



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 October 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	2025 On 01-November-18			Bond Future	132.70	132.5617	132.6976	132.5617	529.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2018	2025 On 07-February-19			Bond Future	133.87	133.7283	133.8665	133.7283	0.00
12/10/2018	2025 On 02-May-19			Bond Future	136.11	135.9714	136.1113	135.9714	0.00
12/10/2018	2025 On 01-August-19			Bond Future	138.57	138.4269	138.5709	138.4269	0.00
12/10/2018	2029 On 01-November-18			Bond Future	100.75	100.7343	100.7499	100.7343	1,568.00
12/10/2018	2029 On 07-February-19			Bond Future	102.71	102.6957	102.7113	102.6957	1,386.00
12/10/2018	2029 On 02-May-19			Bond Future	103.36	103.3458	103.3612	103.3458	0.00
12/10/2018	2029 On 01-August-19			Bond Future	105.26	105.2476	105.2643	105.2476	0.00
12/10/2018	2030 On 01-November-18			Bond Future	9.66	90.6943	9.6582	90.6943	49,322.00
12/10/2018	2030 On 01-November-18	8.58	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2030 On 01-November-18	8.90	Call	Bond Future	3	0	3	0	0.00
12/10/2018	2030 On 01-November-18	8.60	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2030 On 01-November-18	9.60	Call	Bond Future	637	1	637	1	0.00
12/10/2018	2030 On 01-November-18	8.59	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2030 On 01-November-18	8.59	Put	Bond Future	7023	7	7023	7	0.00
12/10/2018	2030 On 01-November-18	8.58	Put	Bond Future	7092	7	7092	7	0.00
12/10/2018	2030 On 01-November-18	9.60	Put	Bond Future	1002	1	1002	1	0.00
12/10/2018	2030 On 01-November-18	8.90	Put	Bond Future	4913	5	4913	5	0.00
12/10/2018	2030 On 01-November-18	8.60	Put	Bond Future	6953	7	6953	7	0.00
12/10/2018	2030 On 07-February-19			Bond Future	9.75	88.4287	9.7505	88.4287	5,954.00
12/10/2018	2030 On 07-February-19	9.18	Call	Bond Future	642	1	642	1	4,000.00
12/10/2018	2030 On 07-February-19	9.68	Call	Bond Future	1805	2	1805	2	4,000.00
12/10/2018	2030 On 07-February-19	8.62	Call	Bond Future	118	0	118	0	0.00
12/10/2018	2030 On 07-February-19	8.63	Call	Bond Future	122	0	122	0	0.00
12/10/2018	2030 On 07-February-19	8.90	Call	Bond Future	289	0	289	0	1,920.00
12/10/2018	2030 On 07-February-19	10.20	Call	Bond Future	3714	4	3714	4	0.00
12/10/2018	2030 On 07-February-19	8.64	Call	Bond Future	126	0	126	0	0.00
12/10/2018	2030 On 07-February-19	9.60	Call	Bond Future	1574	1	1574	1	1,920.00
12/10/2018	2030 On 07-February-19	9.40	Call	Bond Future	1071	1	1071	1	0.00
12/10/2018	2030 On 07-February-19	8.70	Call	Bond Future	152	0	152	0	0.00
12/10/2018	2030 On 07-February-19	8.70	Put	Bond Future	6902	7	6902	7	0.00
12/10/2018	2030 On 07-February-19	8.90	Put	Bond Future	5701	6	5701	6	0.00
12/10/2018	2030 On 07-February-19	9.40	Put	Bond Future	3250	3	3250	3	0.00
12/10/2018	2030 On 07-February-19	8.64	Put	Bond Future	7281	7	7281	7	0.00
12/10/2018	2030 On 07-February-19	9.60	Put	Bond Future	2501	3	2501	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
12/10/2018	2030 On 07-February-19	8.63	Put	Bond Future	7345	8	7345	8	0.00
12/10/2018	2030 On 07-February-19	8.62	Put	Bond Future	7409	8	7409	8	0.00
12/10/2018	2030 On 07-February-19	10.20	Put	Bond Future	1023	1	1023	1	4,000.00
12/10/2018	2030 On 07-February-19	9.18	Put	Bond Future	4225	4	4225	4	0.00
12/10/2018	2030 On 07-February-19	9.68	Put	Bond Future	2237	2	2237	2	0.00
12/10/2018	2030 On 02-May-19			Bond Future	9.83	89.8979	9.8347	89.8979	0.00
12/10/2018	2030 On 02-May-19	9.39	Call	Bond Future	1533	1	1533	1	0.00
12/10/2018	2030 On 02-May-19	9.41	Call	Bond Future	1580	2	1580	2	0.00
12/10/2018	2030 On 02-May-19	9.40	Call	Bond Future	1556	1	1556	1	0.00
12/10/2018	2030 On 02-May-19	9.40	Put	Bond Future	4218	4	4218	4	0.00
12/10/2018	2030 On 02-May-19	9.41	Put	Bond Future	4180	4	4180	4	0.00
12/10/2018	2030 On 02-May-19	9.39	Put	Bond Future	4258	4	4258	4	0.00
12/10/2018	2030 On 01-August-19			Bond Future	9.93	87.5298	9.9288	87.5298	0.00
12/10/2018	2030 On 01-August-19	9.91	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2030 On 01-August-19	9.92	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2030 On 01-August-19	9.90	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2030 On 01-August-19	9.92	Put	Bond Future	52	0	52	0	0.00
12/10/2018	2030 On 01-August-19	9.90	Put	Bond Future	169	0	169	0	0.00
12/10/2018	2030 On 01-August-19	9.91	Put	Bond Future	111	0	111	0	0.00
12/10/2018	2032 On 01-November-18			Bond Future	9.85	88.8579	9.8486	88.8579	38,725.00
12/10/2018	2032 On 01-November-18	8.76	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2032 On 01-November-18	8.77	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2032 On 01-November-18	8.75	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2032 On 01-November-18	8.75	Put	Bond Future	7857	8	7857	8	0.00
12/10/2018	2032 On 01-November-18	8.76	Put	Bond Future	7781	8	7781	8	0.00
12/10/2018	2032 On 01-November-18	8.77	Put	Bond Future	7705	8	7705	8	0.00
12/10/2018	2032 On 07-February-19			Bond Future	9.94	90.5664	9.9425	90.5664	4,456.00
12/10/2018	2032 On 07-February-19	8.82	Call	Bond Future	127	0	127	0	0.00
12/10/2018	2032 On 07-February-19	8.81	Call	Bond Future	122	0	122	0	0.00
12/10/2018	2032 On 07-February-19	8.80	Call	Bond Future	119	0	119	0	0.00
12/10/2018	2032 On 07-February-19	8.81	Put	Bond Future	8079	8	8079	8	0.00
12/10/2018	2032 On 07-February-19	8.80	Put	Bond Future	8149	8	8149	8	0.00
12/10/2018	2032 On 07-February-19	8.82	Put	Bond Future	8008	8	8008	8	0.00
12/10/2018	2032 On 02-May-19			Bond Future	10.02	87.9160	10.0239	87.9160	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
12/10/2018	2032 On 02-May-19	9.61	Call	Bond Future	1799	2	1799	2	0.00
12/10/2018	2032 On 02-May-19	9.62	Call	Bond Future	1826	2	1826	2	0.00
12/10/2018	2032 On 02-May-19	9.63	Call	Bond Future	1852	2	1852	2	0.00
12/10/2018	2032 On 02-May-19	9.63	Put	Bond Future	4467	5	4467	5	0.00
12/10/2018	2032 On 02-May-19	9.61	Put	Bond Future	4550	5	4550	5	0.00
12/10/2018	2032 On 02-May-19	9.62	Put	Bond Future	4509	5	4509	5	0.00
12/10/2018	2032 On 01-August-19			Bond Future	10.11	89.5165	10.1118	89.5165	0.00
12/10/2018	2032 On 01-August-19	10.11	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2032 On 01-August-19	10.10	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2032 On 01-August-19	10.09	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2032 On 01-August-19	10.09	Put	Bond Future	140	0	140	0	0.00
12/10/2018	2032 On 01-August-19	10.11	Put	Bond Future	12	0	12	0	0.00
12/10/2018	2032 On 01-August-19	10.10	Put	Bond Future	76	0	76	0	0.00
12/10/2018	2033 On 01-November-18			Bond Future	102.86	102.8431	102.8593	102.8431	6,373.00
12/10/2018	2033 On 07-February-19			Bond Future	104.86	104.8455	104.8617	104.8455	0.00
12/10/2018	2033 On 02-May-19			Bond Future	105.48	105.4597	105.4755	105.4597	0.00
12/10/2018	2033 On 01-August-19			Bond Future	107.42	107.4002	107.4177	107.4002	0.00
12/10/2018	2037 On 01-November-18			Bond Future	10.08	88.9587	10.0827	88.9587	52,970.00
12/10/2018	2037 On 01-November-18	9.01	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2037 On 01-November-18	9.03	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2037 On 01-November-18	9.02	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2037 On 01-November-18	9.02	Put	Bond Future	8477	9	8477	9	0.00
12/10/2018	2037 On 01-November-18	9.03	Put	Bond Future	8392	9	8392	9	0.00
12/10/2018	2037 On 01-November-18	9.01	Put	Bond Future	8563	9	8563	9	0.00
12/10/2018	2037 On 07-February-19			Bond Future	10.17	86.4091	10.1716	86.4091	11,591.00
12/10/2018	2037 On 07-February-19	9.05	Call	Bond Future	143	0	143	0	0.00
12/10/2018	2037 On 07-February-19	9.06	Call	Bond Future	147	0	147	0	0.00
12/10/2018	2037 On 07-February-19	9.07	Call	Bond Future	152	0	152	0	0.00
12/10/2018	2037 On 07-February-19	9.07	Put	Bond Future	8815	9	8815	9	0.00
12/10/2018	2037 On 07-February-19	9.05	Put	Bond Future	8975	9	8975	9	0.00
12/10/2018	2037 On 07-February-19	9.06	Put	Bond Future	8895	9	8895	9	0.00
12/10/2018	2037 On 02-May-19			Bond Future	10.25	87.8447	10.2514	87.8447	0.00
12/10/2018	2037 On 02-May-19	9.80	Call	Bond Future	1903	2	1903	2	0.00
12/10/2018	2037 On 02-May-19	9.81	Call	Bond Future	1932	2	1932	2	0.00

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12/10/2018	2037 On 02-May-19	9.79	Call	Bond Future	1875	2	1875	2	0.00
12/10/2018	2037 On 02-May-19	9.79	Put	Bond Future	5302	5	5302	5	0.00
12/10/2018	2037 On 02-May-19	9.80	Put	Bond Future	5254	5	5254	5	0.00
12/10/2018	2037 On 02-May-19	9.81	Put	Bond Future	5206	5	5206	5	0.00
12/10/2018	2037 On 01-August-19			Bond Future	10.34	85.1889	10.3401	85.1889	0.00
12/10/2018	2037 On 01-August-19	10.29	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2037 On 01-August-19	10.31	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2037 On 01-August-19	10.30	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2037 On 01-August-19	10.30	Put	Bond Future	285	0	285	0	0.00
12/10/2018	2037 On 01-August-19	10.31	Put	Bond Future	214	0	214	0	0.00
12/10/2018	2037 On 01-August-19	10.29	Put	Bond Future	356	1	356	1	0.00
12/10/2018	2038 On 01-November-18			Bond Future	122.71	122.6908	122.7102	122.6908	6,394.00
12/10/2018	2038 On 07-February-19			Bond Future	123.51	123.4886	123.5078	123.4886	3,452.00
12/10/2018	2038 On 02-May-19			Bond Future	125.58	125.5599	125.5790	125.5599	0.00
12/10/2018	2038 On 01-August-19			Bond Future	127.84	127.8180	127.8388	127.8180	0.00
12/10/2018	2040 On 01-November-18			Bond Future	10.16	92.1564	10.1576	92.1564	26,311.00
12/10/2018	2040 On 01-November-18	9.08	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2040 On 01-November-18	9.20	Call	Bond Future	0	0	0	0	3,940.00
12/10/2018	2040 On 01-November-18	9.60	Call	Bond Future	40	0	40	0	0.00
12/10/2018	2040 On 01-November-18	9.80	Call	Bond Future	186	0	186	0	1,770.00
12/10/2018	2040 On 01-November-18	9.09	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2040 On 01-November-18	10.00	Call	Bond Future	564	1	564	1	3,940.00
12/10/2018	2040 On 01-November-18	9.07	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2040 On 01-November-18	9.10	Call	Bond Future	0	0	0	0	2,950.00
12/10/2018	2040 On 01-November-18	8.50	Call	Bond Future	0	0	0	0	2,950.00
12/10/2018	2040 On 01-November-18	8.50	Put	Bond Future	14888	15	14888	15	0.00
12/10/2018	2040 On 01-November-18	9.07	Put	Bond Future	9354	10	9354	10	0.00
12/10/2018	2040 On 01-November-18	9.10	Put	Bond Future	9076	9	9076	9	0.00
12/10/2018	2040 On 01-November-18	10.00	Put	Bond Future	1830	2	1830	2	0.00
12/10/2018	2040 On 01-November-18	9.09	Put	Bond Future	9169	9	9169	9	0.00
12/10/2018	2040 On 01-November-18	9.80	Put	Bond Future	3100	3	3100	3	0.00
12/10/2018	2040 On 01-November-18	9.60	Put	Bond Future	4651	5	4651	5	0.00
12/10/2018	2040 On 01-November-18	9.08	Put	Bond Future	9261	9	9261	9	0.00
12/10/2018	2040 On 01-November-18	9.20	Put	Bond Future	8157	8	8157	8	0.00

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12/10/2018	2040 On 07-February-19			Bond Future	10.25	89.4177	10.2459	89.4177	2,384.00
12/10/2018	2040 On 07-February-19	9.11	Call	Bond Future	141	0	141	0	0.00
12/10/2018	2040 On 07-February-19	9.13	Call	Bond Future	151	0	151	0	0.00
12/10/2018	2040 On 07-February-19	9.12	Call	Bond Future	146	0	146	0	0.00
12/10/2018	2040 On 07-February-19	9.12	Put	Bond Future	9697	10	9697	10	0.00
12/10/2018	2040 On 07-February-19	9.11	Put	Bond Future	9784	10	9784	10	0.00
12/10/2018	2040 On 07-February-19	9.13	Put	Bond Future	9610	10	9610	10	0.00
12/10/2018	2040 On 02-May-19			Bond Future	10.33	90.9033	10.3250	90.9033	0.00
12/10/2018	2040 On 02-May-19	9.90	Call	Bond Future	2138	2	2138	2	0.00
12/10/2018	2040 On 02-May-19	9.89	Call	Bond Future	2107	2	2107	2	0.00
12/10/2018	2040 On 02-May-19	9.88	Call	Bond Future	2076	2	2076	2	0.00
12/10/2018	2040 On 02-May-19	9.89	Put	Bond Future	5567	6	5567	6	0.00
12/10/2018	2040 On 02-May-19	9.88	Put	Bond Future	5618	6	5618	6	0.00
12/10/2018	2040 On 02-May-19	9.90	Put	Bond Future	5516	6	5516	6	0.00
12/10/2018	2040 On 01-August-19			Bond Future	10.41	88.0529	10.4129	88.0529	0.00
12/10/2018	2040 On 01-August-19	10.36	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2040 On 01-August-19	10.37	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2040 On 01-August-19	10.38	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2040 On 01-August-19	10.38	Put	Bond Future	250	0	250	0	0.00
12/10/2018	2040 On 01-August-19	10.36	Put	Bond Future	403	1	403	1	0.00
12/10/2018	2040 On 01-August-19	10.37	Put	Bond Future	326	1	326	1	0.00
12/10/2018	2044 On 01-November-18			Bond Future	10.20	89.0979	10.1971	89.0979	31,882.00
12/10/2018	2044 On 01-November-18	9.12	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2044 On 01-November-18	9.13	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2044 On 01-November-18	9.14	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2044 On 01-November-18	9.13	Put	Bond Future	9315	9	9315	9	0.00
12/10/2018	2044 On 01-November-18	9.14	Put	Bond Future	9221	9	9221	9	0.00
12/10/2018	2044 On 01-November-18	9.12	Put	Bond Future	9411	10	9411	10	0.00
12/10/2018	2044 On 07-February-19			Bond Future	10.28	86.4256	10.2828	86.4256	6,535.00
12/10/2018	2044 On 07-February-19	9.17	Call	Bond Future	153	0	153	0	0.00
12/10/2018	2044 On 07-February-19	9.18	Call	Bond Future	158	0	158	0	0.00
12/10/2018	2044 On 07-February-19	9.16	Call	Bond Future	148	0	148	0	0.00
12/10/2018	2044 On 07-February-19	9.16	Put	Bond Future	9838	10	9838	10	0.00
12/10/2018	2044 On 07-February-19	9.17	Put	Bond Future	9749	10	9749	10	0.00

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12/10/2018	2044 On 07-February-19	9.18	Put	Bond Future	9660	10	9660	10	0.00
12/10/2018	2044 On 02-May-19			Bond Future	10.36	87.8615	10.3594	87.8615	0.00
12/10/2018	2044 On 02-May-19	9.90	Call	Bond Future	2069	2	2069	2	0.00
12/10/2018	2044 On 02-May-19	9.92	Call	Bond Future	2131	2	2131	2	0.00
12/10/2018	2044 On 02-May-19	9.91	Call	Bond Future	2100	2	2100	2	0.00
12/10/2018	2044 On 02-May-19	9.92	Put	Bond Future	5671	6	5671	6	0.00
12/10/2018	2044 On 02-May-19	9.91	Put	Bond Future	5724	6	5724	6	0.00
12/10/2018	2044 On 02-May-19	9.90	Put	Bond Future	5776	6	5776	6	0.00
12/10/2018	2044 On 01-August-19			Bond Future	10.44	85.0808	10.4443	85.0808	0.00
12/10/2018	2044 On 01-August-19	10.39	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2044 On 01-August-19	10.38	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2044 On 01-August-19	10.40	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2044 On 01-August-19	10.38	Put	Bond Future	496	1	496	1	0.00
12/10/2018	2044 On 01-August-19	10.39	Put	Bond Future	418	1	418	1	0.00
12/10/2018	2044 On 01-August-19	10.40	Put	Bond Future	341	1	341	1	0.00
12/10/2018	2046 On 01-November-18			Bond Future	116.77	116.6438	116.7742	116.6438	9,367.00
12/10/2018	2046 On 07-February-19			Bond Future	119.05	118.9151	119.0475	118.9151	2,715.00
12/10/2018	2046 On 02-May-19			Bond Future	119.36	119.2246	119.3584	119.2246	0.00
12/10/2018	2046 On 01-August-19			Bond Future	121.56	121.4183	121.5562	121.4183	0.00
12/10/2018	2050 On 01-November-18			Bond Future	122.63	122.6124	122.6319	122.6124	7,454.00
12/10/2018	2050 On 07-February-19			Bond Future	123.25	123.2286	123.2477	123.2286	2,630.00
12/10/2018	2050 On 02-May-19			Bond Future	125.31	125.2955	125.3145	125.2955	0.00
12/10/2018	2050 On 01-August-19			Bond Future	125.80	125.7837	125.8046	125.7837	0.00
12/10/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	AL37 On 01-November-18			Index Future	587.69	586.9280	587.6900	586.9280	0.00
12/10/2018	AL37 On 07-February-19			Index Future	598.99	598.2130	598.9860	598.2130	0.00
12/10/2018	AL37 On 02-May-19			Index Future	608.94	608.1540	608.9400	608.1540	0.00
12/10/2018	AL37 On 01-August-19			Index Future	620.03	619.2290	620.0340	619.2290	0.00
12/10/2018	AL7T On 01-November-18			Index Future	676.12	674.8950	676.1150	674.8950	0.00
12/10/2018	AL7T On 07-February-19			Index Future	689.11	687.8710	689.1110	687.8710	0.00
12/10/2018	AL7T On 02-May-19			Index Future	700.56	699.3020	700.5620	699.3020	0.00
12/10/2018	AL7T On 01-August-19			Index Future	713.33	712.0370	713.3260	712.0370	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
12/10/2018	ALBI On 01-November-18			Index Future	610.12	608.9320	610.1190	608.9320	591.00
12/10/2018	ALBI On 07-February-19			Index Future	621.85	620.6400	621.8470	620.6400	513.00
12/10/2018	ALBI On 02-May-19			Index Future	632.18	630.9540	632.1800	630.9540	0.00
12/10/2018	ALBI On 01-August-19			Index Future	643.70	642.4440	643.6980	642.4440	0.00
12/10/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/10/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C442 On 25-April-42			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
12/10/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	ES33 On 01-November-18			Bond Future	11.29	73.9105	11.2886	73.9105	9,466.00
12/10/2018	ES33 On 07-February-19			Bond Future	11.43	75.3316	11.4338	75.3316	0.00
12/10/2018	ES33 On 02-May-19			Bond Future	11.56	72.7940	11.5572	72.7940	0.00
12/10/2018	ES33 On 01-August-19			Bond Future	11.69	74.1191	11.6921	74.1191	0.00
12/10/2018	ES42 On 01-November-18			Bond Future	11.52	75.7690	11.5220	75.7690	7,957.00
12/10/2018	ES42 On 07-February-19			Bond Future	11.66	77.2258	11.6595	77.2258	0.00
12/10/2018	ES42 On 02-May-19			Bond Future	11.78	74.2490	11.7822	74.2490	0.00
12/10/2018	ES42 On 01-August-19			Bond Future	11.91	75.6005	11.9132	75.6005	0.00
12/10/2018	GOVI On 01-November-18			GOVI	603.86	602.6270	603.8600	602.6270	461.00
12/10/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
12/10/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
12/10/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
12/10/2018	GOVI On 01-November-18	653.51	Put	GOVI	496500	51	496500	51	0.00
12/10/2018	GOVI On 01-November-18	653.49	Put	GOVI	496300	51	496300	51	0.00
12/10/2018	GOVI On 01-November-18	653.50	Put	GOVI	496400	51	496400	51	0.00
12/10/2018	GOVI On 07-February-19			GOVI	615.47	614.2140	615.4680	614.2140	0.00
12/10/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
12/10/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
12/10/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
12/10/2018	GOVI On 07-February-19	666.51	Put	GOVI	510420	52	510420	52	0.00
12/10/2018	GOVI On 07-February-19	666.52	Put	GOVI	510520	52	510520	52	0.00
12/10/2018	GOVI On 07-February-19	666.53	Put	GOVI	510620	52	510620	52	0.00
12/10/2018	GOVI On 02-May-19			GOVI	625.70	624.4210	625.6950	624.4210	0.00
12/10/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
12/10/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
12/10/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
12/10/2018	GOVI On 02-May-19	647.88	Put	GOVI	221850	23	221850	23	0.00
12/10/2018	GOVI On 02-May-19	647.86	Put	GOVI	221650	23	221650	23	0.00
12/10/2018	GOVI On 02-May-19	647.87	Put	GOVI	221750	23	221750	23	0.00
12/10/2018	GOVI On 01-August-19			GOVI	637.10	635.7920	637.0950	635.7920	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
12/10/2018	GOVI On 01-August-19	638.69	Call	GOVI	0	0	0	0	0.00
12/10/2018	GOVI On 01-August-19	638.68	Call	GOVI	0	0	0	0	0.00
12/10/2018	GOVI On 01-August-19	638.67	Call	GOVI	0	0	0	0	0.00
12/10/2018	GOVI On 01-August-19	638.68	Put	GOVI	15850	3	15850	3	0.00
12/10/2018	GOVI On 01-August-19	638.67	Put	GOVI	15750	3	15750	3	0.00
12/10/2018	GOVI On 01-August-19	638.69	Put	GOVI	15950	3	15950	3	0.00
12/10/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/10/2018	IGOV On 01-November-18			Index Future	253.57	253.5130	253.5710	253.5130	746.00
12/10/2018	IGOV On 07-February-19			Index Future	258.51	258.4490	258.5070	258.4490	0.00
12/10/2018	IGOV On 02-May-19			Index Future	262.84	262.7850	262.8420	262.7850	0.00
12/10/2018	IGOV On 01-August-19			Index Future	267.68	267.6210	267.6820	267.6210	0.00
12/10/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
12/10/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
12/10/2018	IS01 On 20-June-19			Interest Rate Swap	102.07	102.0800	102.0700	102.0800	0.00
12/10/2018	IS01 On 19-September-19			Interest Rate Swap	100.04	100.0500	100.0400	100.0500	0.00
12/10/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
12/10/2018	IS02 On 15-March-19			Interest Rate Swap	99.34	99.3400	99.3400	99.3400	0.00
12/10/2018	IS02 On 21-June-19			Interest Rate Swap	99.80	99.8100	99.8000	99.8100	0.00
12/10/2018	IS02 On 20-September-19			Interest Rate Swap	102.04	102.0500	102.0400	102.0500	0.00
12/10/2018	IS02 On 20-December-19			Interest Rate Swap	103.10	103.1200	103.1000	103.1200	0.00
12/10/2018	IS02 On 23-March-20			Interest Rate Swap	99.25	99.2800	99.2500	99.2800	0.00
12/10/2018	IS02 On 22-June-20			Interest Rate Swap	102.97	103.0100	102.9700	103.0100	0.00
12/10/2018	IS02 On 21-September-20			Interest Rate Swap	100.13	100.1800	100.1300	100.1800	0.00
12/10/2018	IS05 On 17-December-20			Interest Rate Swap	97.08	97.1400	97.0800	97.1400	0.00
12/10/2018	IS05 On 16-March-21			Interest Rate Swap	96.42	96.4900	96.4200	96.4900	0.00
12/10/2018	IS05 On 15-June-21			Interest Rate Swap	95.72	95.8000	95.7200	95.8000	0.00
12/10/2018	IS05 On 21-September-21			Interest Rate Swap	96.00	96.0900	96.0000	96.0900	0.00
12/10/2018	IS05 On 21-December-21			Interest Rate Swap	98.29	98.4000	98.2900	98.4000	51.00
12/10/2018	IS05 On 15-March-22			Interest Rate Swap	98.52	98.6400	98.5200	98.6400	0.00
12/10/2018	IS05 On 21-June-22			Interest Rate Swap	99.82	99.9400	99.8200	99.9400	0.00
12/10/2018	IS05 On 20-September-22			Interest Rate Swap	103.83	103.9600	103.8300	103.9600	0.00
12/10/2018	IS05 On 20-December-22			Interest Rate Swap	105.18	105.3100	105.1800	105.3100	0.00
12/10/2018	IS05 On 22-March-23			Interest Rate Swap	98.70	98.8400	98.7000	98.8400	0.00
12/10/2018	IS05 On 20-June-23			Interest Rate Swap	104.81	104.9600	104.8100	104.9600	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
12/10/2018	IS05 On 19-September-23			Interest Rate Swap	100.45	100.6000	100.4500	100.6000	0.00
12/10/2018	IS10 On 17-December-25			Interest Rate Swap	97.94	98.1400	97.9400	98.1400	0.00
12/10/2018	IS10 On 16-March-26			Interest Rate Swap	95.07	95.2800	95.0700	95.2800	0.00
12/10/2018	IS10 On 15-June-26			Interest Rate Swap	93.92	94.1400	93.9200	94.1400	0.00
12/10/2018	IS10 On 21-September-26			Interest Rate Swap	96.15	96.3700	96.1500	96.3700	0.00
12/10/2018	IS10 On 21-December-26			Interest Rate Swap	99.96	100.1800	99.9600	100.1800	0.00
12/10/2018	IS10 On 15-March-27			Interest Rate Swap	98.63	98.8600	98.6300	98.8600	0.00
12/10/2018	IS10 On 21-June-27			Interest Rate Swap	100.75	100.9800	100.7500	100.9800	0.00
12/10/2018	IS10 On 20-September-27			Interest Rate Swap	106.20	106.4300	106.2000	106.4300	0.00
12/10/2018	IS10 On 20-December-27			Interest Rate Swap	106.60	106.8400	106.6000	106.8400	0.00
12/10/2018	IS10 On 22-March-28			Interest Rate Swap	100.27	100.5200	100.2700	100.5200	0.00
12/10/2018	IS10 On 20-June-28			Interest Rate Swap	107.39	107.6300	107.3900	107.6300	0.00
12/10/2018	IS10 On 19-September-28			Interest Rate Swap	101.11	101.3700	101.1100	101.3700	0.00
12/10/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/10/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/10/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/10/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
12/10/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
12/10/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
12/10/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
12/10/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
12/10/2018	R023 On 01-November-18			Bond Future	8.62	98.1996	8.6223	98.1996	37,322.00
12/10/2018	R023 On 01-November-18	10.59	Call	Bond Future	6553	6	6553	6	0.00
12/10/2018	R023 On 01-November-18	10.58	Call	Bond Future	6521	6	6521	6	0.00
12/10/2018	R023 On 01-November-18	10.57	Call	Bond Future	6489	6	6489	6	0.00
12/10/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
12/10/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
12/10/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
12/10/2018	R023 On 07-February-19			Bond Future	8.74	100.0877	8.7388	100.0877	17,367.00
12/10/2018	R023 On 07-February-19	10.57	Call	Bond Future	5801	6	5801	6	0.00
12/10/2018	R023 On 07-February-19	10.59	Call	Bond Future	5861	6	5861	6	0.00
12/10/2018	R023 On 07-February-19	10.58	Call	Bond Future	5831	6	5831	6	0.00
12/10/2018	R023 On 07-February-19	10.58	Put	Bond Future	19	0	19	0	0.00
12/10/2018	R023 On 07-February-19	10.59	Put	Bond Future	18	0	18	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
12/10/2018	R023 On 07-February-19	10.57	Put	Bond Future	19	0	19	0	0.00
12/10/2018	R023 On 02-May-19			Bond Future	8.84	97.8236	8.8373	97.8236	0.00
12/10/2018	R023 On 02-May-19	8.46	Call	Bond Future	693	1	693	1	0.00
12/10/2018	R023 On 02-May-19	8.45	Call	Bond Future	680	1	680	1	0.00
12/10/2018	R023 On 02-May-19	8.44	Call	Bond Future	667	1	667	1	0.00
12/10/2018	R023 On 02-May-19	8.45	Put	Bond Future	1896	2	1896	2	0.00
12/10/2018	R023 On 02-May-19	8.44	Put	Bond Future	1915	2	1915	2	0.00
12/10/2018	R023 On 02-May-19	8.46	Put	Bond Future	1877	2	1877	2	0.00
12/10/2018	R023 On 01-August-19			Bond Future	8.95	99.6046	8.9506	99.6046	0.00
12/10/2018	R023 On 01-August-19	8.93	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R023 On 01-August-19	8.95	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R023 On 01-August-19	8.94	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R023 On 01-August-19	8.94	Put	Bond Future	31	0	31	0	0.00
12/10/2018	R023 On 01-August-19	8.95	Put	Bond Future	2	0	2	0	0.00
12/10/2018	R023 On 01-August-19	8.93	Put	Bond Future	61	0	61	0	0.00
12/10/2018	R035 On 01-November-18			Bond Future	10.00	92.4339	10.0039	92.4339	74,701.00
12/10/2018	R035 On 01-November-18	8.94	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R035 On 01-November-18	8.93	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R035 On 01-November-18	8.92	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R035 On 01-November-18	8.93	Put	Bond Future	8525	9	8525	9	0.00
12/10/2018	R035 On 01-November-18	8.92	Put	Bond Future	8609	9	8609	9	0.00
12/10/2018	R035 On 01-November-18	8.94	Put	Bond Future	8440	9	8440	9	0.00
12/10/2018	R035 On 07-February-19			Bond Future	10.10	94.2112	10.0994	94.2112	298.00
12/10/2018	R035 On 07-February-19	8.96	Call	Bond Future	130	0	130	0	0.00
12/10/2018	R035 On 07-February-19	8.98	Call	Bond Future	139	0	139	0	0.00
12/10/2018	R035 On 07-February-19	8.97	Call	Bond Future	134	0	134	0	0.00
12/10/2018	R035 On 07-February-19	8.97	Put	Bond Future	8963	9	8963	9	0.00
12/10/2018	R035 On 07-February-19	8.98	Put	Bond Future	8884	9	8884	9	0.00
12/10/2018	R035 On 07-February-19	8.96	Put	Bond Future	9043	9	9043	9	0.00
12/10/2018	R035 On 02-May-19			Bond Future	10.18	91.2793	10.1775	91.2793	0.00
12/10/2018	R035 On 02-May-19	9.74	Call	Bond Future	1892	2	1892	2	0.00
12/10/2018	R035 On 02-May-19	9.75	Call	Bond Future	1921	2	1921	2	0.00
12/10/2018	R035 On 02-May-19	9.73	Call	Bond Future	1863	2	1863	2	0.00
12/10/2018	R035 On 02-May-19	9.73	Put	Bond Future	5168	5	5168	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
12/10/2018	R035 On 02-May-19	9.75	Put	Bond Future	5074	5	5074	5	0.00
12/10/2018	R035 On 02-May-19	9.74	Put	Bond Future	5121	5	5121	5	0.00
12/10/2018	R035 On 01-August-19			Bond Future	10.26	92.9410	10.2628	92.9410	0.00
12/10/2018	R035 On 01-August-19	10.24	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R035 On 01-August-19	10.23	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R035 On 01-August-19	10.22	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R035 On 01-August-19	10.23	Put	Bond Future	233	0	233	0	0.00
12/10/2018	R035 On 01-August-19	10.22	Put	Bond Future	304	1	304	1	0.00
12/10/2018	R035 On 01-August-19	10.24	Put	Bond Future	162	0	162	0	0.00
12/10/2018	R186 On 01-November-18			Bond Future	9.26	110.7530	9.2552	110.7530	67,821.00
12/10/2018	R186 On 01-November-18	8.53	Call	Bond Future	3	0	3	0	0.00
12/10/2018	R186 On 01-November-18	8.46	Call	Bond Future	1	0	1	0	5,000.00
12/10/2018	R186 On 01-November-18	8.90	Call	Bond Future	104	0	104	0	0.00
12/10/2018	R186 On 01-November-18	9.14	Call	Bond Future	439	0	439	0	0.00
12/10/2018	R186 On 01-November-18	8.54	Call	Bond Future	4	0	4	0	0.00
12/10/2018	R186 On 01-November-18	7.96	Call	Bond Future	0	0	0	0	5,000.00
12/10/2018	R186 On 01-November-18	8.52	Call	Bond Future	3	0	3	0	0.00
12/10/2018	R186 On 01-November-18	8.52	Put	Bond Future	4444	5	4444	5	0.00
12/10/2018	R186 On 01-November-18	8.90	Put	Bond Future	2220	2	2220	2	2,500.00
12/10/2018	R186 On 01-November-18	9.14	Put	Bond Future	1120	1	1120	1	5,000.00
12/10/2018	R186 On 01-November-18	7.96	Put	Bond Future	7986	8	7986	8	0.00
12/10/2018	R186 On 01-November-18	8.54	Put	Bond Future	4321	5	4321	5	0.00
12/10/2018	R186 On 01-November-18	8.53	Put	Bond Future	4382	5	4382	5	0.00
12/10/2018	R186 On 01-November-18	8.46	Put	Bond Future	4815	5	4815	5	0.00
12/10/2018	R186 On 07-February-19			Bond Future	9.36	107.5779	9.3567	107.5779	839.00
12/10/2018	R186 On 07-February-19	8.20	Call	Bond Future	92	0	92	0	0.00
12/10/2018	R186 On 07-February-19	8.50	Call	Bond Future	250	0	250	0	1,000.00
12/10/2018	R186 On 07-February-19	9.10	Call	Bond Future	1145	1	1145	1	0.00
12/10/2018	R186 On 07-February-19	8.21	Call	Bond Future	95	0	95	0	0.00
12/10/2018	R186 On 07-February-19	9.92	Call	Bond Future	3897	4	3897	4	0.00
12/10/2018	R186 On 07-February-19	8.22	Call	Bond Future	98	0	98	0	0.00
12/10/2018	R186 On 07-February-19	9.27	Call	Bond Future	1569	1	1569	1	1,170.00
12/10/2018	R186 On 07-February-19	8.30	Call	Bond Future	130	0	130	0	210.00
12/10/2018	R186 On 07-February-19	8.77	Call	Bond Future	543	1	543	1	1,170.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2018	R186 On 07-February-19	9.90	Call	Bond Future	3812	4	3812	4	0.00
12/10/2018	R186 On 07-February-19	9.90	Put	Bond Future	773	1	773	1	1,000.00
12/10/2018	R186 On 07-February-19	8.77	Put	Bond Future	3958	4	3958	4	0.00
12/10/2018	R186 On 07-February-19	8.22	Put	Bond Future	6845	7	6845	7	0.00
12/10/2018	R186 On 07-February-19	9.27	Put	Bond Future	2065	2	2065	2	0.00
12/10/2018	R186 On 07-February-19	8.30	Put	Bond Future	6384	7	6384	7	0.00
12/10/2018	R186 On 07-February-19	8.20	Put	Bond Future	6962	7	6962	7	0.00
12/10/2018	R186 On 07-February-19	8.50	Put	Bond Future	5284	5	5284	5	0.00
12/10/2018	R186 On 07-February-19	9.10	Put	Bond Future	2622	3	2622	3	1,000.00
12/10/2018	R186 On 07-February-19	8.21	Put	Bond Future	6904	7	6904	7	0.00
12/10/2018	R186 On 07-February-19	9.92	Put	Bond Future	749	1	749	1	1,170.00
12/10/2018	R186 On 02-May-19			Bond Future	9.45	109.3654	9.4480	109.3654	0.00
12/10/2018	R186 On 02-May-19	9.03	Call	Bond Future	1323	1	1323	1	0.00
12/10/2018	R186 On 02-May-19	10.07	Call	Bond Future	4580	4	4580	4	0.00
12/10/2018	R186 On 02-May-19	9.02	Call	Bond Future	1302	1	1302	1	0.00
12/10/2018	R186 On 02-May-19	9.01	Call	Bond Future	1281	1	1281	1	0.00
12/10/2018	R186 On 02-May-19	9.30	Call	Bond Future	1975	2	1975	2	200.00
12/10/2018	R186 On 02-May-19	8.70	Call	Bond Future	720	1	720	1	200.00
12/10/2018	R186 On 02-May-19	9.30	Put	Bond Future	2800	3	2800	3	0.00
12/10/2018	R186 On 02-May-19	8.70	Put	Bond Future	4976	5	4976	5	0.00
12/10/2018	R186 On 02-May-19	10.07	Put	Bond Future	1204	1	1204	1	200.00
12/10/2018	R186 On 02-May-19	9.02	Put	Bond Future	3711	4	3711	4	0.00
12/10/2018	R186 On 02-May-19	9.01	Put	Bond Future	3747	4	3747	4	0.00
12/10/2018	R186 On 02-May-19	9.03	Put	Bond Future	3675	4	3675	4	0.00
12/10/2018	R186 On 01-August-19			Bond Future	9.55	106.0580	9.5485	106.0580	0.00
12/10/2018	R186 On 01-August-19	9.52	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R186 On 01-August-19	9.54	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R186 On 01-August-19	9.53	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R186 On 01-August-19	9.53	Put	Bond Future	100	0	100	0	0.00
12/10/2018	R186 On 01-August-19	9.54	Put	Bond Future	46	0	46	0	0.00
12/10/2018	R186 On 01-August-19	9.52	Put	Bond Future	154	0	154	0	0.00
12/10/2018	R197 On 01-November-18			Bond Future	300.54	300.4925	300.5386	300.4925	953.00
12/10/2018	R197 On 07-February-19			Bond Future	299.04	298.9961	299.0420	298.9961	1,400.00
12/10/2018	R197 On 02-May-19			Bond Future	304.06	304.0114	304.0566	304.0114	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
12/10/2018	R197 On 01-August-19			Bond Future	302.10	302.0520	302.1015	302.0520	0.00
12/10/2018	R202 On 01-November-18			Bond Future	236.09	236.0576	236.0944	236.0576	8,088.00
12/10/2018	R202 On 07-February-19			Bond Future	236.79	236.7514	236.7881	236.7514	2,057.00
12/10/2018	R202 On 02-May-19			Bond Future	240.76	240.7226	240.7588	240.7226	0.00
12/10/2018	R202 On 01-August-19			Bond Future	241.18	241.1402	241.1799	241.1402	0.00
12/10/2018	R207 On 01-November-18			Bond Future	7.25	102.1888	7.2505	102.1888	18,869.00
12/10/2018	R207 On 01-November-18	6.75	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R207 On 01-November-18	6.76	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R207 On 01-November-18	6.74	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R207 On 01-November-18	6.74	Put	Bond Future	576	1	576	1	0.00
12/10/2018	R207 On 01-November-18	6.75	Put	Bond Future	564	1	564	1	0.00
12/10/2018	R207 On 01-November-18	6.76	Put	Bond Future	553	1	553	1	0.00
12/10/2018	R207 On 07-February-19			Bond Future	7.25	100.5086	7.2525	100.5086	62.00
12/10/2018	R207 On 07-February-19	6.53	Call	Bond Future	19	0	19	0	0.00
12/10/2018	R207 On 07-February-19	6.52	Call	Bond Future	18	0	18	0	0.00
12/10/2018	R207 On 07-February-19	6.51	Call	Bond Future	18	0	18	0	0.00
12/10/2018	R207 On 07-February-19	6.52	Put	Bond Future	665	1	665	1	0.00
12/10/2018	R207 On 07-February-19	6.51	Put	Bond Future	673	1	673	1	0.00
12/10/2018	R207 On 07-February-19	6.53	Put	Bond Future	656	1	656	1	0.00
12/10/2018	R207 On 02-May-19			Bond Future	7.26	102.1786	7.2606	102.1786	0.00
12/10/2018	R207 On 02-May-19	7.61	Call	Bond Future	317	0	317	0	0.00
12/10/2018	R207 On 02-May-19	7.63	Call	Bond Future	327	0	327	0	0.00
12/10/2018	R207 On 02-May-19	7.62	Call	Bond Future	322	0	322	0	0.00
12/10/2018	R207 On 02-May-19	7.62	Put	Bond Future	84	0	84	0	0.00
12/10/2018	R207 On 02-May-19	7.63	Put	Bond Future	83	0	83	0	0.00
12/10/2018	R207 On 02-May-19	7.61	Put	Bond Future	85	0	85	0	0.00
12/10/2018	R207 On 01-August-19			Bond Future	7.14	100.3981	7.1402	100.3981	0.00
12/10/2018	R207 On 01-August-19	7.33	Call	Bond Future	82	0	82	0	0.00
12/10/2018	R207 On 01-August-19	7.34	Call	Bond Future	86	0	86	0	0.00
12/10/2018	R207 On 01-August-19	7.35	Call	Bond Future	91	0	91	0	0.00
12/10/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
12/10/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
12/10/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
12/10/2018	R208 On 01-November-18			Bond Future	7.87	98.1990	7.8721	98.1990	29,067.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2018	R208 On 01-November-18	7.11	Call	Bond Future	1	0	1	0	0.00
12/10/2018	R208 On 01-November-18	7.12	Call	Bond Future	1	0	1	0	0.00
12/10/2018	R208 On 01-November-18	7.10	Call	Bond Future	1	0	1	0	0.00
12/10/2018	R208 On 01-November-18	7.12	Put	Bond Future	1609	2	1609	2	0.00
12/10/2018	R208 On 01-November-18	7.10	Put	Bond Future	1652	2	1652	2	0.00
12/10/2018	R208 On 01-November-18	7.11	Put	Bond Future	1630	2	1630	2	0.00
12/10/2018	R208 On 07-February-19			Bond Future	7.96	100.0871	7.9644	100.0871	0.00
12/10/2018	R208 On 07-February-19	7.08	Call	Bond Future	31	0	31	0	0.00
12/10/2018	R208 On 07-February-19	7.07	Call	Bond Future	30	0	30	0	0.00
12/10/2018	R208 On 07-February-19	7.06	Call	Bond Future	30	0	30	0	0.00
12/10/2018	R208 On 07-February-19	7.08	Put	Bond Future	1726	2	1726	2	0.00
12/10/2018	R208 On 07-February-19	7.06	Put	Bond Future	1764	2	1764	2	0.00
12/10/2018	R208 On 07-February-19	7.07	Put	Bond Future	1745	2	1745	2	0.00
12/10/2018	R208 On 02-May-19			Bond Future	8.05	98.3506	8.0528	98.3506	0.00
12/10/2018	R208 On 02-May-19	8.02	Call	Bond Future	548	1	548	1	0.00
12/10/2018	R208 On 02-May-19	8.03	Call	Bond Future	558	1	558	1	0.00
12/10/2018	R208 On 02-May-19	8.04	Call	Bond Future	568	1	568	1	0.00
12/10/2018	R208 On 02-May-19	8.04	Put	Bond Future	590	1	590	1	0.00
12/10/2018	R208 On 02-May-19	8.02	Put	Bond Future	604	1	604	1	0.00
12/10/2018	R208 On 02-May-19	8.03	Put	Bond Future	597	1	597	1	0.00
12/10/2018	R208 On 01-August-19			Bond Future	8.16	100.1411	8.1586	100.1411	0.00
12/10/2018	R208 On 01-August-19	8.17	Call	Bond Future	17	0	17	0	0.00
12/10/2018	R208 On 01-August-19	8.16	Call	Bond Future	2	0	2	0	0.00
12/10/2018	R208 On 01-August-19	8.15	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R208 On 01-August-19	8.15	Put	Bond Future	13	0	13	0	0.00
12/10/2018	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
12/10/2018	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
12/10/2018	R209 On 01-November-18			Bond Future	9.97	70.0363	9.9664	70.0363	122,707.00
12/10/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	69311	69	69311	69	0.00
12/10/2018	R209 On 01-November-18	8.89	Call	Bond Future	0	0	0	0	2,000.00
12/10/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	69311	69	69311	69	0.00
12/10/2018	R209 On 01-November-18	8.98	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R209 On 01-November-18	10.00	Call	Bond Future	955	1	955	1	0.00
12/10/2018	R209 On 01-November-18	9.64	Call	Bond Future	166	0	166	0	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2018	R209 On 01-November-18	9.47	Call	Bond Future	48	0	48	0	0.00
12/10/2018	R209 On 01-November-18	9.82	Call	Bond Future	453	0	453	0	0.00
12/10/2018	R209 On 01-November-18	9.97	Call	Bond Future	856	1	856	1	0.00
12/10/2018	R209 On 01-November-18	9.94	Call	Bond Future	762	1	762	1	0.00
12/10/2018	R209 On 01-November-18	10.57	Call	Bond Future	3688	4	3688	4	0.00
12/10/2018	R209 On 01-November-18	9.84	Call	Bond Future	497	0	497	0	0.00
12/10/2018	R209 On 01-November-18	8.99	Call	Bond Future	0	0	0	0	760.00
12/10/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	69311	69	69311	69	0.00
12/10/2018	R209 On 01-November-18	9.34	Call	Bond Future	15	0	15	0	0.00
12/10/2018	R209 On 01-November-18	9.98	Call	Bond Future	888	1	888	1	0.00
12/10/2018	R209 On 01-November-18	9.49	Call	Bond Future	56	0	56	0	0.00
12/10/2018	R209 On 01-November-18	8.98	Put	Bond Future	6618	7	6618	7	0.00
12/10/2018	R209 On 01-November-18	10.00	Put	Bond Future	745	1	745	1	5,850.00
12/10/2018	R209 On 01-November-18	9.64	Put	Bond Future	2260	2	2260	2	0.00
12/10/2018	R209 On 01-November-18	9.47	Put	Bond Future	3268	3	3268	3	760.00
12/10/2018	R209 On 01-November-18	9.82	Put	Bond Future	1381	2	1381	2	760.00
12/10/2018	R209 On 01-November-18	9.97	Put	Bond Future	834	1	834	1	0.00
12/10/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
12/10/2018	R209 On 01-November-18	9.49	Put	Bond Future	3142	3	3142	3	0.00
12/10/2018	R209 On 01-November-18	9.84	Put	Bond Future	1297	1	1297	1	0.00
12/10/2018	R209 On 01-November-18	8.99	Put	Bond Future	6547	7	6547	7	0.00
12/10/2018	R209 On 01-November-18	10.57	Put	Bond Future	50	0	50	0	0.00
12/10/2018	R209 On 01-November-18	9.94	Put	Bond Future	929	1	929	1	0.00
12/10/2018	R209 On 01-November-18	9.98	Put	Bond Future	803	1	803	1	2,000.00
12/10/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
12/10/2018	R209 On 01-November-18	9.34	Put	Bond Future	4115	4	4115	4	0.00
12/10/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
12/10/2018	R209 On 01-November-18	8.89	Put	Bond Future	7267	7	7267	7	0.00
12/10/2018	R209 On 07-February-19			Bond Future	10.05	71.3829	10.0489	71.3829	340.00
12/10/2018	R209 On 07-February-19	8.96	Call	Bond Future	147	0	147	0	0.00
12/10/2018	R209 On 07-February-19	8.95	Call	Bond Future	142	0	142	0	0.00
12/10/2018	R209 On 07-February-19	9.04	Call	Bond Future	191	0	191	0	4,000.00
12/10/2018	R209 On 07-February-19	9.54	Call	Bond Future	815	1	815	1	4,000.00
12/10/2018	R209 On 07-February-19	8.97	Call	Bond Future	151	0	151	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
12/10/2018	R209 On 07-February-19	10.20	Call	Bond Future	2632	3	2632	3	0.00
12/10/2018	R209 On 07-February-19	9.04	Put	Bond Future	6872	7	6872	7	0.00
12/10/2018	R209 On 07-February-19	8.95	Put	Bond Future	7464	8	7464	8	0.00
12/10/2018	R209 On 07-February-19	9.54	Put	Bond Future	4072	4	4072	4	0.00
12/10/2018	R209 On 07-February-19	8.96	Put	Bond Future	7397	8	7397	8	0.00
12/10/2018	R209 On 07-February-19	8.97	Put	Bond Future	7330	7	7330	7	0.00
12/10/2018	R209 On 07-February-19	10.20	Put	Bond Future	1707	2	1707	2	4,000.00
12/10/2018	R209 On 02-May-19			Bond Future	10.12	69.4211	10.1200	69.4211	0.00
12/10/2018	R209 On 02-May-19	9.69	Call	Bond Future	1687	2	1687	2	0.00
12/10/2018	R209 On 02-May-19	9.68	Call	Bond Future	1663	2	1663	2	0.00
12/10/2018	R209 On 02-May-19	9.70	Call	Bond Future	1712	2	1712	2	0.00
12/10/2018	R209 On 02-May-19	9.68	Put	Bond Future	4432	5	4432	5	0.00
12/10/2018	R209 On 02-May-19	9.69	Put	Bond Future	4392	5	4392	5	0.00
12/10/2018	R209 On 02-May-19	9.70	Put	Bond Future	4351	4	4351	4	0.00
12/10/2018	R209 On 01-August-19			Bond Future	10.20	70.6850	10.1961	70.6850	0.00
12/10/2018	R209 On 01-August-19	10.15	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R209 On 01-August-19	10.17	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R209 On 01-August-19	10.16	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R209 On 01-August-19	10.16	Put	Bond Future	218	0	218	0	0.00
12/10/2018	R209 On 01-August-19	10.15	Put	Bond Future	279	0	279	0	0.00
12/10/2018	R209 On 01-August-19	10.17	Put	Bond Future	158	0	158	0	0.00
12/10/2018	R210 On 01-November-18			Bond Future	185.79	185.9198	185.7947	185.9198	1,976.00
12/10/2018	R210 On 07-February-19			Bond Future	189.41	189.5399	189.4117	189.5399	712.00
12/10/2018	R210 On 02-May-19			Bond Future	190.03	190.1646	190.0331	190.1646	0.00
12/10/2018	R210 On 01-August-19			Bond Future	193.53	193.6637	193.5322	193.6637	0.00
12/10/2018	R212 On 01-November-18			Bond Future	155.52	155.5007	155.5238	155.5007	2,920.00
12/10/2018	R212 On 07-February-19			Bond Future	156.40	156.3733	156.3963	156.3733	1,526.00
12/10/2018	R212 On 02-May-19			Bond Future	159.02	158.9963	159.0189	158.9963	0.00
12/10/2018	R212 On 01-August-19			Bond Future	161.88	161.8509	161.8758	161.8509	0.00
12/10/2018	R213 On 01-November-18			Bond Future	9.75	81.5925	9.7536	81.5925	32,893.00
12/10/2018	R213 On 01-November-18	8.66	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R213 On 01-November-18	8.65	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R213 On 01-November-18	8.64	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R213 On 01-November-18	8.65	Put	Bond Future	7144	7	7144	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
12/10/2018	R213 On 01-November-18	8.64	Put	Bond Future	7212	7	7212	7	0.00
12/10/2018	R213 On 01-November-18	8.66	Put	Bond Future	7075	7	7075	7	0.00
12/10/2018	R213 On 07-February-19			Bond Future	9.85	83.1613	9.8472	83.1613	1,609.00
12/10/2018	R213 On 07-February-19	8.68	Call	Bond Future	110	0	110	0	0.00
12/10/2018	R213 On 07-February-19	8.69	Call	Bond Future	113	0	113	0	0.00
12/10/2018	R213 On 07-February-19	8.70	Call	Bond Future	117	0	117	0	0.00
12/10/2018	R213 On 07-February-19	8.69	Put	Bond Future	7477	8	7477	8	0.00
12/10/2018	R213 On 07-February-19	8.70	Put	Bond Future	7413	8	7413	8	0.00
12/10/2018	R213 On 07-February-19	8.68	Put	Bond Future	7540	8	7540	8	0.00
12/10/2018	R213 On 02-May-19			Bond Future	9.92	80.9960	9.9239	80.9960	0.00
12/10/2018	R213 On 02-May-19	9.50	Call	Bond Future	1529	1	1529	1	0.00
12/10/2018	R213 On 02-May-19	9.49	Call	Bond Future	1506	1	1506	1	0.00
12/10/2018	R213 On 02-May-19	9.48	Call	Bond Future	1482	1	1482	1	0.00
12/10/2018	R213 On 02-May-19	9.49	Put	Bond Future	4123	4	4123	4	0.00
12/10/2018	R213 On 02-May-19	9.48	Put	Bond Future	4162	4	4162	4	0.00
12/10/2018	R213 On 02-May-19	9.50	Put	Bond Future	4085	4	4085	4	0.00
12/10/2018	R213 On 01-August-19			Bond Future	10.01	82.4706	10.0079	82.4706	0.00
12/10/2018	R213 On 01-August-19	9.98	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R213 On 01-August-19	9.99	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R213 On 01-August-19	10.00	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R213 On 01-August-19	10.00	Put	Bond Future	46	0	46	0	0.00
12/10/2018	R213 On 01-August-19	9.98	Put	Bond Future	162	0	162	0	0.00
12/10/2018	R213 On 01-August-19	9.99	Put	Bond Future	104	0	104	0	0.00
12/10/2018	R214 On 01-November-18			Bond Future	10.14	69.0546	10.1420	69.0546	24,893.00
12/10/2018	R214 On 01-November-18	8.98	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R214 On 01-November-18	8.99	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R214 On 01-November-18	9.00	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R214 On 01-November-18	9.00	Put	Bond Future	8081	8	8081	8	0.00
12/10/2018	R214 On 01-November-18	8.98	Put	Bond Future	8236	8	8236	8	0.00
12/10/2018	R214 On 01-November-18	8.99	Put	Bond Future	8159	8	8159	8	0.00
12/10/2018	R214 On 07-February-19			Bond Future	10.23	70.3823	10.2275	70.3823	3,572.00
12/10/2018	R214 On 07-February-19	9.04	Call	Bond Future	110	0	110	0	0.00
12/10/2018	R214 On 07-February-19	9.05	Call	Bond Future	114	0	114	0	0.00
12/10/2018	R214 On 07-February-19	9.03	Call	Bond Future	107	0	107	0	0.00

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12/10/2018	R214 On 07-February-19	9.03	Put	Bond Future	8491	9	8491	9	0.00
12/10/2018	R214 On 07-February-19	9.04	Put	Bond Future	8418	9	8418	9	0.00
12/10/2018	R214 On 07-February-19	9.05	Put	Bond Future	8345	9	8345	9	0.00
12/10/2018	R214 On 02-May-19			Bond Future	10.30	68.2580	10.2972	68.2580	0.00
12/10/2018	R214 On 02-May-19	9.87	Call	Bond Future	1785	2	1785	2	0.00
12/10/2018	R214 On 02-May-19	9.85	Call	Bond Future	1735	2	1735	2	0.00
12/10/2018	R214 On 02-May-19	9.86	Call	Bond Future	1760	2	1760	2	0.00
12/10/2018	R214 On 02-May-19	9.86	Put	Bond Future	4609	5	4609	5	0.00
12/10/2018	R214 On 02-May-19	9.87	Put	Bond Future	4567	5	4567	5	0.00
12/10/2018	R214 On 02-May-19	9.85	Put	Bond Future	4651	5	4651	5	0.00
12/10/2018	R214 On 01-August-19			Bond Future	10.37	69.5007	10.3729	69.5007	0.00
12/10/2018	R214 On 01-August-19	10.33	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R214 On 01-August-19	10.34	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R214 On 01-August-19	10.32	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R214 On 01-August-19	10.32	Put	Bond Future	330	1	330	1	0.00
12/10/2018	R214 On 01-August-19	10.33	Put	Bond Future	268	0	268	0	0.00
12/10/2018	R214 On 01-August-19	10.34	Put	Bond Future	205	0	205	0	0.00
12/10/2018	R248 On 01-November-18			Bond Future	10.17	88.1615	10.1723	88.1615	91,180.00
12/10/2018	R248 On 01-November-18	9.01	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R248 On 01-November-18	9.03	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R248 On 01-November-18	9.02	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R248 On 01-November-18	9.02	Put	Bond Future	10454	11	10454	11	0.00
12/10/2018	R248 On 01-November-18	9.03	Put	Bond Future	10354	11	10354	11	0.00
12/10/2018	R248 On 01-November-18	9.01	Put	Bond Future	10554	11	10554	11	0.00
12/10/2018	R248 On 07-February-19			Bond Future	10.26	89.8566	10.2592	89.8566	10,093.00
12/10/2018	R248 On 07-February-19	9.06	Call	Bond Future	110	0	110	0	0.00
12/10/2018	R248 On 07-February-19	9.07	Call	Bond Future	115	0	115	0	0.00
12/10/2018	R248 On 07-February-19	9.05	Call	Bond Future	107	0	107	0	0.00
12/10/2018	R248 On 07-February-19	9.07	Put	Bond Future	10762	11	10762	11	0.00
12/10/2018	R248 On 07-February-19	9.05	Put	Bond Future	10952	11	10952	11	0.00
12/10/2018	R248 On 07-February-19	9.06	Put	Bond Future	10857	11	10857	11	0.00
12/10/2018	R248 On 02-May-19			Bond Future	10.33	86.9156	10.3299	86.9156	0.00
12/10/2018	R248 On 02-May-19	9.90	Call	Bond Future	2193	2	2193	2	0.00
12/10/2018	R248 On 02-May-19	9.91	Call	Bond Future	2225	2	2225	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
12/10/2018	R248 On 02-May-19	9.89	Call	Bond Future	2161	2	2161	2	0.00
12/10/2018	R248 On 02-May-19	9.91	Put	Bond Future	5697	6	5697	6	0.00
12/10/2018	R248 On 02-May-19	9.89	Put	Bond Future	5805	6	5805	6	0.00
12/10/2018	R248 On 02-May-19	9.90	Put	Bond Future	5751	6	5751	6	0.00
12/10/2018	R248 On 01-August-19			Bond Future	10.41	88.4979	10.4070	88.4979	0.00
12/10/2018	R248 On 01-August-19	10.36	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R248 On 01-August-19	10.35	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R248 On 01-August-19	10.34	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R248 On 01-August-19	10.35	Put	Bond Future	451	1	451	1	0.00
12/10/2018	R248 On 01-August-19	10.34	Put	Bond Future	530	1	530	1	0.00
12/10/2018	R248 On 01-August-19	10.36	Put	Bond Future	371	1	371	1	0.00