



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
23/11/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	2025 On 07-February-19			Bond Future	132.10	132.0420	132.0957	132.0420	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
23/11/2018	2025 On 02-May-19			Bond Future	134.45	134.3942	134.4496	134.3942	0.00
23/11/2018	2025 On 01-August-19			Bond Future	137.12	137.0645	137.1176	137.0645	0.00
23/11/2018	2029 On 07-February-19			Bond Future	100.45	100.4619	100.4453	100.4619	2,954.00
23/11/2018	2029 On 02-May-19			Bond Future	101.16	101.1783	101.1622	101.1783	0.00
23/11/2018	2029 On 01-August-19			Bond Future	103.20	103.2241	103.2048	103.2241	0.00
23/11/2018	2030 On 07-February-19			Bond Future	9.43	90.6084	9.4255	90.6084	55,560.00
23/11/2018	2030 On 07-February-19	9.18	Call	Bond Future	805	1	805	1	4,000.00
23/11/2018	2030 On 07-February-19	9.68	Call	Bond Future	2451	2	2451	2	4,000.00
23/11/2018	2030 On 07-February-19	8.62	Call	Bond Future	106	0	106	0	0.00
23/11/2018	2030 On 07-February-19	8.63	Call	Bond Future	110	0	110	0	0.00
23/11/2018	2030 On 07-February-19	10.20	Call	Bond Future	4950	5	4950	5	0.00
23/11/2018	2030 On 07-February-19	8.90	Call	Bond Future	320	0	320	0	1,320.00
23/11/2018	2030 On 07-February-19	8.64	Call	Bond Future	115	0	115	0	0.00
23/11/2018	2030 On 07-February-19	9.60	Call	Bond Future	2129	2	2129	2	1,320.00
23/11/2018	2030 On 07-February-19	8.70	Call	Bond Future	147	0	147	0	0.00
23/11/2018	2030 On 07-February-19	9.40	Call	Bond Future	1415	1	1415	1	0.00
23/11/2018	2030 On 07-February-19	8.70	Put	Bond Future	4879	5	4879	5	0.00
23/11/2018	2030 On 07-February-19	8.90	Put	Bond Future	3716	4	3716	4	0.00
23/11/2018	2030 On 07-February-19	9.40	Put	Bond Future	1576	2	1576	2	0.00
23/11/2018	2030 On 07-February-19	8.64	Put	Bond Future	5253	5	5253	5	0.00
23/11/2018	2030 On 07-February-19	9.60	Put	Bond Future	1038	1	1038	1	0.00
23/11/2018	2030 On 07-February-19	8.63	Put	Bond Future	5316	5	5316	5	0.00
23/11/2018	2030 On 07-February-19	8.62	Put	Bond Future	5380	5	5380	5	0.00
23/11/2018	2030 On 07-February-19	10.20	Put	Bond Future	241	0	241	0	4,000.00
23/11/2018	2030 On 07-February-19	9.18	Put	Bond Future	2371	2	2371	2	0.00
23/11/2018	2030 On 07-February-19	9.68	Put	Bond Future	866	1	866	1	0.00
23/11/2018	2030 On 02-May-19			Bond Future	9.48	92.2027	9.4838	92.2027	0.00
23/11/2018	2030 On 02-May-19	9.39	Call	Bond Future	1980	2	1980	2	0.00
23/11/2018	2030 On 02-May-19	10.20	Call	Bond Future	5147	5	5147	5	0.00
23/11/2018	2030 On 02-May-19	9.41	Call	Bond Future	2041	2	2041	2	0.00
23/11/2018	2030 On 02-May-19	8.90	Call	Bond Future	779	1	779	1	3,000.00
23/11/2018	2030 On 02-May-19	9.40	Call	Bond Future	2010	2	2010	2	3,000.00
23/11/2018	2030 On 02-May-19	9.40	Put	Bond Future	2532	3	2532	3	0.00
23/11/2018	2030 On 02-May-19	9.41	Put	Bond Future	2501	3	2501	3	0.00

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23/11/2018	2030 On 02-May-19	8.90	Put	Bond Future	4498	5	4498	5	0.00
23/11/2018	2030 On 02-May-19	10.20	Put	Bond Future	850	1	850	1	3,000.00
23/11/2018	2030 On 02-May-19	9.39	Put	Bond Future	2564	3	2564	3	0.00
23/11/2018	2030 On 01-August-19			Bond Future	9.54	90.0407	9.5377	90.0407	0.00
23/11/2018	2030 On 01-August-19	9.91	Call	Bond Future	4201	4	4201	4	0.00
23/11/2018	2030 On 01-August-19	9.92	Call	Bond Future	4239	4	4239	4	0.00
23/11/2018	2030 On 01-August-19	9.90	Call	Bond Future	4162	4	4162	4	0.00
23/11/2018	2030 On 01-August-19	9.92	Put	Bond Future	1950	2	1950	2	0.00
23/11/2018	2030 On 01-August-19	9.90	Put	Bond Future	1991	2	1991	2	0.00
23/11/2018	2030 On 01-August-19	9.91	Put	Bond Future	1971	2	1971	2	0.00
23/11/2018	2032 On 07-February-19			Bond Future	9.62	92.9589	9.6178	92.9589	42,380.00
23/11/2018	2032 On 07-February-19	8.82	Call	Bond Future	109	0	109	0	0.00
23/11/2018	2032 On 07-February-19	8.81	Call	Bond Future	104	0	104	0	0.00
23/11/2018	2032 On 07-February-19	8.80	Call	Bond Future	99	0	99	0	0.00
23/11/2018	2032 On 07-February-19	8.81	Put	Bond Future	5877	6	5877	6	0.00
23/11/2018	2032 On 07-February-19	8.80	Put	Bond Future	5947	6	5947	6	0.00
23/11/2018	2032 On 07-February-19	8.82	Put	Bond Future	5808	6	5808	6	0.00
23/11/2018	2032 On 02-May-19			Bond Future	9.68	90.4373	9.6753	90.4373	0.00
23/11/2018	2032 On 02-May-19	9.61	Call	Bond Future	2255	2	2255	2	0.00
23/11/2018	2032 On 02-May-19	9.62	Call	Bond Future	2289	2	2289	2	0.00
23/11/2018	2032 On 02-May-19	9.63	Call	Bond Future	2324	2	2324	2	0.00
23/11/2018	2032 On 02-May-19	9.63	Put	Bond Future	2630	3	2630	3	0.00
23/11/2018	2032 On 02-May-19	9.61	Put	Bond Future	2697	3	2697	3	0.00
23/11/2018	2032 On 02-May-19	9.62	Put	Bond Future	2664	3	2664	3	0.00
23/11/2018	2032 On 01-August-19			Bond Future	9.73	92.2459	9.7269	92.2459	0.00
23/11/2018	2032 On 01-August-19	10.11	Call	Bond Future	4627	5	4627	5	0.00
23/11/2018	2032 On 01-August-19	10.10	Call	Bond Future	4586	5	4586	5	0.00
23/11/2018	2032 On 01-August-19	10.09	Call	Bond Future	4545	5	4545	5	0.00
23/11/2018	2032 On 01-August-19	10.09	Put	Bond Future	2175	2	2175	2	0.00
23/11/2018	2032 On 01-August-19	10.11	Put	Bond Future	2129	2	2129	2	0.00
23/11/2018	2032 On 01-August-19	10.10	Put	Bond Future	2152	2	2152	2	0.00
23/11/2018	2033 On 07-February-19			Bond Future	102.18	102.1979	102.1812	102.1979	6,770.00
23/11/2018	2033 On 02-May-19			Bond Future	102.86	102.8727	102.8565	102.8727	0.00
23/11/2018	2033 On 01-August-19			Bond Future	104.93	104.9526	104.9333	104.9526	0.00

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23/11/2018	2037 On 07-February-19			Bond Future	9.81	89.3524	9.8093	89.3524	57,272.00
23/11/2018	2037 On 07-February-19	9.05	Call	Bond Future	142	0	142	0	0.00
23/11/2018	2037 On 07-February-19	9.07	Call	Bond Future	156	0	156	0	0.00
23/11/2018	2037 On 07-February-19	9.06	Call	Bond Future	149	0	149	0	0.00
23/11/2018	2037 On 07-February-19	9.05	Put	Bond Future	6263	6	6263	6	0.00
23/11/2018	2037 On 07-February-19	9.07	Put	Bond Future	6108	6	6108	6	0.00
23/11/2018	2037 On 07-February-19	9.06	Put	Bond Future	6185	6	6185	6	0.00
23/11/2018	2037 On 02-May-19			Bond Future	9.87	90.9245	9.8665	90.9245	0.00
23/11/2018	2037 On 02-May-19	9.80	Call	Bond Future	2596	3	2596	3	0.00
23/11/2018	2037 On 02-May-19	9.79	Call	Bond Future	2558	3	2558	3	0.00
23/11/2018	2037 On 02-May-19	9.81	Call	Bond Future	2633	3	2633	3	0.00
23/11/2018	2037 On 02-May-19	9.79	Put	Bond Future	3141	3	3141	3	0.00
23/11/2018	2037 On 02-May-19	9.80	Put	Bond Future	3101	3	3101	3	0.00
23/11/2018	2037 On 02-May-19	9.81	Put	Bond Future	3063	3	3063	3	0.00
23/11/2018	2037 On 01-August-19			Bond Future	9.92	88.4868	9.9209	88.4868	0.00
23/11/2018	2037 On 01-August-19	10.29	Call	Bond Future	5118	5	5118	5	0.00
23/11/2018	2037 On 01-August-19	10.31	Call	Bond Future	5209	5	5209	5	0.00
23/11/2018	2037 On 01-August-19	10.30	Call	Bond Future	5163	5	5163	5	0.00
23/11/2018	2037 On 01-August-19	10.30	Put	Bond Future	2393	2	2393	2	0.00
23/11/2018	2037 On 01-August-19	10.31	Put	Bond Future	2368	2	2368	2	0.00
23/11/2018	2037 On 01-August-19	10.29	Put	Bond Future	2419	2	2419	2	0.00
23/11/2018	2038 On 07-February-19			Bond Future	119.69	119.5325	119.6938	119.5325	9,912.00
23/11/2018	2038 On 02-May-19			Bond Future	121.83	121.6619	121.8267	121.6619	0.00
23/11/2018	2038 On 01-August-19			Bond Future	124.23	124.0691	124.2340	124.0691	0.00
23/11/2018	2040 On 07-February-19			Bond Future	9.88	92.6106	9.8841	92.6106	33,526.00
23/11/2018	2040 On 07-February-19	9.11	Call	Bond Future	143	0	143	0	0.00
23/11/2018	2040 On 07-February-19	9.13	Call	Bond Future	158	0	158	0	0.00
23/11/2018	2040 On 07-February-19	9.12	Call	Bond Future	150	0	150	0	0.00
23/11/2018	2040 On 07-February-19	9.12	Put	Bond Future	6799	7	6799	7	0.00
23/11/2018	2040 On 07-February-19	9.11	Put	Bond Future	6884	7	6884	7	0.00
23/11/2018	2040 On 07-February-19	9.13	Put	Bond Future	6715	7	6715	7	0.00
23/11/2018	2040 On 02-May-19			Bond Future	9.94	94.2401	9.9412	94.2401	0.00
23/11/2018	2040 On 02-May-19	10.20	Call	Bond Future	4186	4	4186	4	1,150.00
23/11/2018	2040 On 02-May-19	9.90	Call	Bond Future	2821	3	2821	3	0.00

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23/11/2018	2040 On 02-May-19	9.60	Call	Bond Future	1700	2	1700	2	1,150.00
23/11/2018	2040 On 02-May-19	9.89	Call	Bond Future	2779	3	2779	3	0.00
23/11/2018	2040 On 02-May-19	9.88	Call	Bond Future	2738	3	2738	3	0.00
23/11/2018	2040 On 02-May-19	9.89	Put	Bond Future	3197	3	3197	3	0.00
23/11/2018	2040 On 02-May-19	9.88	Put	Bond Future	3238	3	3238	3	0.00
23/11/2018	2040 On 02-May-19	9.90	Put	Bond Future	3157	3	3157	3	0.00
23/11/2018	2040 On 02-May-19	9.60	Put	Bond Future	4546	5	4546	5	0.00
23/11/2018	2040 On 02-May-19	10.20	Put	Bond Future	2117	2	2117	2	0.00
23/11/2018	2040 On 01-August-19			Bond Future	10.00	91.6183	9.9957	91.6183	0.00
23/11/2018	2040 On 01-August-19	10.36	Call	Bond Future	5480	6	5480	6	0.00
23/11/2018	2040 On 01-August-19	10.37	Call	Bond Future	5529	6	5529	6	0.00
23/11/2018	2040 On 01-August-19	10.38	Call	Bond Future	5577	6	5577	6	0.00
23/11/2018	2040 On 01-August-19	10.38	Put	Bond Future	2566	3	2566	3	0.00
23/11/2018	2040 On 01-August-19	10.36	Put	Bond Future	2621	3	2621	3	0.00
23/11/2018	2040 On 01-August-19	10.37	Put	Bond Future	2594	3	2594	3	0.00
23/11/2018	2044 On 07-February-19			Bond Future	9.89	89.9025	9.8917	89.9025	37,194.00
23/11/2018	2044 On 07-February-19	9.17	Call	Bond Future	183	0	183	0	0.00
23/11/2018	2044 On 07-February-19	9.18	Call	Bond Future	192	0	192	0	0.00
23/11/2018	2044 On 07-February-19	9.16	Call	Bond Future	175	0	175	0	0.00
23/11/2018	2044 On 07-February-19	9.16	Put	Bond Future	6684	7	6684	7	0.00
23/11/2018	2044 On 07-February-19	9.17	Put	Bond Future	6598	6	6598	6	0.00
23/11/2018	2044 On 07-February-19	9.18	Put	Bond Future	6513	6	6513	6	0.00
23/11/2018	2044 On 02-May-19			Bond Future	9.95	91.4844	9.9462	91.4844	0.00
23/11/2018	2044 On 02-May-19	9.90	Call	Bond Future	2845	3	2845	3	0.00
23/11/2018	2044 On 02-May-19	9.92	Call	Bond Future	2930	3	2930	3	0.00
23/11/2018	2044 On 02-May-19	9.91	Call	Bond Future	2887	3	2887	3	0.00
23/11/2018	2044 On 02-May-19	9.92	Put	Bond Future	3148	3	3148	3	0.00
23/11/2018	2044 On 02-May-19	9.91	Put	Bond Future	3189	3	3189	3	0.00
23/11/2018	2044 On 02-May-19	9.90	Put	Bond Future	3230	3	3230	3	0.00
23/11/2018	2044 On 01-August-19			Bond Future	10.00	88.9326	9.9982	88.9326	0.00
23/11/2018	2044 On 01-August-19	10.39	Call	Bond Future	5713	6	5713	6	0.00
23/11/2018	2044 On 01-August-19	10.38	Call	Bond Future	5664	6	5664	6	0.00
23/11/2018	2044 On 01-August-19	10.40	Call	Bond Future	5763	6	5763	6	0.00
23/11/2018	2044 On 01-August-19	10.38	Put	Bond Future	2617	3	2617	3	0.00

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23/11/2018	2044 On 01-August-19	10.39	Put	Bond Future	2589	3	2589	3	0.00
23/11/2018	2044 On 01-August-19	10.40	Put	Bond Future	2561	3	2561	3	0.00
23/11/2018	2046 On 07-February-19			Bond Future	113.76	113.7755	113.7571	113.7755	12,458.00
23/11/2018	2046 On 02-May-19			Bond Future	114.10	114.1160	114.0982	114.1160	0.00
23/11/2018	2046 On 01-August-19			Bond Future	116.40	116.4235	116.4021	116.4235	0.00
23/11/2018	2050 On 07-February-19			Bond Future	117.07	116.8435	117.0679	116.8435	10,329.00
23/11/2018	2050 On 02-May-19			Bond Future	119.15	118.9248	119.1540	118.9248	0.00
23/11/2018	2050 On 01-August-19			Bond Future	119.74	119.5106	119.7414	119.5106	0.00
23/11/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	AL37 On 07-February-19			Index Future	608.44	608.0210	608.4410	608.0210	0.00
23/11/2018	AL37 On 02-May-19			Index Future	619.15	618.7160	619.1470	618.7160	0.00
23/11/2018	AL37 On 01-August-19			Index Future	631.50	631.0800	631.5030	631.0800	0.00
23/11/2018	AL7T On 07-February-19			Index Future	703.09	702.7420	703.0920	702.7420	0.00
23/11/2018	AL7T On 02-May-19			Index Future	715.46	715.1030	715.4640	715.1030	0.00
23/11/2018	AL7T On 01-August-19			Index Future	729.74	729.3930	729.7420	729.3930	0.00
23/11/2018	ALBI On 07-February-19			Index Future	638.37	638.5180	638.3660	638.5180	910.00
23/11/2018	ALBI On 02-May-19			Index Future	649.60	649.7490	649.5980	649.7490	0.00
23/11/2018	ALBI On 01-August-19			Index Future	662.56	662.7330	662.5620	662.7330	0.00
23/11/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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23/11/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/11/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2018	ES33 On 07-February-19			Bond Future	11.05	77.7378	11.0457	77.7378	494.00
23/11/2018	ES33 On 02-May-19			Bond Future	11.14	75.3139	11.1429	75.3139	0.00
23/11/2018	ES33 On 01-August-19			Bond Future	11.24	76.8199	11.2389	76.8199	0.00
23/11/2018	ES42 On 07-February-19			Bond Future	11.27	79.9194	11.2704	79.9194	5,169.00
23/11/2018	ES42 On 02-May-19			Bond Future	11.37	77.0646	11.3675	77.0646	0.00
23/11/2018	ES42 On 01-August-19			Bond Future	11.46	78.6062	11.4619	78.6062	0.00
23/11/2018	GOVI On 07-February-19			GOVI	631.92	632.0850	631.9210	632.0850	460.00
23/11/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
23/11/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
23/11/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
23/11/2018	GOVI On 07-February-19	666.51	Put	GOVI	345890	34	345890	34	0.00
23/11/2018	GOVI On 07-February-19	666.52	Put	GOVI	345990	34	345990	34	0.00
23/11/2018	GOVI On 07-February-19	666.53	Put	GOVI	346090	34	346090	34	0.00
23/11/2018	GOVI On 02-May-19			GOVI	643.04	643.2030	643.0400	643.2030	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
23/11/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
23/11/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
23/11/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
23/11/2018	GOVI On 02-May-19	647.88	Put	GOVI	48400	5	48400	5	0.00
23/11/2018	GOVI On 02-May-19	647.86	Put	GOVI	48200	5	48200	5	0.00
23/11/2018	GOVI On 02-May-19	647.87	Put	GOVI	48300	5	48300	5	0.00
23/11/2018	GOVI On 01-August-19			GOVI	655.87	656.0560	655.8730	656.0560	0.00
23/11/2018	GOVI On 01-August-19	638.69	Call	GOVI	171830	17	171830	17	0.00
23/11/2018	GOVI On 01-August-19	638.68	Call	GOVI	171930	17	171930	17	0.00
23/11/2018	GOVI On 01-August-19	638.67	Call	GOVI	172030	17	172030	17	0.00
23/11/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
23/11/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
23/11/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
23/11/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/11/2018	IGOV On 07-February-19			Index Future	253.26	253.2640	253.2610	253.2640	518.00
23/11/2018	IGOV On 02-May-19			Index Future	257.77	257.7750	257.7730	257.7750	215.00
23/11/2018	IGOV On 01-August-19			Index Future	262.98	262.9860	262.9780	262.9860	0.00
23/11/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
23/11/2018	IS01 On 22-March-19			Interest Rate Swap	99.59	99.5900	99.5900	99.5900	0.00
23/11/2018	IS01 On 20-June-19			Interest Rate Swap	102.05	102.0500	102.0500	102.0500	0.00
23/11/2018	IS01 On 19-September-19			Interest Rate Swap	99.97	99.9700	99.9700	99.9700	0.00
23/11/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
23/11/2018	IS02 On 15-March-19			Interest Rate Swap	99.34	99.3300	99.3400	99.3300	0.00
23/11/2018	IS02 On 21-June-19			Interest Rate Swap	99.78	99.7800	99.7800	99.7800	0.00
23/11/2018	IS02 On 20-September-19			Interest Rate Swap	101.97	101.9700	101.9700	101.9700	0.00
23/11/2018	IS02 On 20-December-19			Interest Rate Swap	102.99	102.9700	102.9900	102.9700	0.00
23/11/2018	IS02 On 23-March-20			Interest Rate Swap	99.07	99.0500	99.0700	99.0500	0.00
23/11/2018	IS02 On 22-June-20			Interest Rate Swap	102.72	102.7000	102.7200	102.7000	0.00
23/11/2018	IS02 On 21-September-20			Interest Rate Swap	99.79	99.7800	99.7900	99.7800	0.00
23/11/2018	IS05 On 17-December-20			Interest Rate Swap	96.66	96.6700	96.6600	96.6700	0.00
23/11/2018	IS05 On 16-March-21			Interest Rate Swap	95.90	95.9300	95.9000	95.9300	0.00
23/11/2018	IS05 On 15-June-21			Interest Rate Swap	95.10	95.1500	95.1000	95.1500	0.00
23/11/2018	IS05 On 21-September-21			Interest Rate Swap	95.28	95.3300	95.2800	95.3300	0.00
23/11/2018	IS05 On 21-December-21			Interest Rate Swap	97.48	97.5400	97.4800	97.5400	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
23/11/2018	IS05 On 15-March-22			Interest Rate Swap	97.63	97.6800	97.6300	97.6800	0.00
23/11/2018	IS05 On 21-June-22			Interest Rate Swap	98.83	98.8600	98.8300	98.8600	0.00
23/11/2018	IS05 On 20-September-22			Interest Rate Swap	102.75	102.7700	102.7500	102.7700	0.00
23/11/2018	IS05 On 20-December-22			Interest Rate Swap	104.01	104.0200	104.0100	104.0200	0.00
23/11/2018	IS05 On 22-March-23			Interest Rate Swap	97.39	97.4100	97.3900	97.4100	0.00
23/11/2018	IS05 On 20-June-23			Interest Rate Swap	103.43	103.4500	103.4300	103.4500	0.00
23/11/2018	IS05 On 19-September-23			Interest Rate Swap	98.94	98.9700	98.9400	98.9700	0.00
23/11/2018	IS10 On 17-December-25			Interest Rate Swap	95.74	95.8200	95.7400	95.8200	0.00
23/11/2018	IS10 On 16-March-26			Interest Rate Swap	92.76	92.8400	92.7600	92.8400	0.00
23/11/2018	IS10 On 15-June-26			Interest Rate Swap	91.52	91.5900	91.5200	91.5900	0.00
23/11/2018	IS10 On 21-September-26			Interest Rate Swap	93.70	93.7500	93.7000	93.7500	0.00
23/11/2018	IS10 On 21-December-26			Interest Rate Swap	97.50	97.5400	97.5000	97.5400	0.00
23/11/2018	IS10 On 15-March-27			Interest Rate Swap	96.10	96.1400	96.1000	96.1400	0.00
23/11/2018	IS10 On 21-June-27			Interest Rate Swap	98.19	98.2300	98.1900	98.2300	0.00
23/11/2018	IS10 On 20-September-27			Interest Rate Swap	103.65	103.6900	103.6500	103.6900	0.00
23/11/2018	IS10 On 20-December-27			Interest Rate Swap	104.03	104.0600	104.0300	104.0600	0.00
23/11/2018	IS10 On 22-March-28			Interest Rate Swap	97.59	97.6200	97.5900	97.6200	0.00
23/11/2018	IS10 On 20-June-28			Interest Rate Swap	104.77	104.7900	104.7700	104.7900	0.00
23/11/2018	IS10 On 19-September-28			Interest Rate Swap	98.38	98.4000	98.3800	98.4000	0.00
23/11/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/11/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
23/11/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/11/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	20,000.00
23/11/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
23/11/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
23/11/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
23/11/2018	R023 On 07-February-19			Bond Future	8.29	101.6234	8.2922	101.6234	60,251.00
23/11/2018	R023 On 07-February-19	10.57	Call	Bond Future	7260	7	7260	7	0.00
23/11/2018	R023 On 07-February-19	10.59	Call	Bond Future	7321	7	7321	7	0.00
23/11/2018	R023 On 07-February-19	10.58	Call	Bond Future	7290	7	7290	7	0.00
23/11/2018	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
23/11/2018	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
23/11/2018	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
23/11/2018	R023 On 02-May-19			Bond Future	8.33	99.4812	8.3289	99.4812	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
23/11/2018	R023 On 02-May-19	8.46	Call	Bond Future	1227	1	1227	1	0.00
23/11/2018	R023 On 02-May-19	8.45	Call	Bond Future	1208	1	1208	1	0.00
23/11/2018	R023 On 02-May-19	8.44	Call	Bond Future	1188	1	1188	1	0.00
23/11/2018	R023 On 02-May-19	8.45	Put	Bond Future	824	1	824	1	0.00
23/11/2018	R023 On 02-May-19	8.44	Put	Bond Future	836	1	836	1	0.00
23/11/2018	R023 On 02-May-19	8.46	Put	Bond Future	812	1	812	1	0.00
23/11/2018	R023 On 01-August-19			Bond Future	8.34	101.4701	8.3427	101.4701	0.00
23/11/2018	R023 On 01-August-19	8.93	Call	Bond Future	2435	2	2435	2	0.00
23/11/2018	R023 On 01-August-19	8.95	Call	Bond Future	2481	2	2481	2	0.00
23/11/2018	R023 On 01-August-19	8.94	Call	Bond Future	2458	2	2458	2	0.00
23/11/2018	R023 On 01-August-19	8.94	Put	Bond Future	686	1	686	1	0.00
23/11/2018	R023 On 01-August-19	8.95	Put	Bond Future	680	1	680	1	0.00
23/11/2018	R023 On 01-August-19	8.93	Put	Bond Future	692	1	692	1	0.00
23/11/2018	R035 On 07-February-19			Bond Future	9.75	97.0929	9.7490	97.0929	71,612.00
23/11/2018	R035 On 07-February-19	8.96	Call	Bond Future	118	0	118	0	0.00
23/11/2018	R035 On 07-February-19	8.98	Call	Bond Future	129	0	129	0	0.00
23/11/2018	R035 On 07-February-19	8.97	Call	Bond Future	123	0	123	0	0.00
23/11/2018	R035 On 07-February-19	8.97	Put	Bond Future	6342	6	6342	6	0.00
23/11/2018	R035 On 07-February-19	8.98	Put	Bond Future	6264	6	6264	6	0.00
23/11/2018	R035 On 07-February-19	8.96	Put	Bond Future	6421	6	6421	6	0.00
23/11/2018	R035 On 02-May-19			Bond Future	9.80	94.3005	9.8039	94.3005	0.00
23/11/2018	R035 On 02-May-19	9.74	Call	Bond Future	2556	3	2556	3	0.00
23/11/2018	R035 On 02-May-19	9.75	Call	Bond Future	2594	3	2594	3	0.00
23/11/2018	R035 On 02-May-19	9.73	Call	Bond Future	2518	3	2518	3	0.00
23/11/2018	R035 On 02-May-19	9.73	Put	Bond Future	3076	3	3076	3	0.00
23/11/2018	R035 On 02-May-19	9.75	Put	Bond Future	3001	3	3001	3	0.00
23/11/2018	R035 On 02-May-19	9.74	Put	Bond Future	3038	3	3038	3	0.00
23/11/2018	R035 On 01-August-19			Bond Future	9.85	96.1860	9.8543	96.1860	0.00
23/11/2018	R035 On 01-August-19	10.24	Call	Bond Future	5194	5	5194	5	0.00
23/11/2018	R035 On 01-August-19	10.23	Call	Bond Future	5149	5	5149	5	0.00
23/11/2018	R035 On 01-August-19	10.22	Call	Bond Future	5103	5	5103	5	0.00
23/11/2018	R035 On 01-August-19	10.23	Put	Bond Future	2420	2	2420	2	0.00
23/11/2018	R035 On 01-August-19	10.22	Put	Bond Future	2446	2	2446	2	0.00
23/11/2018	R035 On 01-August-19	10.24	Put	Bond Future	2395	2	2395	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
23/11/2018	R186 On 07-February-19			Bond Future	8.98	109.9001	8.9763	109.9001	69,545.00
23/11/2018	R186 On 07-February-19	9.20	Call	Bond Future	2117	2	2117	2	3,000.00
23/11/2018	R186 On 07-February-19	9.30	Call	Bond Future	2515	0	2515	0	0.00
23/11/2018	R186 On 07-February-19	9.38	Call	Bond Future	2855	3	2855	3	6,000.00
23/11/2018	R186 On 07-February-19	8.20	Call	Bond Future	104	0	104	0	0.00
23/11/2018	R186 On 07-February-19	8.50	Call	Bond Future	338	0	338	0	1,000.00
23/11/2018	R186 On 07-February-19	9.50	Call	Bond Future	3392	3	3392	3	0.00
23/11/2018	R186 On 07-February-19	9.10	Call	Bond Future	1752	2	1752	2	0.00
23/11/2018	R186 On 07-February-19	8.21	Call	Bond Future	109	0	109	0	0.00
23/11/2018	R186 On 07-February-19	9.92	Call	Bond Future	5472	5	5472	5	0.00
23/11/2018	R186 On 07-February-19	9.23	Call	Bond Future	2233	2	2233	2	3,000.00
23/11/2018	R186 On 07-February-19	8.22	Call	Bond Future	113	0	113	0	0.00
23/11/2018	R186 On 07-February-19	8.30	Call	Bond Future	158	0	158	0	210.00
23/11/2018	R186 On 07-February-19	9.90	Call	Bond Future	5369	5	5369	5	0.00
23/11/2018	R186 On 07-February-19	9.27	Call	Bond Future	2392	2	2392	2	1,170.00
23/11/2018	R186 On 07-February-19	8.77	Call	Bond Future	803	1	803	1	1,170.00
23/11/2018	R186 On 07-February-19	8.77	Put	Bond Future	2020	2	2020	2	0.00
23/11/2018	R186 On 07-February-19	9.90	Put	Bond Future	132	0	132	0	1,000.00
23/11/2018	R186 On 07-February-19	9.27	Put	Bond Future	690	1	690	1	0.00
23/11/2018	R186 On 07-February-19	8.22	Put	Bond Future	4662	5	4662	5	0.00
23/11/2018	R186 On 07-February-19	9.23	Put	Bond Future	761	1	761	1	0.00
23/11/2018	R186 On 07-February-19	9.50	Put	Bond Future	382	0	382	0	5,000.00
23/11/2018	R186 On 07-February-19	8.20	Put	Bond Future	4777	5	4777	5	0.00
23/11/2018	R186 On 07-February-19	8.30	Put	Bond Future	4214	4	4214	4	0.00
23/11/2018	R186 On 07-February-19	8.50	Put	Bond Future	3174	3	3174	3	0.00
23/11/2018	R186 On 07-February-19	9.92	Put	Bond Future	125	0	125	0	1,170.00
23/11/2018	R186 On 07-February-19	9.10	Put	Bond Future	1031	1	1031	1	1,000.00
23/11/2018	R186 On 07-February-19	8.21	Put	Bond Future	4719	5	4719	5	0.00
23/11/2018	R186 On 07-February-19	9.38	Put	Bond Future	524	1	524	1	0.00
23/11/2018	R186 On 07-February-19	9.30	Put	Bond Future	641	0	641	0	2,500.00
23/11/2018	R186 On 07-February-19	9.20	Put	Bond Future	818	1	818	1	0.00
23/11/2018	R186 On 02-May-19			Bond Future	9.03	111.8333	9.0315	111.8333	0.00
23/11/2018	R186 On 02-May-19	8.65	Call	Bond Future	1041	1	1041	1	3,250.00
23/11/2018	R186 On 02-May-19	9.03	Call	Bond Future	2021	2	2021	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
23/11/2018	R186 On 02-May-19	10.07	Call	Bond Future	6194	6	6194	6	0.00
23/11/2018	R186 On 02-May-19	9.75	Call	Bond Future	4737	5	4737	5	0.00
23/11/2018	R186 On 02-May-19	9.02	Call	Bond Future	1991	2	1991	2	0.00
23/11/2018	R186 On 02-May-19	9.96	Call	Bond Future	5684	6	5684	6	0.00
23/11/2018	R186 On 02-May-19	9.30	Call	Bond Future	2917	3	2917	3	200.00
23/11/2018	R186 On 02-May-19	9.25	Call	Bond Future	2738	3	2738	3	3,250.00
23/11/2018	R186 On 02-May-19	9.01	Call	Bond Future	1961	2	1961	2	0.00
23/11/2018	R186 On 02-May-19	8.70	Call	Bond Future	1150	1	1150	1	200.00
23/11/2018	R186 On 02-May-19	9.20	Call	Bond Future	2565	3	2565	3	90.00
23/11/2018	R186 On 02-May-19	8.62	Call	Bond Future	979	1	979	1	90.00
23/11/2018	R186 On 02-May-19	8.50	Call	Bond Future	753	1	753	1	7,000.00
23/11/2018	R186 On 02-May-19	9.00	Call	Bond Future	1931	2	1931	2	7,000.00
23/11/2018	R186 On 02-May-19	10.02	Call	Bond Future	5961	6	5961	6	0.00
23/11/2018	R186 On 02-May-19	9.00	Put	Bond Future	2111	2	2111	2	0.00
23/11/2018	R186 On 02-May-19	8.50	Put	Bond Future	3842	4	3842	4	0.00
23/11/2018	R186 On 02-May-19	8.62	Put	Bond Future	3360	3	3360	3	0.00
23/11/2018	R186 On 02-May-19	9.30	Put	Bond Future	1399	1	1399	1	0.00
23/11/2018	R186 On 02-May-19	8.70	Put	Bond Future	3063	3	3063	3	0.00
23/11/2018	R186 On 02-May-19	9.02	Put	Bond Future	2056	2	2056	2	0.00
23/11/2018	R186 On 02-May-19	10.07	Put	Bond Future	474	0	474	0	200.00
23/11/2018	R186 On 02-May-19	9.20	Put	Bond Future	1610	2	1610	2	0.00
23/11/2018	R186 On 02-May-19	9.75	Put	Bond Future	737	1	737	1	7,000.00
23/11/2018	R186 On 02-May-19	10.02	Put	Bond Future	508	1	508	1	3,250.00
23/11/2018	R186 On 02-May-19	9.01	Put	Bond Future	2084	2	2084	2	0.00
23/11/2018	R186 On 02-May-19	9.25	Put	Bond Future	1500	2	1500	2	0.00
23/11/2018	R186 On 02-May-19	8.65	Put	Bond Future	3246	3	3246	3	0.00
23/11/2018	R186 On 02-May-19	9.96	Put	Bond Future	551	1	551	1	90.00
23/11/2018	R186 On 02-May-19	9.03	Put	Bond Future	2029	2	2029	2	0.00
23/11/2018	R186 On 01-August-19			Bond Future	9.08	108.7666	9.0767	108.7666	0.00
23/11/2018	R186 On 01-August-19	9.05	Call	Bond Future	2432	2	2432	2	6,000.00
23/11/2018	R186 On 01-August-19	8.30	Call	Bond Future	695	1	695	1	6,000.00
23/11/2018	R186 On 01-August-19	9.52	Call	Bond Future	4023	4	4023	4	0.00
23/11/2018	R186 On 01-August-19	9.54	Call	Bond Future	4100	4	4100	4	0.00
23/11/2018	R186 On 01-August-19	10.08	Call	Bond Future	6332	6	6332	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
23/11/2018	R186 On 01-August-19	9.53	Call	Bond Future	4062	4	4062	4	0.00
23/11/2018	R186 On 01-August-19	9.53	Put	Bond Future	1584	2	1584	2	0.00
23/11/2018	R186 On 01-August-19	9.54	Put	Bond Future	1569	2	1569	2	0.00
23/11/2018	R186 On 01-August-19	10.08	Put	Bond Future	946	1	946	1	6,000.00
23/11/2018	R186 On 01-August-19	9.52	Put	Bond Future	1600	2	1600	2	0.00
23/11/2018	R186 On 01-August-19	8.30	Put	Bond Future	5120	5	5120	5	0.00
23/11/2018	R186 On 01-August-19	9.05	Put	Bond Future	2581	3	2581	3	0.00
23/11/2018	R197 On 07-February-19			Bond Future	297.62	298.0629	297.6158	298.0629	2,355.00
23/11/2018	R197 On 02-May-19			Bond Future	302.92	303.3722	302.9188	303.3722	0.00
23/11/2018	R197 On 01-August-19			Bond Future	301.47	301.9452	301.4749	301.9452	0.00
23/11/2018	R202 On 07-February-19			Bond Future	231.05	231.0830	231.0451	231.0830	8,990.00
23/11/2018	R202 On 02-May-19			Bond Future	235.16	235.1993	235.1619	235.1993	0.00
23/11/2018	R202 On 01-August-19			Bond Future	235.89	235.9385	235.8943	235.9385	0.00
23/11/2018	R207 On 07-February-19			Bond Future	5.82	101.7795	5.8231	101.7795	17,052.00
23/11/2018	R207 On 07-February-19	6.53	Call	Bond Future	633	1	633	1	0.00
23/11/2018	R207 On 07-February-19	6.52	Call	Bond Future	624	1	624	1	0.00
23/11/2018	R207 On 07-February-19	6.51	Call	Bond Future	615	1	615	1	0.00
23/11/2018	R207 On 07-February-19	6.52	Put	Bond Future	3	0	3	0	0.00
23/11/2018	R207 On 07-February-19	6.51	Put	Bond Future	3	0	3	0	0.00
23/11/2018	R207 On 07-February-19	6.53	Put	Bond Future	3	0	3	0	0.00
23/11/2018	R207 On 02-May-19			Bond Future	5.19	103.5701	5.1932	103.5701	0.00
23/11/2018	R207 On 02-May-19	7.61	Call	Bond Future	1621	2	1621	2	0.00
23/11/2018	R207 On 02-May-19	7.63	Call	Bond Future	1634	2	1634	2	0.00
23/11/2018	R207 On 02-May-19	7.62	Call	Bond Future	1627	2	1627	2	0.00
23/11/2018	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
23/11/2018	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
23/11/2018	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
23/11/2018	R207 On 01-August-19			Bond Future	3.51	101.9981	3.5089	101.9981	0.00
23/11/2018	R207 On 01-August-19	7.33	Call	Bond Future	1676	2	1676	2	0.00
23/11/2018	R207 On 01-August-19	7.34	Call	Bond Future	1680	2	1680	2	0.00
23/11/2018	R207 On 01-August-19	7.35	Call	Bond Future	1685	2	1685	2	0.00
23/11/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
23/11/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
23/11/2018	R207 On 01-August-19	7.34	Put	Bond Future	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
23/11/2018	R208 On 07-February-19			Bond Future	7.21	101.5399	7.2141	101.5399	17,015.00
23/11/2018	R208 On 07-February-19	7.08	Call	Bond Future	149	0	149	0	0.00
23/11/2018	R208 On 07-February-19	7.07	Call	Bond Future	143	0	143	0	0.00
23/11/2018	R208 On 07-February-19	7.06	Call	Bond Future	137	0	137	0	0.00
23/11/2018	R208 On 07-February-19	7.08	Put	Bond Future	408	0	408	0	0.00
23/11/2018	R208 On 07-February-19	7.06	Put	Bond Future	435	0	435	0	0.00
23/11/2018	R208 On 07-February-19	7.07	Put	Bond Future	422	0	422	0	0.00
23/11/2018	R208 On 02-May-19			Bond Future	7.15	99.9250	7.1481	99.9250	0.00
23/11/2018	R208 On 02-May-19	8.02	Call	Bond Future	1583	2	1583	2	0.00
23/11/2018	R208 On 02-May-19	8.03	Call	Bond Future	1599	2	1599	2	0.00
23/11/2018	R208 On 02-May-19	8.04	Call	Bond Future	1615	2	1615	2	0.00
23/11/2018	R208 On 02-May-19	8.04	Put	Bond Future	78	0	78	0	0.00
23/11/2018	R208 On 02-May-19	8.02	Put	Bond Future	81	0	81	0	0.00
23/11/2018	R208 On 02-May-19	8.03	Put	Bond Future	79	0	79	0	0.00
23/11/2018	R208 On 01-August-19			Bond Future	6.99	101.9229	6.9943	101.9229	0.00
23/11/2018	R208 On 01-August-19	8.17	Call	Bond Future	1889	2	1889	2	0.00
23/11/2018	R208 On 01-August-19	8.16	Call	Bond Future	1875	2	1875	2	0.00
23/11/2018	R208 On 01-August-19	8.15	Call	Bond Future	1861	2	1861	2	0.00
23/11/2018	R208 On 01-August-19	8.15	Put	Bond Future	112	0	112	0	0.00
23/11/2018	R208 On 01-August-19	8.17	Put	Bond Future	110	0	110	0	0.00
23/11/2018	R208 On 01-August-19	8.16	Put	Bond Future	111	0	111	0	0.00
23/11/2018	R209 On 07-February-19			Bond Future	9.69	73.8849	9.6902	73.8849	121,817.00
23/11/2018	R209 On 07-February-19	8.96	Call	Bond Future	151	0	151	0	0.00
23/11/2018	R209 On 07-February-19	9.54	Call	Bond Future	1105	1	1105	1	4,000.00
23/11/2018	R209 On 07-February-19	8.95	Call	Bond Future	145	0	145	0	0.00
23/11/2018	R209 On 07-February-19	9.04	Call	Bond Future	209	0	209	0	4,000.00
23/11/2018	R209 On 07-February-19	10.20	Call	Bond Future	3708	4	3708	4	0.00
23/11/2018	R209 On 07-February-19	8.97	Call	Bond Future	157	0	157	0	0.00
23/11/2018	R209 On 07-February-19	9.54	Put	Bond Future	2090	2	2090	2	0.00
23/11/2018	R209 On 07-February-19	8.95	Put	Bond Future	5194	5	5194	5	0.00
23/11/2018	R209 On 07-February-19	9.04	Put	Bond Future	4617	5	4617	5	0.00
23/11/2018	R209 On 07-February-19	8.96	Put	Bond Future	5129	5	5129	5	0.00
23/11/2018	R209 On 07-February-19	10.20	Put	Bond Future	510	1	510	1	4,000.00
23/11/2018	R209 On 07-February-19	8.97	Put	Bond Future	5063	5	5063	5	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
23/11/2018	R209 On 02-May-19			Bond Future	9.74	72.0354	9.7400	72.0354	0.00
23/11/2018	R209 On 02-May-19	9.69	Call	Bond Future	2238	2	2238	2	0.00
23/11/2018	R209 On 02-May-19	9.35	Call	Bond Future	1263	1	1263	1	760.00
23/11/2018	R209 On 02-May-19	9.68	Call	Bond Future	2206	2	2206	2	0.00
23/11/2018	R209 On 02-May-19	9.95	Call	Bond Future	3157	3	3157	3	760.00
23/11/2018	R209 On 02-May-19	9.70	Call	Bond Future	2271	2	2271	2	0.00
23/11/2018	R209 On 02-May-19	10.71	Call	Bond Future	6504	7	6504	7	0.00
23/11/2018	R209 On 02-May-19	9.68	Put	Bond Future	2593	3	2593	3	0.00
23/11/2018	R209 On 02-May-19	9.35	Put	Bond Future	3835	4	3835	4	0.00
23/11/2018	R209 On 02-May-19	10.71	Put	Bond Future	651	1	651	1	760.00
23/11/2018	R209 On 02-May-19	9.95	Put	Bond Future	1826	2	1826	2	0.00
23/11/2018	R209 On 02-May-19	9.69	Put	Bond Future	2561	3	2561	3	0.00
23/11/2018	R209 On 02-May-19	9.70	Put	Bond Future	2529	3	2529	3	0.00
23/11/2018	R209 On 01-August-19			Bond Future	9.78	73.4760	9.7846	73.4760	0.00
23/11/2018	R209 On 01-August-19	10.15	Call	Bond Future	4385	4	4385	4	0.00
23/11/2018	R209 On 01-August-19	10.17	Call	Bond Future	4463	5	4463	5	0.00
23/11/2018	R209 On 01-August-19	10.16	Call	Bond Future	4423	4	4423	4	0.00
23/11/2018	R209 On 01-August-19	10.16	Put	Bond Future	2090	2	2090	2	0.00
23/11/2018	R209 On 01-August-19	10.15	Put	Bond Future	2112	2	2112	2	0.00
23/11/2018	R209 On 01-August-19	10.17	Put	Bond Future	2069	2	2069	2	0.00
23/11/2018	R210 On 07-February-19			Bond Future	186.59	186.6241	186.5931	186.6241	3,308.00
23/11/2018	R210 On 02-May-19			Bond Future	187.36	187.3925	187.3621	187.3925	0.00
23/11/2018	R210 On 01-August-19			Bond Future	191.15	191.1815	191.1455	191.1815	0.00
23/11/2018	R212 On 07-February-19			Bond Future	155.56	155.5891	155.5617	155.5891	4,976.00
23/11/2018	R212 On 02-May-19			Bond Future	158.33	158.3608	158.3339	158.3608	0.00
23/11/2018	R212 On 01-August-19			Bond Future	161.46	161.4914	161.4597	161.4914	0.00
23/11/2018	R213 On 07-February-19			Bond Future	9.52	85.3303	9.5174	85.3303	32,397.00
23/11/2018	R213 On 07-February-19	8.68	Call	Bond Future	97	0	97	0	0.00
23/11/2018	R213 On 07-February-19	8.69	Call	Bond Future	101	0	101	0	0.00
23/11/2018	R213 On 07-February-19	8.70	Call	Bond Future	106	0	106	0	0.00
23/11/2018	R213 On 07-February-19	8.69	Put	Bond Future	5454	5	5454	5	0.00
23/11/2018	R213 On 07-February-19	8.70	Put	Bond Future	5391	5	5391	5	0.00
23/11/2018	R213 On 07-February-19	8.68	Put	Bond Future	5517	6	5517	6	0.00
23/11/2018	R213 On 02-May-19			Bond Future	9.57	83.2818	9.5701	83.2818	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
23/11/2018	R213 On 02-May-19	9.50	Call	Bond Future	2068	2	2068	2	0.00
23/11/2018	R213 On 02-May-19	9.49	Call	Bond Future	2037	2	2037	2	0.00
23/11/2018	R213 On 02-May-19	9.48	Call	Bond Future	2007	2	2007	2	0.00
23/11/2018	R213 On 02-May-19	9.49	Put	Bond Future	2529	3	2529	3	0.00
23/11/2018	R213 On 02-May-19	9.48	Put	Bond Future	2560	3	2560	3	0.00
23/11/2018	R213 On 02-May-19	9.50	Put	Bond Future	2498	3	2498	3	0.00
23/11/2018	R213 On 01-August-19			Bond Future	9.62	84.9469	9.6173	84.9469	0.00
23/11/2018	R213 On 01-August-19	9.98	Call	Bond Future	4163	4	4163	4	0.00
23/11/2018	R213 On 01-August-19	9.99	Call	Bond Future	4201	4	4201	4	0.00
23/11/2018	R213 On 01-August-19	10.00	Call	Bond Future	4239	4	4239	4	0.00
23/11/2018	R213 On 01-August-19	10.00	Put	Bond Future	1974	2	1974	2	0.00
23/11/2018	R213 On 01-August-19	9.98	Put	Bond Future	2014	2	2014	2	0.00
23/11/2018	R213 On 01-August-19	9.99	Put	Bond Future	1994	2	1994	2	0.00
23/11/2018	R214 On 07-February-19			Bond Future	9.86	72.9764	9.8626	72.9764	29,831.00
23/11/2018	R214 On 07-February-19	9.04	Call	Bond Future	105	0	105	0	0.00
23/11/2018	R214 On 07-February-19	9.05	Call	Bond Future	110	0	110	0	0.00
23/11/2018	R214 On 07-February-19	9.03	Call	Bond Future	100	0	100	0	0.00
23/11/2018	R214 On 07-February-19	9.03	Put	Bond Future	6092	6	6092	6	0.00
23/11/2018	R214 On 07-February-19	9.04	Put	Bond Future	6020	6	6020	6	0.00
23/11/2018	R214 On 07-February-19	9.05	Put	Bond Future	5949	6	5949	6	0.00
23/11/2018	R214 On 02-May-19			Bond Future	9.91	70.9641	9.9118	70.9641	0.00
23/11/2018	R214 On 02-May-19	9.87	Call	Bond Future	2427	2	2427	2	0.00
23/11/2018	R214 On 02-May-19	9.85	Call	Bond Future	2360	2	2360	2	0.00
23/11/2018	R214 On 02-May-19	9.86	Call	Bond Future	2393	2	2393	2	0.00
23/11/2018	R214 On 02-May-19	9.86	Put	Bond Future	2741	3	2741	3	0.00
23/11/2018	R214 On 02-May-19	9.87	Put	Bond Future	2707	3	2707	3	0.00
23/11/2018	R214 On 02-May-19	9.85	Put	Bond Future	2775	3	2775	3	0.00
23/11/2018	R214 On 01-August-19			Bond Future	9.96	72.3830	9.9571	72.3830	0.00
23/11/2018	R214 On 01-August-19	10.33	Call	Bond Future	4591	5	4591	5	0.00
23/11/2018	R214 On 01-August-19	10.34	Call	Bond Future	4631	5	4631	5	0.00
23/11/2018	R214 On 01-August-19	10.32	Call	Bond Future	4551	5	4551	5	0.00
23/11/2018	R214 On 01-August-19	10.32	Put	Bond Future	2211	2	2211	2	0.00
23/11/2018	R214 On 01-August-19	10.33	Put	Bond Future	2188	2	2188	2	0.00
23/11/2018	R214 On 01-August-19	10.34	Put	Bond Future	2165	2	2165	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
23/11/2018	R248 On 07-February-19			Bond Future	9.88	93.3837	9.8779	93.3837	109,519.00
23/11/2018	R248 On 07-February-19	9.07	Call	Bond Future	117	0	117	0	0.00
23/11/2018	R248 On 07-February-19	9.05	Call	Bond Future	105	0	105	0	0.00
23/11/2018	R248 On 07-February-19	9.06	Call	Bond Future	111	0	111	0	0.00
23/11/2018	R248 On 07-February-19	9.05	Put	Bond Future	7769	8	7769	8	0.00
23/11/2018	R248 On 07-February-19	9.07	Put	Bond Future	7582	7	7582	7	0.00
23/11/2018	R248 On 07-February-19	9.06	Put	Bond Future	7675	8	7675	8	0.00
23/11/2018	R248 On 02-May-19			Bond Future	9.93	90.5895	9.9274	90.5895	0.00
23/11/2018	R248 On 02-May-19	9.90	Call	Bond Future	3071	3	3071	3	0.00
23/11/2018	R248 On 02-May-19	9.89	Call	Bond Future	3028	3	3028	3	0.00
23/11/2018	R248 On 02-May-19	9.91	Call	Bond Future	3115	3	3115	3	0.00
23/11/2018	R248 On 02-May-19	9.89	Put	Bond Future	3348	3	3348	3	0.00
23/11/2018	R248 On 02-May-19	9.91	Put	Bond Future	3263	3	3263	3	0.00
23/11/2018	R248 On 02-May-19	9.90	Put	Bond Future	3306	3	3306	3	0.00
23/11/2018	R248 On 01-August-19			Bond Future	9.97	92.4008	9.9730	92.4008	0.00
23/11/2018	R248 On 01-August-19	10.36	Call	Bond Future	5826	6	5826	6	0.00
23/11/2018	R248 On 01-August-19	10.35	Call	Bond Future	5775	6	5775	6	0.00
23/11/2018	R248 On 01-August-19	10.34	Call	Bond Future	5724	6	5724	6	0.00
23/11/2018	R248 On 01-August-19	10.35	Put	Bond Future	2684	3	2684	3	0.00
23/11/2018	R248 On 01-August-19	10.34	Put	Bond Future	2712	3	2712	3	0.00
23/11/2018	R248 On 01-August-19	10.36	Put	Bond Future	2655	3	2655	3	0.00