-May-19	9.95	Call	Bond Future	3203	3	3203	3	760.00
22/11/2018	R209 On 02-May-19	9.70	Call	Bond Future	2311	2	2311	2	0.00
22/11/2018	R209 On 02-May-19	10.71	Call	Bond Future	6563	6	6563	6	0.00
22/11/2018	R209 On 02-May-19	10.71	Put	Bond Future	646	1	646	1	760.00
22/11/2018	R209 On 02-May-19	9.95	Put	Bond Future	1808	2	1808	2	0.00
22/11/2018	R209 On 02-May-19	9.68	Put	Bond Future	2568	3	2568	3	0.00
22/11/2018	R209 On 02-May-19	9.35	Put	Bond Future	3799	4	3799	4	0.00
22/11/2018	R209 On 02-May-19	9.69	Put	Bond Future	2536	3	2536	3	0.00
22/11/2018	R209 On 02-May-19	9.70	Put	Bond Future	2504	3	2504	3	0.00
22/11/2018	R209 On 01-August-19			Bond Future	9.77	72.6160	9.7740	72.6160	0.00
22/11/2018	R209 On 01-August-19	10.15	Call	Bond Future	4433	4	4433	4	0.00
22/11/2018	R209 On 01-August-19	10.17	Call	Bond Future	4512	4	4512	4	0.00
22/11/2018	R209 On 01-August-19	10.16	Call	Bond Future	4472	4	4472	4	0.00
22/11/2018	R209 On 01-August-19	10.16	Put	Bond Future	2072	2	2072	2	0.00
22/11/2018	R209 On 01-August-19	10.15	Put	Bond Future	2094	2	2094	2	0.00
22/11/2018	R209 On 01-August-19	10.17	Put	Bond Future	2051	2	2051	2	0.00
22/11/2018	R210 On 07-February-19			Bond Future	186.62	186.6533	186.6241	186.6533	3,308.00
22/11/2018	R210 On 02-May-19			Bond Future	187.39	187.4221	187.3925	187.4221	0.00
22/11/2018	R210 On 01-August-19			Bond Future	191.18	191.2144	191.1815	191.2144	0.00
22/11/2018	R212 On 07-February-19			Bond Future	155.59	155.5206	155.5891	155.5206	4,976.00
22/11/2018	R212 On 02-May-19			Bond Future	158.36	158.2909	158.3608	158.2909	0.00
22/11/2018	R212 On 01-August-19			Bond Future	161.49	161.4223	161.4914	161.4223	0.00
22/11/2018	R213 On 07-February-19			Bond Future	9.52	84.6600	9.5230	84.6600	32,397.00
22/11/2018	R213 On 07-February-19	8.68	Call	Bond Future	98	0	98	0	0.00
22/11/2018	R213 On 07-February-19	8.69	Call	Bond Future	102	0	102	0	0.00
22/11/2018	R213 On 07-February-19	8.70	Call	Bond Future	106	0	106	0	0.00
22/11/2018	R213 On 07-February-19	8.69	Put	Bond Future	5489	6	5489	6	0.00
22/11/2018	R213 On 07-February-19	8.70	Put	Bond Future	5426	6	5426	6	0.00
22/11/2018	R213 On 07-February-19	8.68	Put	Bond Future	5553	6	5553	6	0.00
22/11/2018	R213 On 02-May-19			Bond Future	9.58	82.5996	9.5761	82.5996	0.00
22/11/2018	R213 On 02-May-19	9.50	Call	Bond Future	2057	2	2057	2	0.00
22/11/2018	R213 On 02-May-19	9.49	Call	Bond Future	2027	2	2027	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
22/11/2018	R213 On 02-May-19	9.48	Call	Bond Future	1996	2	1996	2	0.00
22/11/2018	R213 On 02-May-19	9.49	Put	Bond Future	2555	3	2555	3	0.00
22/11/2018	R213 On 02-May-19	9.48	Put	Bond Future	2586	3	2586	3	0.00
22/11/2018	R213 On 02-May-19	9.50	Put	Bond Future	2524	3	2524	3	0.00
22/11/2018	R213 On 01-August-19			Bond Future	9.62	84.2523	9.6230	84.2523	0.00
22/11/2018	R213 On 01-August-19	9.98	Call	Bond Future	4146	4	4146	4	0.00
22/11/2018	R213 On 01-August-19	9.99	Call	Bond Future	4184	4	4184	4	0.00
22/11/2018	R213 On 01-August-19	10.00	Call	Bond Future	4222	4	4222	4	0.00
22/11/2018	R213 On 01-August-19	10.00	Put	Bond Future	1992	2	1992	2	0.00
22/11/2018	R213 On 01-August-19	9.98	Put	Bond Future	2033	2	2033	2	0.00
22/11/2018	R213 On 01-August-19	9.99	Put	Bond Future	2012	2	2012	2	0.00
22/11/2018	R214 On 07-February-19			Bond Future	9.86	72.1840	9.8580	72.1840	29,831.00
22/11/2018	R214 On 07-February-19	9.04	Call	Bond Future	110	0	110	0	0.00
22/11/2018	R214 On 07-February-19	9.05	Call	Bond Future	115	0	115	0	0.00
22/11/2018	R214 On 07-February-19	9.03	Call	Bond Future	105	0	105	0	0.00
22/11/2018	R214 On 07-February-19	9.03	Put	Bond Future	6066	7	6066	7	0.00
22/11/2018	R214 On 07-February-19	9.04	Put	Bond Future	5994	7	5994	7	0.00
22/11/2018	R214 On 07-February-19	9.05	Put	Bond Future	5923	7	5923	7	0.00
22/11/2018	R214 On 02-May-19			Bond Future	9.91	70.1577	9.9071	70.1577	0.00
22/11/2018	R214 On 02-May-19	9.87	Call	Bond Future	2450	2	2450	2	0.00
22/11/2018	R214 On 02-May-19	9.85	Call	Bond Future	2383	2	2383	2	0.00
22/11/2018	R214 On 02-May-19	9.86	Call	Bond Future	2417	2	2417	2	0.00
22/11/2018	R214 On 02-May-19	9.86	Put	Bond Future	2733	3	2733	3	0.00
22/11/2018	R214 On 02-May-19	9.87	Put	Bond Future	2699	3	2699	3	0.00
22/11/2018	R214 On 02-May-19	9.85	Put	Bond Future	2767	3	2767	3	0.00
22/11/2018	R214 On 01-August-19			Bond Future	9.95	71.5616	9.9519	71.5616	0.00
22/11/2018	R214 On 01-August-19	10.33	Call	Bond Future	4619	4	4619	4	0.00
22/11/2018	R214 On 01-August-19	10.34	Call	Bond Future	4659	4	4659	4	0.00
22/11/2018	R214 On 01-August-19	10.32	Call	Bond Future	4579	4	4579	4	0.00
22/11/2018	R214 On 01-August-19	10.32	Put	Bond Future	2205	3	2205	3	0.00
22/11/2018	R214 On 01-August-19	10.33	Put	Bond Future	2182	3	2182	3	0.00
22/11/2018	R214 On 01-August-19	10.34	Put	Bond Future	2159	2	2159	2	0.00
22/11/2018	R248 On 07-February-19			Bond Future	9.86	92.3257	9.8630	92.3257	109,519.00
22/11/2018	R248 On 07-February-19	9.07	Call	Bond Future	129	0	129	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
22/11/2018	R248 On 07-February-19	9.05	Call	Bond Future	116	0	116	0	0.00
22/11/2018	R248 On 07-February-19	9.06	Call	Bond Future	122	0	122	0	0.00
22/11/2018	R248 On 07-February-19	9.05	Put	Bond Future	7651	9	7651	9	0.00
22/11/2018	R248 On 07-February-19	9.07	Put	Bond Future	7466	8	7466	8	0.00
22/11/2018	R248 On 07-February-19	9.06	Put	Bond Future	7558	9	7558	9	0.00
22/11/2018	R248 On 02-May-19			Bond Future	9.91	89.5128	9.9122	89.5128	0.00
22/11/2018	R248 On 02-May-19	9.90	Call	Bond Future	3148	3	3148	3	0.00
22/11/2018	R248 On 02-May-19	9.89	Call	Bond Future	3104	3	3104	3	0.00
22/11/2018	R248 On 02-May-19	9.91	Call	Bond Future	3191	3	3191	3	0.00
22/11/2018	R248 On 02-May-19	9.89	Put	Bond Future	3294	4	3294	4	0.00
22/11/2018	R248 On 02-May-19	9.91	Put	Bond Future	3210	4	3210	4	0.00
22/11/2018	R248 On 02-May-19	9.90	Put	Bond Future	3252	4	3252	4	0.00
22/11/2018	R248 On 01-August-19			Bond Future	9.96	91.3039	9.9570	91.3039	0.00
22/11/2018	R248 On 01-August-19	10.36	Call	Bond Future	5921	5	5921	5	0.00
22/11/2018	R248 On 01-August-19	10.35	Call	Bond Future	5870	5	5870	5	0.00
22/11/2018	R248 On 01-August-19	10.34	Call	Bond Future	5819	5	5819	5	0.00
22/11/2018	R248 On 01-August-19	10.35	Put	Bond Future	2643	3	2643	3	0.00
22/11/2018	R248 On 01-August-19	10.34	Put	Bond Future	2671	3	2671	3	0.00
22/11/2018	R248 On 01-August-19	10.36	Put	Bond Future	2615	3	2615	3	0.00