



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 June 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	2025 On 02-August-18			Bond Future	133.34	133.3366	133.3362	133.3366	864.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
11/06/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
11/06/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
11/06/2018	2025 On 02-August-18	136.66	Put	Bond Future	3324	3	3324	3	0.00
11/06/2018	2025 On 02-August-18	136.67	Put	Bond Future	3334	3	3334	3	0.00
11/06/2018	2025 On 02-August-18	136.65	Put	Bond Future	3314	3	3314	3	0.00
11/06/2018	2025 On 01-November-18			Bond Future	135.74	135.7459	135.7445	135.7459	0.00
11/06/2018	2025 On 07-February-19			Bond Future	136.99	136.9949	136.9925	136.9949	0.00
11/06/2018	2029 On 02-August-18			Bond Future	101.80	102.0932	101.7999	102.0932	1,370.00
11/06/2018	2029 On 01-November-18			Bond Future	102.59	102.8885	102.5890	102.8885	0.00
11/06/2018	2029 On 07-February-19			Bond Future	104.60	104.9064	104.6004	104.9064	0.00
11/06/2018	2030 On 02-August-18			Bond Future	9.43	90.4668	9.4313	90.4668	45,222.00
11/06/2018	2030 On 02-August-18	9.46	Call	Bond Future	1426	2	1426	2	0.00
11/06/2018	2030 On 02-August-18	8.51	Call	Bond Future	20	0	20	0	7,850.00
11/06/2018	2030 On 02-August-18	8.91	Call	Bond Future	216	0	216	0	7,850.00
11/06/2018	2030 On 02-August-18	9.50	Call	Bond Future	1572	2	1572	2	0.00
11/06/2018	2030 On 02-August-18	9.47	Call	Bond Future	1462	2	1462	2	0.00
11/06/2018	2030 On 02-August-18	9.45	Call	Bond Future	1391	2	1391	2	0.00
11/06/2018	2030 On 02-August-18	9.50	Put	Bond Future	1130	1	1130	1	7,850.00
11/06/2018	2030 On 02-August-18	9.47	Put	Bond Future	1212	1	1212	1	0.00
11/06/2018	2030 On 02-August-18	9.45	Put	Bond Future	1270	1	1270	1	0.00
11/06/2018	2030 On 02-August-18	8.91	Put	Bond Future	3665	3	3665	3	0.00
11/06/2018	2030 On 02-August-18	9.46	Put	Bond Future	1241	1	1241	1	0.00
11/06/2018	2030 On 02-August-18	8.51	Put	Bond Future	6237	6	6237	6	0.00
11/06/2018	2030 On 01-November-18			Bond Future	9.50	92.0836	9.5049	92.0836	0.00
11/06/2018	2030 On 01-November-18	8.58	Call	Bond Future	305	0	305	0	0.00
11/06/2018	2030 On 01-November-18	8.60	Call	Bond Future	324	0	324	0	0.00
11/06/2018	2030 On 01-November-18	8.59	Call	Bond Future	315	0	315	0	0.00
11/06/2018	2030 On 01-November-18	8.59	Put	Bond Future	6373	6	6373	6	0.00
11/06/2018	2030 On 01-November-18	8.58	Put	Bond Future	6432	6	6432	6	0.00
11/06/2018	2030 On 01-November-18	8.60	Put	Bond Future	6313	6	6313	6	0.00
11/06/2018	2030 On 07-February-19			Bond Future	9.59	89.8613	9.5883	89.8613	0.00
11/06/2018	2030 On 07-February-19	8.62	Call	Bond Future	730	1	730	1	0.00
11/06/2018	2030 On 07-February-19	8.63	Call	Bond Future	745	1	745	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
11/06/2018	2030 On 07-February-19	8.64	Call	Bond Future	761	1	761	1	0.00
11/06/2018	2030 On 07-February-19	8.64	Put	Bond Future	6918	7	6918	7	0.00
11/06/2018	2030 On 07-February-19	8.63	Put	Bond Future	6970	7	6970	7	0.00
11/06/2018	2030 On 07-February-19	8.62	Put	Bond Future	7022	7	7022	7	0.00
11/06/2018	2032 On 02-August-18			Bond Future	9.62	92.8810	9.6193	92.8810	34,986.00
11/06/2018	2032 On 02-August-18	9.68	Call	Bond Future	1657	2	1657	2	0.00
11/06/2018	2032 On 02-August-18	9.67	Call	Bond Future	1618	2	1618	2	0.00
11/06/2018	2032 On 02-August-18	9.66	Call	Bond Future	1578	2	1578	2	0.00
11/06/2018	2032 On 02-August-18	9.67	Put	Bond Future	1266	1	1266	1	0.00
11/06/2018	2032 On 02-August-18	9.66	Put	Bond Future	1296	1	1296	1	0.00
11/06/2018	2032 On 02-August-18	9.68	Put	Bond Future	1236	1	1236	1	0.00
11/06/2018	2032 On 01-November-18			Bond Future	9.70	90.3860	9.6963	90.3860	0.00
11/06/2018	2032 On 01-November-18	8.76	Call	Bond Future	362	0	362	0	0.00
11/06/2018	2032 On 01-November-18	8.77	Call	Bond Future	373	0	373	0	0.00
11/06/2018	2032 On 01-November-18	8.75	Call	Bond Future	352	0	352	0	0.00
11/06/2018	2032 On 01-November-18	8.75	Put	Bond Future	7175	7	7175	7	0.00
11/06/2018	2032 On 01-November-18	8.76	Put	Bond Future	7109	7	7109	7	0.00
11/06/2018	2032 On 01-November-18	8.77	Put	Bond Future	7044	7	7044	7	0.00
11/06/2018	2032 On 07-February-19			Bond Future	9.78	92.1400	9.7821	92.1400	0.00
11/06/2018	2032 On 07-February-19	8.82	Call	Bond Future	822	1	822	1	0.00
11/06/2018	2032 On 07-February-19	8.81	Call	Bond Future	806	1	806	1	0.00
11/06/2018	2032 On 07-February-19	8.80	Call	Bond Future	790	1	790	1	0.00
11/06/2018	2032 On 07-February-19	8.81	Put	Bond Future	7693	7	7693	7	0.00
11/06/2018	2032 On 07-February-19	8.80	Put	Bond Future	7752	8	7752	8	0.00
11/06/2018	2032 On 07-February-19	8.82	Put	Bond Future	7635	7	7635	7	0.00
11/06/2018	2033 On 02-August-18			Bond Future	105.21	105.2058	105.2062	105.2058	7,981.00
11/06/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
11/06/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
11/06/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
11/06/2018	2033 On 02-August-18	109.93	Put	Bond Future	4724	5	4724	5	0.00
11/06/2018	2033 On 02-August-18	109.94	Put	Bond Future	4734	5	4734	5	0.00
11/06/2018	2033 On 02-August-18	109.92	Put	Bond Future	4714	5	4714	5	0.00
11/06/2018	2033 On 01-November-18			Bond Future	105.99	105.9858	105.9853	105.9858	0.00
11/06/2018	2033 On 07-February-19			Bond Future	108.06	108.0646	108.0634	108.0646	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
11/06/2018	2037 On 02-August-18			Bond Future	9.78	89.5103	9.7842	89.5103	56,491.00
11/06/2018	2037 On 02-August-18	9.95	Call	Bond Future	2326	3	2326	3	0.00
11/06/2018	2037 On 02-August-18	9.96	Call	Bond Future	2376	3	2376	3	0.00
11/06/2018	2037 On 02-August-18	9.97	Call	Bond Future	2426	3	2426	3	0.00
11/06/2018	2037 On 02-August-18	9.97	Put	Bond Future	1002	1	1002	1	0.00
11/06/2018	2037 On 02-August-18	9.95	Put	Bond Future	1054	1	1054	1	0.00
11/06/2018	2037 On 02-August-18	9.96	Put	Bond Future	1028	1	1028	1	0.00
11/06/2018	2037 On 01-November-18			Bond Future	9.85	91.1099	9.8543	91.1099	0.00
11/06/2018	2037 On 01-November-18	9.01	Call	Bond Future	513	1	513	1	0.00
11/06/2018	2037 On 01-November-18	9.03	Call	Bond Future	542	1	542	1	0.00
11/06/2018	2037 On 01-November-18	9.02	Call	Bond Future	528	1	528	1	0.00
11/06/2018	2037 On 01-November-18	9.02	Put	Bond Future	7283	7	7283	7	0.00
11/06/2018	2037 On 01-November-18	9.03	Put	Bond Future	7212	7	7212	7	0.00
11/06/2018	2037 On 01-November-18	9.01	Put	Bond Future	7354	7	7354	7	0.00
11/06/2018	2037 On 07-February-19			Bond Future	9.93	88.6181	9.9330	88.6181	0.00
11/06/2018	2037 On 07-February-19	9.05	Call	Bond Future	1142	1	1142	1	0.00
11/06/2018	2037 On 07-February-19	9.06	Call	Bond Future	1162	1	1162	1	0.00
11/06/2018	2037 On 07-February-19	9.07	Call	Bond Future	1183	1	1183	1	0.00
11/06/2018	2037 On 07-February-19	9.07	Put	Bond Future	8075	8	8075	8	0.00
11/06/2018	2037 On 07-February-19	9.05	Put	Bond Future	8204	8	8204	8	0.00
11/06/2018	2037 On 07-February-19	9.06	Put	Bond Future	8139	8	8139	8	0.00
11/06/2018	2038 On 02-August-18			Bond Future	125.18	125.1831	125.1839	125.1831	9,035.00
11/06/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
11/06/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
11/06/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
11/06/2018	2038 On 02-August-18	134.53	Put	Bond Future	9346	9	9346	9	0.00
11/06/2018	2038 On 02-August-18	134.54	Put	Bond Future	9356	9	9356	9	0.00
11/06/2018	2038 On 02-August-18	134.55	Put	Bond Future	9366	9	9366	9	0.00
11/06/2018	2038 On 01-November-18			Bond Future	127.45	127.4452	127.4450	127.4452	0.00
11/06/2018	2038 On 07-February-19			Bond Future	128.35	128.3545	128.3535	128.3545	0.00
11/06/2018	2040 On 02-August-18			Bond Future	9.87	92.6775	9.8692	92.6775	25,124.00
11/06/2018	2040 On 02-August-18	10.05	Call	Bond Future	2594	3	2594	3	0.00
11/06/2018	2040 On 02-August-18	10.04	Call	Bond Future	2540	3	2540	3	0.00
11/06/2018	2040 On 02-August-18	10.03	Call	Bond Future	2488	3	2488	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
11/06/2018	2040 On 02-August-18	10.04	Put	Bond Future	1140	1	1140	1	0.00
11/06/2018	2040 On 02-August-18	10.03	Put	Bond Future	1168	1	1168	1	0.00
11/06/2018	2040 On 02-August-18	10.05	Put	Bond Future	1112	1	1112	1	0.00
11/06/2018	2040 On 01-November-18			Bond Future	9.94	94.3336	9.9393	94.3336	0.00
11/06/2018	2040 On 01-November-18	9.08	Call	Bond Future	483	1	483	1	0.00
11/06/2018	2040 On 01-November-18	9.20	Call	Bond Future	681	1	681	1	3,540.00
11/06/2018	2040 On 01-November-18	9.80	Call	Bond Future	2368	2	2368	2	3,540.00
11/06/2018	2040 On 01-November-18	9.09	Call	Bond Future	498	1	498	1	0.00
11/06/2018	2040 On 01-November-18	9.10	Call	Bond Future	513	1	513	1	2,951.00
11/06/2018	2040 On 01-November-18	8.50	Call	Bond Future	63	0	63	0	2,951.00
11/06/2018	2040 On 01-November-18	9.07	Call	Bond Future	469	1	469	1	0.00
11/06/2018	2040 On 01-November-18	9.07	Put	Bond Future	8062	8	8062	8	0.00
11/06/2018	2040 On 01-November-18	8.50	Put	Bond Future	13190	13	13190	13	0.00
11/06/2018	2040 On 01-November-18	9.10	Put	Bond Future	7828	8	7828	8	0.00
11/06/2018	2040 On 01-November-18	9.09	Put	Bond Future	7906	8	7906	8	0.00
11/06/2018	2040 On 01-November-18	9.80	Put	Bond Future	3521	3	3521	3	0.00
11/06/2018	2040 On 01-November-18	9.08	Put	Bond Future	7984	8	7984	8	0.00
11/06/2018	2040 On 01-November-18	9.20	Put	Bond Future	7077	7	7077	7	0.00
11/06/2018	2040 On 07-February-19			Bond Future	10.02	91.6538	10.0179	91.6538	0.00
11/06/2018	2040 On 07-February-19	9.11	Call	Bond Future	1114	1	1114	1	0.00
11/06/2018	2040 On 07-February-19	9.13	Call	Bond Future	1156	1	1156	1	0.00
11/06/2018	2040 On 07-February-19	9.12	Call	Bond Future	1135	1	1135	1	0.00
11/06/2018	2040 On 07-February-19	9.12	Put	Bond Future	8875	9	8875	9	0.00
11/06/2018	2040 On 07-February-19	9.11	Put	Bond Future	8946	9	8946	9	0.00
11/06/2018	2040 On 07-February-19	9.13	Put	Bond Future	8804	9	8804	9	0.00
11/06/2018	2044 On 02-August-18			Bond Future	9.90	89.7211	9.9028	89.7211	35,474.00
11/06/2018	2044 On 02-August-18	10.05	Call	Bond Future	2466	3	2466	3	0.00
11/06/2018	2044 On 02-August-18	10.07	Call	Bond Future	2572	3	2572	3	0.00
11/06/2018	2044 On 02-August-18	10.06	Call	Bond Future	2518	3	2518	3	0.00
11/06/2018	2044 On 02-August-18	10.06	Put	Bond Future	1214	1	1214	1	0.00
11/06/2018	2044 On 02-August-18	10.07	Put	Bond Future	1185	1	1185	1	0.00
11/06/2018	2044 On 02-August-18	10.05	Put	Bond Future	1243	1	1243	1	0.00
11/06/2018	2044 On 01-November-18			Bond Future	9.97	91.3244	9.9707	91.3244	0.00
11/06/2018	2044 On 01-November-18	9.12	Call	Bond Future	512	1	512	1	0.00

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11/06/2018	2044 On 01-November-18	9.13	Call	Bond Future	527	1	527	1	0.00
11/06/2018	2044 On 01-November-18	9.14	Call	Bond Future	543	1	543	1	0.00
11/06/2018	2044 On 01-November-18	9.13	Put	Bond Future	7996	8	7996	8	0.00
11/06/2018	2044 On 01-November-18	9.14	Put	Bond Future	7917	8	7917	8	0.00
11/06/2018	2044 On 01-November-18	9.12	Put	Bond Future	8076	8	8076	8	0.00
11/06/2018	2044 On 07-February-19			Bond Future	10.05	88.7114	10.0466	88.7114	0.00
11/06/2018	2044 On 07-February-19	9.17	Call	Bond Future	1213	1	1213	1	0.00
11/06/2018	2044 On 07-February-19	9.18	Call	Bond Future	1236	1	1236	1	0.00
11/06/2018	2044 On 07-February-19	9.16	Call	Bond Future	1191	1	1191	1	0.00
11/06/2018	2044 On 07-February-19	9.16	Put	Bond Future	8983	9	8983	9	0.00
11/06/2018	2044 On 07-February-19	9.17	Put	Bond Future	8911	9	8911	9	0.00
11/06/2018	2044 On 07-February-19	9.18	Put	Bond Future	8840	9	8840	9	0.00
11/06/2018	2046 On 02-August-18			Bond Future	118.50	118.4996	118.5008	118.4996	11,876.00
11/06/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
11/06/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
11/06/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
11/06/2018	2046 On 02-August-18	128.77	Put	Bond Future	10269	10	10269	10	0.00
11/06/2018	2046 On 02-August-18	128.79	Put	Bond Future	10289	10	10289	10	0.00
11/06/2018	2046 On 02-August-18	128.78	Put	Bond Future	10279	10	10279	10	0.00
11/06/2018	2046 On 01-November-18			Bond Future	118.99	118.9918	118.9920	118.9918	0.00
11/06/2018	2046 On 07-February-19			Bond Future	121.33	121.3255	121.3250	121.3255	0.00
11/06/2018	2050 On 02-August-18			Bond Future	123.97	124.2331	123.9671	124.2331	9,598.00
11/06/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
11/06/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
11/06/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
11/06/2018	2050 On 02-August-18	137.54	Put	Bond Future	13573	13	13573	13	0.00
11/06/2018	2050 On 02-August-18	137.52	Put	Bond Future	13553	13	13553	13	0.00
11/06/2018	2050 On 02-August-18	137.53	Put	Bond Future	13563	13	13563	13	0.00
11/06/2018	2050 On 01-November-18			Bond Future	126.21	126.4780	126.2060	126.4780	0.00
11/06/2018	2050 On 07-February-19			Bond Future	126.91	127.1871	126.9089	127.1871	0.00
11/06/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	AL37 On 02-August-18			Index Future	580.85	581.8720	580.8510	581.8720	0.00

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11/06/2018	AL37 On 01-November-18			Index Future	591.23	592.2720	591.2300	592.2720	0.00
11/06/2018	AL37 On 07-February-19			Index Future	602.70	603.7690	602.7020	603.7690	0.00
11/06/2018	AL7T On 02-August-18			Index Future	670.02	671.1700	670.0220	671.1700	0.00
11/06/2018	AL7T On 01-November-18			Index Future	681.99	683.1660	681.9940	683.1660	0.00
11/06/2018	AL7T On 07-February-19			Index Future	695.23	696.4280	695.2270	696.4280	0.00
11/06/2018	ALBI On 02-August-18			Index Future	607.51	608.7180	607.5070	608.7180	863.00
11/06/2018	ALBI On 01-November-18			Index Future	618.36	619.5980	618.3610	619.5980	0.00
11/06/2018	ALBI On 07-February-19			Index Future	630.36	631.6250	630.3600	631.6250	0.00
11/06/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/06/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	C226 On 25-January-23			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
11/06/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2018	EL28 On 02-August-18			Bond Future	129.98	129.9784	129.9812	129.9784	0.00
11/06/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
11/06/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
11/06/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
11/06/2018	EL28 On 02-August-18	134.94	Put	Bond Future	4959	5	4959	5	0.00
11/06/2018	EL28 On 02-August-18	134.95	Put	Bond Future	4969	5	4969	5	0.00
11/06/2018	EL28 On 02-August-18	134.93	Put	Bond Future	4949	5	4949	5	0.00
11/06/2018	ES33 On 02-August-18			Bond Future	11.07	77.1987	11.0692	77.1987	9,466.00
11/06/2018	ES33 On 02-August-18	11.14	Call	Bond Future	411	1	411	1	0.00
11/06/2018	ES33 On 02-August-18	11.15	Call	Bond Future	468	1	468	1	0.00
11/06/2018	ES33 On 02-August-18	11.16	Call	Bond Future	526	1	526	1	0.00
11/06/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
11/06/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
11/06/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
11/06/2018	ES33 On 01-November-18			Bond Future	11.19	74.7901	11.1913	74.7901	0.00
11/06/2018	ES33 On 07-February-19			Bond Future	11.33	76.2415	11.3302	76.2415	0.00
11/06/2018	ES42 On 02-August-18			Bond Future	11.27	79.7773	11.2726	79.7773	7,957.00
11/06/2018	ES42 On 01-November-18			Bond Future	11.39	76.9431	11.3910	76.9431	0.00
11/06/2018	ES42 On 07-February-19			Bond Future	11.52	78.4360	11.5212	78.4360	0.00
11/06/2018	GOVI On 02-August-18			GOVI	602.46	603.7320	602.4630	603.7320	476.00
11/06/2018	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
11/06/2018	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
11/06/2018	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
11/06/2018	GOVI On 02-August-18	605.70	Put	GOVI	32370	2	32370	2	0.00
11/06/2018	GOVI On 02-August-18	605.71	Put	GOVI	32470	2	32470	2	0.00
11/06/2018	GOVI On 02-August-18	605.72	Put	GOVI	32570	2	32570	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
11/06/2018	GOVI On 01-November-18			GOVI	613.23	614.5230	613.2280	614.5230	0.00
11/06/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
11/06/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
11/06/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
11/06/2018	GOVI On 01-November-18	653.49	Put	GOVI	402620	39	402620	39	0.00
11/06/2018	GOVI On 01-November-18	653.51	Put	GOVI	402820	39	402820	39	0.00
11/06/2018	GOVI On 01-November-18	653.50	Put	GOVI	402720	39	402720	39	0.00
11/06/2018	GOVI On 07-February-19			GOVI	625.13	626.4520	625.1270	626.4520	0.00
11/06/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
11/06/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
11/06/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
11/06/2018	GOVI On 07-February-19	666.51	Put	GOVI	413830	40	413830	40	0.00
11/06/2018	GOVI On 07-February-19	666.52	Put	GOVI	413930	40	413930	40	0.00
11/06/2018	GOVI On 07-February-19	666.53	Put	GOVI	414030	40	414030	40	0.00
11/06/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/06/2018	IGOV On 02-August-18			Index Future	255.14	255.1760	255.1350	255.1760	856.00
11/06/2018	IGOV On 01-November-18			Index Future	259.74	259.7870	259.7440	259.7870	241.00
11/06/2018	IGOV On 07-February-19			Index Future	264.84	264.8830	264.8380	264.8830	0.00
11/06/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
11/06/2018	IS01 On 20-September-18			Interest Rate Swap	100.05	100.0500	100.0500	100.0500	0.00
11/06/2018	IS01 On 20-December-18			Interest Rate Swap	100.53	100.5200	100.5300	100.5200	0.00
11/06/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5700	99.5800	99.5700	0.00
11/06/2018	IS01 On 20-June-19			Interest Rate Swap	100.31	100.3000	100.3100	100.3000	0.00
11/06/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
11/06/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
11/06/2018	IS02 On 21-December-18			Interest Rate Swap	98.91	98.9000	98.9100	98.9000	0.00
11/06/2018	IS02 On 15-March-19			Interest Rate Swap	99.32	99.3100	99.3200	99.3100	0.00
11/06/2018	IS02 On 21-June-19			Interest Rate Swap	99.77	99.7500	99.7700	99.7500	0.00
11/06/2018	IS02 On 20-September-19			Interest Rate Swap	100.23	100.2000	100.2300	100.2000	0.00
11/06/2018	IS02 On 20-December-19			Interest Rate Swap	101.24	101.2000	101.2400	101.2000	0.00
11/06/2018	IS02 On 23-March-20			Interest Rate Swap	99.07	99.0200	99.0700	99.0200	0.00
11/06/2018	IS02 On 22-June-20			Interest Rate Swap	101.02	100.9600	101.0200	100.9600	0.00
11/06/2018	IS05 On 17-December-20			Interest Rate Swap	96.75	96.6600	96.7500	96.6600	0.00
11/06/2018	IS05 On 16-March-21			Interest Rate Swap	96.04	95.9300	96.0400	95.9300	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
11/06/2018	IS05 On 15-June-21			Interest Rate Swap	95.30	95.1800	95.3000	95.1800	0.00
11/06/2018	IS05 On 21-September-21			Interest Rate Swap	95.56	95.4400	95.5600	95.4400	0.00
11/06/2018	IS05 On 21-December-21			Interest Rate Swap	97.82	97.7100	97.8200	97.7100	51.00
11/06/2018	IS05 On 15-March-22			Interest Rate Swap	98.02	97.9100	98.0200	97.9100	0.00
11/06/2018	IS05 On 21-June-22			Interest Rate Swap	99.30	99.1800	99.3000	99.1800	0.00
11/06/2018	IS05 On 20-September-22			Interest Rate Swap	101.57	101.4300	101.5700	101.4300	0.00
11/06/2018	IS05 On 20-December-22			Interest Rate Swap	102.90	102.7300	102.9000	102.7300	0.00
11/06/2018	IS05 On 22-March-23			Interest Rate Swap	98.12	97.9100	98.1200	97.9100	0.00
11/06/2018	IS05 On 20-June-23			Interest Rate Swap	102.48	102.2500	102.4800	102.2500	0.00
11/06/2018	IS10 On 17-December-25			Interest Rate Swap	96.86	96.5200	96.8600	96.5200	0.00
11/06/2018	IS10 On 16-March-26			Interest Rate Swap	93.92	93.5600	93.9200	93.5600	0.00
11/06/2018	IS10 On 15-June-26			Interest Rate Swap	92.70	92.3200	92.7000	92.3200	0.00
11/06/2018	IS10 On 21-September-26			Interest Rate Swap	94.87	94.4800	94.8700	94.4800	0.00
11/06/2018	IS10 On 21-December-26			Interest Rate Swap	98.64	98.2400	98.6400	98.2400	0.00
11/06/2018	IS10 On 15-March-27			Interest Rate Swap	97.23	96.8300	97.2300	96.8300	0.00
11/06/2018	IS10 On 21-June-27			Interest Rate Swap	99.32	98.9000	99.3200	98.9000	0.00
11/06/2018	IS10 On 20-September-27			Interest Rate Swap	103.02	102.5900	103.0200	102.5900	0.00
11/06/2018	IS10 On 20-December-27			Interest Rate Swap	103.40	102.9500	103.4000	102.9500	0.00
11/06/2018	IS10 On 22-March-28			Interest Rate Swap	98.74	98.2700	98.7400	98.2700	0.00
11/06/2018	IS10 On 20-June-28			Interest Rate Swap	104.14	103.6700	104.1400	103.6700	0.00
11/06/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/06/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/06/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/06/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
11/06/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
11/06/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
11/06/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
11/06/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
11/06/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
11/06/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
11/06/2018	R023 On 02-August-18			Bond Future	8.36	101.2888	8.3558	101.2888	33,932.00
11/06/2018	R023 On 02-August-18	10.40	Call	Bond Future	7182	7	7182	7	0.00
11/06/2018	R023 On 02-August-18	10.41	Call	Bond Future	7216	7	7216	7	0.00
11/06/2018	R023 On 02-August-18	10.39	Call	Bond Future	7149	7	7149	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
11/06/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
11/06/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
11/06/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
11/06/2018	R023 On 01-November-18			Bond Future	8.44	99.1729	8.4352	99.1729	0.00
11/06/2018	R023 On 01-November-18	10.59	Call	Bond Future	7221	7	7221	7	0.00
11/06/2018	R023 On 01-November-18	10.58	Call	Bond Future	7190	7	7190	7	0.00
11/06/2018	R023 On 01-November-18	10.57	Call	Bond Future	7159	7	7159	7	0.00
11/06/2018	R023 On 01-November-18	10.58	Put	Bond Future	16	0	16	0	0.00
11/06/2018	R023 On 01-November-18	10.57	Put	Bond Future	17	0	17	0	0.00
11/06/2018	R023 On 01-November-18	10.59	Put	Bond Future	16	0	16	0	0.00
11/06/2018	R023 On 07-February-19			Bond Future	8.53	101.0977	8.5314	101.0977	0.00
11/06/2018	R023 On 07-February-19	10.57	Call	Bond Future	6591	7	6591	7	0.00
11/06/2018	R023 On 07-February-19	10.59	Call	Bond Future	6647	7	6647	7	0.00
11/06/2018	R023 On 07-February-19	10.58	Call	Bond Future	6619	7	6619	7	0.00
11/06/2018	R023 On 07-February-19	10.58	Put	Bond Future	124	0	124	0	0.00
11/06/2018	R023 On 07-February-19	10.59	Put	Bond Future	122	0	122	0	0.00
11/06/2018	R023 On 07-February-19	10.57	Put	Bond Future	126	0	126	0	0.00
11/06/2018	R035 On 02-August-18			Bond Future	9.72	97.2079	9.7226	97.2079	68,978.00
11/06/2018	R035 On 02-August-18	9.42	Call	Bond Future	596	1	596	1	0.00
11/06/2018	R035 On 02-August-18	9.43	Call	Bond Future	618	1	618	1	0.00
11/06/2018	R035 On 02-August-18	9.44	Call	Bond Future	641	1	641	1	0.00
11/06/2018	R035 On 02-August-18	9.43	Put	Bond Future	2921	3	2921	3	0.00
11/06/2018	R035 On 02-August-18	9.44	Put	Bond Future	2864	3	2864	3	0.00
11/06/2018	R035 On 02-August-18	9.42	Put	Bond Future	2979	3	2979	3	0.00
11/06/2018	R035 On 01-November-18			Bond Future	9.80	94.4492	9.7984	94.4492	0.00
11/06/2018	R035 On 01-November-18	8.94	Call	Bond Future	469	1	469	1	0.00
11/06/2018	R035 On 01-November-18	8.93	Call	Bond Future	455	1	455	1	0.00
11/06/2018	R035 On 01-November-18	8.92	Call	Bond Future	442	0	442	0	0.00
11/06/2018	R035 On 01-November-18	8.93	Put	Bond Future	7435	7	7435	7	0.00
11/06/2018	R035 On 01-November-18	8.92	Put	Bond Future	7506	7	7506	7	0.00
11/06/2018	R035 On 01-November-18	8.94	Put	Bond Future	7363	7	7363	7	0.00
11/06/2018	R035 On 07-February-19			Bond Future	9.88	96.2822	9.8839	96.2822	0.00
11/06/2018	R035 On 07-February-19	8.96	Call	Bond Future	1023	1	1023	1	0.00
11/06/2018	R035 On 07-February-19	8.98	Call	Bond Future	1062	1	1062	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
11/06/2018	R035 On 07-February-19	8.97	Call	Bond Future	1042	1	1042	1	0.00
11/06/2018	R035 On 07-February-19	8.97	Put	Bond Future	8280	8	8280	8	0.00
11/06/2018	R035 On 07-February-19	8.98	Put	Bond Future	8216	8	8216	8	0.00
11/06/2018	R035 On 07-February-19	8.96	Put	Bond Future	8344	8	8344	8	0.00
11/06/2018	R186 On 02-August-18			Bond Future	9.02	110.0480	9.0249	110.0480	116,777.00
11/06/2018	R186 On 02-August-18	8.50	Call	Bond Future	169	0	169	0	0.00
11/06/2018	R186 On 02-August-18	8.47	Call	Bond Future	145	0	145	0	0.00
11/06/2018	R186 On 02-August-18	8.25	Call	Bond Future	40	0	40	0	3,020.00
11/06/2018	R186 On 02-August-18	8.48	Call	Bond Future	153	0	153	0	0.00
11/06/2018	R186 On 02-August-18	8.75	Call	Bond Future	490	1	490	1	5,000.00
11/06/2018	R186 On 02-August-18	8.46	Call	Bond Future	138	0	138	0	0.00
11/06/2018	R186 On 02-August-18	7.50	Call	Bond Future	0	0	0	0	3,020.00
11/06/2018	R186 On 02-August-18	8.46	Put	Bond Future	3664	4	3664	4	0.00
11/06/2018	R186 On 02-August-18	8.75	Put	Bond Future	2187	2	2187	2	0.00
11/06/2018	R186 On 02-August-18	8.25	Put	Bond Future	4915	5	4915	5	0.00
11/06/2018	R186 On 02-August-18	7.50	Put	Bond Future	9870	10	9870	10	0.00
11/06/2018	R186 On 02-August-18	8.48	Put	Bond Future	3551	3	3551	3	0.00
11/06/2018	R186 On 02-August-18	8.47	Put	Bond Future	3607	3	3607	3	0.00
11/06/2018	R186 On 02-August-18	8.50	Put	Bond Future	3440	3	3440	3	0.00
11/06/2018	R186 On 01-November-18			Bond Future	9.10	112.0149	9.1046	112.0149	0.00
11/06/2018	R186 On 01-November-18	8.46	Call	Bond Future	582	1	582	1	5,000.00
11/06/2018	R186 On 01-November-18	8.53	Call	Bond Future	690	1	690	1	0.00
11/06/2018	R186 On 01-November-18	9.14	Call	Bond Future	2194	2	2194	2	0.00
11/06/2018	R186 On 01-November-18	7.96	Call	Bond Future	120	0	120	0	5,000.00
11/06/2018	R186 On 01-November-18	8.54	Call	Bond Future	707	1	707	1	0.00
11/06/2018	R186 On 01-November-18	8.52	Call	Bond Future	674	1	674	1	0.00
11/06/2018	R186 On 01-November-18	8.52	Put	Bond Future	4225	4	4225	4	0.00
11/06/2018	R186 On 01-November-18	9.14	Put	Bond Future	1984	2	1984	2	5,000.00
11/06/2018	R186 On 01-November-18	7.96	Put	Bond Future	7216	7	7216	7	0.00
11/06/2018	R186 On 01-November-18	8.54	Put	Bond Future	4133	4	4133	4	0.00
11/06/2018	R186 On 01-November-18	8.53	Put	Bond Future	4179	4	4179	4	0.00
11/06/2018	R186 On 01-November-18	8.46	Put	Bond Future	4506	4	4506	4	0.00
11/06/2018	R186 On 07-February-19			Bond Future	9.20	108.8837	9.1951	108.8837	0.00
11/06/2018	R186 On 07-February-19	8.20	Call	Bond Future	593	1	593	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
11/06/2018	R186 On 07-February-19	8.21	Call	Bond Future	607	1	607	1	0.00
11/06/2018	R186 On 07-February-19	8.22	Call	Bond Future	621	1	621	1	0.00
11/06/2018	R186 On 07-February-19	8.22	Put	Bond Future	6441	6	6441	6	0.00
11/06/2018	R186 On 07-February-19	8.20	Put	Bond Future	6537	6	6537	6	0.00
11/06/2018	R186 On 07-February-19	8.21	Put	Bond Future	6489	6	6489	6	0.00
11/06/2018	R197 On 02-August-18			Bond Future	300.72	300.7228	300.7212	300.7228	2,388.00
11/06/2018	R197 On 01-November-18			Bond Future	306.15	306.1570	306.1531	306.1570	0.00
11/06/2018	R197 On 07-February-19			Bond Future	304.80	304.8050	304.7991	304.8050	0.00
11/06/2018	R202 On 02-August-18			Bond Future	238.59	238.5881	238.5892	238.5881	21,940.00
11/06/2018	R202 On 01-November-18			Bond Future	242.90	242.8996	242.8988	242.8996	0.00
11/06/2018	R202 On 07-February-19			Bond Future	243.75	243.7563	243.7538	243.7563	0.00
11/06/2018	R204 On 02-August-18			Bond Future	6.66	101.4863	6.6573	101.4863	10,173.00
11/06/2018	R204 On 02-August-18	8.98	Call	Bond Future	850	1	850	1	0.00
11/06/2018	R204 On 02-August-18	8.99	Call	Bond Future	853	1	853	1	0.00
11/06/2018	R204 On 02-August-18	8.97	Call	Bond Future	846	1	846	1	0.00
11/06/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
11/06/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
11/06/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
11/06/2018	R207 On 02-August-18			Bond Future	7.67	99.9392	7.6723	99.9392	21,348.00
11/06/2018	R207 On 02-August-18	6.85	Call	Bond Future	1	0	1	0	0.00
11/06/2018	R207 On 02-August-18	6.87	Call	Bond Future	1	0	1	0	0.00
11/06/2018	R207 On 02-August-18	6.86	Call	Bond Future	1	0	1	0	0.00
11/06/2018	R207 On 02-August-18	6.85	Put	Bond Future	1105	1	1105	1	0.00
11/06/2018	R207 On 02-August-18	6.87	Put	Bond Future	1078	1	1078	1	0.00
11/06/2018	R207 On 02-August-18	6.86	Put	Bond Future	1091	1	1091	1	0.00
11/06/2018	R207 On 01-November-18			Bond Future	7.76	101.7252	7.7555	101.7252	0.00
11/06/2018	R207 On 01-November-18	6.75	Call	Bond Future	2	0	2	0	0.00
11/06/2018	R207 On 01-November-18	6.74	Call	Bond Future	2	0	2	0	0.00
11/06/2018	R207 On 01-November-18	6.76	Call	Bond Future	2	0	2	0	0.00
11/06/2018	R207 On 01-November-18	6.74	Put	Bond Future	1143	1	1143	1	0.00
11/06/2018	R207 On 01-November-18	6.75	Put	Bond Future	1131	1	1131	1	0.00
11/06/2018	R207 On 01-November-18	6.76	Put	Bond Future	1120	1	1120	1	0.00
11/06/2018	R207 On 07-February-19			Bond Future	7.89	100.0545	7.8903	100.0545	0.00
11/06/2018	R207 On 07-February-19	6.53	Call	Bond Future	2	0	2	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
11/06/2018	R207 On 07-February-19	6.52	Call	Bond Future	2	0	2	0	0.00
11/06/2018	R207 On 07-February-19	6.51	Call	Bond Future	2	0	2	0	0.00
11/06/2018	R207 On 07-February-19	6.52	Put	Bond Future	1207	1	1207	1	0.00
11/06/2018	R207 On 07-February-19	6.51	Put	Bond Future	1215	1	1215	1	0.00
11/06/2018	R207 On 07-February-19	6.53	Put	Bond Future	1198	1	1198	1	0.00
11/06/2018	R208 On 02-August-18			Bond Future	7.97	99.5927	7.9734	99.5927	30,583.00
11/06/2018	R208 On 02-August-18	7.14	Call	Bond Future	1	0	1	0	0.00
11/06/2018	R208 On 02-August-18	7.12	Call	Bond Future	1	0	1	0	0.00
11/06/2018	R208 On 02-August-18	7.13	Call	Bond Future	1	0	1	0	0.00
11/06/2018	R208 On 02-August-18	7.13	Put	Bond Future	1969	2	1969	2	0.00
11/06/2018	R208 On 02-August-18	7.14	Put	Bond Future	1946	2	1946	2	0.00
11/06/2018	R208 On 02-August-18	7.12	Put	Bond Future	1993	2	1993	2	0.00
11/06/2018	R208 On 01-November-18			Bond Future	8.06	97.9732	8.0577	97.9732	0.00
11/06/2018	R208 On 01-November-18	7.11	Call	Bond Future	15	0	15	0	0.00
11/06/2018	R208 On 01-November-18	7.12	Call	Bond Future	16	0	16	0	0.00
11/06/2018	R208 On 01-November-18	7.10	Call	Bond Future	15	0	15	0	0.00
11/06/2018	R208 On 01-November-18	7.12	Put	Bond Future	2016	2	2016	2	0.00
11/06/2018	R208 On 01-November-18	7.10	Put	Bond Future	2057	2	2057	2	0.00
11/06/2018	R208 On 01-November-18	7.11	Put	Bond Future	2037	2	2037	2	0.00
11/06/2018	R208 On 07-February-19			Bond Future	8.17	99.8745	8.1664	99.8745	0.00
11/06/2018	R208 On 07-February-19	7.08	Call	Bond Future	28	0	28	0	0.00
11/06/2018	R208 On 07-February-19	7.07	Call	Bond Future	26	0	26	0	0.00
11/06/2018	R208 On 07-February-19	7.06	Call	Bond Future	25	0	25	0	0.00
11/06/2018	R208 On 07-February-19	7.08	Put	Bond Future	2105	2	2105	2	0.00
11/06/2018	R208 On 07-February-19	7.06	Put	Bond Future	2141	2	2141	2	0.00
11/06/2018	R208 On 07-February-19	7.07	Put	Bond Future	2123	2	2123	2	0.00
11/06/2018	R209 On 02-August-18			Bond Future	9.71	73.4417	9.7089	73.4417	95,759.00
11/06/2018	R209 On 02-August-18	10.21	Call	Bond Future	3526	4	3526	4	0.00
11/06/2018	R209 On 02-August-18	10.84	Call	Bond Future	6877	7	6877	7	0.00
11/06/2018	R209 On 02-August-18	8.96	Call	Bond Future	61	0	61	0	5,000.00
11/06/2018	R209 On 02-August-18	9.43	Call	Bond Future	579	1	579	1	0.00
11/06/2018	R209 On 02-August-18	8.83	Call	Bond Future	25	0	25	0	0.00
11/06/2018	R209 On 02-August-18	9.66	Call	Bond Future	1173	1	1173	1	435.00
11/06/2018	R209 On 02-August-18	10.38	Call	Bond Future	4409	5	4409	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
11/06/2018	R209 On 02-August-18	9.21	Call	Bond Future	240	0	240	0	0.00
11/06/2018	R209 On 02-August-18	8.49	Call	Bond Future	2	0	2	0	500.00
11/06/2018	R209 On 02-August-18	8.46	Call	Bond Future	1	0	1	0	5,000.00
11/06/2018	R209 On 02-August-18	10.39	Call	Bond Future	4462	5	4462	5	0.00
11/06/2018	R209 On 02-August-18	10.40	Call	Bond Future	4515	5	4515	5	0.00
11/06/2018	R209 On 02-August-18	10.40	Put	Bond Future	218	0	218	0	0.00
11/06/2018	R209 On 02-August-18	10.38	Put	Bond Future	231	0	231	0	0.00
11/06/2018	R209 On 02-August-18	9.66	Put	Bond Future	1493	1	1493	1	0.00
11/06/2018	R209 On 02-August-18	8.46	Put	Bond Future	8874	9	8874	9	0.00
11/06/2018	R209 On 02-August-18	10.39	Put	Bond Future	224	0	224	0	0.00
11/06/2018	R209 On 02-August-18	8.96	Put	Bond Future	5197	5	5197	5	0.00
11/06/2018	R209 On 02-August-18	8.83	Put	Bond Future	6108	6	6108	6	500.00
11/06/2018	R209 On 02-August-18	8.49	Put	Bond Future	8643	8	8643	8	0.00
11/06/2018	R209 On 02-August-18	9.21	Put	Bond Future	3603	3	3603	3	500.00
11/06/2018	R209 On 02-August-18	9.43	Put	Bond Future	2431	2	2431	2	5,000.00
11/06/2018	R209 On 02-August-18	10.84	Put	Bond Future	44	0	44	0	435.00
11/06/2018	R209 On 02-August-18	10.21	Put	Bond Future	371	0	371	0	435.00
11/06/2018	R209 On 01-November-18			Bond Future	9.78	71.6065	9.7762	71.6065	0.00
11/06/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	70520	71	70520	71	0.00
11/06/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	70520	71	70520	71	0.00
11/06/2018	R209 On 01-November-18	10.00	Call	Bond Future	3202	3	3202	3	0.00
11/06/2018	R209 On 01-November-18	9.97	Call	Bond Future	3084	3	3084	3	0.00
11/06/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	70520	71	70520	71	0.00
11/06/2018	R209 On 01-November-18	9.34	Call	Bond Future	1142	1	1142	1	0.00
11/06/2018	R209 On 01-November-18	10.57	Call	Bond Future	5686	6	5686	6	0.00
11/06/2018	R209 On 01-November-18	9.94	Call	Bond Future	2969	3	2969	3	0.00
11/06/2018	R209 On 01-November-18	9.94	Put	Bond Future	1927	2	1927	2	0.00
11/06/2018	R209 On 01-November-18	10.57	Put	Bond Future	840	1	840	1	0.00
11/06/2018	R209 On 01-November-18	10.00	Put	Bond Future	1783	2	1783	2	5,850.00
11/06/2018	R209 On 01-November-18	9.97	Put	Bond Future	1854	2	1854	2	0.00
11/06/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
11/06/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
11/06/2018	R209 On 01-November-18	9.34	Put	Bond Future	4033	4	4033	4	0.00
11/06/2018	R209 On 01-November-18	1 016.01	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
11/06/2018	R209 On 07-February-19			Bond Future	9.85	72.9961	9.8504	72.9961	0.00
11/06/2018	R209 On 07-February-19	8.96	Call	Bond Future	951	1	951	1	0.00
11/06/2018	R209 On 07-February-19	8.97	Call	Bond Future	969	1	969	1	0.00
11/06/2018	R209 On 07-February-19	8.95	Call	Bond Future	933	1	933	1	0.00
11/06/2018	R209 On 07-February-19	8.95	Put	Bond Future	7010	7	7010	7	0.00
11/06/2018	R209 On 07-February-19	8.96	Put	Bond Future	6956	7	6956	7	0.00
11/06/2018	R209 On 07-February-19	8.97	Put	Bond Future	6903	7	6903	7	0.00
11/06/2018	R210 On 02-August-18			Bond Future	189.09	189.0913	189.0915	189.0913	2,159.00
11/06/2018	R210 On 01-November-18			Bond Future	190.01	190.0082	190.0067	190.0082	0.00
11/06/2018	R210 On 07-February-19			Bond Future	193.73	193.7346	193.7320	193.7346	0.00
11/06/2018	R212 On 02-August-18			Bond Future	154.35	154.0840	154.3494	154.0840	4,475.00
11/06/2018	R212 On 01-November-18			Bond Future	157.14	156.8682	157.1371	156.8682	0.00
11/06/2018	R212 On 07-February-19			Bond Future	158.06	157.7911	158.0642	157.7911	0.00
11/06/2018	R213 On 02-August-18			Bond Future	9.51	85.0641	9.5066	85.0641	33,537.00
11/06/2018	R213 On 02-August-18	9.07	Call	Bond Future	300	0	300	0	0.00
11/06/2018	R213 On 02-August-18	9.06	Call	Bond Future	288	0	288	0	0.00
11/06/2018	R213 On 02-August-18	9.05	Call	Bond Future	276	0	276	0	0.00
11/06/2018	R213 On 02-August-18	9.06	Put	Bond Future	3178	3	3178	3	0.00
11/06/2018	R213 On 02-August-18	9.05	Put	Bond Future	3232	3	3232	3	0.00
11/06/2018	R213 On 02-August-18	9.07	Put	Bond Future	3124	3	3124	3	0.00
11/06/2018	R213 On 01-November-18			Bond Future	9.58	83.0383	9.5812	83.0383	0.00
11/06/2018	R213 On 01-November-18	8.66	Call	Bond Future	327	0	327	0	0.00
11/06/2018	R213 On 01-November-18	8.65	Call	Bond Future	318	0	318	0	0.00
11/06/2018	R213 On 01-November-18	8.64	Call	Bond Future	308	0	308	0	0.00
11/06/2018	R213 On 01-November-18	8.65	Put	Bond Future	6399	6	6399	6	0.00
11/06/2018	R213 On 01-November-18	8.64	Put	Bond Future	6458	6	6458	6	0.00
11/06/2018	R213 On 01-November-18	8.66	Put	Bond Future	6340	6	6340	6	0.00
11/06/2018	R213 On 07-February-19			Bond Future	9.67	84.6499	9.6658	84.6499	0.00
11/06/2018	R213 On 07-February-19	8.68	Call	Bond Future	736	1	736	1	0.00
11/06/2018	R213 On 07-February-19	8.69	Call	Bond Future	751	1	751	1	0.00
11/06/2018	R213 On 07-February-19	8.70	Call	Bond Future	767	1	767	1	0.00
11/06/2018	R213 On 07-February-19	8.69	Put	Bond Future	7017	7	7017	7	0.00
11/06/2018	R213 On 07-February-19	8.70	Put	Bond Future	6965	7	6965	7	0.00
11/06/2018	R213 On 07-February-19	8.68	Put	Bond Future	7069	7	7069	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
11/06/2018	R214 On 02-August-18			Bond Future	9.85	72.8355	9.8535	72.8355	32,435.00
11/06/2018	R214 On 02-August-18	8.94	Call	Bond Future	23	0	23	0	0.00
11/06/2018	R214 On 02-August-18	8.96	Call	Bond Future	27	0	27	0	0.00
11/06/2018	R214 On 02-August-18	8.95	Call	Bond Future	25	0	25	0	0.00
11/06/2018	R214 On 02-August-18	8.95	Put	Bond Future	6597	6	6597	6	0.00
11/06/2018	R214 On 02-August-18	8.96	Put	Bond Future	6521	6	6521	6	0.00
11/06/2018	R214 On 02-August-18	8.94	Put	Bond Future	6673	7	6673	7	0.00
11/06/2018	R214 On 01-November-18			Bond Future	9.92	70.8443	9.9215	70.8443	0.00
11/06/2018	R214 On 01-November-18	8.98	Call	Bond Future	381	0	381	0	0.00
11/06/2018	R214 On 01-November-18	8.99	Call	Bond Future	392	0	392	0	0.00
11/06/2018	R214 On 01-November-18	9.00	Call	Bond Future	404	0	404	0	0.00
11/06/2018	R214 On 01-November-18	9.00	Put	Bond Future	7035	7	7035	7	0.00
11/06/2018	R214 On 01-November-18	8.98	Put	Bond Future	7167	7	7167	7	0.00
11/06/2018	R214 On 01-November-18	8.99	Put	Bond Future	7100	7	7100	7	0.00
11/06/2018	R214 On 07-February-19			Bond Future	10.00	72.2192	9.9977	72.2192	0.00
11/06/2018	R214 On 07-February-19	9.04	Call	Bond Future	868	1	868	1	0.00
11/06/2018	R214 On 07-February-19	9.05	Call	Bond Future	885	1	885	1	0.00
11/06/2018	R214 On 07-February-19	9.03	Call	Bond Future	851	1	851	1	0.00
11/06/2018	R214 On 07-February-19	9.03	Put	Bond Future	7744	8	7744	8	0.00
11/06/2018	R214 On 07-February-19	9.04	Put	Bond Future	7685	8	7685	8	0.00
11/06/2018	R214 On 07-February-19	9.05	Put	Bond Future	7625	8	7625	8	0.00
11/06/2018	R248 On 02-August-18			Bond Future	9.89	93.1504	9.8892	93.1504	102,520.00
11/06/2018	R248 On 02-August-18	8.99	Call	Bond Future	28	0	28	0	0.00
11/06/2018	R248 On 02-August-18	8.98	Call	Bond Future	26	0	26	0	0.00
11/06/2018	R248 On 02-August-18	8.97	Call	Bond Future	24	0	24	0	0.00
11/06/2018	R248 On 02-August-18	8.98	Put	Bond Future	8512	8	8512	8	0.00
11/06/2018	R248 On 02-August-18	8.97	Put	Bond Future	8612	8	8612	8	0.00
11/06/2018	R248 On 02-August-18	8.99	Put	Bond Future	8414	8	8414	8	0.00
11/06/2018	R248 On 01-November-18			Bond Future	9.96	90.3825	9.9583	90.3825	0.00
11/06/2018	R248 On 01-November-18	9.01	Call	Bond Future	383	0	383	0	0.00
11/06/2018	R248 On 01-November-18	9.03	Call	Bond Future	409	0	409	0	0.00
11/06/2018	R248 On 01-November-18	9.02	Call	Bond Future	396	0	396	0	0.00
11/06/2018	R248 On 01-November-18	9.02	Put	Bond Future	9061	9	9061	9	0.00
11/06/2018	R248 On 01-November-18	9.03	Put	Bond Future	8974	9	8974	9	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
11/06/2018	R248 On 01-November-18	9.01	Put	Bond Future	9148	9	9148	9	0.00
11/06/2018	R248 On 07-February-19			Bond Future	10.04	92.1365	10.0358	92.1365	0.00
11/06/2018	R248 On 07-February-19	9.06	Call	Bond Future	1012	1	1012	1	0.00
11/06/2018	R248 On 07-February-19	9.07	Call	Bond Future	1033	1	1033	1	0.00
11/06/2018	R248 On 07-February-19	9.05	Call	Bond Future	992	1	992	1	0.00
11/06/2018	R248 On 07-February-19	9.07	Put	Bond Future	9840	10	9840	10	0.00
11/06/2018	R248 On 07-February-19	9.05	Put	Bond Future	9998	10	9998	10	0.00
11/06/2018	R248 On 07-February-19	9.06	Put	Bond Future	9919	10	9919	10	0.00