



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 July 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	2025 On 02-August-18			Bond Future	130.69	130.7500	130.6865	130.7500	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
09/07/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
09/07/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
09/07/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
09/07/2018	2025 On 02-August-18	136.66	Put	Bond Future	5973	6	5973	6	0.00
09/07/2018	2025 On 02-August-18	136.67	Put	Bond Future	5983	6	5983	6	0.00
09/07/2018	2025 On 02-August-18	136.65	Put	Bond Future	5963	6	5963	6	0.00
09/07/2018	2025 On 01-November-18			Bond Future	133.05	133.1116	133.0468	133.1116	0.00
09/07/2018	2025 On 07-February-19			Bond Future	134.24	134.3031	134.2369	134.3031	0.00
09/07/2018	2029 On 02-August-18			Bond Future	100.12	100.2935	100.1154	100.2935	1,370.00
09/07/2018	2029 On 01-November-18			Bond Future	100.87	101.0555	100.8740	101.0555	0.00
09/07/2018	2029 On 07-February-19			Bond Future	102.85	103.0331	102.8479	103.0331	0.00
09/07/2018	2030 On 02-August-18			Bond Future	9.03	92.7187	9.0282	92.7187	46,094.00
09/07/2018	2030 On 02-August-18	9.46	Call	Bond Future	3032	3	3032	3	0.00
09/07/2018	2030 On 02-August-18	8.51	Call	Bond Future	79	0	79	0	7,850.00
09/07/2018	2030 On 02-August-18	8.91	Call	Bond Future	666	1	666	1	7,850.00
09/07/2018	2030 On 02-August-18	9.50	Call	Bond Future	3256	3	3256	3	0.00
09/07/2018	2030 On 02-August-18	9.47	Call	Bond Future	3088	3	3088	3	0.00
09/07/2018	2030 On 02-August-18	9.45	Call	Bond Future	2977	3	2977	3	0.00
09/07/2018	2030 On 02-August-18	9.50	Put	Bond Future	163	0	163	0	7,850.00
09/07/2018	2030 On 02-August-18	9.47	Put	Bond Future	187	0	187	0	0.00
09/07/2018	2030 On 02-August-18	9.45	Put	Bond Future	204	0	204	0	0.00
09/07/2018	2030 On 02-August-18	8.91	Put	Bond Future	1464	2	1464	2	0.00
09/07/2018	2030 On 02-August-18	9.46	Put	Bond Future	195	0	195	0	0.00
09/07/2018	2030 On 02-August-18	8.51	Put	Bond Future	3645	4	3645	4	0.00
09/07/2018	2030 On 01-November-18			Bond Future	9.09	94.3723	9.0878	94.3723	15,774.00
09/07/2018	2030 On 01-November-18	8.58	Call	Bond Future	854	1	854	1	0.00
09/07/2018	2030 On 01-November-18	8.60	Call	Bond Future	895	1	895	1	0.00
09/07/2018	2030 On 01-November-18	8.59	Call	Bond Future	874	1	874	1	0.00
09/07/2018	2030 On 01-November-18	8.59	Put	Bond Future	4236	4	4236	4	0.00
09/07/2018	2030 On 01-November-18	8.58	Put	Bond Future	4285	4	4285	4	0.00
09/07/2018	2030 On 01-November-18	8.60	Put	Bond Future	4188	4	4188	4	0.00
09/07/2018	2030 On 07-February-19			Bond Future	9.15	92.1919	9.1548	92.1919	0.00
09/07/2018	2030 On 07-February-19	8.62	Call	Bond Future	1513	1	1513	1	0.00
09/07/2018	2030 On 07-February-19	8.63	Call	Bond Future	1537	1	1537	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
09/07/2018	2030 On 07-February-19	8.64	Call	Bond Future	1562	2	1562	2	0.00
09/07/2018	2030 On 07-February-19	8.64	Put	Bond Future	4972	5	4972	5	0.00
09/07/2018	2030 On 07-February-19	8.63	Put	Bond Future	5015	5	5015	5	0.00
09/07/2018	2030 On 07-February-19	8.62	Put	Bond Future	5059	5	5059	5	0.00
09/07/2018	2032 On 02-August-18			Bond Future	9.22	95.2700	9.2178	95.2700	33,939.00
09/07/2018	2032 On 02-August-18	9.68	Call	Bond Future	3470	3	3470	3	0.00
09/07/2018	2032 On 02-August-18	9.67	Call	Bond Future	3409	3	3409	3	0.00
09/07/2018	2032 On 02-August-18	9.66	Call	Bond Future	3349	3	3349	3	0.00
09/07/2018	2032 On 02-August-18	9.67	Put	Bond Future	201	0	201	0	0.00
09/07/2018	2032 On 02-August-18	9.66	Put	Bond Future	210	0	210	0	0.00
09/07/2018	2032 On 02-August-18	9.68	Put	Bond Future	192	0	192	0	0.00
09/07/2018	2032 On 01-November-18			Bond Future	9.28	92.8142	9.2815	92.8142	11,178.00
09/07/2018	2032 On 01-November-18	8.76	Call	Bond Future	893	1	893	1	0.00
09/07/2018	2032 On 01-November-18	8.77	Call	Bond Future	915	1	915	1	0.00
09/07/2018	2032 On 01-November-18	8.75	Call	Bond Future	871	1	871	1	0.00
09/07/2018	2032 On 01-November-18	8.75	Put	Bond Future	4790	5	4790	5	0.00
09/07/2018	2032 On 01-November-18	8.76	Put	Bond Future	4736	5	4736	5	0.00
09/07/2018	2032 On 01-November-18	8.77	Put	Bond Future	4682	5	4682	5	0.00
09/07/2018	2032 On 07-February-19			Bond Future	9.35	94.6130	9.3519	94.6130	0.00
09/07/2018	2032 On 07-February-19	8.82	Call	Bond Future	1789	2	1789	2	0.00
09/07/2018	2032 On 07-February-19	8.81	Call	Bond Future	1762	2	1762	2	0.00
09/07/2018	2032 On 07-February-19	8.80	Call	Bond Future	1736	2	1736	2	0.00
09/07/2018	2032 On 07-February-19	8.81	Put	Bond Future	5690	6	5690	6	0.00
09/07/2018	2032 On 07-February-19	8.80	Put	Bond Future	5738	6	5738	6	0.00
09/07/2018	2032 On 07-February-19	8.82	Put	Bond Future	5642	6	5642	6	0.00
09/07/2018	2033 On 02-August-18			Bond Future	102.51	102.4984	102.5112	102.4984	11,819.00
09/07/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
09/07/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
09/07/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
09/07/2018	2033 On 02-August-18	109.93	Put	Bond Future	7419	7	7419	7	0.00
09/07/2018	2033 On 02-August-18	109.94	Put	Bond Future	7429	7	7429	7	0.00
09/07/2018	2033 On 02-August-18	109.92	Put	Bond Future	7409	7	7409	7	0.00
09/07/2018	2033 On 01-November-18			Bond Future	103.24	103.2287	103.2416	103.2287	0.00
09/07/2018	2033 On 07-February-19			Bond Future	105.26	105.2490	105.2620	105.2490	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
09/07/2018	2037 On 02-August-18			Bond Future	9.43	91.7748	9.4331	91.7748	50,259.00
09/07/2018	2037 On 02-August-18	9.95	Call	Bond Future	4228	4	4228	4	0.00
09/07/2018	2037 On 02-August-18	9.96	Call	Bond Future	4297	4	4297	4	0.00
09/07/2018	2037 On 02-August-18	9.97	Call	Bond Future	4365	4	4365	4	0.00
09/07/2018	2037 On 02-August-18	9.97	Put	Bond Future	154	0	154	0	0.00
09/07/2018	2037 On 02-August-18	9.95	Put	Bond Future	169	0	169	0	0.00
09/07/2018	2037 On 02-August-18	9.96	Put	Bond Future	161	0	161	0	0.00
09/07/2018	2037 On 01-November-18			Bond Future	9.49	93.4115	9.4927	93.4115	13,273.00
09/07/2018	2037 On 01-November-18	9.01	Call	Bond Future	1087	1	1087	1	0.00
09/07/2018	2037 On 01-November-18	9.03	Call	Bond Future	1141	1	1141	1	0.00
09/07/2018	2037 On 01-November-18	9.02	Call	Bond Future	1114	1	1114	1	0.00
09/07/2018	2037 On 01-November-18	9.02	Put	Bond Future	5034	5	5034	5	0.00
09/07/2018	2037 On 01-November-18	9.03	Put	Bond Future	4975	5	4975	5	0.00
09/07/2018	2037 On 01-November-18	9.01	Put	Bond Future	5093	5	5093	5	0.00
09/07/2018	2037 On 07-February-19			Bond Future	9.56	90.9620	9.5592	90.9620	0.00
09/07/2018	2037 On 07-February-19	9.05	Call	Bond Future	2077	2	2077	2	0.00
09/07/2018	2037 On 07-February-19	9.06	Call	Bond Future	2108	2	2108	2	0.00
09/07/2018	2037 On 07-February-19	9.07	Call	Bond Future	2139	2	2139	2	0.00
09/07/2018	2037 On 07-February-19	9.07	Put	Bond Future	6143	6	6143	6	0.00
09/07/2018	2037 On 07-February-19	9.05	Put	Bond Future	6250	6	6250	6	0.00
09/07/2018	2037 On 07-February-19	9.06	Put	Bond Future	6197	6	6197	6	0.00
09/07/2018	2038 On 02-August-18			Bond Future	122.21	122.1960	122.2116	122.1960	9,150.00
09/07/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
09/07/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
09/07/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
09/07/2018	2038 On 02-August-18	134.53	Put	Bond Future	12318	12	12318	12	0.00
09/07/2018	2038 On 02-August-18	134.54	Put	Bond Future	12328	12	12328	12	0.00
09/07/2018	2038 On 02-August-18	134.55	Put	Bond Future	12338	12	12338	12	0.00
09/07/2018	2038 On 01-November-18			Bond Future	124.42	124.4029	124.4187	124.4029	280.00
09/07/2018	2038 On 07-February-19			Bond Future	125.26	125.2475	125.2633	125.2475	0.00
09/07/2018	2040 On 02-August-18			Bond Future	9.51	95.2361	9.5081	95.2361	20,865.00
09/07/2018	2040 On 02-August-18	10.05	Call	Bond Future	4727	4	4727	4	0.00
09/07/2018	2040 On 02-August-18	10.04	Call	Bond Future	4653	4	4653	4	0.00
09/07/2018	2040 On 02-August-18	10.03	Call	Bond Future	4580	4	4580	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
09/07/2018	2040 On 02-August-18	10.04	Put	Bond Future	175	0	175	0	0.00
09/07/2018	2040 On 02-August-18	10.03	Put	Bond Future	182	0	182	0	0.00
09/07/2018	2040 On 02-August-18	10.05	Put	Bond Future	167	0	167	0	0.00
09/07/2018	2040 On 01-November-18			Bond Future	9.57	96.9345	9.5675	96.9345	9,921.00
09/07/2018	2040 On 01-November-18	9.20	Call	Bond Future	1555	1	1555	1	3,540.00
09/07/2018	2040 On 01-November-18	9.08	Call	Bond Future	1182	1	1182	1	0.00
09/07/2018	2040 On 01-November-18	9.80	Call	Bond Future	4135	4	4135	4	3,540.00
09/07/2018	2040 On 01-November-18	9.09	Call	Bond Future	1211	1	1211	1	0.00
09/07/2018	2040 On 01-November-18	9.10	Call	Bond Future	1240	1	1240	1	2,950.00
09/07/2018	2040 On 01-November-18	8.50	Call	Bond Future	236	0	236	0	2,950.00
09/07/2018	2040 On 01-November-18	9.07	Call	Bond Future	1154	1	1154	1	0.00
09/07/2018	2040 On 01-November-18	9.07	Put	Bond Future	5617	6	5617	6	0.00
09/07/2018	2040 On 01-November-18	8.50	Put	Bond Future	10233	11	10233	11	0.00
09/07/2018	2040 On 01-November-18	9.10	Put	Bond Future	5425	6	5425	6	0.00
09/07/2018	2040 On 01-November-18	9.09	Put	Bond Future	5488	6	5488	6	0.00
09/07/2018	2040 On 01-November-18	9.08	Put	Bond Future	5553	6	5553	6	0.00
09/07/2018	2040 On 01-November-18	9.80	Put	Bond Future	2158	2	2158	2	0.00
09/07/2018	2040 On 01-November-18	9.20	Put	Bond Future	4820	5	4820	5	0.00
09/07/2018	2040 On 07-February-19			Bond Future	9.63	94.3026	9.6337	94.3026	0.00
09/07/2018	2040 On 07-February-19	9.11	Call	Bond Future	2222	2	2222	2	0.00
09/07/2018	2040 On 07-February-19	9.13	Call	Bond Future	2288	2	2288	2	0.00
09/07/2018	2040 On 07-February-19	9.12	Call	Bond Future	2255	2	2255	2	0.00
09/07/2018	2040 On 07-February-19	9.12	Put	Bond Future	6805	7	6805	7	0.00
09/07/2018	2040 On 07-February-19	9.11	Put	Bond Future	6864	7	6864	7	0.00
09/07/2018	2040 On 07-February-19	9.13	Put	Bond Future	6747	7	6747	7	0.00
09/07/2018	2044 On 02-August-18			Bond Future	9.54	92.3555	9.5374	92.3555	34,513.00
09/07/2018	2044 On 02-August-18	10.05	Call	Bond Future	4582	4	4582	4	0.00
09/07/2018	2044 On 02-August-18	10.07	Call	Bond Future	4730	4	4730	4	0.00
09/07/2018	2044 On 02-August-18	10.06	Call	Bond Future	4656	4	4656	4	0.00
09/07/2018	2044 On 02-August-18	10.06	Put	Bond Future	189	0	189	0	0.00
09/07/2018	2044 On 02-August-18	10.07	Put	Bond Future	181	0	181	0	0.00
09/07/2018	2044 On 02-August-18	10.05	Put	Bond Future	198	0	198	0	0.00
09/07/2018	2044 On 01-November-18			Bond Future	9.59	94.0026	9.5947	94.0026	11,691.00
09/07/2018	2044 On 01-November-18	9.12	Call	Bond Future	1254	1	1254	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
09/07/2018	2044 On 01-November-18	9.13	Call	Bond Future	1285	1	1285	1	0.00
09/07/2018	2044 On 01-November-18	9.14	Call	Bond Future	1315	1	1315	1	0.00
09/07/2018	2044 On 01-November-18	9.13	Put	Bond Future	5538	6	5538	6	0.00
09/07/2018	2044 On 01-November-18	9.14	Put	Bond Future	5473	6	5473	6	0.00
09/07/2018	2044 On 01-November-18	9.12	Put	Bond Future	5603	6	5603	6	0.00
09/07/2018	2044 On 07-February-19			Bond Future	9.66	91.4392	9.6585	91.4392	0.00
09/07/2018	2044 On 07-February-19	9.17	Call	Bond Future	2398	2	2398	2	0.00
09/07/2018	2044 On 07-February-19	9.18	Call	Bond Future	2433	2	2433	2	0.00
09/07/2018	2044 On 07-February-19	9.16	Call	Bond Future	2363	2	2363	2	0.00
09/07/2018	2044 On 07-February-19	9.16	Put	Bond Future	6879	7	6879	7	0.00
09/07/2018	2044 On 07-February-19	9.17	Put	Bond Future	6819	7	6819	7	0.00
09/07/2018	2044 On 07-February-19	9.18	Put	Bond Future	6760	7	6760	7	0.00
09/07/2018	2046 On 02-August-18			Bond Future	116.20	116.1901	116.2050	116.1901	11,876.00
09/07/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
09/07/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
09/07/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
09/07/2018	2046 On 02-August-18	128.77	Put	Bond Future	12565	13	12565	13	0.00
09/07/2018	2046 On 02-August-18	128.79	Put	Bond Future	12585	13	12585	13	0.00
09/07/2018	2046 On 02-August-18	128.78	Put	Bond Future	12575	13	12575	13	0.00
09/07/2018	2046 On 01-November-18			Bond Future	116.65	116.6395	116.6544	116.6395	140.00
09/07/2018	2046 On 07-February-19			Bond Future	118.94	118.9220	118.9373	118.9220	0.00
09/07/2018	2050 On 02-August-18			Bond Future	120.76	121.1302	120.7593	121.1302	9,701.00
09/07/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
09/07/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
09/07/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
09/07/2018	2050 On 02-August-18	137.54	Put	Bond Future	16781	16	16781	16	0.00
09/07/2018	2050 On 02-August-18	137.52	Put	Bond Future	16761	16	16761	16	0.00
09/07/2018	2050 On 02-August-18	137.53	Put	Bond Future	16771	16	16771	16	0.00
09/07/2018	2050 On 01-November-18			Bond Future	122.94	123.3181	122.9402	123.3181	135.00
09/07/2018	2050 On 07-February-19			Bond Future	123.57	123.9601	123.5746	123.9601	0.00
09/07/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	AL37 On 02-August-18			Index Future	587.37	586.9900	587.3650	586.9900	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
09/07/2018	AL37 On 01-November-18			Index Future	597.84	597.4590	597.8420	597.4590	0.00
09/07/2018	AL37 On 07-February-19			Index Future	609.43	609.0400	609.4300	609.0400	0.00
09/07/2018	AL7T On 02-August-18			Index Future	686.17	684.9090	686.1720	684.9090	0.00
09/07/2018	AL7T On 01-November-18			Index Future	698.41	697.1250	698.4110	697.1250	0.00
09/07/2018	AL7T On 07-February-19			Index Future	711.95	710.6380	711.9490	710.6380	0.00
09/07/2018	ALBI On 02-August-18			Index Future	623.73	622.2240	623.7310	622.2240	863.00
09/07/2018	ALBI On 01-November-18			Index Future	634.86	633.3220	634.8560	633.3220	237.00
09/07/2018	ALBI On 07-February-19			Index Future	647.16	645.5980	647.1620	645.5980	0.00
09/07/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/07/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	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
09/07/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2018	EL28 On 02-August-18			Bond Future	128.15	128.1300	128.1482	128.1300	0.00
09/07/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
09/07/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
09/07/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
09/07/2018	EL28 On 02-August-18	134.94	Put	Bond Future	6792	7	6792	7	0.00
09/07/2018	EL28 On 02-August-18	134.95	Put	Bond Future	6802	7	6802	7	0.00
09/07/2018	EL28 On 02-August-18	134.93	Put	Bond Future	6782	7	6782	7	0.00
09/07/2018	ES33 On 02-August-18			Bond Future	10.68	79.0953	10.6850	79.0953	9,466.00
09/07/2018	ES33 On 02-August-18	11.14	Call	Bond Future	2701	2	2701	2	0.00
09/07/2018	ES33 On 02-August-18	11.15	Call	Bond Future	2758	3	2758	3	0.00
09/07/2018	ES33 On 02-August-18	11.16	Call	Bond Future	2816	3	2816	3	0.00
09/07/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
09/07/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
09/07/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
09/07/2018	ES33 On 01-November-18			Bond Future	10.79	76.7177	10.7936	76.7177	0.00
09/07/2018	ES33 On 07-February-19			Bond Future	10.92	78.2046	10.9170	78.2046	0.00
09/07/2018	ES42 On 02-August-18			Bond Future	10.89	81.9325	10.8942	81.9325	7,957.00
09/07/2018	ES42 On 01-November-18			Bond Future	11.00	79.1338	10.9993	79.1338	0.00
09/07/2018	ES42 On 07-February-19			Bond Future	11.11	80.6673	11.1146	80.6673	0.00
09/07/2018	GOVI On 02-August-18			GOVI	619.59	618.0410	619.5940	618.0410	475.00
09/07/2018	GOVI On 02-August-18	605.71	Call	GOVI	138840	12	138840	12	0.00
09/07/2018	GOVI On 02-August-18	605.72	Call	GOVI	138740	12	138740	12	0.00
09/07/2018	GOVI On 02-August-18	605.70	Call	GOVI	138940	12	138940	12	0.00
09/07/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
09/07/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
09/07/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2018	GOVI On 01-November-18			GOVI	630.65	629.0630	630.6460	629.0630	0.00
09/07/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
09/07/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
09/07/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
09/07/2018	GOVI On 01-November-18	653.49	Put	GOVI	228440	24	228440	24	0.00
09/07/2018	GOVI On 01-November-18	653.51	Put	GOVI	228640	24	228640	24	0.00
09/07/2018	GOVI On 01-November-18	653.50	Put	GOVI	228540	24	228540	24	0.00
09/07/2018	GOVI On 07-February-19			GOVI	642.87	641.2570	642.8700	641.2570	0.00
09/07/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
09/07/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
09/07/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
09/07/2018	GOVI On 07-February-19	666.51	Put	GOVI	236400	25	236400	25	0.00
09/07/2018	GOVI On 07-February-19	666.52	Put	GOVI	236500	25	236500	25	0.00
09/07/2018	GOVI On 07-February-19	666.53	Put	GOVI	236600	25	236600	25	0.00
09/07/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/07/2018	IGOV On 02-August-18			Index Future	250.69	250.7710	250.6930	250.7710	852.00
09/07/2018	IGOV On 01-November-18			Index Future	255.22	255.3000	255.2220	255.3000	227.00
09/07/2018	IGOV On 07-February-19			Index Future	260.22	260.2970	260.2170	260.2970	0.00
09/07/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
09/07/2018	IS01 On 20-December-18			Interest Rate Swap	102.23	102.2300	102.2300	102.2300	0.00
09/07/2018	IS01 On 22-March-19			Interest Rate Swap	99.56	99.5700	99.5600	99.5700	0.00
09/07/2018	IS01 On 20-June-19			Interest Rate Swap	101.99	102.0000	101.9900	102.0000	0.00
09/07/2018	IS01 On 19-September-19			Interest Rate Swap	99.88	99.9000	99.8800	99.9000	0.00
09/07/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
09/07/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
09/07/2018	IS02 On 15-March-19			Interest Rate Swap	99.30	99.3100	99.3000	99.3100	0.00
09/07/2018	IS02 On 21-June-19			Interest Rate Swap	99.73	99.7400	99.7300	99.7400	0.00
09/07/2018	IS02 On 20-September-19			Interest Rate Swap	101.88	101.9000	101.8800	101.9000	0.00
09/07/2018	IS02 On 20-December-19			Interest Rate Swap	102.86	102.8900	102.8600	102.8900	0.00
09/07/2018	IS02 On 23-March-20			Interest Rate Swap	98.93	98.9700	98.9300	98.9700	0.00
09/07/2018	IS02 On 22-June-20			Interest Rate Swap	102.55	102.5800	102.5500	102.5800	0.00
09/07/2018	IS02 On 21-September-20			Interest Rate Swap	99.61	99.6400	99.6100	99.6400	0.00
09/07/2018	IS05 On 17-December-20			Interest Rate Swap	96.47	96.5100	96.4700	96.5100	0.00
09/07/2018	IS05 On 16-March-21			Interest Rate Swap	95.70	95.7600	95.7000	95.7600	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
09/07/2018	IS05 On 15-June-21			Interest Rate Swap	94.89	94.9700	94.8900	94.9700	0.00
09/07/2018	IS05 On 21-September-21			Interest Rate Swap	95.07	95.1700	95.0700	95.1700	0.00
09/07/2018	IS05 On 21-December-21			Interest Rate Swap	97.26	97.3700	97.2600	97.3700	51.00
09/07/2018	IS05 On 15-March-22			Interest Rate Swap	97.39	97.5100	97.3900	97.5100	0.00
09/07/2018	IS05 On 21-June-22			Interest Rate Swap	98.59	98.7200	98.5900	98.7200	0.00
09/07/2018	IS05 On 20-September-22			Interest Rate Swap	102.50	102.6500	102.5000	102.6500	0.00
09/07/2018	IS05 On 20-December-22			Interest Rate Swap	103.76	103.9300	103.7600	103.9300	0.00
09/07/2018	IS05 On 22-March-23			Interest Rate Swap	97.18	97.3600	97.1800	97.3600	0.00
09/07/2018	IS05 On 20-June-23			Interest Rate Swap	103.21	103.4100	103.2100	103.4100	0.00
09/07/2018	IS05 On 19-September-23			Interest Rate Swap	98.74	98.9500	98.7400	98.9500	0.00
09/07/2018	IS10 On 17-December-25			Interest Rate Swap	95.50	95.7900	95.5000	95.7900	0.00
09/07/2018	IS10 On 16-March-26			Interest Rate Swap	92.51	92.8100	92.5100	92.8100	0.00
09/07/2018	IS10 On 15-June-26			Interest Rate Swap	91.25	91.5600	91.2500	91.5600	0.00
09/07/2018	IS10 On 21-September-26			Interest Rate Swap	93.40	93.7200	93.4000	93.7200	0.00
09/07/2018	IS10 On 21-December-26			Interest Rate Swap	97.17	97.4800	97.1700	97.4800	0.00
09/07/2018	IS10 On 15-March-27			Interest Rate Swap	95.74	96.0500	95.7400	96.0500	0.00
09/07/2018	IS10 On 21-June-27			Interest Rate Swap	97.80	98.1100	97.8000	98.1100	0.00
09/07/2018	IS10 On 20-September-27			Interest Rate Swap	103.22	103.5200	103.2200	103.5200	0.00
09/07/2018	IS10 On 20-December-27			Interest Rate Swap	103.56	103.8600	103.5600	103.8600	0.00
09/07/2018	IS10 On 22-March-28			Interest Rate Swap	97.10	97.4200	97.1000	97.4200	0.00
09/07/2018	IS10 On 20-June-28			Interest Rate Swap	104.23	104.5500	104.2300	104.5500	0.00
09/07/2018	IS10 On 19-September-28			Interest Rate Swap	97.82	98.1600	97.8200	98.1600	0.00
09/07/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/07/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/07/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/07/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
09/07/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
09/07/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
09/07/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
09/07/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
09/07/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
09/07/2018	R023 On 02-August-18			Bond Future	8.05	102.1567	8.0548	102.1567	39,520.00
09/07/2018	R023 On 02-August-18	10.40	Call	Bond Future	8298	8	8298	8	0.00
09/07/2018	R023 On 02-August-18	10.41	Call	Bond Future	8332	8	8332	8	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
09/07/2018	R023 On 02-August-18	10.39	Call	Bond Future	8265	8	8265	8	0.00
09/07/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
09/07/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
09/07/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
09/07/2018	R023 On 01-November-18			Bond Future	8.11	100.0527	8.1142	100.0527	15,273.00
09/07/2018	R023 On 01-November-18	10.59	Call	Bond Future	8340	8	8340	8	0.00
09/07/2018	R023 On 01-November-18	10.58	Call	Bond Future	8308	8	8308	8	0.00
09/07/2018	R023 On 01-November-18	10.57	Call	Bond Future	8276	8	8276	8	0.00
09/07/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	1	0	0.00
09/07/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	1	0	0.00
09/07/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	1	0	0.00
09/07/2018	R023 On 07-February-19			Bond Future	8.19	101.9919	8.1853	101.9919	0.00
09/07/2018	R023 On 07-February-19	10.57	Call	Bond Future	7658	8	7658	8	0.00
09/07/2018	R023 On 07-February-19	10.59	Call	Bond Future	7717	8	7717	8	0.00
09/07/2018	R023 On 07-February-19	10.58	Call	Bond Future	7688	8	7688	8	0.00
09/07/2018	R023 On 07-February-19	10.58	Put	Bond Future	40	0	40	0	0.00
09/07/2018	R023 On 07-February-19	10.59	Put	Bond Future	39	0	39	0	0.00
09/07/2018	R023 On 07-February-19	10.57	Put	Bond Future	41	0	41	0	0.00
09/07/2018	R035 On 02-August-18			Bond Future	9.36	99.5339	9.3575	99.5339	61,261.00
09/07/2018	R035 On 02-August-18	9.42	Call	Bond Future	1543	1	1543	1	0.00
09/07/2018	R035 On 02-August-18	9.43	Call	Bond Future	1589	2	1589	2	0.00
09/07/2018	R035 On 02-August-18	9.44	Call	Bond Future	1636	2	1636	2	0.00
09/07/2018	R035 On 02-August-18	9.43	Put	Bond Future	1005	1	1005	1	0.00
09/07/2018	R035 On 02-August-18	9.44	Put	Bond Future	972	1	972	1	0.00
09/07/2018	R035 On 02-August-18	9.42	Put	Bond Future	1039	1	1039	1	0.00
09/07/2018	R035 On 01-November-18			Bond Future	9.42	96.8133	9.4217	96.8133	7,228.00
09/07/2018	R035 On 01-November-18	8.94	Call	Bond Future	1050	1	1050	1	0.00
09/07/2018	R035 On 01-November-18	8.93	Call	Bond Future	1025	1	1025	1	0.00
09/07/2018	R035 On 01-November-18	8.92	Call	Bond Future	1000	1	1000	1	0.00
09/07/2018	R035 On 01-November-18	8.93	Put	Bond Future	5069	5	5069	5	0.00
09/07/2018	R035 On 01-November-18	8.92	Put	Bond Future	5129	5	5129	5	0.00
09/07/2018	R035 On 01-November-18	8.94	Put	Bond Future	5009	5	5009	5	0.00
09/07/2018	R035 On 07-February-19			Bond Future	9.49	98.6897	9.4938	98.6897	0.00
09/07/2018	R035 On 07-February-19	8.96	Call	Bond Future	1938	2	1938	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
09/07/2018	R035 On 07-February-19	8.98	Call	Bond Future	1998	2	1998	2	0.00
09/07/2018	R035 On 07-February-19	8.97	Call	Bond Future	1968	2	1968	2	0.00
09/07/2018	R035 On 07-February-19	8.97	Put	Bond Future	6215	6	6215	6	0.00
09/07/2018	R035 On 07-February-19	8.98	Put	Bond Future	6162	6	6162	6	0.00
09/07/2018	R035 On 07-February-19	8.96	Put	Bond Future	6268	6	6268	6	0.00
09/07/2018	R186 On 02-August-18			Bond Future	8.63	112.1055	8.6322	112.1055	87,225.00
09/07/2018	R186 On 02-August-18	8.90	Call	Bond Future	2006	2	2006	2	0.00
09/07/2018	R186 On 02-August-18	8.50	Call	Bond Future	561	1	561	1	0.00
09/07/2018	R186 On 02-August-18	8.47	Call	Bond Future	493	0	493	0	0.00
09/07/2018	R186 On 02-August-18	8.25	Call	Bond Future	157	0	157	0	3,020.00
09/07/2018	R186 On 02-August-18	9.04	Call	Bond Future	2709	3	2709	3	0.00
09/07/2018	R186 On 02-August-18	8.48	Call	Bond Future	515	1	515	1	0.00
09/07/2018	R186 On 02-August-18	8.75	Call	Bond Future	1351	1	1351	1	2,500.00
09/07/2018	R186 On 02-August-18	7.50	Call	Bond Future	0	0	0	0	3,020.00
09/07/2018	R186 On 02-August-18	8.46	Call	Bond Future	471	0	471	0	0.00
09/07/2018	R186 On 02-August-18	8.46	Put	Bond Future	1562	2	1562	2	0.00
09/07/2018	R186 On 02-August-18	8.75	Put	Bond Future	612	1	612	1	2,500.00
09/07/2018	R186 On 02-August-18	8.25	Put	Bond Future	2597	3	2597	3	0.00
09/07/2018	R186 On 02-August-18	7.50	Put	Bond Future	7434	8	7434	8	0.00
09/07/2018	R186 On 02-August-18	9.04	Put	Bond Future	181	0	181	0	0.00
09/07/2018	R186 On 02-August-18	8.48	Put	Bond Future	1478	2	1478	2	0.00
09/07/2018	R186 On 02-August-18	8.47	Put	Bond Future	1519	2	1519	2	0.00
09/07/2018	R186 On 02-August-18	8.50	Put	Bond Future	1397	2	1397	2	0.00
09/07/2018	R186 On 02-August-18	8.90	Put	Bond Future	337	0	337	0	2,500.00
09/07/2018	R186 On 01-November-18			Bond Future	8.69	114.1049	8.6944	114.1049	20,737.00
09/07/2018	R186 On 01-November-18	8.46	Call	Bond Future	1296	1	1296	1	5,000.00
09/07/2018	R186 On 01-November-18	8.53	Call	Bond Future	1483	1	1483	1	0.00
09/07/2018	R186 On 01-November-18	9.14	Call	Bond Future	3652	4	3652	4	0.00
09/07/2018	R186 On 01-November-18	7.96	Call	Bond Future	399	0	399	0	5,000.00
09/07/2018	R186 On 01-November-18	8.54	Call	Bond Future	1511	1	1511	1	0.00
09/07/2018	R186 On 01-November-18	8.52	Call	Bond Future	1455	1	1455	1	0.00
09/07/2018	R186 On 01-November-18	8.52	Put	Bond Future	2530	3	2530	3	0.00
09/07/2018	R186 On 01-November-18	9.14	Put	Bond Future	966	1	966	1	5,000.00
09/07/2018	R186 On 01-November-18	7.96	Put	Bond Future	5020	5	5020	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
09/07/2018	R186 On 01-November-18	8.54	Put	Bond Future	2461	3	2461	3	0.00
09/07/2018	R186 On 01-November-18	8.53	Put	Bond Future	2496	3	2496	3	0.00
09/07/2018	R186 On 01-November-18	8.46	Put	Bond Future	2744	3	2744	3	0.00
09/07/2018	R186 On 07-February-19			Bond Future	8.76	111.0114	8.7644	111.0114	0.00
09/07/2018	R186 On 07-February-19	8.20	Call	Bond Future	1219	1	1219	1	0.00
09/07/2018	R186 On 07-February-19	8.21	Call	Bond Future	1240	1	1240	1	0.00
09/07/2018	R186 On 07-February-19	8.22	Call	Bond Future	1261	1	1261	1	0.00
09/07/2018	R186 On 07-February-19	8.22	Put	Bond Future	4560	5	4560	5	0.00
09/07/2018	R186 On 07-February-19	8.20	Put	Bond Future	4642	5	4642	5	0.00
09/07/2018	R186 On 07-February-19	8.21	Put	Bond Future	4601	5	4601	5	0.00
09/07/2018	R197 On 02-August-18			Bond Future	298.39	298.7736	298.3855	298.7736	2,350.00
09/07/2018	R197 On 01-November-18			Bond Future	303.77	304.1702	303.7745	304.1702	0.00
09/07/2018	R197 On 07-February-19			Bond Future	302.36	302.7664	302.3627	302.7664	0.00
09/07/2018	R202 On 02-August-18			Bond Future	233.54	233.5136	233.5425	233.5136	22,040.00
09/07/2018	R202 On 01-November-18			Bond Future	237.76	237.7314	237.7605	237.7314	0.00
09/07/2018	R202 On 07-February-19			Bond Future	238.51	238.4764	238.5059	238.4764	0.00
09/07/2018	R204 On 02-August-18			Bond Future	6.59	101.5100	6.5885	101.5100	10,270.00
09/07/2018	R204 On 02-August-18	8.98	Call	Bond Future	875	1	875	1	0.00
09/07/2018	R204 On 02-August-18	8.99	Call	Bond Future	879	1	879	1	0.00
09/07/2018	R204 On 02-August-18	8.97	Call	Bond Future	872	1	872	1	0.00
09/07/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
09/07/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
09/07/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
09/07/2018	R207 On 02-August-18			Bond Future	7.36	100.2754	7.3560	100.2754	20,070.00
09/07/2018	R207 On 02-August-18	6.85	Call	Bond Future	0	0	0	0	0.00
09/07/2018	R207 On 02-August-18	6.87	Call	Bond Future	0	0	0	0	0.00
09/07/2018	R207 On 02-August-18	6.86	Call	Bond Future	0	0	0	0	0.00
09/07/2018	R207 On 02-August-18	6.85	Put	Bond Future	682	1	682	1	0.00
09/07/2018	R207 On 02-August-18	6.87	Put	Bond Future	655	1	655	1	0.00
09/07/2018	R207 On 02-August-18	6.86	Put	Bond Future	668	1	668	1	0.00
09/07/2018	R207 On 01-November-18			Bond Future	7.37	102.0638	7.3729	102.0638	1,678.00
09/07/2018	R207 On 01-November-18	6.75	Call	Bond Future	17	0	17	0	0.00
09/07/2018	R207 On 01-November-18	6.74	Call	Bond Future	16	0	16	0	0.00
09/07/2018	R207 On 01-November-18	6.76	Call	Bond Future	17	0	17	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
09/07/2018	R207 On 01-November-18	6.74	Put	Bond Future	729	1	729	1	0.00
09/07/2018	R207 On 01-November-18	6.75	Put	Bond Future	718	1	718	1	0.00
09/07/2018	R207 On 01-November-18	6.76	Put	Bond Future	707	1	707	1	0.00
09/07/2018	R207 On 07-February-19			Bond Future	7.39	100.3970	7.3936	100.3970	0.00
09/07/2018	R207 On 07-February-19	6.53	Call	Bond Future	24	0	24	0	0.00
09/07/2018	R207 On 07-February-19	6.52	Call	Bond Future	23	0	23	0	0.00
09/07/2018	R207 On 07-February-19	6.51	Call	Bond Future	22	0	22	0	0.00
09/07/2018	R207 On 07-February-19	6.52	Put	Bond Future	794	1	794	1	0.00
09/07/2018	R207 On 07-February-19	6.51	Put	Bond Future	802	1	802	1	0.00
09/07/2018	R207 On 07-February-19	6.53	Put	Bond Future	786	1	786	1	0.00
09/07/2018	R208 On 02-August-18			Bond Future	7.65	100.2020	7.6476	100.2020	14,964.00
09/07/2018	R208 On 02-August-18	7.14	Call	Bond Future	5	0	5	0	0.00
09/07/2018	R208 On 02-August-18	7.12	Call	Bond Future	5	0	5	0	0.00
09/07/2018	R208 On 02-August-18	7.13	Call	Bond Future	5	0	5	0	0.00
09/07/2018	R208 On 02-August-18	7.13	Put	Bond Future	1219	1	1219	1	0.00
09/07/2018	R208 On 02-August-18	7.14	Put	Bond Future	1195	1	1195	1	0.00
09/07/2018	R208 On 02-August-18	7.12	Put	Bond Future	1242	1	1242	1	0.00
09/07/2018	R208 On 01-November-18			Bond Future	7.70	98.5896	7.6961	98.5896	14,322.00
09/07/2018	R208 On 01-November-18	7.11	Call	Bond Future	81	0	81	0	0.00
09/07/2018	R208 On 01-November-18	7.12	Call	Bond Future	83	0	83	0	0.00
09/07/2018	R208 On 01-November-18	7.10	Call	Bond Future	79	0	79	0	0.00
09/07/2018	R208 On 01-November-18	7.12	Put	Bond Future	1318	1	1318	1	0.00
09/07/2018	R208 On 01-November-18	7.10	Put	Bond Future	1357	1	1357	1	0.00
09/07/2018	R208 On 01-November-18	7.11	Put	Bond Future	1337	1	1337	1	0.00
09/07/2018	R208 On 07-February-19			Bond Future	7.76	100.5004	7.7562	100.5004	0.00
09/07/2018	R208 On 07-February-19	7.08	Call	Bond Future	111	0	111	0	0.00
09/07/2018	R208 On 07-February-19	7.07	Call	Bond Future	107	0	107	0	0.00
09/07/2018	R208 On 07-February-19	7.06	Call	Bond Future	104	0	104	0	0.00
09/07/2018	R208 On 07-February-19	7.08	Put	Bond Future	1410	1	1410	1	0.00
09/07/2018	R208 On 07-February-19	7.06	Put	Bond Future	1443	1	1443	1	0.00
09/07/2018	R208 On 07-February-19	7.07	Put	Bond Future	1427	1	1427	1	0.00
09/07/2018	R209 On 02-August-18			Bond Future	9.34	75.4594	9.3410	75.4594	116,835.00
09/07/2018	R209 On 02-August-18	10.21	Call	Bond Future	5645	5	5645	5	0.00
09/07/2018	R209 On 02-August-18	8.96	Call	Bond Future	210	0	210	0	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2018	R209 On 02-August-18	9.43	Call	Bond Future	1424	1	1424	1	0.00
09/07/2018	R209 On 02-August-18	10.84	Call	Bond Future	9291	9	9291	9	0.00
09/07/2018	R209 On 02-August-18	8.83	Call	Bond Future	96	0	96	0	0.00
09/07/2018	R209 On 02-August-18	9.66	Call	Bond Future	2492	2	2492	2	435.00
09/07/2018	R209 On 02-August-18	8.49	Call	Bond Future	8	0	8	0	500.00
09/07/2018	R209 On 02-August-18	10.38	Call	Bond Future	6650	6	6650	6	0.00
09/07/2018	R209 On 02-August-18	9.21	Call	Bond Future	684	1	684	1	0.00
09/07/2018	R209 On 02-August-18	8.46	Call	Bond Future	6	0	6	0	5,000.00
09/07/2018	R209 On 02-August-18	10.39	Call	Bond Future	6708	6	6708	6	0.00
09/07/2018	R209 On 02-August-18	10.40	Call	Bond Future	6767	7	6767	7	0.00
09/07/2018	R209 On 02-August-18	10.40	Put	Bond Future	13	0	13	0	0.00
09/07/2018	R209 On 02-August-18	10.38	Put	Bond Future	14	0	14	0	0.00
09/07/2018	R209 On 02-August-18	9.66	Put	Bond Future	354	0	354	0	0.00
09/07/2018	R209 On 02-August-18	10.39	Put	Bond Future	13	0	13	0	0.00
09/07/2018	R209 On 02-August-18	8.46	Put	Bond Future	6421	7	6421	7	0.00
09/07/2018	R209 On 02-August-18	8.96	Put	Bond Future	2889	3	2889	3	0.00
09/07/2018	R209 On 02-August-18	8.83	Put	Bond Future	3721	4	3721	4	500.00
09/07/2018	R209 On 02-August-18	8.49	Put	Bond Future	6191	6	6191	6	0.00
09/07/2018	R209 On 02-August-18	9.21	Put	Bond Future	1589	2	1589	2	500.00
09/07/2018	R209 On 02-August-18	10.84	Put	Bond Future	1	0	1	0	435.00
09/07/2018	R209 On 02-August-18	9.43	Put	Bond Future	818	1	818	1	5,000.00
09/07/2018	R209 On 02-August-18	10.21	Put	Bond Future	32	0	32	0	435.00
09/07/2018	R209 On 01-November-18			Bond Future	9.40	73.6576	9.3976	73.6576	8,553.00
09/07/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	73019	73	73019	73	0.00
09/07/2018	R209 On 01-November-18	8.89	Call	Bond Future	941	1	941	1	2,000.00
09/07/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	73019	73	73019	73	0.00
09/07/2018	R209 On 01-November-18	9.97	Call	Bond Future	4793	5	4793	5	0.00
09/07/2018	R209 On 01-November-18	9.64	Call	Bond Future	3325	3	3325	3	2,000.00
09/07/2018	R209 On 01-November-18	10.00	Call	Bond Future	4936	5	4936	5	0.00
09/07/2018	R209 On 01-November-18	9.98	Call	Bond Future	4840	5	4840	5	0.00
09/07/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	73019	73	73019	73	0.00
09/07/2018	R209 On 01-November-18	9.34	Call	Bond Future	2204	2	2204	2	0.00
09/07/2018	R209 On 01-November-18	10.57	Call	Bond Future	7783	8	7783	8	0.00
09/07/2018	R209 On 01-November-18	9.94	Call	Bond Future	4652	4	4652	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
09/07/2018	R209 On 01-November-18	9.94	Put	Bond Future	1110	1	1110	1	0.00
09/07/2018	R209 On 01-November-18	10.57	Put	Bond Future	438	0	438	0	0.00
09/07/2018	R209 On 01-November-18	9.97	Put	Bond Future	1063	1	1063	1	0.00
09/07/2018	R209 On 01-November-18	9.64	Put	Bond Future	1710	2	1710	2	0.00
09/07/2018	R209 On 01-November-18	10.00	Put	Bond Future	1018	1	1018	1	5,850.00
09/07/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
09/07/2018	R209 On 01-November-18	9.98	Put	Bond Future	1048	1	1048	1	2,000.00
09/07/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
09/07/2018	R209 On 01-November-18	9.34	Put	Bond Future	2596	3	2596	3	0.00
09/07/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
09/07/2018	R209 On 01-November-18	8.89	Put	Bond Future	4500	5	4500	5	0.00
09/07/2018	R209 On 07-February-19			Bond Future	9.46	75.0851	9.4599	75.0851	0.00
09/07/2018	R209 On 07-February-19	8.96	Call	Bond Future	1768	2	1768	2	0.00
09/07/2018	R209 On 07-February-19	8.97	Call	Bond Future	1795	2	1795	2	0.00
09/07/2018	R209 On 07-February-19	8.95	Call	Bond Future	1742	2	1742	2	0.00
09/07/2018	R209 On 07-February-19	8.95	Put	Bond Future	5273	5	5273	5	0.00
09/07/2018	R209 On 07-February-19	8.96	Put	Bond Future	5228	5	5228	5	0.00
09/07/2018	R209 On 07-February-19	8.97	Put	Bond Future	5182	5	5182	5	0.00
09/07/2018	R210 On 02-August-18			Bond Future	186.33	186.3039	186.3264	186.3039	2,179.00
09/07/2018	R210 On 01-November-18			Bond Future	187.19	187.1689	187.1915	187.1689	0.00
09/07/2018	R210 On 07-February-19			Bond Future	190.85	190.8315	190.8546	190.8315	0.00
09/07/2018	R212 On 02-August-18			Bond Future	153.33	153.2093	153.3305	153.2093	4,777.00
09/07/2018	R212 On 01-November-18			Bond Future	156.10	155.9766	156.0998	155.9766	0.00
09/07/2018	R212 On 07-February-19			Bond Future	157.00	156.8753	157.0007	156.8753	0.00
09/07/2018	R213 On 02-August-18			Bond Future	9.11	87.2541	9.1116	87.2541	28,017.00
09/07/2018	R213 On 02-August-18	9.07	Call	Bond Future	890	1	890	1	0.00
09/07/2018	R213 On 02-August-18	9.06	Call	Bond Future	860	1	860	1	0.00
09/07/2018	R213 On 02-August-18	9.05	Call	Bond Future	830	1	830	1	0.00
09/07/2018	R213 On 02-August-18	9.06	Put	Bond Future	1201	1	1201	1	0.00
09/07/2018	R213 On 02-August-18	9.05	Put	Bond Future	1237	1	1237	1	0.00
09/07/2018	R213 On 02-August-18	9.07	Put	Bond Future	1165	1	1165	1	0.00
09/07/2018	R213 On 01-November-18			Bond Future	9.17	85.2642	9.1731	85.2642	16,104.00
09/07/2018	R213 On 01-November-18	8.66	Call	Bond Future	809	1	809	1	0.00
09/07/2018	R213 On 01-November-18	8.65	Call	Bond Future	791	1	791	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
09/07/2018	R213 On 01-November-18	8.64	Call	Bond Future	772	1	772	1	0.00
09/07/2018	R213 On 01-November-18	8.65	Put	Bond Future	4280	4	4280	4	0.00
09/07/2018	R213 On 01-November-18	8.64	Put	Bond Future	4330	4	4330	4	0.00
09/07/2018	R213 On 01-November-18	8.66	Put	Bond Future	4230	4	4230	4	0.00
09/07/2018	R213 On 07-February-19			Bond Future	9.24	86.9168	9.2425	86.9168	0.00
09/07/2018	R213 On 07-February-19	8.68	Call	Bond Future	1468	1	1468	1	0.00
09/07/2018	R213 On 07-February-19	8.69	Call	Bond Future	1492	1	1492	1	0.00
09/07/2018	R213 On 07-February-19	8.70	Call	Bond Future	1516	1	1516	1	0.00
09/07/2018	R213 On 07-February-19	8.69	Put	Bond Future	5117	5	5117	5	0.00
09/07/2018	R213 On 07-February-19	8.70	Put	Bond Future	5073	5	5073	5	0.00
09/07/2018	R213 On 07-February-19	8.68	Put	Bond Future	5161	5	5161	5	0.00
09/07/2018	R214 On 02-August-18			Bond Future	9.49	74.9368	9.4909	74.9368	30,070.00
09/07/2018	R214 On 02-August-18	8.94	Call	Bond Future	77	0	77	0	0.00
09/07/2018	R214 On 02-August-18	8.96	Call	Bond Future	87	0	87	0	0.00
09/07/2018	R214 On 02-August-18	8.95	Call	Bond Future	82	0	82	0	0.00
09/07/2018	R214 On 02-August-18	8.95	Put	Bond Future	4128	4	4128	4	0.00
09/07/2018	R214 On 02-August-18	8.96	Put	Bond Future	4056	4	4056	4	0.00
09/07/2018	R214 On 02-August-18	8.94	Put	Bond Future	4201	4	4201	4	0.00
09/07/2018	R214 On 01-November-18			Bond Future	9.55	72.9806	9.5486	72.9806	11,522.00
09/07/2018	R214 On 01-November-18	8.98	Call	Bond Future	826	1	826	1	0.00
09/07/2018	R214 On 01-November-18	8.99	Call	Bond Future	847	1	847	1	0.00
09/07/2018	R214 On 01-November-18	9.00	Call	Bond Future	867	1	867	1	0.00
09/07/2018	R214 On 01-November-18	9.00	Put	Bond Future	4930	5	4930	5	0.00
09/07/2018	R214 On 01-November-18	8.98	Put	Bond Future	5044	5	5044	5	0.00
09/07/2018	R214 On 01-November-18	8.99	Put	Bond Future	4986	5	4986	5	0.00
09/07/2018	R214 On 07-February-19			Bond Future	9.61	74.3950	9.6130	74.3950	0.00
09/07/2018	R214 On 07-February-19	9.04	Call	Bond Future	1735	2	1735	2	0.00
09/07/2018	R214 On 07-February-19	9.05	Call	Bond Future	1762	2	1762	2	0.00
09/07/2018	R214 On 07-February-19	9.03	Call	Bond Future	1709	2	1709	2	0.00
09/07/2018	R214 On 07-February-19	9.03	Put	Bond Future	5986	6	5986	6	0.00
09/07/2018	R214 On 07-February-19	9.04	Put	Bond Future	5935	6	5935	6	0.00
09/07/2018	R214 On 07-February-19	9.05	Put	Bond Future	5885	6	5885	6	0.00
09/07/2018	R248 On 02-August-18			Bond Future	9.54	95.7458	9.5362	95.7458	84,567.00
09/07/2018	R248 On 02-August-18	8.99	Call	Bond Future	89	0	89	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
09/07/2018	R248 On 02-August-18	8.98	Call	Bond Future	83	0	83	0	0.00
09/07/2018	R248 On 02-August-18	8.97	Call	Bond Future	78	0	78	0	0.00
09/07/2018	R248 On 02-August-18	8.98	Put	Bond Future	5433	6	5433	6	0.00
09/07/2018	R248 On 02-August-18	8.97	Put	Bond Future	5528	6	5528	6	0.00
09/07/2018	R248 On 02-August-18	8.99	Put	Bond Future	5337	6	5337	6	0.00
09/07/2018	R248 On 01-November-18			Bond Future	9.59	93.0210	9.5949	93.0210	20,516.00
09/07/2018	R248 On 01-November-18	9.01	Call	Bond Future	973	1	973	1	0.00
09/07/2018	R248 On 01-November-18	9.03	Call	Bond Future	1025	1	1025	1	0.00
09/07/2018	R248 On 01-November-18	9.02	Call	Bond Future	999	1	999	1	0.00
09/07/2018	R248 On 01-November-18	9.02	Put	Bond Future	6473	7	6473	7	0.00
09/07/2018	R248 On 01-November-18	9.03	Put	Bond Future	6400	7	6400	7	0.00
09/07/2018	R248 On 01-November-18	9.01	Put	Bond Future	6547	7	6547	7	0.00
09/07/2018	R248 On 07-February-19			Bond Future	9.66	94.8238	9.6605	94.8238	0.00
09/07/2018	R248 On 07-February-19	9.06	Call	Bond Future	2064	2	2064	2	0.00
09/07/2018	R248 On 07-February-19	9.07	Call	Bond Future	2097	2	2097	2	0.00
09/07/2018	R248 On 07-February-19	9.05	Call	Bond Future	2031	2	2031	2	0.00
09/07/2018	R248 On 07-February-19	9.07	Put	Bond Future	7654	8	7654	8	0.00
09/07/2018	R248 On 07-February-19	9.05	Put	Bond Future	7787	8	7787	8	0.00
09/07/2018	R248 On 07-February-19	9.06	Put	Bond Future	7720	8	7720	8	0.00