



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 August 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	2025 On 02-August-18			Bond Future	130.65	130.6544	130.6544	130.6544	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
03/08/2018	2025 On 01-November-18			Bond Future	133.00	133.0161	133.0032	133.0161	365.00
03/08/2018	2025 On 07-February-19			Bond Future	134.18	134.2034	134.1849	134.2034	0.00
03/08/2018	2025 On 02-May-19			Bond Future	136.44	136.4703	136.4448	136.4703	0.00
03/08/2018	2029 On 02-August-18			Bond Future	99.58	99.5797	99.5797	99.5797	0.00
03/08/2018	2029 On 01-November-18			Bond Future	100.51	100.3329	100.5147	100.3329	1,600.00
03/08/2018	2029 On 07-February-19			Bond Future	102.48	102.2953	102.4764	102.2953	0.00
03/08/2018	2029 On 02-May-19			Bond Future	103.13	102.9506	103.1299	102.9506	0.00
03/08/2018	2030 On 02-August-18			Bond Future	9.13	92.2461	9.1250	92.2461	0.00
03/08/2018	2030 On 01-November-18			Bond Future	9.16	94.1959	9.1621	94.1959	48,246.00
03/08/2018	2030 On 01-November-18	8.58	Call	Bond Future	475	1	475	1	0.00
03/08/2018	2030 On 01-November-18	8.60	Call	Bond Future	505	1	505	1	0.00
03/08/2018	2030 On 01-November-18	8.59	Call	Bond Future	490	1	490	1	0.00
03/08/2018	2030 On 01-November-18	8.59	Put	Bond Future	4340	4	4340	4	0.00
03/08/2018	2030 On 01-November-18	8.58	Put	Bond Future	4395	4	4395	4	0.00
03/08/2018	2030 On 01-November-18	8.60	Put	Bond Future	4286	4	4286	4	0.00
03/08/2018	2030 On 07-February-19			Bond Future	9.23	92.0122	9.2326	92.0122	167.00
03/08/2018	2030 On 07-February-19	8.62	Call	Bond Future	1159	1	1159	1	0.00
03/08/2018	2030 On 07-February-19	8.63	Call	Bond Future	1180	1	1180	1	0.00
03/08/2018	2030 On 07-February-19	8.64	Call	Bond Future	1201	1	1201	1	0.00
03/08/2018	2030 On 07-February-19	8.64	Put	Bond Future	5112	5	5112	5	0.00
03/08/2018	2030 On 07-February-19	8.63	Put	Bond Future	5159	5	5159	5	0.00
03/08/2018	2030 On 07-February-19	8.62	Put	Bond Future	5207	5	5207	5	0.00
03/08/2018	2030 On 02-May-19			Bond Future	9.30	93.5493	9.2980	93.5493	0.00
03/08/2018	2030 On 02-May-19	9.39	Call	Bond Future	3649	4	3649	4	0.00
03/08/2018	2030 On 02-May-19	9.41	Call	Bond Future	3719	4	3719	4	0.00
03/08/2018	2030 On 02-May-19	9.40	Call	Bond Future	3684	4	3684	4	0.00
03/08/2018	2030 On 02-May-19	9.40	Put	Bond Future	3043	3	3043	3	0.00
03/08/2018	2030 On 02-May-19	9.41	Put	Bond Future	3016	3	3016	3	0.00
03/08/2018	2030 On 02-May-19	9.39	Put	Bond Future	3071	3	3071	3	0.00
03/08/2018	2032 On 02-August-18			Bond Future	9.31	94.7912	9.3100	94.7912	0.00
03/08/2018	2032 On 01-November-18			Bond Future	9.36	92.6201	9.3560	92.6201	35,788.00
03/08/2018	2032 On 01-November-18	8.76	Call	Bond Future	496	1	496	1	0.00
03/08/2018	2032 On 01-November-18	8.77	Call	Bond Future	512	1	512	1	0.00
03/08/2018	2032 On 01-November-18	8.75	Call	Bond Future	481	1	481	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
03/08/2018	2032 On 01-November-18	8.75	Put	Bond Future	4931	5	4931	5	0.00
03/08/2018	2032 On 01-November-18	8.76	Put	Bond Future	4870	5	4870	5	0.00
03/08/2018	2032 On 01-November-18	8.77	Put	Bond Future	4810	5	4810	5	0.00
03/08/2018	2032 On 07-February-19			Bond Future	9.43	94.4153	9.4297	94.4153	456.00
03/08/2018	2032 On 07-February-19	8.82	Call	Bond Future	1292	1	1292	1	0.00
03/08/2018	2032 On 07-February-19	8.81	Call	Bond Future	1269	1	1269	1	0.00
03/08/2018	2032 On 07-February-19	8.80	Call	Bond Future	1247	1	1247	1	0.00
03/08/2018	2032 On 07-February-19	8.81	Put	Bond Future	5742	6	5742	6	0.00
03/08/2018	2032 On 07-February-19	8.80	Put	Bond Future	5794	6	5794	6	0.00
03/08/2018	2032 On 07-February-19	8.82	Put	Bond Future	5690	6	5690	6	0.00
03/08/2018	2032 On 02-May-19			Bond Future	9.49	91.8373	9.4937	91.8373	0.00
03/08/2018	2032 On 02-May-19	9.61	Call	Bond Future	4201	4	4201	4	0.00
03/08/2018	2032 On 02-May-19	9.62	Call	Bond Future	4239	4	4239	4	0.00
03/08/2018	2032 On 02-May-19	9.63	Call	Bond Future	4278	4	4278	4	0.00
03/08/2018	2032 On 02-May-19	9.63	Put	Bond Future	3348	3	3348	3	0.00
03/08/2018	2032 On 02-May-19	9.61	Put	Bond Future	3406	3	3406	3	0.00
03/08/2018	2032 On 02-May-19	9.62	Put	Bond Future	3377	3	3377	3	0.00
03/08/2018	2033 On 02-August-18			Bond Future	103.12	103.1203	103.1203	103.1203	0.00
03/08/2018	2033 On 01-November-18			Bond Future	103.86	103.8660	103.8561	103.8660	5,770.00
03/08/2018	2033 On 07-February-19			Bond Future	105.88	105.8976	105.8833	105.8976	0.00
03/08/2018	2033 On 02-May-19			Bond Future	106.52	106.5417	106.5219	106.5417	0.00
03/08/2018	2037 On 02-August-18			Bond Future	9.51	91.4853	9.5050	91.4853	0.00
03/08/2018	2037 On 01-November-18			Bond Future	9.55	93.4452	9.5461	93.4452	49,354.00
03/08/2018	2037 On 01-November-18	9.01	Call	Bond Future	662	1	662	1	0.00
03/08/2018	2037 On 01-November-18	9.03	Call	Bond Future	703	1	703	1	0.00
03/08/2018	2037 On 01-November-18	9.02	Call	Bond Future	682	1	682	1	0.00
03/08/2018	2037 On 01-November-18	9.02	Put	Bond Future	5029	5	5029	5	0.00
03/08/2018	2037 On 01-November-18	9.03	Put	Bond Future	4964	5	4964	5	0.00
03/08/2018	2037 On 01-November-18	9.01	Put	Bond Future	5095	5	5095	5	0.00
03/08/2018	2037 On 07-February-19			Bond Future	9.61	90.9964	9.6148	90.9964	650.00
03/08/2018	2037 On 07-February-19	9.05	Call	Bond Future	1569	2	1569	2	0.00
03/08/2018	2037 On 07-February-19	9.06	Call	Bond Future	1596	2	1596	2	0.00
03/08/2018	2037 On 07-February-19	9.07	Call	Bond Future	1623	2	1623	2	0.00
03/08/2018	2037 On 07-February-19	9.07	Put	Bond Future	6065	6	6065	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2018	2037 On 07-February-19	9.05	Put	Bond Future	6181	6	6181	6	0.00
03/08/2018	2037 On 07-February-19	9.06	Put	Bond Future	6123	6	6123	6	0.00
03/08/2018	2037 On 02-May-19			Bond Future	9.68	92.5165	9.6774	92.5165	0.00
03/08/2018	2037 On 02-May-19	9.80	Call	Bond Future	4769	5	4769	5	0.00
03/08/2018	2037 On 02-May-19	9.81	Call	Bond Future	4812	5	4812	5	0.00
03/08/2018	2037 On 02-May-19	9.79	Call	Bond Future	4726	5	4726	5	0.00
03/08/2018	2037 On 02-May-19	9.79	Put	Bond Future	3858	4	3858	4	0.00
03/08/2018	2037 On 02-May-19	9.80	Put	Bond Future	3824	4	3824	4	0.00
03/08/2018	2037 On 02-May-19	9.81	Put	Bond Future	3791	4	3791	4	0.00
03/08/2018	2038 On 02-August-18			Bond Future	122.96	122.9614	122.9614	122.9614	0.00
03/08/2018	2038 On 01-November-18			Bond Future	125.75	125.1840	125.7511	125.1840	9,641.00
03/08/2018	2038 On 07-February-19			Bond Future	126.61	126.0413	126.6145	126.0413	0.00
03/08/2018	2038 On 02-May-19			Bond Future	128.75	128.1702	128.7468	128.1702	0.00
03/08/2018	2040 On 02-August-18			Bond Future	9.59	94.8377	9.5900	94.8377	0.00
03/08/2018	2040 On 01-November-18			Bond Future	9.64	96.8374	9.6363	96.8374	19,698.00
03/08/2018	2040 On 01-November-18	9.08	Call	Bond Future	698	1	698	1	0.00
03/08/2018	2040 On 01-November-18	9.20	Call	Bond Future	983	1	983	1	3,540.00
03/08/2018	2040 On 01-November-18	9.80	Call	Bond Future	3301	3	3301	3	3,540.00
03/08/2018	2040 On 01-November-18	9.07	Call	Bond Future	676	1	676	1	0.00
03/08/2018	2040 On 01-November-18	9.10	Call	Bond Future	741	1	741	1	2,950.00
03/08/2018	2040 On 01-November-18	8.50	Call	Bond Future	64	0	64	0	2,950.00
03/08/2018	2040 On 01-November-18	9.09	Call	Bond Future	719	1	719	1	0.00
03/08/2018	2040 On 01-November-18	9.10	Put	Bond Future	5517	5	5517	5	0.00
03/08/2018	2040 On 01-November-18	8.50	Put	Bond Future	10653	10	10653	10	0.00
03/08/2018	2040 On 01-November-18	9.07	Put	Bond Future	5731	6	5731	6	0.00
03/08/2018	2040 On 01-November-18	9.09	Put	Bond Future	5588	5	5588	5	0.00
03/08/2018	2040 On 01-November-18	9.80	Put	Bond Future	1916	2	1916	2	0.00
03/08/2018	2040 On 01-November-18	9.08	Put	Bond Future	5659	6	5659	6	0.00
03/08/2018	2040 On 01-November-18	9.20	Put	Bond Future	4840	5	4840	5	0.00
03/08/2018	2040 On 07-February-19			Bond Future	9.71	94.2038	9.7052	94.2038	100.00
03/08/2018	2040 On 07-February-19	9.11	Call	Bond Future	1644	2	1644	2	0.00
03/08/2018	2040 On 07-February-19	9.13	Call	Bond Future	1701	2	1701	2	0.00
03/08/2018	2040 On 07-February-19	9.12	Call	Bond Future	1672	2	1672	2	0.00
03/08/2018	2040 On 07-February-19	9.12	Put	Bond Future	6830	7	6830	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
03/08/2018	2040 On 07-February-19	9.11	Put	Bond Future	6893	7	6893	7	0.00
03/08/2018	2040 On 07-February-19	9.13	Put	Bond Future	6767	7	6767	7	0.00
03/08/2018	2040 On 02-May-19			Bond Future	9.77	95.7774	9.7678	95.7774	0.00
03/08/2018	2040 On 02-May-19	9.90	Call	Bond Future	5136	5	5136	5	0.00
03/08/2018	2040 On 02-May-19	9.89	Call	Bond Future	5091	5	5091	5	0.00
03/08/2018	2040 On 02-May-19	9.88	Call	Bond Future	5045	5	5045	5	0.00
03/08/2018	2040 On 02-May-19	9.89	Put	Bond Future	4079	4	4079	4	0.00
03/08/2018	2040 On 02-May-19	9.88	Put	Bond Future	4116	4	4116	4	0.00
03/08/2018	2040 On 02-May-19	9.90	Put	Bond Future	4043	4	4043	4	0.00
03/08/2018	2044 On 02-August-18			Bond Future	9.62	91.9443	9.6200	91.9443	0.00
03/08/2018	2044 On 01-November-18			Bond Future	9.67	93.8528	9.6692	93.8528	38,615.00
03/08/2018	2044 On 01-November-18	9.12	Call	Bond Future	740	1	740	1	0.00
03/08/2018	2044 On 01-November-18	9.13	Call	Bond Future	762	1	762	1	0.00
03/08/2018	2044 On 01-November-18	9.14	Call	Bond Future	785	1	785	1	0.00
03/08/2018	2044 On 01-November-18	9.13	Put	Bond Future	5669	6	5669	6	0.00
03/08/2018	2044 On 01-November-18	9.14	Put	Bond Future	5596	5	5596	5	0.00
03/08/2018	2044 On 01-November-18	9.12	Put	Bond Future	5742	6	5742	6	0.00
03/08/2018	2044 On 07-February-19			Bond Future	9.74	91.2866	9.7358	91.2866	108.00
03/08/2018	2044 On 07-February-19	9.17	Call	Bond Future	1783	2	1783	2	0.00
03/08/2018	2044 On 07-February-19	9.18	Call	Bond Future	1813	2	1813	2	0.00
03/08/2018	2044 On 07-February-19	9.16	Call	Bond Future	1753	2	1753	2	0.00
03/08/2018	2044 On 07-February-19	9.16	Put	Bond Future	6938	7	6938	7	0.00
03/08/2018	2044 On 07-February-19	9.17	Put	Bond Future	6874	7	6874	7	0.00
03/08/2018	2044 On 07-February-19	9.18	Put	Bond Future	6810	7	6810	7	0.00
03/08/2018	2044 On 02-May-19			Bond Future	9.80	92.8115	9.7960	92.8115	0.00
03/08/2018	2044 On 02-May-19	9.90	Call	Bond Future	5131	5	5131	5	0.00
03/08/2018	2044 On 02-May-19	9.92	Call	Bond Future	5223	5	5223	5	0.00
03/08/2018	2044 On 02-May-19	9.91	Call	Bond Future	5177	5	5177	5	0.00
03/08/2018	2044 On 02-May-19	9.92	Put	Bond Future	4179	4	4179	4	0.00
03/08/2018	2044 On 02-May-19	9.91	Put	Bond Future	4217	4	4217	4	0.00
03/08/2018	2044 On 02-May-19	9.90	Put	Bond Future	4255	4	4255	4	0.00
03/08/2018	2046 On 02-August-18			Bond Future	117.37	117.3658	117.3658	117.3658	0.00
03/08/2018	2046 On 01-November-18			Bond Future	119.45	117.8425	119.4452	117.8425	11,966.00
03/08/2018	2046 On 07-February-19			Bond Future	121.78	120.1473	121.7765	120.1473	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
03/08/2018	2046 On 02-May-19			Bond Future	122.14	120.4914	122.1421	120.4914	0.00
03/08/2018	2050 On 02-August-18			Bond Future	121.16	121.1637	121.1637	121.1637	0.00
03/08/2018	2050 On 01-November-18			Bond Future	125.06	124.5392	125.0592	124.5392	9,854.00
03/08/2018	2050 On 07-February-19			Bond Future	125.73	125.2037	125.7288	125.2037	0.00
03/08/2018	2050 On 02-May-19			Bond Future	127.85	127.3184	127.8462	127.3184	0.00
03/08/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	AL37 On 01-November-18			Index Future	595.94	596.3790	595.9360	596.3790	0.00
03/08/2018	AL37 On 07-February-19			Index Future	607.46	607.9390	607.4630	607.9390	0.00
03/08/2018	AL37 On 02-May-19			Index Future	617.59	618.0990	617.5870	618.0990	0.00
03/08/2018	AL7T On 01-November-18			Index Future	695.88	696.7230	695.8800	696.7230	0.00
03/08/2018	AL7T On 07-February-19			Index Future	709.34	710.2280	709.3400	710.2280	0.00
03/08/2018	AL7T On 02-May-19			Index Future	721.16	722.0970	721.1620	722.0970	0.00
03/08/2018	ALBI On 01-November-18			Index Future	631.77	632.6840	631.7690	632.6840	863.00
03/08/2018	ALBI On 07-February-19			Index Future	643.99	644.9480	643.9900	644.9480	0.00
03/08/2018	ALBI On 02-May-19			Index Future	654.72	655.7260	654.7230	655.7260	0.00
03/08/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	C204 On 21-December-18			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
03/08/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/08/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2018	EL28 On 02-August-18			Bond Future	127.42	127.4157	127.4157	127.4157	0.00
03/08/2018	ES33 On 02-August-18			Bond Future	10.75	78.9224	10.7500	78.9224	0.00
03/08/2018	ES33 On 01-November-18			Bond Future	10.84	76.7881	10.8397	76.7881	9,466.00
03/08/2018	ES33 On 07-February-19			Bond Future	10.97	78.2764	10.9653	78.2764	0.00
03/08/2018	ES33 On 02-May-19			Bond Future	11.07	75.7945	11.0723	75.7945	0.00
03/08/2018	ES42 On 02-August-18			Bond Future	10.96	81.7292	10.9600	81.7292	0.00
03/08/2018	ES42 On 01-November-18			Bond Future	11.05	79.1735	11.0513	79.1735	7,957.00
03/08/2018	ES42 On 07-February-19			Bond Future	11.17	80.7078	11.1689	80.7078	0.00
03/08/2018	ES42 On 02-May-19			Bond Future	11.27	77.7960	11.2741	77.7960	0.00
03/08/2018	GOVI On 01-November-18			GOVI	627.38	628.3450	627.3780	628.3450	465.00
03/08/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
03/08/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
03/08/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
03/08/2018	GOVI On 01-November-18	653.51	Put	GOVI	261320	25	261320	25	0.00
03/08/2018	GOVI On 01-November-18	653.49	Put	GOVI	261120	25	261120	25	0.00
03/08/2018	GOVI On 01-November-18	653.50	Put	GOVI	261220	25	261220	25	0.00
03/08/2018	GOVI On 07-February-19			GOVI	639.51	640.5250	639.5140	640.5250	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
03/08/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
03/08/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
03/08/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
03/08/2018	GOVI On 07-February-19	666.51	Put	GOVI	269960	26	269960	26	0.00
03/08/2018	GOVI On 07-February-19	666.52	Put	GOVI	270060	26	270060	26	0.00
03/08/2018	GOVI On 07-February-19	666.53	Put	GOVI	270160	26	270160	26	0.00
03/08/2018	GOVI On 02-May-19			GOVI	650.17	651.2290	650.1720	651.2290	0.00
03/08/2018	GOVI On 02-May-19	647.88	Call	GOVI	22920	3	22920	3	0.00
03/08/2018	GOVI On 02-May-19	647.87	Call	GOVI	23020	3	23020	3	0.00
03/08/2018	GOVI On 02-May-19	647.86	Call	GOVI	23120	3	23120	3	0.00
03/08/2018	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
03/08/2018	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
03/08/2018	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
03/08/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/08/2018	IGOV On 01-November-18			Index Future	256.51	255.8010	256.5110	255.8010	743.00
03/08/2018	IGOV On 07-February-19			Index Future	261.52	260.8040	261.5180	260.8040	0.00
03/08/2018	IGOV On 02-May-19			Index Future	265.92	265.2100	265.9230	265.2100	0.00
03/08/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
03/08/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
03/08/2018	IS01 On 22-March-19			Interest Rate Swap	99.57	99.5700	99.5700	99.5700	0.00
03/08/2018	IS01 On 20-June-19			Interest Rate Swap	102.00	102.0000	102.0000	102.0000	0.00
03/08/2018	IS01 On 19-September-19			Interest Rate Swap	99.92	99.9200	99.9200	99.9200	0.00
03/08/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
03/08/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
03/08/2018	IS02 On 15-March-19			Interest Rate Swap	99.31	99.3100	99.3100	99.3100	0.00
03/08/2018	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
03/08/2018	IS02 On 20-September-19			Interest Rate Swap	101.92	101.9200	101.9200	101.9200	0.00
03/08/2018	IS02 On 20-December-19			Interest Rate Swap	102.92	102.9200	102.9200	102.9200	0.00
03/08/2018	IS02 On 23-March-20			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
03/08/2018	IS02 On 22-June-20			Interest Rate Swap	102.63	102.6300	102.6300	102.6300	0.00
03/08/2018	IS02 On 21-September-20			Interest Rate Swap	99.69	99.6900	99.6900	99.6900	0.00
03/08/2018	IS05 On 17-December-20			Interest Rate Swap	96.57	96.5600	96.5700	96.5600	0.00
03/08/2018	IS05 On 16-March-21			Interest Rate Swap	95.82	95.8000	95.8200	95.8000	0.00
03/08/2018	IS05 On 15-June-21			Interest Rate Swap	95.04	95.0200	95.0400	95.0200	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
03/08/2018	IS05 On 21-September-21			Interest Rate Swap	95.25	95.2200	95.2500	95.2200	0.00
03/08/2018	IS05 On 21-December-21			Interest Rate Swap	97.47	97.4300	97.4700	97.4300	51.00
03/08/2018	IS05 On 15-March-22			Interest Rate Swap	97.62	97.5800	97.6200	97.5800	0.00
03/08/2018	IS05 On 21-June-22			Interest Rate Swap	98.84	98.7900	98.8400	98.7900	0.00
03/08/2018	IS05 On 20-September-22			Interest Rate Swap	102.77	102.7200	102.7700	102.7200	0.00
03/08/2018	IS05 On 20-December-22			Interest Rate Swap	104.03	103.9800	104.0300	103.9800	0.00
03/08/2018	IS05 On 22-March-23			Interest Rate Swap	97.45	97.4000	97.4500	97.4000	0.00
03/08/2018	IS05 On 20-June-23			Interest Rate Swap	103.48	103.4300	103.4800	103.4300	0.00
03/08/2018	IS05 On 19-September-23			Interest Rate Swap	99.01	98.9600	99.0100	98.9600	0.00
03/08/2018	IS10 On 17-December-25			Interest Rate Swap	95.93	95.7900	95.9300	95.7900	0.00
03/08/2018	IS10 On 16-March-26			Interest Rate Swap	92.96	92.8100	92.9600	92.8100	0.00
03/08/2018	IS10 On 15-June-26			Interest Rate Swap	91.72	91.5700	91.7200	91.5700	0.00
03/08/2018	IS10 On 21-September-26			Interest Rate Swap	93.88	93.7400	93.8800	93.7400	0.00
03/08/2018	IS10 On 21-December-26			Interest Rate Swap	97.66	97.5100	97.6600	97.5100	0.00
03/08/2018	IS10 On 15-March-27			Interest Rate Swap	96.23	96.0900	96.2300	96.0900	0.00
03/08/2018	IS10 On 21-June-27			Interest Rate Swap	98.30	98.1600	98.3000	98.1600	0.00
03/08/2018	IS10 On 20-September-27			Interest Rate Swap	103.72	103.5800	103.7200	103.5800	0.00
03/08/2018	IS10 On 20-December-27			Interest Rate Swap	104.07	103.9300	104.0700	103.9300	0.00
03/08/2018	IS10 On 22-March-28			Interest Rate Swap	97.63	97.4800	97.6300	97.4800	0.00
03/08/2018	IS10 On 20-June-28			Interest Rate Swap	104.76	104.6100	104.7600	104.6100	0.00
03/08/2018	IS10 On 19-September-28			Interest Rate Swap	98.37	98.2100	98.3700	98.2100	0.00
03/08/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/08/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/08/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/08/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
03/08/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
03/08/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
03/08/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
03/08/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
03/08/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
03/08/2018	R023 On 02-August-18			Bond Future	8.18	101.7495	8.1800	101.7495	0.00
03/08/2018	R023 On 01-November-18			Bond Future	8.21	99.8458	8.2113	99.8458	41,128.00
03/08/2018	R023 On 01-November-18	10.59	Call	Bond Future	7994	8	7994	8	0.00
03/08/2018	R023 On 01-November-18	10.58	Call	Bond Future	7962	8	7962	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
03/08/2018	R023 On 01-November-18	10.57	Call	Bond Future	7931	8	7931	8	0.00
03/08/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
03/08/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
03/08/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
03/08/2018	R023 On 07-February-19			Bond Future	8.29	101.7811	8.2913	101.7811	0.00
03/08/2018	R023 On 07-February-19	10.57	Call	Bond Future	7292	7	7292	7	0.00
03/08/2018	R023 On 07-February-19	10.59	Call	Bond Future	7352	7	7352	7	0.00
03/08/2018	R023 On 07-February-19	10.58	Call	Bond Future	7322	7	7322	7	0.00
03/08/2018	R023 On 07-February-19	10.58	Put	Bond Future	29	0	29	0	0.00
03/08/2018	R023 On 07-February-19	10.59	Put	Bond Future	28	0	28	0	0.00
03/08/2018	R023 On 07-February-19	10.57	Put	Bond Future	29	0	29	0	0.00
03/08/2018	R023 On 02-May-19			Bond Future	8.36	99.5541	8.3570	99.5541	0.00
03/08/2018	R023 On 02-May-19	8.46	Call	Bond Future	1647	2	1647	2	0.00
03/08/2018	R023 On 02-May-19	8.45	Call	Bond Future	1627	2	1627	2	0.00
03/08/2018	R023 On 02-May-19	8.44	Call	Bond Future	1608	2	1608	2	0.00
03/08/2018	R023 On 02-May-19	8.45	Put	Bond Future	1333	1	1333	1	0.00
03/08/2018	R023 On 02-May-19	8.44	Put	Bond Future	1345	1	1345	1	0.00
03/08/2018	R023 On 02-May-19	8.46	Put	Bond Future	1321	1	1321	1	0.00
03/08/2018	R035 On 02-August-18			Bond Future	9.44	99.1605	9.4400	99.1605	0.00
03/08/2018	R035 On 01-November-18			Bond Future	9.49	96.7594	9.4860	96.7594	68,063.00
03/08/2018	R035 On 01-November-18	8.94	Call	Bond Future	679	1	679	1	0.00
03/08/2018	R035 On 01-November-18	8.93	Call	Bond Future	659	1	659	1	0.00
03/08/2018	R035 On 01-November-18	8.92	Call	Bond Future	639	1	639	1	0.00
03/08/2018	R035 On 01-November-18	8.93	Put	Bond Future	5213	5	5213	5	0.00
03/08/2018	R035 On 01-November-18	8.92	Put	Bond Future	5279	5	5279	5	0.00
03/08/2018	R035 On 01-November-18	8.94	Put	Bond Future	5149	5	5149	5	0.00
03/08/2018	R035 On 07-February-19			Bond Future	9.56	98.6349	9.5609	98.6349	298.00
03/08/2018	R035 On 07-February-19	8.96	Call	Bond Future	1425	1	1425	1	0.00
03/08/2018	R035 On 07-February-19	8.98	Call	Bond Future	1477	2	1477	2	0.00
03/08/2018	R035 On 07-February-19	8.97	Call	Bond Future	1451	2	1451	2	0.00
03/08/2018	R035 On 07-February-19	8.97	Put	Bond Future	6223	6	6223	6	0.00
03/08/2018	R035 On 07-February-19	8.98	Put	Bond Future	6165	6	6165	6	0.00
03/08/2018	R035 On 07-February-19	8.96	Put	Bond Future	6280	6	6280	6	0.00
03/08/2018	R035 On 02-May-19			Bond Future	9.62	95.7851	9.6220	95.7851	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
03/08/2018	R035 On 02-May-19	9.74	Call	Bond Future	4659	5	4659	5	0.00
03/08/2018	R035 On 02-May-19	9.75	Call	Bond Future	4700	5	4700	5	0.00
03/08/2018	R035 On 02-May-19	9.73	Call	Bond Future	4617	5	4617	5	0.00
03/08/2018	R035 On 02-May-19	9.73	Put	Bond Future	3792	4	3792	4	0.00
03/08/2018	R035 On 02-May-19	9.75	Put	Bond Future	3724	4	3724	4	0.00
03/08/2018	R035 On 02-May-19	9.74	Put	Bond Future	3758	4	3758	4	0.00
03/08/2018	R186 On 02-August-18			Bond Future	8.73	111.7182	8.7250	111.7182	0.00
03/08/2018	R186 On 01-November-18			Bond Future	8.75	114.0926	8.7498	114.0926	63,168.00
03/08/2018	R186 On 01-November-18	8.53	Call	Bond Future	1043	1	1043	1	0.00
03/08/2018	R186 On 01-November-18	8.46	Call	Bond Future	882	1	882	1	5,000.00
03/08/2018	R186 On 01-November-18	8.90	Call	Bond Future	2169	2	2169	2	0.00
03/08/2018	R186 On 01-November-18	9.14	Call	Bond Future	3137	3	3137	3	0.00
03/08/2018	R186 On 01-November-18	8.52	Call	Bond Future	1019	1	1019	1	0.00
03/08/2018	R186 On 01-November-18	8.54	Call	Bond Future	1067	1	1067	1	0.00
03/08/2018	R186 On 01-November-18	7.96	Call	Bond Future	182	0	182	0	5,000.00
03/08/2018	R186 On 01-November-18	8.90	Put	Bond Future	1257	1	1257	1	2,500.00
03/08/2018	R186 On 01-November-18	9.14	Put	Bond Future	790	1	790	1	5,000.00
03/08/2018	R186 On 01-November-18	8.52	Put	Bond Future	2433	2	2433	2	0.00
03/08/2018	R186 On 01-November-18	7.96	Put	Bond Future	5141	5	5141	5	0.00
03/08/2018	R186 On 01-November-18	8.54	Put	Bond Future	2357	2	2357	2	0.00
03/08/2018	R186 On 01-November-18	8.53	Put	Bond Future	2395	2	2395	2	0.00
03/08/2018	R186 On 01-November-18	8.46	Put	Bond Future	2668	3	2668	3	0.00
03/08/2018	R186 On 07-February-19			Bond Future	8.82	110.9988	8.8233	110.9988	719.00
03/08/2018	R186 On 07-February-19	8.20	Call	Bond Future	915	1	915	1	0.00
03/08/2018	R186 On 07-February-19	8.22	Call	Bond Future	951	1	951	1	0.00
03/08/2018	R186 On 07-February-19	8.21	Call	Bond Future	933	1	933	1	0.00
03/08/2018	R186 On 07-February-19	8.20	Put	Bond Future	4686	5	4686	5	0.00
03/08/2018	R186 On 07-February-19	8.22	Put	Bond Future	4599	5	4599	5	0.00
03/08/2018	R186 On 07-February-19	8.21	Put	Bond Future	4642	5	4642	5	0.00
03/08/2018	R186 On 02-May-19			Bond Future	8.89	112.8532	8.8898	112.8532	0.00
03/08/2018	R186 On 02-May-19	9.03	Call	Bond Future	3344	3	3344	3	0.00
03/08/2018	R186 On 02-May-19	9.02	Call	Bond Future	3310	3	3310	3	0.00
03/08/2018	R186 On 02-May-19	9.01	Call	Bond Future	3275	3	3275	3	0.00
03/08/2018	R186 On 02-May-19	9.02	Put	Bond Future	2563	3	2563	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
03/08/2018	R186 On 02-May-19	9.01	Put	Bond Future	2586	3	2586	3	0.00
03/08/2018	R186 On 02-May-19	9.03	Put	Bond Future	2540	2	2540	2	0.00
03/08/2018	R197 On 02-August-18			Bond Future	297.45	297.4517	297.4517	297.4517	0.00
03/08/2018	R197 On 01-November-18			Bond Future	303.64	302.8282	303.6419	302.8282	2,350.00
03/08/2018	R197 On 07-February-19			Bond Future	302.22	301.4005	302.2178	301.4005	0.00
03/08/2018	R197 On 02-May-19			Bond Future	307.31	306.4911	307.3075	306.4911	0.00
03/08/2018	R202 On 02-August-18			Bond Future	232.95	232.9468	232.9468	232.9468	0.00
03/08/2018	R202 On 01-November-18			Bond Future	237.70	237.7221	237.6999	237.7221	10,129.00
03/08/2018	R202 On 07-February-19			Bond Future	238.44	238.4673	238.4350	238.4673	0.00
03/08/2018	R202 On 02-May-19			Bond Future	242.45	242.4954	242.4509	242.4954	0.00
03/08/2018	R204 On 02-August-18			Bond Future	6.55	101.5223	6.5500	101.5223	0.00
03/08/2018	R207 On 02-August-18			Bond Future	7.52	100.0844	7.5200	100.0844	0.00
03/08/2018	R207 On 01-November-18			Bond Future	7.53	101.9437	7.5277	101.9437	19,140.00
03/08/2018	R207 On 01-November-18	6.75	Call	Bond Future	7	0	7	0	0.00
03/08/2018	R207 On 01-November-18	6.76	Call	Bond Future	7	0	7	0	0.00
03/08/2018	R207 On 01-November-18	6.74	Call	Bond Future	7	0	7	0	0.00
03/08/2018	R207 On 01-November-18	6.74	Put	Bond Future	893	1	893	1	0.00
03/08/2018	R207 On 01-November-18	6.75	Put	Bond Future	882	1	882	1	0.00
03/08/2018	R207 On 01-November-18	6.76	Put	Bond Future	871	1	871	1	0.00
03/08/2018	R207 On 07-February-19			Bond Future	7.60	100.2746	7.5998	100.2746	0.00
03/08/2018	R207 On 07-February-19	6.53	Call	Bond Future	8	0	8	0	0.00
03/08/2018	R207 On 07-February-19	6.52	Call	Bond Future	8	0	8	0	0.00
03/08/2018	R207 On 07-February-19	6.51	Call	Bond Future	8	0	8	0	0.00
03/08/2018	R207 On 07-February-19	6.52	Put	Bond Future	959	1	959	1	0.00
03/08/2018	R207 On 07-February-19	6.51	Put	Bond Future	967	1	967	1	0.00
03/08/2018	R207 On 07-February-19	6.53	Put	Bond Future	950	1	950	1	0.00
03/08/2018	R207 On 02-May-19			Bond Future	7.72	101.9499	7.7209	101.9499	0.00
03/08/2018	R207 On 02-May-19	7.61	Call	Bond Future	186	0	186	0	0.00
03/08/2018	R207 On 02-May-19	7.63	Call	Bond Future	193	0	193	0	0.00
03/08/2018	R207 On 02-May-19	7.62	Call	Bond Future	189	0	189	0	0.00
03/08/2018	R207 On 02-May-19	7.62	Put	Bond Future	256	0	256	0	0.00
03/08/2018	R207 On 02-May-19	7.63	Put	Bond Future	253	0	253	0	0.00
03/08/2018	R207 On 02-May-19	7.61	Put	Bond Future	259	0	259	0	0.00
03/08/2018	R208 On 02-August-18			Bond Future	7.82	99.8623	7.8150	99.8623	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
03/08/2018	R208 On 01-November-18			Bond Future	7.85	98.3731	7.8451	98.3731	28,717.00
03/08/2018	R208 On 01-November-18	7.11	Call	Bond Future	24	0	24	0	0.00
03/08/2018	R208 On 01-November-18	7.12	Call	Bond Future	25	0	25	0	0.00
03/08/2018	R208 On 01-November-18	7.10	Call	Bond Future	24	0	24	0	0.00
03/08/2018	R208 On 01-November-18	7.12	Put	Bond Future	1576	2	1576	2	0.00
03/08/2018	R208 On 01-November-18	7.10	Put	Bond Future	1618	2	1618	2	0.00
03/08/2018	R208 On 01-November-18	7.11	Put	Bond Future	1597	2	1597	2	0.00
03/08/2018	R208 On 07-February-19			Bond Future	7.93	100.2797	7.9275	100.2797	0.00
03/08/2018	R208 On 07-February-19	7.08	Call	Bond Future	57	0	57	0	0.00
03/08/2018	R208 On 07-February-19	7.07	Call	Bond Future	55	0	55	0	0.00
03/08/2018	R208 On 07-February-19	7.06	Call	Bond Future	53	0	53	0	0.00
03/08/2018	R208 On 07-February-19	7.08	Put	Bond Future	1683	2	1683	2	0.00
03/08/2018	R208 On 07-February-19	7.06	Put	Bond Future	1718	2	1718	2	0.00
03/08/2018	R208 On 07-February-19	7.07	Put	Bond Future	1700	2	1700	2	0.00
03/08/2018	R208 On 02-May-19			Bond Future	8.01	98.5553	8.0084	98.5553	0.00
03/08/2018	R208 On 02-May-19	8.02	Call	Bond Future	736	1	736	1	0.00
03/08/2018	R208 On 02-May-19	8.03	Call	Bond Future	747	1	747	1	0.00
03/08/2018	R208 On 02-May-19	8.04	Call	Bond Future	758	1	758	1	0.00
03/08/2018	R208 On 02-May-19	8.04	Put	Bond Future	704	1	704	1	0.00
03/08/2018	R208 On 02-May-19	8.02	Put	Bond Future	717	1	717	1	0.00
03/08/2018	R208 On 02-May-19	8.03	Put	Bond Future	710	1	710	1	0.00
03/08/2018	R209 On 02-August-18			Bond Future	9.42	75.1662	9.4200	75.1662	0.00
03/08/2018	R209 On 01-November-18			Bond Future	9.46	73.6353	9.4583	73.6353	126,880.00
03/08/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72610	73	72610	73	0.00
03/08/2018	R209 On 01-November-18	8.89	Call	Bond Future	559	1	559	1	2,000.00
03/08/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72610	73	72610	73	0.00
03/08/2018	R209 On 01-November-18	9.97	Call	Bond Future	4180	4	4180	4	0.00
03/08/2018	R209 On 01-November-18	9.64	Call	Bond Future	2702	3	2702	3	2,000.00
03/08/2018	R209 On 01-November-18	10.00	Call	Bond Future	4325	4	4325	4	0.00
03/08/2018	R209 On 01-November-18	9.47	Call	Bond Future	2050	2	2050	2	0.00
03/08/2018	R209 On 01-November-18	8.98	Call	Bond Future	721	1	721	1	0.00
03/08/2018	R209 On 01-November-18	9.82	Call	Bond Future	3479	4	3479	4	0.00
03/08/2018	R209 On 01-November-18	9.49	Call	Bond Future	2121	2	2121	2	0.00
03/08/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72610	73	72610	73	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
03/08/2018	R209 On 01-November-18	9.34	Call	Bond Future	1619	2	1619	2	0.00
03/08/2018	R209 On 01-November-18	9.98	Call	Bond Future	4228	4	4228	4	0.00
03/08/2018	R209 On 01-November-18	9.94	Call	Bond Future	4037	4	4037	4	0.00
03/08/2018	R209 On 01-November-18	10.57	Call	Bond Future	7190	7	7190	7	0.00
03/08/2018	R209 On 01-November-18	8.99	Call	Bond Future	740	1	740	1	760.00
03/08/2018	R209 On 01-November-18	9.84	Call	Bond Future	3570	4	3570	4	0.00
03/08/2018	R209 On 01-November-18	9.84	Put	Bond Future	1071	1	1071	1	0.00
03/08/2018	R209 On 01-November-18	8.99	Put	Bond Future	3988	4	3988	4	0.00
03/08/2018	R209 On 01-November-18	10.57	Put	Bond Future	254	0	254	0	0.00
03/08/2018	R209 On 01-November-18	9.49	Put	Bond Future	1908	2	1908	2	0.00
03/08/2018	R209 On 01-November-18	9.94	Put	Bond Future	904	1	904	1	0.00
03/08/2018	R209 On 01-November-18	10.00	Put	Bond Future	816	1	816	1	5,850.00
03/08/2018	R209 On 01-November-18	9.47	Put	Bond Future	1971	2	1971	2	760.00
03/08/2018	R209 On 01-November-18	8.98	Put	Bond Future	4040	4	4040	4	0.00
03/08/2018	R209 On 01-November-18	9.97	Put	Bond Future	859	1	859	1	0.00
03/08/2018	R209 On 01-November-18	9.64	Put	Bond Future	1497	1	1497	1	0.00
03/08/2018	R209 On 01-November-18	9.82	Put	Bond Future	1108	1	1108	1	760.00
03/08/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
03/08/2018	R209 On 01-November-18	9.98	Put	Bond Future	844	1	844	1	2,000.00
03/08/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
03/08/2018	R209 On 01-November-18	9.34	Put	Bond Future	2420	2	2420	2	0.00
03/08/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
03/08/2018	R209 On 01-November-18	8.89	Put	Bond Future	4527	4	4527	4	0.00
03/08/2018	R209 On 07-February-19			Bond Future	9.52	75.0625	9.5228	75.0625	340.00
03/08/2018	R209 On 07-February-19	8.96	Call	Bond Future	1331	1	1331	1	0.00
03/08/2018	R209 On 07-February-19	8.97	Call	Bond Future	1354	1	1354	1	0.00
03/08/2018	R209 On 07-February-19	8.95	Call	Bond Future	1307	1	1307	1	0.00
03/08/2018	R209 On 07-February-19	8.95	Put	Bond Future	5258	5	5258	5	0.00
03/08/2018	R209 On 07-February-19	8.96	Put	Bond Future	5210	5	5210	5	0.00
03/08/2018	R209 On 07-February-19	8.97	Put	Bond Future	5161	5	5161	5	0.00
03/08/2018	R209 On 02-May-19			Bond Future	9.58	73.1686	9.5785	73.1686	0.00
03/08/2018	R209 On 02-May-19	9.69	Call	Bond Future	3993	4	3993	4	0.00
03/08/2018	R209 On 02-May-19	9.68	Call	Bond Future	3957	4	3957	4	0.00
03/08/2018	R209 On 02-May-19	9.70	Call	Bond Future	4028	4	4028	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
03/08/2018	R209 On 02-May-19	9.68	Put	Bond Future	3296	3	3296	3	0.00
03/08/2018	R209 On 02-May-19	9.69	Put	Bond Future	3266	3	3266	3	0.00
03/08/2018	R209 On 02-May-19	9.70	Put	Bond Future	3237	3	3237	3	0.00
03/08/2018	R210 On 02-August-18			Bond Future	185.17	185.1673	185.1673	185.1673	0.00
03/08/2018	R210 On 01-November-18			Bond Future	186.32	186.0209	186.3189	186.0209	2,149.00
03/08/2018	R210 On 07-February-19			Bond Future	189.96	189.6593	189.9555	189.6593	0.00
03/08/2018	R210 On 02-May-19			Bond Future	190.60	190.3078	190.5999	190.3078	0.00
03/08/2018	R212 On 02-August-18			Bond Future	153.38	153.3813	153.3813	153.3813	0.00
03/08/2018	R212 On 01-November-18			Bond Future	156.40	156.1537	156.3951	156.1537	3,476.00
03/08/2018	R212 On 07-February-19			Bond Future	157.29	157.0529	157.2926	157.0529	0.00
03/08/2018	R212 On 02-May-19			Bond Future	159.94	159.7056	159.9417	159.7056	0.00
03/08/2018	R213 On 02-August-18			Bond Future	9.22	86.7142	9.2200	86.7142	0.00
03/08/2018	R213 On 01-November-18			Bond Future	9.26	84.9801	9.2644	84.9801	32,893.00
03/08/2018	R213 On 01-November-18	8.66	Call	Bond Future	424	0	424	0	0.00
03/08/2018	R213 On 01-November-18	8.65	Call	Bond Future	410	0	410	0	0.00
03/08/2018	R213 On 01-November-18	8.64	Call	Bond Future	397	0	397	0	0.00
03/08/2018	R213 On 01-November-18	8.65	Put	Bond Future	4489	4	4489	4	0.00
03/08/2018	R213 On 01-November-18	8.64	Put	Bond Future	4544	4	4544	4	0.00
03/08/2018	R213 On 01-November-18	8.66	Put	Bond Future	4434	4	4434	4	0.00
03/08/2018	R213 On 07-February-19			Bond Future	9.34	86.6273	9.3377	86.6273	112.00
03/08/2018	R213 On 07-February-19	8.68	Call	Bond Future	1039	1	1039	1	0.00
03/08/2018	R213 On 07-February-19	8.69	Call	Bond Future	1059	1	1059	1	0.00
03/08/2018	R213 On 07-February-19	8.70	Call	Bond Future	1079	1	1079	1	0.00
03/08/2018	R213 On 07-February-19	8.69	Put	Bond Future	5287	5	5287	5	0.00
03/08/2018	R213 On 07-February-19	8.70	Put	Bond Future	5240	5	5240	5	0.00
03/08/2018	R213 On 07-February-19	8.68	Put	Bond Future	5335	5	5335	5	0.00
03/08/2018	R213 On 02-May-19			Bond Future	9.40	84.5271	9.3975	84.5271	0.00
03/08/2018	R213 On 02-May-19	9.50	Call	Bond Future	3692	4	3692	4	0.00
03/08/2018	R213 On 02-May-19	9.49	Call	Bond Future	3658	4	3658	4	0.00
03/08/2018	R213 On 02-May-19	9.48	Call	Bond Future	3624	4	3624	4	0.00
03/08/2018	R213 On 02-May-19	9.49	Put	Bond Future	3086	3	3086	3	0.00
03/08/2018	R213 On 02-May-19	9.48	Put	Bond Future	3113	3	3113	3	0.00
03/08/2018	R213 On 02-May-19	9.50	Put	Bond Future	3058	3	3058	3	0.00
03/08/2018	R214 On 02-August-18			Bond Future	9.57	74.6295	9.5700	74.6295	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
03/08/2018	R214 On 01-November-18			Bond Future	9.61	72.9203	9.6144	72.9203	30,769.00
03/08/2018	R214 On 01-November-18	8.98	Call	Bond Future	468	1	468	1	0.00
03/08/2018	R214 On 01-November-18	8.99	Call	Bond Future	484	1	484	1	0.00
03/08/2018	R214 On 01-November-18	9.00	Call	Bond Future	500	1	500	1	0.00
03/08/2018	R214 On 01-November-18	9.00	Put	Bond Future	5026	5	5026	5	0.00
03/08/2018	R214 On 01-November-18	8.98	Put	Bond Future	5150	5	5150	5	0.00
03/08/2018	R214 On 01-November-18	8.99	Put	Bond Future	5088	5	5088	5	0.00
03/08/2018	R214 On 07-February-19			Bond Future	9.68	74.3336	9.6813	74.3336	0.00
03/08/2018	R214 On 07-February-19	9.04	Call	Bond Future	1285	1	1285	1	0.00
03/08/2018	R214 On 07-February-19	9.05	Call	Bond Future	1308	1	1308	1	0.00
03/08/2018	R214 On 07-February-19	9.03	Call	Bond Future	1263	1	1263	1	0.00
03/08/2018	R214 On 07-February-19	9.03	Put	Bond Future	6016	6	6016	6	0.00
03/08/2018	R214 On 07-February-19	9.04	Put	Bond Future	5961	6	5961	6	0.00
03/08/2018	R214 On 07-February-19	9.05	Put	Bond Future	5907	6	5907	6	0.00
03/08/2018	R214 On 02-May-19			Bond Future	9.74	72.2814	9.7355	72.2814	0.00
03/08/2018	R214 On 02-May-19	9.87	Call	Bond Future	4363	4	4363	4	0.00
03/08/2018	R214 On 02-May-19	9.85	Call	Bond Future	4287	4	4287	4	0.00
03/08/2018	R214 On 02-May-19	9.86	Call	Bond Future	4325	4	4325	4	0.00
03/08/2018	R214 On 02-May-19	9.86	Put	Bond Future	3478	3	3478	3	0.00
03/08/2018	R214 On 02-May-19	9.87	Put	Bond Future	3449	3	3449	3	0.00
03/08/2018	R214 On 02-May-19	9.85	Put	Bond Future	3508	3	3508	3	0.00
03/08/2018	R248 On 02-August-18			Bond Future	9.62	95.3564	9.6150	95.3564	0.00
03/08/2018	R248 On 01-November-18			Bond Future	9.66	92.9470	9.6604	92.9470	96,842.00
03/08/2018	R248 On 01-November-18	9.01	Call	Bond Future	549	1	549	1	0.00
03/08/2018	R248 On 01-November-18	9.03	Call	Bond Future	586	1	586	1	0.00
03/08/2018	R248 On 01-November-18	9.02	Call	Bond Future	567	1	567	1	0.00
03/08/2018	R248 On 01-November-18	9.02	Put	Bond Future	6632	6	6632	6	0.00
03/08/2018	R248 On 01-November-18	9.03	Put	Bond Future	6551	6	6551	6	0.00
03/08/2018	R248 On 01-November-18	9.01	Put	Bond Future	6714	7	6714	7	0.00
03/08/2018	R248 On 07-February-19			Bond Future	9.73	94.7485	9.7286	94.7485	0.00
03/08/2018	R248 On 07-February-19	9.06	Call	Bond Future	1526	2	1526	2	0.00
03/08/2018	R248 On 07-February-19	9.07	Call	Bond Future	1554	2	1554	2	0.00
03/08/2018	R248 On 07-February-19	9.05	Call	Bond Future	1499	2	1499	2	0.00
03/08/2018	R248 On 07-February-19	9.07	Put	Bond Future	7716	8	7716	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
03/08/2018	R248 On 07-February-19	9.05	Put	Bond Future	7859	8	7859	8	0.00
03/08/2018	R248 On 07-February-19	9.06	Put	Bond Future	7788	8	7788	8	0.00
03/08/2018	R248 On 02-May-19			Bond Future	9.78	91.8970	9.7838	91.8970	0.00
03/08/2018	R248 On 02-May-19	9.90	Call	Bond Future	5328	5	5328	5	0.00
03/08/2018	R248 On 02-May-19	9.91	Call	Bond Future	5375	5	5375	5	0.00
03/08/2018	R248 On 02-May-19	9.89	Call	Bond Future	5282	5	5282	5	0.00
03/08/2018	R248 On 02-May-19	9.91	Put	Bond Future	4284	4	4284	4	0.00
03/08/2018	R248 On 02-May-19	9.89	Put	Bond Future	4361	4	4361	4	0.00
03/08/2018	R248 On 02-May-19	9.90	Put	Bond Future	4322	4	4322	4	0.00