



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 12/07/2018 TO: 12/07/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	0904 On 31-March-36			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
12/07/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	2025 On 02-August-18			Bond Future	129.90	130.4348	129.8987	130.4348	864.00
12/07/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
12/07/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
12/07/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
12/07/2018	2025 On 02-August-18	136.66	Put	Bond Future	6761	6	7	6	0.00
12/07/2018	2025 On 02-August-18	136.67	Put	Bond Future	6771	6	7	6	0.00
12/07/2018	2025 On 02-August-18	136.65	Put	Bond Future	6751	6	7	6	0.00
12/07/2018	2025 On 01-November-18			Bond Future	132.25	132.7920	132.2465	132.7920	21.00
12/07/2018	2025 On 07-February-19			Bond Future	133.42	133.9752	133.4192	133.9752	0.00
12/07/2018	2029 On 02-August-18			Bond Future	99.70	99.6915	99.7040	99.6915	1,370.00
12/07/2018	2029 On 01-November-18			Bond Future	100.46	100.4434	100.4564	100.4434	0.00
12/07/2018	2029 On 07-February-19			Bond Future	102.42	102.4075	102.4210	102.4075	0.00
12/07/2018	2030 On 02-August-18			Bond Future	9.13	92.3386	92.2095	92.3386	46,087.00
12/07/2018	2030 On 02-August-18	9.46	Call	Bond Future	2393	3	2	3	0.00
12/07/2018	2030 On 02-August-18	8.51	Call	Bond Future	20	0	0	0	7,850.00
12/07/2018	2030 On 02-August-18	8.91	Call	Bond Future	350	0	0	0	7,850.00
12/07/2018	2030 On 02-August-18	9.50	Call	Bond Future	2609	3	3	3	0.00
12/07/2018	2030 On 02-August-18	9.47	Call	Bond Future	2446	3	2	3	0.00
12/07/2018	2030 On 02-August-18	9.45	Call	Bond Future	2340	2	2	2	0.00
12/07/2018	2030 On 02-August-18	9.50	Put	Bond Future	199	0	0	0	7,850.00
12/07/2018	2030 On 02-August-18	9.47	Put	Bond Future	229	0	0	0	0.00
12/07/2018	2030 On 02-August-18	9.45	Put	Bond Future	251	0	0	0	0.00
12/07/2018	2030 On 02-August-18	8.91	Put	Bond Future	1830	2	2	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
12/07/2018	2030 On 02-August-18	9.46	Put	Bond Future	239	0	0	0	0.00
12/07/2018	2030 On 02-August-18	8.51	Put	Bond Future	4269	4	4	4	0.00
12/07/2018	2030 On 01-November-18			Bond Future	9.19	93.9860	93.8548	93.9860	15,774.00
12/07/2018	2030 On 01-November-18	8.58	Call	Bond Future	536	1	1	1	0.00
12/07/2018	2030 On 01-November-18	8.60	Call	Bond Future	568	1	1	1	0.00
12/07/2018	2030 On 01-November-18	8.59	Call	Bond Future	552	1	1	1	0.00
12/07/2018	2030 On 01-November-18	8.59	Put	Bond Future	4608	5	5	5	0.00
12/07/2018	2030 On 01-November-18	8.58	Put	Bond Future	4662	5	5	5	0.00
12/07/2018	2030 On 01-November-18	8.60	Put	Bond Future	4555	4	5	4	0.00
12/07/2018	2030 On 07-February-19			Bond Future	9.26	91.7969	91.6632	91.7969	0.00
12/07/2018	2030 On 07-February-19	8.62	Call	Bond Future	1241	1	1	1	0.00
12/07/2018	2030 On 07-February-19	8.63	Call	Bond Future	1262	1	1	1	0.00
12/07/2018	2030 On 07-February-19	8.64	Call	Bond Future	1283	1	1	1	0.00
12/07/2018	2030 On 07-February-19	8.64	Put	Bond Future	5402	5	5	5	0.00
12/07/2018	2030 On 07-February-19	8.63	Put	Bond Future	5449	5	5	5	0.00
12/07/2018	2030 On 07-February-19	8.62	Put	Bond Future	5495	5	5	5	0.00
12/07/2018	2032 On 02-August-18			Bond Future	9.34	94.7845	94.6085	94.7845	33,718.00
12/07/2018	2032 On 02-August-18	9.68	Call	Bond Future	2677	3	3	3	0.00
12/07/2018	2032 On 02-August-18	9.67	Call	Bond Future	2619	3	3	3	0.00
12/07/2018	2032 On 02-August-18	9.66	Call	Bond Future	2562	3	3	3	0.00
12/07/2018	2032 On 02-August-18	9.67	Put	Bond Future	261	0	0	0	0.00
12/07/2018	2032 On 02-August-18	9.66	Put	Bond Future	273	0	0	0	0.00
12/07/2018	2032 On 02-August-18	9.68	Put	Bond Future	249	0	0	0	0.00
12/07/2018	2032 On 01-November-18			Bond Future	9.40	92.3206	92.1416	92.3206	11,178.00
12/07/2018	2032 On 01-November-18	8.76	Call	Bond Future	604	1	1	1	0.00
12/07/2018	2032 On 01-November-18	8.77	Call	Bond Future	621	1	1	1	0.00
12/07/2018	2032 On 01-November-18	8.75	Call	Bond Future	587	1	1	1	0.00
12/07/2018	2032 On 01-November-18	8.75	Put	Bond Future	5370	5	5	5	0.00
12/07/2018	2032 On 01-November-18	8.76	Put	Bond Future	5310	5	5	5	0.00
12/07/2018	2032 On 01-November-18	8.77	Put	Bond Future	5252	5	5	5	0.00
12/07/2018	2032 On 07-February-19			Bond Future	9.48	94.1086	93.9262	94.1086	0.00
12/07/2018	2032 On 07-February-19	8.82	Call	Bond Future	1352	1	1	1	0.00
12/07/2018	2032 On 07-February-19	8.81	Call	Bond Future	1330	1	1	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
12/07/2018	2032 On 07-February-19	8.80	Call	Bond Future	1307	1	1	1	0.00
12/07/2018	2032 On 07-February-19	8.81	Put	Bond Future	6139	6	6	6	0.00
12/07/2018	2032 On 07-February-19	8.80	Put	Bond Future	6191	6	6	6	0.00
12/07/2018	2032 On 07-February-19	8.82	Put	Bond Future	6087	6	6	6	0.00
12/07/2018	2033 On 02-August-18			Bond Future	102.32	102.3092	102.3222	102.3092	9,076.00
12/07/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
12/07/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
12/07/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
12/07/2018	2033 On 02-August-18	109.93	Put	Bond Future	7608	8	8	8	0.00
12/07/2018	2033 On 02-August-18	109.94	Put	Bond Future	7618	8	8	8	0.00
12/07/2018	2033 On 02-August-18	109.92	Put	Bond Future	7598	8	8	8	0.00
12/07/2018	2033 On 01-November-18			Bond Future	103.05	103.0370	103.0505	103.0370	5,770.00
12/07/2018	2033 On 07-February-19			Bond Future	105.07	105.0519	105.0657	105.0519	0.00
12/07/2018	2037 On 02-August-18			Bond Future	9.54	91.3972	91.2010	91.3972	48,709.00
12/07/2018	2037 On 02-August-18	9.95	Call	Bond Future	3400	4	3	4	0.00
12/07/2018	2037 On 02-August-18	9.96	Call	Bond Future	3466	4	3	4	0.00
12/07/2018	2037 On 02-August-18	9.97	Call	Bond Future	3533	4	4	4	0.00
12/07/2018	2037 On 02-August-18	9.97	Put	Bond Future	187	0	0	0	0.00
12/07/2018	2037 On 02-August-18	9.95	Put	Bond Future	206	0	0	0	0.00
12/07/2018	2037 On 02-August-18	9.96	Put	Bond Future	196	0	0	0	0.00
12/07/2018	2037 On 01-November-18			Bond Future	9.60	93.0278	92.8283	93.0278	13,273.00
12/07/2018	2037 On 01-November-18	9.01	Call	Bond Future	768	1	1	1	0.00
12/07/2018	2037 On 01-November-18	9.03	Call	Bond Future	810	1	1	1	0.00
12/07/2018	2037 On 01-November-18	9.02	Call	Bond Future	789	1	1	1	0.00
12/07/2018	2037 On 01-November-18	9.02	Put	Bond Future	5590	5	6	5	0.00
12/07/2018	2037 On 01-November-18	9.03	Put	Bond Future	5525	5	6	5	0.00
12/07/2018	2037 On 01-November-18	9.01	Put	Bond Future	5655	6	6	6	0.00
12/07/2018	2037 On 07-February-19			Bond Future	9.67	90.5695	90.3663	90.5695	0.00
12/07/2018	2037 On 07-February-19	9.05	Call	Bond Future	1706	2	2	2	0.00
12/07/2018	2037 On 07-February-19	9.06	Call	Bond Future	1733	2	2	2	0.00
12/07/2018	2037 On 07-February-19	9.07	Call	Bond Future	1760	2	2	2	0.00
12/07/2018	2037 On 07-February-19	9.07	Put	Bond Future	6662	7	7	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
12/07/2018	2037 On 07-February-19	9.05	Put	Bond Future	6778	7	7	7	0.00
12/07/2018	2037 On 07-February-19	9.06	Put	Bond Future	6720	7	7	7	0.00
12/07/2018	2038 On 02-August-18			Bond Future	121.45	122.2749	121.4453	122.2749	5,995.00
12/07/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
12/07/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
12/07/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
12/07/2018	2038 On 02-August-18	134.53	Put	Bond Future	13085	12	13	12	0.00
12/07/2018	2038 On 02-August-18	134.54	Put	Bond Future	13095	12	13	12	0.00
12/07/2018	2038 On 02-August-18	134.55	Put	Bond Future	13105	12	13	12	0.00
12/07/2018	2038 On 01-November-18			Bond Future	123.64	124.4846	123.6401	124.4846	3,385.00
12/07/2018	2038 On 07-February-19			Bond Future	124.47	125.3287	124.4679	125.3287	0.00
12/07/2018	2040 On 02-August-18			Bond Future	9.63	94.7864	94.5324	94.7864	20,865.00
12/07/2018	2040 On 02-August-18	10.05	Call	Bond Future	3758	4	4	4	0.00
12/07/2018	2040 On 02-August-18	10.04	Call	Bond Future	3687	4	4	4	0.00
12/07/2018	2040 On 02-August-18	10.03	Call	Bond Future	3617	4	4	4	0.00
12/07/2018	2040 On 02-August-18	10.04	Put	Bond Future	227	0	0	0	0.00
12/07/2018	2040 On 02-August-18	10.03	Put	Bond Future	237	0	0	0	0.00
12/07/2018	2040 On 02-August-18	10.05	Put	Bond Future	216	0	0	0	0.00
12/07/2018	2040 On 01-November-18			Bond Future	9.69	96.4774	96.2190	96.4774	9,921.00
12/07/2018	2040 On 01-November-18	9.20	Call	Bond Future	1111	1	1	1	3,540.00
12/07/2018	2040 On 01-November-18	9.08	Call	Bond Future	820	1	1	1	0.00
12/07/2018	2040 On 01-November-18	9.80	Call	Bond Future	3351	4	3	4	3,540.00
12/07/2018	2040 On 01-November-18	9.09	Call	Bond Future	842	1	1	1	0.00
12/07/2018	2040 On 01-November-18	9.10	Call	Bond Future	864	1	1	1	2,950.00
12/07/2018	2040 On 01-November-18	8.50	Call	Bond Future	100	0	0	0	2,950.00
12/07/2018	2040 On 01-November-18	9.07	Call	Bond Future	798	1	1	1	0.00
12/07/2018	2040 On 01-November-18	9.07	Put	Bond Future	6296	6	6	6	0.00
12/07/2018	2040 On 01-November-18	8.50	Put	Bond Future	11132	11	11	11	0.00
12/07/2018	2040 On 01-November-18	9.10	Put	Bond Future	6084	6	6	6	0.00
12/07/2018	2040 On 01-November-18	9.09	Put	Bond Future	6154	6	6	6	0.00
12/07/2018	2040 On 01-November-18	9.08	Put	Bond Future	6225	6	6	6	0.00
12/07/2018	2040 On 01-November-18	9.80	Put	Bond Future	2409	2	2	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
12/07/2018	2040 On 01-November-18	9.20	Put	Bond Future	5411	5	5	5	0.00
12/07/2018	2040 On 07-February-19			Bond Future	9.76	93.8354	93.5721	93.8354	0.00
12/07/2018	2040 On 07-February-19	9.11	Call	Bond Future	1702	2	2	2	0.00
12/07/2018	2040 On 07-February-19	9.13	Call	Bond Future	1760	2	2	2	0.00
12/07/2018	2040 On 07-February-19	9.12	Call	Bond Future	1730	2	2	2	0.00
12/07/2018	2040 On 07-February-19	9.12	Put	Bond Future	7338	7	7	7	0.00
12/07/2018	2040 On 07-February-19	9.11	Put	Bond Future	7401	7	7	7	0.00
12/07/2018	2040 On 07-February-19	9.13	Put	Bond Future	7275	7	7	7	0.00
12/07/2018	2044 On 02-August-18			Bond Future	9.65	91.8528	91.6385	91.8528	34,512.00
12/07/2018	2044 On 02-August-18	10.05	Call	Bond Future	3607	4	4	4	0.00
12/07/2018	2044 On 02-August-18	10.07	Call	Bond Future	3748	4	4	4	0.00
12/07/2018	2044 On 02-August-18	10.06	Call	Bond Future	3677	4	4	4	0.00
12/07/2018	2044 On 02-August-18	10.06	Put	Bond Future	247	0	0	0	0.00
12/07/2018	2044 On 02-August-18	10.07	Put	Bond Future	236	0	0	0	0.00
12/07/2018	2044 On 02-August-18	10.05	Put	Bond Future	259	0	0	0	0.00
12/07/2018	2044 On 01-November-18			Bond Future	9.72	93.4915	93.2736	93.4915	11,691.00
12/07/2018	2044 On 01-November-18	9.12	Call	Bond Future	788	1	1	1	0.00
12/07/2018	2044 On 01-November-18	9.13	Call	Bond Future	811	1	1	1	0.00
12/07/2018	2044 On 01-November-18	9.14	Call	Bond Future	834	1	1	1	0.00
12/07/2018	2044 On 01-November-18	9.13	Put	Bond Future	6119	6	6	6	0.00
12/07/2018	2044 On 01-November-18	9.14	Put	Bond Future	6047	6	6	6	0.00
12/07/2018	2044 On 01-November-18	9.12	Put	Bond Future	6191	6	6	6	0.00
12/07/2018	2044 On 07-February-19			Bond Future	9.78	90.9169	90.6949	90.9169	0.00
12/07/2018	2044 On 07-February-19	9.17	Call	Bond Future	1859	2	2	2	0.00
12/07/2018	2044 On 07-February-19	9.18	Call	Bond Future	1889	2	2	2	0.00
12/07/2018	2044 On 07-February-19	9.16	Call	Bond Future	1829	2	2	2	0.00
12/07/2018	2044 On 07-February-19	9.16	Put	Bond Future	7420	7	7	7	0.00
12/07/2018	2044 On 07-February-19	9.17	Put	Bond Future	7356	7	7	7	0.00
12/07/2018	2044 On 07-February-19	9.18	Put	Bond Future	7292	7	7	7	0.00
12/07/2018	2046 On 02-August-18			Bond Future	115.39	115.8209	115.3941	115.8209	11,611.00
12/07/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
12/07/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
12/07/2018	2046 On 02-August-18	128.77	Put	Bond Future	13376	13	13	13	0.00
12/07/2018	2046 On 02-August-18	128.79	Put	Bond Future	13396	13	13	13	0.00
12/07/2018	2046 On 02-August-18	128.78	Put	Bond Future	13386	13	13	13	0.00
12/07/2018	2046 On 01-November-18			Bond Future	115.83	116.2648	115.8303	116.2648	355.00
12/07/2018	2046 On 07-February-19			Bond Future	118.10	118.5382	118.0955	118.5382	0.00
12/07/2018	2050 On 02-August-18			Bond Future	119.81	119.7991	119.8148	119.7991	7,829.00
12/07/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
12/07/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
12/07/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
12/07/2018	2050 On 02-August-18	137.54	Put	Bond Future	17725	18	18	18	0.00
12/07/2018	2050 On 02-August-18	137.52	Put	Bond Future	17705	18	18	18	0.00
12/07/2018	2050 On 02-August-18	137.53	Put	Bond Future	17715	18	18	18	0.00
12/07/2018	2050 On 01-November-18			Bond Future	121.98	121.9641	121.9804	121.9641	2,072.00
12/07/2018	2050 On 07-February-19			Bond Future	122.59	122.5776	122.5942	122.5776	0.00
12/07/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	AL37 On 02-August-18			Index Future	584.74	585.2540	584.7390	585.2540	0.00
12/07/2018	AL37 On 01-November-18			Index Future	595.17	595.6950	595.1720	595.6950	0.00
12/07/2018	AL37 On 07-February-19			Index Future	606.70	607.2340	606.7020	607.2340	0.00
12/07/2018	AL7T On 02-August-18			Index Future	681.65	682.4410	681.6490	682.4410	0.00
12/07/2018	AL7T On 01-November-18			Index Future	693.81	694.6170	693.8120	694.6170	0.00
12/07/2018	AL7T On 07-February-19			Index Future	707.25	708.0720	707.2520	708.0720	0.00
12/07/2018	ALBI On 02-August-18			Index Future	618.64	619.6840	618.6360	619.6840	863.00
12/07/2018	ALBI On 01-November-18			Index Future	629.67	630.7400	629.6740	630.7400	237.00
12/07/2018	ALBI On 07-February-19			Index Future	641.87	642.9570	641.8720	642.9570	0.00
12/07/2018	C002 On 31-March-32			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
12/07/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/07/2018	C210 On 31-March-28			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
12/07/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2018	EL28 On 02-August-18			Bond Future	127.59	127.7888	127.5915	127.7888	0.00
12/07/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
12/07/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
12/07/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
12/07/2018	EL28 On 02-August-18	134.94	Put	Bond Future	7348	7	7	7	0.00
12/07/2018	EL28 On 02-August-18	134.95	Put	Bond Future	7358	7	7	7	0.00
12/07/2018	EL28 On 02-August-18	134.93	Put	Bond Future	7338	7	7	7	0.00
12/07/2018	ES33 On 02-August-18			Bond Future	10.79	78.8248	78.6800	78.8248	7,466.00
12/07/2018	ES33 On 02-August-18	11.14	Call	Bond Future	2064	2	2	2	0.00
12/07/2018	ES33 On 02-August-18	11.15	Call	Bond Future	2121	2	2	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
12/07/2018	ES33 On 02-August-18	11.16	Call	Bond Future	2179	2	2	2	0.00
12/07/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
12/07/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
12/07/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
12/07/2018	ES33 On 01-November-18			Bond Future	10.90	76.4429	76.2956	76.4429	2,000.00
12/07/2018	ES33 On 07-February-19			Bond Future	11.03	77.9234	77.7734	77.9234	0.00
12/07/2018	ES42 On 02-August-18			Bond Future	11.01	81.5527	81.3527	81.5527	0.00
12/07/2018	ES42 On 01-November-18			Bond Future	11.12	78.7476	78.5443	78.7476	7,957.00
12/07/2018	ES42 On 07-February-19			Bond Future	11.24	80.2725	80.0652	80.2725	0.00
12/07/2018	GOVI On 02-August-18			GOVI	614.25	615.3210	614.2460	615.3210	476.00
12/07/2018	GOVI On 02-August-18	605.71	Call	GOVI	85360	10	9	10	0.00
12/07/2018	GOVI On 02-August-18	605.72	Call	GOVI	85260	10	9	10	0.00
12/07/2018	GOVI On 02-August-18	605.70	Call	GOVI	85460	10	9	10	0.00
12/07/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
12/07/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
12/07/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
12/07/2018	GOVI On 01-November-18			GOVI	625.21	626.2990	625.2060	626.2990	0.00
12/07/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
12/07/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
12/07/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
12/07/2018	GOVI On 01-November-18	653.49	Put	GOVI	282840	27	28	27	0.00
12/07/2018	GOVI On 01-November-18	653.51	Put	GOVI	283040	27	28	27	0.00
12/07/2018	GOVI On 01-November-18	653.50	Put	GOVI	282940	27	28	27	0.00
12/07/2018	GOVI On 07-February-19			GOVI	637.32	638.4310	637.3170	638.4310	0.00
12/07/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
12/07/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
12/07/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
12/07/2018	GOVI On 07-February-19	666.51	Put	GOVI	291930	28	29	28	0.00
12/07/2018	GOVI On 07-February-19	666.52	Put	GOVI	292030	28	29	28	0.00
12/07/2018	GOVI On 07-February-19	666.53	Put	GOVI	292130	28	29	28	0.00
12/07/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
12/07/2018	IGOV On 02-August-18			Index Future	249.61	249.9670	249.6050	249.9670	852.00
12/07/2018	IGOV On 01-November-18			Index Future	254.12	254.4840	254.1160	254.4840	227.00
12/07/2018	IGOV On 07-February-19			Index Future	259.09	259.4610	259.0860	259.4610	0.00
12/07/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
12/07/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2300	102.2400	102.2300	0.00
12/07/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
12/07/2018	IS01 On 20-June-19			Interest Rate Swap	102.03	102.0200	102.0300	102.0200	0.00
12/07/2018	IS01 On 19-September-19			Interest Rate Swap	99.95	99.9300	99.9500	99.9300	0.00
12/07/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
12/07/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
12/07/2018	IS02 On 15-March-19			Interest Rate Swap	99.32	99.3200	99.3200	99.3200	0.00
12/07/2018	IS02 On 21-June-19			Interest Rate Swap	99.77	99.7600	99.7700	99.7600	0.00
12/07/2018	IS02 On 20-September-19			Interest Rate Swap	101.95	101.9300	101.9500	101.9300	0.00
12/07/2018	IS02 On 20-December-19			Interest Rate Swap	102.96	102.9400	102.9600	102.9400	0.00
12/07/2018	IS02 On 23-March-20			Interest Rate Swap	99.05	99.0300	99.0500	99.0300	0.00
12/07/2018	IS02 On 22-June-20			Interest Rate Swap	102.69	102.6600	102.6900	102.6600	0.00
12/07/2018	IS02 On 21-September-20			Interest Rate Swap	99.77	99.7400	99.7700	99.7400	0.00
12/07/2018	IS05 On 17-December-20			Interest Rate Swap	96.65	96.6100	96.6500	96.6100	0.00
12/07/2018	IS05 On 16-March-21			Interest Rate Swap	95.91	95.8600	95.9100	95.8600	0.00
12/07/2018	IS05 On 15-June-21			Interest Rate Swap	95.14	95.0700	95.1400	95.0700	0.00
12/07/2018	IS05 On 21-September-21			Interest Rate Swap	95.36	95.2700	95.3600	95.2700	0.00
12/07/2018	IS05 On 21-December-21			Interest Rate Swap	97.58	97.4800	97.5800	97.4800	51.00
12/07/2018	IS05 On 15-March-22			Interest Rate Swap	97.74	97.6300	97.7400	97.6300	0.00
12/07/2018	IS05 On 21-June-22			Interest Rate Swap	98.97	98.8500	98.9700	98.8500	0.00
12/07/2018	IS05 On 20-September-22			Interest Rate Swap	102.91	102.7800	102.9100	102.7800	0.00
12/07/2018	IS05 On 20-December-22			Interest Rate Swap	104.18	104.0400	104.1800	104.0400	0.00
12/07/2018	IS05 On 22-March-23			Interest Rate Swap	97.62	97.4800	97.6200	97.4800	0.00
12/07/2018	IS05 On 20-June-23			Interest Rate Swap	103.66	103.5100	103.6600	103.5100	0.00
12/07/2018	IS05 On 19-September-23			Interest Rate Swap	99.22	99.0600	99.2200	99.0600	0.00
12/07/2018	IS10 On 17-December-25			Interest Rate Swap	96.15	95.9300	96.1500	95.9300	0.00
12/07/2018	IS10 On 16-March-26			Interest Rate Swap	93.18	92.9500	93.1800	92.9500	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
12/07/2018	IS10 On 15-June-26			Interest Rate Swap	91.93	91.7100	91.9300	91.7100	0.00
12/07/2018	IS10 On 21-September-26			Interest Rate Swap	94.09	93.8700	94.0900	93.8700	0.00
12/07/2018	IS10 On 21-December-26			Interest Rate Swap	97.85	97.6400	97.8500	97.6400	0.00
12/07/2018	IS10 On 15-March-27			Interest Rate Swap	96.42	96.2100	96.4200	96.2100	0.00
12/07/2018	IS10 On 21-June-27			Interest Rate Swap	98.49	98.2800	98.4900	98.2800	0.00
12/07/2018	IS10 On 20-September-27			Interest Rate Swap	103.90	103.6900	103.9000	103.6900	0.00
12/07/2018	IS10 On 20-December-27			Interest Rate Swap	104.25	104.0400	104.2500	104.0400	0.00
12/07/2018	IS10 On 22-March-28			Interest Rate Swap	97.82	97.6000	97.8200	97.6000	0.00
12/07/2018	IS10 On 20-June-28			Interest Rate Swap	104.94	104.7300	104.9400	104.7300	0.00
12/07/2018	IS10 On 19-September-28			Interest Rate Swap	98.57	98.3400	98.5700	98.3400	0.00
12/07/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
12/07/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
12/07/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
12/07/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
12/07/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
12/07/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	35,000.00
12/07/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
12/07/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
12/07/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
12/07/2018	R023 On 02-August-18			Bond Future	8.18	101.8453	101.7534	101.8453	39,520.00
12/07/2018	R023 On 02-August-18	10.40	Call	Bond Future	7836	8	8	8	0.00
12/07/2018	R023 On 02-August-18	10.41	Call	Bond Future	7869	8	8	8	0.00
12/07/2018	R023 On 02-August-18	10.39	Call	Bond Future	7802	8	8	8	0.00
12/07/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
12/07/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
12/07/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
12/07/2018	R023 On 01-November-18			Bond Future	8.25	99.7364	99.6430	99.7364	15,273.00
12/07/2018	R023 On 01-November-18	10.59	Call	Bond Future	7870	8	8	8	0.00
12/07/2018	R023 On 01-November-18	10.58	Call	Bond Future	7838	8	8	8	0.00
12/07/2018	R023 On 01-November-18	10.57	Call	Bond Future	7806	8	8	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
12/07/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	0	0	0.00
12/07/2018	R023 On 01-November-18	10.57	Put	Bond Future	2	0	0	0	0.00
12/07/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	0	0	0.00
12/07/2018	R023 On 07-February-19			Bond Future	8.33	101.6681	101.5730	101.6681	0.00
12/07/2018	R023 On 07-February-19	10.57	Call	Bond Future	7181	7	7	7	0.00
12/07/2018	R023 On 07-February-19	10.59	Call	Bond Future	7240	7	7	7	0.00
12/07/2018	R023 On 07-February-19	10.58	Call	Bond Future	7211	7	7	7	0.00
12/07/2018	R023 On 07-February-19	10.58	Put	Bond Future	42	0	0	0	0.00
12/07/2018	R023 On 07-February-19	10.59	Put	Bond Future	41	0	0	0	0.00
12/07/2018	R023 On 07-February-19	10.57	Put	Bond Future	43	0	0	0	0.00
12/07/2018	R035 On 02-August-18			Bond Future	9.47	99.1159	98.9203	99.1159	61,221.00
12/07/2018	R035 On 02-August-18	9.42	Call	Bond Future	909	1	1	1	0.00
12/07/2018	R035 On 02-August-18	9.43	Call	Bond Future	946	1	1	1	0.00
12/07/2018	R035 On 02-August-18	9.44	Call	Bond Future	983	1	1	1	0.00
12/07/2018	R035 On 02-August-18	9.43	Put	Bond Future	1266	1	1	1	0.00
12/07/2018	R035 On 02-August-18	9.44	Put	Bond Future	1223	1	1	1	0.00
12/07/2018	R035 On 02-August-18	9.42	Put	Bond Future	1309	1	1	1	0.00
12/07/2018	R035 On 01-November-18			Bond Future	9.54	96.3883	96.1895	96.3883	7,228.00
12/07/2018	R035 On 01-November-18	8.94	Call	Bond Future	721	1	1	1	0.00
12/07/2018	R035 On 01-November-18	8.93	Call	Bond Future	701	1	1	1	0.00
12/07/2018	R035 On 01-November-18	8.92	Call	Bond Future	681	1	1	1	0.00
12/07/2018	R035 On 01-November-18	8.93	Put	Bond Future	5664	6	6	6	0.00
12/07/2018	R035 On 01-November-18	8.92	Put	Bond Future	5728	6	6	6	0.00
12/07/2018	R035 On 01-November-18	8.94	Put	Bond Future	5599	5	6	5	0.00
12/07/2018	R035 On 07-February-19			Bond Future	9.61	98.2552	98.0526	98.2552	0.00
12/07/2018	R035 On 07-February-19	8.96	Call	Bond Future	1569	2	2	2	0.00
12/07/2018	R035 On 07-February-19	8.98	Call	Bond Future	1622	2	2	2	0.00
12/07/2018	R035 On 07-February-19	8.97	Call	Bond Future	1596	2	2	2	0.00
12/07/2018	R035 On 07-February-19	8.97	Put	Bond Future	6780	7	7	7	0.00
12/07/2018	R035 On 07-February-19	8.98	Put	Bond Future	6723	7	7	7	0.00
12/07/2018	R035 On 07-February-19	8.96	Put	Bond Future	6838	7	7	7	0.00
12/07/2018	R186 On 02-August-18			Bond Future	8.75	111.7144	111.5926	111.7144	87,345.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2018	R186 On 02-August-18	8.90	Call	Bond Future	1387	1	1	1	0.00
12/07/2018	R186 On 02-August-18	8.50	Call	Bond Future	249	0	0	0	0.00
12/07/2018	R186 On 02-August-18	8.47	Call	Bond Future	208	0	0	0	0.00
12/07/2018	R186 On 02-August-18	8.25	Call	Bond Future	41	0	0	0	3,020.00
12/07/2018	R186 On 02-August-18	9.04	Call	Bond Future	2038	2	2	2	0.00
12/07/2018	R186 On 02-August-18	8.48	Call	Bond Future	221	0	0	0	0.00
12/07/2018	R186 On 02-August-18	8.75	Call	Bond Future	823	1	1	1	2,500.00
12/07/2018	R186 On 02-August-18	7.50	Call	Bond Future	0	0	0	0	3,020.00
12/07/2018	R186 On 02-August-18	8.46	Call	Bond Future	195	0	0	0	0.00
12/07/2018	R186 On 02-August-18	8.46	Put	Bond Future	1993	2	2	2	0.00
12/07/2018	R186 On 02-August-18	8.75	Put	Bond Future	792	1	1	1	2,500.00
12/07/2018	R186 On 02-August-18	8.25	Put	Bond Future	3188	3	3	3	0.00
12/07/2018	R186 On 02-August-18	7.50	Put	Bond Future	8142	8	8	8	0.00
12/07/2018	R186 On 02-August-18	9.04	Put	Bond Future	218	0	0	0	0.00
12/07/2018	R186 On 02-August-18	8.48	Put	Bond Future	1891	2	2	2	0.00
12/07/2018	R186 On 02-August-18	8.47	Put	Bond Future	1942	2	2	2	0.00
12/07/2018	R186 On 02-August-18	8.50	Put	Bond Future	1792	2	2	2	0.00
12/07/2018	R186 On 02-August-18	8.90	Put	Bond Future	426	0	0	0	2,500.00
12/07/2018	R186 On 01-November-18			Bond Future	8.81	113.7075	113.5838	113.7075	20,737.00
12/07/2018	R186 On 01-November-18	8.46	Call	Bond Future	930	1	1	1	5,000.00
12/07/2018	R186 On 01-November-18	8.53	Call	Bond Future	1084	1	1	1	0.00
12/07/2018	R186 On 01-November-18	9.14	Call	Bond Future	3052	3	3	3	0.00
12/07/2018	R186 On 01-November-18	7.96	Call	Bond Future	224	0	0	0	5,000.00
12/07/2018	R186 On 01-November-18	8.54	Call	Bond Future	1107	1	1	1	0.00
12/07/2018	R186 On 01-November-18	8.52	Call	Bond Future	1062	1	1	1	0.00
12/07/2018	R186 On 01-November-18	8.52	Put	Bond Future	2856	3	3	3	0.00
12/07/2018	R186 On 01-November-18	9.14	Put	Bond Future	1086	1	1	1	5,000.00
12/07/2018	R186 On 01-November-18	7.96	Put	Bond Future	5564	5	6	5	0.00
12/07/2018	R186 On 01-November-18	8.54	Put	Bond Future	2778	3	3	3	0.00
12/07/2018	R186 On 01-November-18	8.53	Put	Bond Future	2816	3	3	3	0.00
12/07/2018	R186 On 01-November-18	8.46	Put	Bond Future	3097	3	3	3	0.00
12/07/2018	R186 On 07-February-19			Bond Future	8.89	110.6047	110.4787	110.6047	0.00
12/07/2018	R186 On 07-February-19	8.20	Call	Bond Future	966	1	1	1	0.00
12/07/2018	R186 On 07-February-19	8.21	Call	Bond Future	984	1	1	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
12/07/2018	R186 On 07-February-19	8.22	Call	Bond Future	1002	1	1	1	0.00
12/07/2018	R186 On 07-February-19	8.22	Put	Bond Future	5035	5	5	5	0.00
12/07/2018	R186 On 07-February-19	8.20	Put	Bond Future	5123	5	5	5	0.00
12/07/2018	R186 On 07-February-19	8.21	Put	Bond Future	5079	5	5	5	0.00
12/07/2018	R197 On 02-August-18			Bond Future	297.65	297.8241	297.6497	297.8241	1,400.00
12/07/2018	R197 On 01-November-18			Bond Future	303.03	303.2063	303.0292	303.2063	950.00
12/07/2018	R197 On 07-February-19			Bond Future	301.60	301.7791	301.5990	301.7791	0.00
12/07/2018	R202 On 02-August-18			Bond Future	232.85	232.8238	232.8534	232.8238	20,572.00
12/07/2018	R202 On 01-November-18			Bond Future	237.06	237.0311	237.0618	237.0311	1,552.00
12/07/2018	R202 On 07-February-19			Bond Future	237.79	237.7591	237.7907	237.7591	0.00
12/07/2018	R204 On 02-August-18			Bond Future	6.63	101.4972	101.4935	101.4972	10,270.00
12/07/2018	R204 On 02-August-18	8.98	Call	Bond Future	861	1	1	1	0.00
12/07/2018	R204 On 02-August-18	8.99	Call	Bond Future	864	1	1	1	0.00
12/07/2018	R204 On 02-August-18	8.97	Call	Bond Future	857	1	1	1	0.00
12/07/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
12/07/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
12/07/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
12/07/2018	R207 On 02-August-18			Bond Future	7.46	100.1937	100.1663	100.1937	20,070.00
12/07/2018	R207 On 02-August-18	6.85	Call	Bond Future	0	0	0	0	0.00
12/07/2018	R207 On 02-August-18	6.87	Call	Bond Future	0	0	0	0	0.00
12/07/2018	R207 On 02-August-18	6.86	Call	Bond Future	0	0	0	0	0.00
12/07/2018	R207 On 02-August-18	6.85	Put	Bond Future	819	1	1	1	0.00
12/07/2018	R207 On 02-August-18	6.87	Put	Bond Future	792	1	1	1	0.00
12/07/2018	R207 On 02-August-18	6.86	Put	Bond Future	806	1	1	1	0.00
12/07/2018	R207 On 01-November-18			Bond Future	7.50	101.9813	101.9535	101.9813	1,678.00
12/07/2018	R207 On 01-November-18	6.75	Call	Bond Future	11	0	0	0	0.00
12/07/2018	R207 On 01-November-18	6.74	Call	Bond Future	10	0	0	0	0.00
12/07/2018	R207 On 01-November-18	6.76	Call	Bond Future	11	0	0	0	0.00
12/07/2018	R207 On 01-November-18	6.74	Put	Bond Future	863	1	1	1	0.00
12/07/2018	R207 On 01-November-18	6.75	Put	Bond Future	852	1	1	1	0.00
12/07/2018	R207 On 01-November-18	6.76	Put	Bond Future	840	1	1	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
12/07/2018	R207 On 07-February-19			Bond Future	7.56	100.3115	100.2833	100.3115	0.00
12/07/2018	R207 On 07-February-19	6.53	Call	Bond Future	12	0	0	0	0.00
12/07/2018	R207 On 07-February-19	6.52	Call	Bond Future	11	0	0	0	0.00
12/07/2018	R207 On 07-February-19	6.51	Call	Bond Future	11	0	0	0	0.00
12/07/2018	R207 On 07-February-19	6.52	Put	Bond Future	925	1	1	1	0.00
12/07/2018	R207 On 07-February-19	6.51	Put	Bond Future	934	1	1	1	0.00
12/07/2018	R207 On 07-February-19	6.53	Put	Bond Future	916	1	1	1	0.00
12/07/2018	R208 On 02-August-18			Bond Future	7.76	100.0286	99.9824	100.0286	14,964.00
12/07/2018	R208 On 02-August-18	7.14	Call	Bond Future	1	0	0	0	0.00
12/07/2018	R208 On 02-August-18	7.12	Call	Bond Future	1	0	0	0	0.00
12/07/2018	R208 On 02-August-18	7.13	Call	Bond Future	1	0	0	0	0.00
12/07/2018	R208 On 02-August-18	7.13	Put	Bond Future	1483	1	1	1	0.00
12/07/2018	R208 On 02-August-18	7.14	Put	Bond Future	1460	1	1	1	0.00
12/07/2018	R208 On 02-August-18	7.12	Put	Bond Future	1507	1	2	1	0.00
12/07/2018	R208 On 01-November-18			Bond Future	7.82	98.4137	98.3669	98.4137	14,322.00
12/07/2018	R208 On 01-November-18	7.11	Call	Bond Future	42	0	0	0	0.00
12/07/2018	R208 On 01-November-18	7.12	Call	Bond Future	43	0	0	0	0.00
12/07/2018	R208 On 01-November-18	7.10	Call	Bond Future	40	0	0	0	0.00
12/07/2018	R208 On 01-November-18	7.12	Put	Bond Future	1550	2	2	2	0.00
12/07/2018	R208 On 01-November-18	7.10	Put	Bond Future	1591	2	2	2	0.00
12/07/2018	R208 On 01-November-18	7.11	Put	Bond Future	1570	2	2	2	0.00
12/07/2018	R208 On 07-February-19			Bond Future	7.90	100.3197	100.2721	100.3197	0.00
12/07/2018	R208 On 07-February-19	7.08	Call	Bond Future	76	0	0	0	0.00
12/07/2018	R208 On 07-February-19	7.07	Call	Bond Future	73	0	0	0	0.00
12/07/2018	R208 On 07-February-19	7.06	Call	Bond Future	71	0	0	0	0.00
12/07/2018	R208 On 07-February-19	7.08	Put	Bond Future	1655	2	2	2	0.00
12/07/2018	R208 On 07-February-19	7.06	Put	Bond Future	1688	2	2	2	0.00
12/07/2018	R208 On 07-February-19	7.07	Put	Bond Future	1671	2	2	2	0.00
12/07/2018	R209 On 02-August-18			Bond Future	9.45	75.1381	74.9722	75.1381	116,738.00
12/07/2018	R209 On 02-August-18	10.21	Call	Bond Future	4909	5	5	5	0.00
12/07/2018	R209 On 02-August-18	8.96	Call	Bond Future	65	0	0	0	5,000.00
12/07/2018	R209 On 02-August-18	9.43	Call	Bond Future	886	1	1	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
12/07/2018	R209 On 02-August-18	10.84	Call	Bond Future	8558	9	9	9	0.00
12/07/2018	R209 On 02-August-18	8.83	Call	Bond Future	22	0	0	0	0.00
12/07/2018	R209 On 02-August-18	10.38	Call	Bond Future	5914	6	6	6	0.00
12/07/2018	R209 On 02-August-18	9.21	Call	Bond Future	332	0	0	0	0.00
12/07/2018	R209 On 02-August-18	9.66	Call	Bond Future	1825	2	2	2	435.00
12/07/2018	R209 On 02-August-18	8.49	Call	Bond Future	1	0	0	0	500.00
12/07/2018	R209 On 02-August-18	8.46	Call	Bond Future	0	0	0	0	5,000.00
12/07/2018	R209 On 02-August-18	10.39	Call	Bond Future	5973	6	6	6	0.00
12/07/2018	R209 On 02-August-18	10.40	Call	Bond Future	6032	6	6	6	0.00
12/07/2018	R209 On 02-August-18	10.40	Put	Bond Future	10	0	0	0	0.00
12/07/2018	R209 On 02-August-18	10.38	Put	Bond Future	11	0	0	0	0.00
12/07/2018	R209 On 02-August-18	9.66	Put	Bond Future	420	0	0	0	0.00
12/07/2018	R209 On 02-August-18	8.46	Put	Bond Future	7148	7	7	7	0.00
12/07/2018	R209 On 02-August-18	8.96	Put	Bond Future	3476	3	3	3	0.00
12/07/2018	R209 On 02-August-18	10.39	Put	Bond Future	10	0	0	0	0.00
12/07/2018	R209 On 02-August-18	8.83	Put	Bond Future	4379	4	4	4	500.00
12/07/2018	R209 On 02-August-18	8.49	Put	Bond Future	6916	7	7	7	0.00
12/07/2018	R209 On 02-August-18	9.21	Put	Bond Future	1970	2	2	2	500.00
12/07/2018	R209 On 02-August-18	10.84	Put	Bond Future	0	0	0	0	435.00
12/07/2018	R209 On 02-August-18	9.43	Put	Bond Future	1012	1	1	1	5,000.00
12/07/2018	R209 On 02-August-18	10.21	Put	Bond Future	28	0	0	0	435.00
12/07/2018	R209 On 01-November-18			Bond Future	9.51	73.3310	73.1623	73.3310	8,553.00
12/07/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72274	72	72	72	0.00
12/07/2018	R209 On 01-November-18	8.89	Call	Bond Future	600	1	1	1	2,000.00
12/07/2018	R209 On 01-November-18	9.97	Call	Bond Future	4082	4	4	4	0.00
12/07/2018	R209 On 01-November-18	9.64	Call	Bond Future	2685	3	3	3	2,000.00
12/07/2018	R209 On 01-November-18	10.00	Call	Bond Future	4220	4	4	4	0.00
12/07/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72274	72	72	72	0.00
12/07/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72274	72	72	72	0.00
12/07/2018	R209 On 01-November-18	9.34	Call	Bond Future	1661	2	2	2	0.00
12/07/2018	R209 On 01-November-18	9.98	Call	Bond Future	4128	4	4	4	0.00
12/07/2018	R209 On 01-November-18	10.57	Call	Bond Future	7024	7	7	7	0.00
12/07/2018	R209 On 01-November-18	9.94	Call	Bond Future	3946	4	4	4	0.00
12/07/2018	R209 On 01-November-18	9.94	Put	Bond Future	1149	1	1	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
12/07/2018	R209 On 01-November-18	10.57	Put	Bond Future	423	0	0	0	0.00
12/07/2018	R209 On 01-November-18	10.00	Put	Bond Future	1047	1	1	1	5,850.00
12/07/2018	R209 On 01-November-18	9.97	Put	Bond Future	1097	1	1	1	0.00
12/07/2018	R209 On 01-November-18	9.64	Put	Bond Future	1815	2	2	2	0.00
12/07/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
12/07/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
12/07/2018	R209 On 01-November-18	9.34	Put	Bond Future	2798	3	3	3	0.00
12/07/2018	R209 On 01-November-18	9.98	Put	Bond Future	1080	1	1	1	2,000.00
12/07/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
12/07/2018	R209 On 01-November-18	8.89	Put	Bond Future	4904	5	5	5	0.00
12/07/2018	R209 On 07-February-19			Bond Future	9.57	74.7511	74.5793	74.7511	0.00
12/07/2018	R209 On 07-February-19	8.96	Call	Bond Future	1461	2	1	2	0.00
12/07/2018	R209 On 07-February-19	8.97	Call	Bond Future	1485	2	1	2	0.00
12/07/2018	R209 On 07-February-19	8.95	Call	Bond Future	1438	1	1	1	0.00
12/07/2018	R209 On 07-February-19	8.95	Put	Bond Future	5729	6	6	6	0.00
12/07/2018	R209 On 07-February-19	8.96	Put	Bond Future	5681	6	6	6	0.00
12/07/2018	R209 On 07-February-19	8.97	Put	Bond Future	5632	6	6	6	0.00
12/07/2018	R210 On 02-August-18			Bond Future	185.50	185.7904	185.5005	185.7904	2,179.00
12/07/2018	R210 On 01-November-18			Bond Future	186.35	186.6478	186.3531	186.6478	0.00
12/07/2018	R210 On 07-February-19			Bond Future	190.00	190.2974	189.9973	190.2974	0.00
12/07/2018	R212 On 02-August-18			Bond Future	153.42	153.4031	153.4213	153.4031	4,307.00
12/07/2018	R212 On 01-November-18			Bond Future	156.19	156.1753	156.1941	156.1753	470.00
12/07/2018	R212 On 07-February-19			Bond Future	157.09	157.0755	157.0949	157.0755	0.00
12/07/2018	R213 On 02-August-18			Bond Future	9.22	86.8126	86.6856	86.8126	28,017.00
12/07/2018	R213 On 02-August-18	9.07	Call	Bond Future	466	1	0	1	0.00
12/07/2018	R213 On 02-August-18	9.06	Call	Bond Future	444	1	0	1	0.00
12/07/2018	R213 On 02-August-18	9.05	Call	Bond Future	423	0	0	0	0.00
12/07/2018	R213 On 02-August-18	9.06	Put	Bond Future	1524	1	2	1	0.00
12/07/2018	R213 On 02-August-18	9.05	Put	Bond Future	1569	2	2	2	0.00
12/07/2018	R213 On 02-August-18	9.07	Put	Bond Future	1479	1	1	1	0.00
12/07/2018	R213 On 01-November-18			Bond Future	9.29	84.8154	84.6863	84.8154	16,104.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2018	R213 On 01-November-18	8.66	Call	Bond Future	540	1	1	1	0.00
12/07/2018	R213 On 01-November-18	8.65	Call	Bond Future	525	1	1	1	0.00
12/07/2018	R213 On 01-November-18	8.64	Call	Bond Future	510	1	1	1	0.00
12/07/2018	R213 On 01-November-18	8.65	Put	Bond Future	4765	5	5	5	0.00
12/07/2018	R213 On 01-November-18	8.64	Put	Bond Future	4818	5	5	5	0.00
12/07/2018	R213 On 01-November-18	8.66	Put	Bond Future	4711	5	5	5	0.00
12/07/2018	R213 On 07-February-19			Bond Future	9.36	86.4582	86.3267	86.4582	0.00
12/07/2018	R213 On 07-February-19	8.68	Call	Bond Future	1188	1	1	1	0.00
12/07/2018	R213 On 07-February-19	8.69	Call	Bond Future	1209	1	1	1	0.00
12/07/2018	R213 On 07-February-19	8.70	Call	Bond Future	1229	1	1	1	0.00
12/07/2018	R213 On 07-February-19	8.69	Put	Bond Future	5600	6	6	6	0.00
12/07/2018	R213 On 07-February-19	8.70	Put	Bond Future	5553	5	6	5	0.00
12/07/2018	R213 On 07-February-19	8.68	Put	Bond Future	5647	6	6	6	0.00
12/07/2018	R214 On 02-August-18			Bond Future	9.61	74.5298	74.3215	74.5298	30,070.00
12/07/2018	R214 On 02-August-18	8.94	Call	Bond Future	16	0	0	0	0.00
12/07/2018	R214 On 02-August-18	8.96	Call	Bond Future	20	0	0	0	0.00
12/07/2018	R214 On 02-August-18	8.95	Call	Bond Future	18	0	0	0	0.00
12/07/2018	R214 On 02-August-18	8.95	Put	Bond Future	4936	5	5	5	0.00
12/07/2018	R214 On 02-August-18	8.96	Put	Bond Future	4860	5	5	5	0.00
12/07/2018	R214 On 02-August-18	8.94	Put	Bond Future	5013	5	5	5	0.00
12/07/2018	R214 On 01-November-18			Bond Future	9.67	72.5667	72.3550	72.5667	11,522.00
12/07/2018	R214 On 01-November-18	8.98	Call	Bond Future	558	1	1	1	0.00
12/07/2018	R214 On 01-November-18	8.99	Call	Bond Future	574	1	1	1	0.00
12/07/2018	R214 On 01-November-18	9.00	Call	Bond Future	591	1	1	1	0.00
12/07/2018	R214 On 01-November-18	9.00	Put	Bond Future	5540	5	6	5	0.00
12/07/2018	R214 On 01-November-18	8.98	Put	Bond Future	5661	5	6	5	0.00
12/07/2018	R214 On 01-November-18	8.99	Put	Bond Future	5600	5	6	5	0.00
12/07/2018	R214 On 07-February-19			Bond Future	9.74	73.9722	73.7564	73.9722	0.00
12/07/2018	R214 On 07-February-19	9.04	Call	Bond Future	1315	1	1	1	0.00
12/07/2018	R214 On 07-February-19	9.05	Call	Bond Future	1338	1	1	1	0.00
12/07/2018	R214 On 07-February-19	9.03	Call	Bond Future	1293	1	1	1	0.00
12/07/2018	R214 On 07-February-19	9.03	Put	Bond Future	6474	6	6	6	0.00
12/07/2018	R214 On 07-February-19	9.04	Put	Bond Future	6419	6	6	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
12/07/2018	R214 On 07-February-19	9.05	Put	Bond Future	6366	6	6	6	0.00
12/07/2018	R248 On 02-August-18			Bond Future	9.65	95.2719	95.0512	95.2719	84,567.00
12/07/2018	R248 On 02-August-18	8.99	Call	Bond Future	21	0	0	0	0.00
12/07/2018	R248 On 02-August-18	8.98	Call	Bond Future	19	0	0	0	0.00
12/07/2018	R248 On 02-August-18	8.97	Call	Bond Future	17	0	0	0	0.00
12/07/2018	R248 On 02-August-18	8.98	Put	Bond Future	6391	6	6	6	0.00
12/07/2018	R248 On 02-August-18	8.97	Put	Bond Future	6490	6	6	6	0.00
12/07/2018	R248 On 02-August-18	8.99	Put	Bond Future	6292	6	6	6	0.00
12/07/2018	R248 On 01-November-18			Bond Future	9.71	92.5391	92.3146	92.5391	20,516.00
12/07/2018	R248 On 01-November-18	9.01	Call	Bond Future	582	1	1	1	0.00
12/07/2018	R248 On 01-November-18	9.03	Call	Bond Future	621	1	1	1	0.00
12/07/2018	R248 On 01-November-18	9.02	Call	Bond Future	601	1	1	1	0.00
12/07/2018	R248 On 01-November-18	9.02	Put	Bond Future	7116	7	7	7	0.00
12/07/2018	R248 On 01-November-18	9.03	Put	Bond Future	7035	7	7	7	0.00
12/07/2018	R248 On 01-November-18	9.01	Put	Bond Future	7197	7	7	7	0.00
12/07/2018	R248 On 07-February-19			Bond Future	9.78	94.3314	94.1026	94.3314	0.00
12/07/2018	R248 On 07-February-19	9.06	Call	Bond Future	1584	2	2	2	0.00
12/07/2018	R248 On 07-February-19	9.07	Call	Bond Future	1612	2	2	2	0.00
12/07/2018	R248 On 07-February-19	9.05	Call	Bond Future	1556	2	2	2	0.00
12/07/2018	R248 On 07-February-19	9.07	Put	Bond Future	8230	8	8	8	0.00
12/07/2018	R248 On 07-February-19	9.05	Put	Bond Future	8372	8	8	8	0.00
12/07/2018	R248 On 07-February-19	9.06	Put	Bond Future	8301	8	8	8	0.00