



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 WEEKLY STATISTICS REPORT

FROM: 07/11/2018 TO: 07/11/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	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
07/11/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	2025 On 07-February-19			Bond Future	133.36	133.1153	133.3630	133.1153	355.00
07/11/2018	2025 On 02-May-19			Bond Future	135.75	135.5014	135.7519	135.5014	0.00
07/11/2018	2025 On 01-August-19			Bond Future	138.47	138.2192	138.4728	138.2192	0.00
07/11/2018	2029 On 07-February-19			Bond Future	101.92	101.9627	101.9165	101.9627	2,954.00
07/11/2018	2029 On 02-May-19			Bond Future	102.67	102.7172	102.6689	102.7172	0.00
07/11/2018	2029 On 01-August-19			Bond Future	104.76	104.8130	104.7621	104.8130	0.00
07/11/2018	2030 On 07-February-19			Bond Future	9.58	89.1830	89.6471	89.1830	53,842.00
07/11/2018	2030 On 07-February-19	9.68	Call	Bond Future	2025	2	2	2	4,000.00
07/11/2018	2030 On 07-February-19	9.18	Call	Bond Future	663	1	1	1	4,000.00
07/11/2018	2030 On 07-February-19	8.62	Call	Bond Future	97	0	0	0	0.00
07/11/2018	2030 On 07-February-19	8.63	Call	Bond Future	101	0	0	0	0.00
07/11/2018	2030 On 07-February-19	10.20	Call	Bond Future	4231	4	4	4	0.00
07/11/2018	2030 On 07-February-19	8.90	Call	Bond Future	272	0	0	0	1,320.00
07/11/2018	2030 On 07-February-19	8.64	Call	Bond Future	105	0	0	0	0.00
07/11/2018	2030 On 07-February-19	9.60	Call	Bond Future	1753	2	2	2	1,320.00
07/11/2018	2030 On 07-February-19	9.40	Call	Bond Future	1161	1	1	1	0.00
07/11/2018	2030 On 07-February-19	8.70	Call	Bond Future	131	0	0	0	0.00
07/11/2018	2030 On 07-February-19	8.90	Put	Bond Future	4664	5	5	5	0.00
07/11/2018	2030 On 07-February-19	8.70	Put	Bond Future	5860	6	6	6	0.00
07/11/2018	2030 On 07-February-19	9.40	Put	Bond Future	2318	3	2	3	0.00
07/11/2018	2030 On 07-February-19	8.64	Put	Bond Future	6240	7	6	7	0.00
07/11/2018	2030 On 07-February-19	9.60	Put	Bond Future	1659	2	2	2	0.00
07/11/2018	2030 On 07-February-19	8.63	Put	Bond Future	6304	7	6	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
07/11/2018	2030 On 07-February-19	8.62	Put	Bond Future	6368	7	6	7	0.00
07/11/2018	2030 On 07-February-19	10.20	Put	Bond Future	519	1	1	1	4,000.00
07/11/2018	2030 On 07-February-19	9.18	Put	Bond Future	3225	4	3	4	0.00
07/11/2018	2030 On 07-February-19	9.68	Put	Bond Future	1437	2	1	2	0.00
07/11/2018	2030 On 02-May-19			Bond Future	9.65	90.7622	91.2334	90.7622	0.00
07/11/2018	2030 On 02-May-19	9.39	Call	Bond Future	1689	1	2	1	0.00
07/11/2018	2030 On 02-May-19	10.20	Call	Bond Future	4534	4	5	4	0.00
07/11/2018	2030 On 02-May-19	9.41	Call	Bond Future	1742	2	2	2	0.00
07/11/2018	2030 On 02-May-19	8.90	Call	Bond Future	656	1	1	1	3,000.00
07/11/2018	2030 On 02-May-19	9.40	Call	Bond Future	1715	2	2	2	3,000.00
07/11/2018	2030 On 02-May-19	9.40	Put	Bond Future	3243	4	3	4	0.00
07/11/2018	2030 On 02-May-19	9.41	Put	Bond Future	3208	3	3	3	0.00
07/11/2018	2030 On 02-May-19	8.90	Put	Bond Future	5381	6	5	6	0.00
07/11/2018	2030 On 02-May-19	10.20	Put	Bond Future	1242	1	1	1	3,000.00
07/11/2018	2030 On 02-May-19	9.39	Put	Bond Future	3279	4	3	4	0.00
07/11/2018	2030 On 01-August-19			Bond Future	9.70	88.5884	89.0678	88.5884	0.00
07/11/2018	2030 On 01-August-19	9.91	Call	Bond Future	3664	3	4	3	0.00
07/11/2018	2030 On 01-August-19	9.92	Call	Bond Future	3699	3	4	3	0.00
07/11/2018	2030 On 01-August-19	9.90	Call	Bond Future	3628	3	4	3	0.00
07/11/2018	2030 On 01-August-19	9.92	Put	Bond Future	2418	3	2	3	0.00
07/11/2018	2030 On 01-August-19	9.90	Put	Bond Future	2465	3	2	3	0.00
07/11/2018	2030 On 01-August-19	9.91	Put	Bond Future	2442	3	2	3	0.00
07/11/2018	2032 On 07-February-19			Bond Future	9.76	91.4803	92.0180	91.4803	41,727.00
07/11/2018	2032 On 07-February-19	8.82	Call	Bond Future	112	0	0	0	0.00
07/11/2018	2032 On 07-February-19	8.81	Call	Bond Future	107	0	0	0	0.00
07/11/2018	2032 On 07-February-19	8.80	Call	Bond Future	102	0	0	0	0.00
07/11/2018	2032 On 07-February-19	8.81	Put	Bond Future	6825	7	7	7	0.00
07/11/2018	2032 On 07-February-19	8.80	Put	Bond Future	6895	7	7	7	0.00
07/11/2018	2032 On 07-February-19	8.82	Put	Bond Future	6755	7	7	7	0.00
07/11/2018	2032 On 02-May-19			Bond Future	9.82	88.9429	89.4889	88.9429	0.00
07/11/2018	2032 On 02-May-19	9.61	Call	Bond Future	2008	2	2	2	0.00
07/11/2018	2032 On 02-May-19	9.62	Call	Bond Future	2038	2	2	2	0.00
07/11/2018	2032 On 02-May-19	9.63	Call	Bond Future	2069	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
07/11/2018	2032 On 02-May-19	9.63	Put	Bond Future	3328	4	3	4	0.00
07/11/2018	2032 On 02-May-19	9.61	Put	Bond Future	3402	4	3	4	0.00
07/11/2018	2032 On 02-May-19	9.62	Put	Bond Future	3365	4	3	4	0.00
07/11/2018	2032 On 01-August-19			Bond Future	9.87	90.7383	91.2939	90.7383	0.00
07/11/2018	2032 On 01-August-19	10.11	Call	Bond Future	4111	4	4	4	0.00
07/11/2018	2032 On 01-August-19	10.10	Call	Bond Future	4073	4	4	4	0.00
07/11/2018	2032 On 01-August-19	10.09	Call	Bond Future	4035	4	4	4	0.00
07/11/2018	2032 On 01-August-19	10.09	Put	Bond Future	2618	3	3	3	0.00
07/11/2018	2032 On 01-August-19	10.11	Put	Bond Future	2567	3	3	3	0.00
07/11/2018	2032 On 01-August-19	10.10	Put	Bond Future	2592	3	3	3	0.00
07/11/2018	2033 On 07-February-19			Bond Future	104.01	104.0526	104.0060	104.0526	5,770.00
07/11/2018	2033 On 02-May-19			Bond Future	104.72	104.7721	104.7235	104.7721	0.00
07/11/2018	2033 On 01-August-19			Bond Future	106.86	106.9097	106.8585	106.9097	0.00
07/11/2018	2037 On 07-February-19			Bond Future	9.92	87.9020	88.5010	87.9020	54,755.00
07/11/2018	2037 On 07-February-19	9.05	Call	Bond Future	159	0	0	0	0.00
07/11/2018	2037 On 07-February-19	9.07	Call	Bond Future	174	0	0	0	0.00
07/11/2018	2037 On 07-February-19	9.06	Call	Bond Future	166	0	0	0	0.00
07/11/2018	2037 On 07-February-19	9.05	Put	Bond Future	7096	8	7	8	0.00
07/11/2018	2037 On 07-February-19	9.07	Put	Bond Future	6941	7	7	7	0.00
07/11/2018	2037 On 07-February-19	9.06	Put	Bond Future	7018	8	7	8	0.00
07/11/2018	2037 On 02-May-19			Bond Future	9.98	89.4586	90.0670	89.4586	0.00
07/11/2018	2037 On 02-May-19	9.80	Call	Bond Future	2422	2	2	2	0.00
07/11/2018	2037 On 02-May-19	9.79	Call	Bond Future	2387	2	2	2	0.00
07/11/2018	2037 On 02-May-19	9.81	Call	Bond Future	2456	2	2	2	0.00
07/11/2018	2037 On 02-May-19	9.79	Put	Bond Future	3791	4	4	4	0.00
07/11/2018	2037 On 02-May-19	9.80	Put	Bond Future	3749	4	4	4	0.00
07/11/2018	2037 On 02-May-19	9.81	Put	Bond Future	3707	4	4	4	0.00
07/11/2018	2037 On 01-August-19			Bond Future	10.03	87.0083	87.6276	87.0083	0.00
07/11/2018	2037 On 01-August-19	10.29	Call	Bond Future	4685	4	5	4	0.00
07/11/2018	2037 On 01-August-19	10.31	Call	Bond Future	4771	4	5	4	0.00
07/11/2018	2037 On 01-August-19	10.30	Call	Bond Future	4728	4	5	4	0.00
07/11/2018	2037 On 01-August-19	10.30	Put	Bond Future	2778	3	3	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
07/11/2018	2037 On 01-August-19	10.31	Put	Bond Future	2750	3	3	3	0.00
07/11/2018	2037 On 01-August-19	10.29	Put	Bond Future	2807	3	3	3	0.00
07/11/2018	2038 On 07-February-19			Bond Future	123.14	123.1948	123.1385	123.1948	9,871.00
07/11/2018	2038 On 02-May-19			Bond Future	125.34	125.4032	125.3443	125.4032	0.00
07/11/2018	2038 On 01-August-19			Bond Future	127.85	127.9091	127.8472	127.9091	0.00
07/11/2018	2040 On 07-February-19			Bond Future	9.99	90.9708	91.6542	90.9708	33,526.00
07/11/2018	2040 On 07-February-19	9.11	Call	Bond Future	163	0	0	0	0.00
07/11/2018	2040 On 07-February-19	9.13	Call	Bond Future	178	0	0	0	0.00
07/11/2018	2040 On 07-February-19	9.12	Call	Bond Future	170	0	0	0	0.00
07/11/2018	2040 On 07-February-19	9.12	Put	Bond Future	7695	8	8	8	0.00
07/11/2018	2040 On 07-February-19	9.11	Put	Bond Future	7780	8	8	8	0.00
07/11/2018	2040 On 07-February-19	9.13	Put	Bond Future	7611	8	8	8	0.00
07/11/2018	2040 On 02-May-19			Bond Future	10.05	92.5817	93.2760	92.5817	0.00
07/11/2018	2040 On 02-May-19	10.20	Call	Bond Future	3883	3	4	3	1,150.00
07/11/2018	2040 On 02-May-19	9.90	Call	Bond Future	2630	2	3	2	0.00
07/11/2018	2040 On 02-May-19	9.60	Call	Bond Future	1604	1	2	1	1,150.00
07/11/2018	2040 On 02-May-19	9.89	Call	Bond Future	2592	2	3	2	0.00
07/11/2018	2040 On 02-May-19	9.88	Call	Bond Future	2554	2	3	2	0.00
07/11/2018	2040 On 02-May-19	9.89	Put	Bond Future	3892	4	4	4	0.00
07/11/2018	2040 On 02-May-19	9.88	Put	Bond Future	3936	4	4	4	0.00
07/11/2018	2040 On 02-May-19	9.90	Put	Bond Future	3848	4	4	4	0.00
07/11/2018	2040 On 02-May-19	9.60	Put	Bond Future	5332	6	5	6	0.00
07/11/2018	2040 On 02-May-19	10.20	Put	Bond Future	2697	3	3	3	0.00
07/11/2018	2040 On 01-August-19			Bond Future	10.11	89.9442	90.6510	89.9442	0.00
07/11/2018	2040 On 01-August-19	10.36	Call	Bond Future	5022	5	5	5	0.00
07/11/2018	2040 On 01-August-19	10.37	Call	Bond Future	5068	5	5	5	0.00
07/11/2018	2040 On 01-August-19	10.38	Call	Bond Future	5114	5	5	5	0.00
07/11/2018	2040 On 01-August-19	10.38	Put	Bond Future	2984	3	3	3	0.00
07/11/2018	2040 On 01-August-19	10.36	Put	Bond Future	3045	3	3	3	0.00
07/11/2018	2040 On 01-August-19	10.37	Put	Bond Future	3014	3	3	3	0.00
07/11/2018	2044 On 07-February-19			Bond Future	9.99	88.3220	88.9745	88.3220	39,547.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2018	2044 On 07-February-19	9.17	Call	Bond Future	211	0	0	0	0.00
07/11/2018	2044 On 07-February-19	9.18	Call	Bond Future	220	0	0	0	0.00
07/11/2018	2044 On 07-February-19	9.16	Call	Bond Future	202	0	0	0	0.00
07/11/2018	2044 On 07-February-19	9.16	Put	Bond Future	7514	8	8	8	0.00
07/11/2018	2044 On 07-February-19	9.17	Put	Bond Future	7428	8	7	8	0.00
07/11/2018	2044 On 07-February-19	9.18	Put	Bond Future	7343	8	7	8	0.00
07/11/2018	2044 On 02-May-19			Bond Future	10.04	89.8860	90.5489	89.8860	0.00
07/11/2018	2044 On 02-May-19	9.90	Call	Bond Future	2692	2	3	2	0.00
07/11/2018	2044 On 02-May-19	9.92	Call	Bond Future	2771	2	3	2	0.00
07/11/2018	2044 On 02-May-19	9.91	Call	Bond Future	2732	2	3	2	0.00
07/11/2018	2044 On 02-May-19	9.92	Put	Bond Future	3798	4	4	4	0.00
07/11/2018	2044 On 02-May-19	9.91	Put	Bond Future	3841	4	4	4	0.00
07/11/2018	2044 On 02-May-19	9.90	Put	Bond Future	3885	4	4	4	0.00
07/11/2018	2044 On 01-August-19			Bond Future	10.10	87.3191	87.9941	87.3191	0.00
07/11/2018	2044 On 01-August-19	10.39	Call	Bond Future	5291	5	5	5	0.00
07/11/2018	2044 On 01-August-19	10.38	Call	Bond Future	5244	5	5	5	0.00
07/11/2018	2044 On 01-August-19	10.40	Call	Bond Future	5338	5	5	5	0.00
07/11/2018	2044 On 01-August-19	10.38	Put	Bond Future	3003	3	3	3	0.00
07/11/2018	2044 On 01-August-19	10.39	Put	Bond Future	2973	3	3	3	0.00
07/11/2018	2044 On 01-August-19	10.40	Put	Bond Future	2943	3	3	3	0.00
07/11/2018	2046 On 07-February-19			Bond Future	117.99	118.0453	117.9925	118.0453	12,065.00
07/11/2018	2046 On 02-May-19			Bond Future	118.42	118.4751	118.4200	118.4751	0.00
07/11/2018	2046 On 01-August-19			Bond Future	120.83	120.8926	120.8346	120.8926	0.00
07/11/2018	2050 On 07-February-19			Bond Future	121.89	121.9404	121.8851	121.9404	10,105.00
07/11/2018	2050 On 02-May-19			Bond Future	124.07	124.1262	124.0683	124.1262	0.00
07/11/2018	2050 On 01-August-19			Bond Future	124.78	124.8400	124.7791	124.8400	0.00
07/11/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	8657 On 21-December-26			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
07/11/2018	AL37 On 07-February-19			Index Future	604.74	603.3890	604.7440	603.3890	0.00
07/11/2018	AL37 On 02-May-19			Index Future	615.44	614.0690	615.4420	614.0690	0.00
07/11/2018	AL37 On 01-August-19			Index Future	627.85	626.4510	627.8450	626.4510	0.00
07/11/2018	AL7T On 07-February-19			Index Future	696.99	694.1480	696.9920	694.1480	0.00
07/11/2018	AL7T On 02-May-19			Index Future	709.32	706.4350	709.3220	706.4350	0.00
07/11/2018	AL7T On 01-August-19			Index Future	723.62	720.6790	723.6170	720.6790	0.00
07/11/2018	ALBI On 07-February-19			Index Future	632.85	629.5000	632.8510	629.5000	906.00
07/11/2018	ALBI On 02-May-19			Index Future	644.05	640.6430	644.0460	640.6430	0.00
07/11/2018	ALBI On 01-August-19			Index Future	657.03	653.5600	657.0260	653.5600	0.00
07/11/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	C186 On 21-December-26			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
07/11/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/11/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2018	CS33 On 15-September-33			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
07/11/2018	ES33 On 07-February-19			Bond Future	11.16	76.5798	77.0153	76.5798	494.00
07/11/2018	ES33 On 02-May-19			Bond Future	11.26	74.1439	74.5861	74.1439	0.00
07/11/2018	ES33 On 01-August-19			Bond Future	11.36	75.6406	76.0906	75.6406	0.00
07/11/2018	ES42 On 07-February-19			Bond Future	11.38	78.6799	79.2055	78.6799	5,169.00
07/11/2018	ES42 On 02-May-19			Bond Future	11.47	75.8121	76.3460	75.8121	0.00
07/11/2018	ES42 On 01-August-19			Bond Future	11.57	77.3431	77.8866	77.3431	0.00
07/11/2018	GOVI On 07-February-19			GOVI	626.37	622.9910	626.3710	622.9910	461.00
07/11/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
07/11/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
07/11/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
07/11/2018	GOVI On 07-February-19	666.51	Put	GOVI	401390	44	40	44	0.00
07/11/2018	GOVI On 07-February-19	666.52	Put	GOVI	401490	44	40	44	0.00
07/11/2018	GOVI On 07-February-19	666.53	Put	GOVI	401590	44	40	44	0.00
07/11/2018	GOVI On 02-May-19			GOVI	637.45	634.0180	637.4520	634.0180	0.00
07/11/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
07/11/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
07/11/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
07/11/2018	GOVI On 02-May-19	647.88	Put	GOVI	104280	14	10	14	0.00
07/11/2018	GOVI On 02-May-19	647.86	Put	GOVI	104080	14	10	14	0.00
07/11/2018	GOVI On 02-May-19	647.87	Put	GOVI	104180	14	10	14	0.00
07/11/2018	GOVI On 01-August-19			GOVI	650.30	646.8020	650.2990	646.8020	0.00
07/11/2018	GOVI On 01-August-19	638.69	Call	GOVI	116090	8	12	8	0.00
07/11/2018	GOVI On 01-August-19	638.68	Call	GOVI	116190	8	12	8	0.00
07/11/2018	GOVI On 01-August-19	638.67	Call	GOVI	116290	8	12	8	0.00
07/11/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
07/11/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
07/11/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
07/11/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/11/2018	IGOV On 07-February-19			Index Future	257.76	257.8670	257.7600	257.8670	508.00
07/11/2018	IGOV On 02-May-19			Index Future	262.38	262.4880	262.3770	262.4880	215.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2018	IGOV On 01-August-19			Index Future	267.73	267.8420	267.7260	267.8420	0.00
07/11/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
07/11/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
07/11/2018	IS01 On 20-June-19			Interest Rate Swap	102.05	102.0600	102.0500	102.0600	0.00
07/11/2018	IS01 On 19-September-19			Interest Rate Swap	99.99	100.0000	99.9900	100.0000	0.00
07/11/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
07/11/2018	IS02 On 15-March-19			Interest Rate Swap	99.34	99.3400	99.3400	99.3400	0.00
07/11/2018	IS02 On 21-June-19			Interest Rate Swap	99.78	99.7900	99.7800	99.7900	0.00
07/11/2018	IS02 On 20-September-19			Interest Rate Swap	101.98	102.0000	101.9800	102.0000	0.00
07/11/2018	IS02 On 20-December-19			Interest Rate Swap	103.02	103.0500	103.0200	103.0500	0.00
07/11/2018	IS02 On 23-March-20			Interest Rate Swap	99.13	99.1600	99.1300	99.1600	0.00
07/11/2018	IS02 On 22-June-20			Interest Rate Swap	102.81	102.8500	102.8100	102.8500	0.00
07/11/2018	IS02 On 21-September-20			Interest Rate Swap	99.93	99.9800	99.9300	99.9800	0.00
07/11/2018	IS05 On 17-December-20			Interest Rate Swap	96.86	96.9100	96.8600	96.9100	0.00
07/11/2018	IS05 On 16-March-21			Interest Rate Swap	96.16	96.2100	96.1600	96.2100	0.00
07/11/2018	IS05 On 15-June-21			Interest Rate Swap	95.43	95.4800	95.4300	95.4800	0.00
07/11/2018	IS05 On 21-September-21			Interest Rate Swap	95.68	95.7300	95.6800	95.7300	0.00
07/11/2018	IS05 On 21-December-21			Interest Rate Swap	97.94	97.9900	97.9400	97.9900	51.00
07/11/2018	IS05 On 15-March-22			Interest Rate Swap	98.13	98.2000	98.1300	98.2000	0.00
07/11/2018	IS05 On 21-June-22			Interest Rate Swap	99.38	99.4600	99.3800	99.4600	0.00
07/11/2018	IS05 On 20-September-22			Interest Rate Swap	103.36	103.4500	103.3600	103.4500	0.00
07/11/2018	IS05 On 20-December-22			Interest Rate Swap	104.66	104.7600	104.6600	104.7600	0.00
07/11/2018	IS05 On 22-March-23			Interest Rate Swap	98.12	98.2300	98.1200	98.2300	0.00
07/11/2018	IS05 On 20-June-23			Interest Rate Swap	104.20	104.3100	104.2000	104.3100	0.00
07/11/2018	IS05 On 19-September-23			Interest Rate Swap	99.78	99.9000	99.7800	99.9000	0.00
07/11/2018	IS10 On 17-December-25			Interest Rate Swap	96.95	97.1300	96.9500	97.1300	0.00
07/11/2018	IS10 On 16-March-26			Interest Rate Swap	94.02	94.2200	94.0200	94.2200	0.00
07/11/2018	IS10 On 15-June-26			Interest Rate Swap	92.81	93.0300	92.8100	93.0300	0.00
07/11/2018	IS10 On 21-September-26			Interest Rate Swap	95.01	95.2300	95.0100	95.2300	0.00
07/11/2018	IS10 On 21-December-26			Interest Rate Swap	98.80	99.0300	98.8000	99.0300	0.00
07/11/2018	IS10 On 15-March-27			Interest Rate Swap	97.42	97.6600	97.4200	97.6600	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
07/11/2018	IS10 On 21-June-27			Interest Rate Swap	99.52	99.7600	99.5200	99.7600	0.00
07/11/2018	IS10 On 20-September-27			Interest Rate Swap	104.97	105.2000	104.9700	105.2000	0.00
07/11/2018	IS10 On 20-December-27			Interest Rate Swap	105.36	105.5900	105.3600	105.5900	0.00
07/11/2018	IS10 On 22-March-28			Interest Rate Swap	98.98	99.2100	98.9800	99.2100	0.00
07/11/2018	IS10 On 20-June-28			Interest Rate Swap	106.13	106.3400	106.1300	106.3400	0.00
07/11/2018	IS10 On 19-September-28			Interest Rate Swap	99.80	100.0100	99.8000	100.0100	0.00
07/11/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
07/11/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
07/11/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
07/11/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	35,000.00
07/11/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
07/11/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
07/11/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
07/11/2018	R023 On 07-February-19			Bond Future	8.45	100.9186	101.1581	100.9186	53,041.00
07/11/2018	R023 On 07-February-19	10.57	Call	Bond Future	6724	6	7	6	0.00
07/11/2018	R023 On 07-February-19	10.59	Call	Bond Future	6785	7	7	7	0.00
07/11/2018	R023 On 07-February-19	10.58	Call	Bond Future	6755	7	7	7	0.00
07/11/2018	R023 On 07-February-19	10.58	Put	Bond Future	1	0	0	0	0.00
07/11/2018	R023 On 07-February-19	10.59	Put	Bond Future	1	0	0	0	0.00
07/11/2018	R023 On 07-February-19	10.57	Put	Bond Future	1	0	0	0	0.00
07/11/2018	R023 On 02-May-19			Bond Future	8.50	98.7750	99.0175	98.7750	0.00
07/11/2018	R023 On 02-May-19	8.46	Call	Bond Future	1014	1	1	1	0.00
07/11/2018	R023 On 02-May-19	8.45	Call	Bond Future	998	1	1	1	0.00
07/11/2018	R023 On 02-May-19	8.44	Call	Bond Future	981	1	1	1	0.00
07/11/2018	R023 On 02-May-19	8.45	Put	Bond Future	1150	1	1	1	0.00
07/11/2018	R023 On 02-May-19	8.44	Put	Bond Future	1165	1	1	1	0.00
07/11/2018	R023 On 02-May-19	8.46	Put	Bond Future	1136	1	1	1	0.00
07/11/2018	R023 On 01-August-19			Bond Future	8.52	100.7683	101.0142	100.7683	0.00
07/11/2018	R023 On 01-August-19	8.93	Call	Bond Future	2051	2	2	2	0.00
07/11/2018	R023 On 01-August-19	8.95	Call	Bond Future	2093	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
07/11/2018	R023 On 01-August-19	8.94	Call	Bond Future	2072	2	2	2	0.00
07/11/2018	R023 On 01-August-19	8.94	Put	Bond Future	828	1	1	1	0.00
07/11/2018	R023 On 01-August-19	8.95	Put	Bond Future	820	1	1	1	0.00
07/11/2018	R023 On 01-August-19	8.93	Put	Bond Future	836	1	1	1	0.00
07/11/2018	R035 On 07-February-19			Bond Future	9.87	95.5635	96.1224	95.5635	71,509.00
07/11/2018	R035 On 07-February-19	8.96	Call	Bond Future	130	0	0	0	0.00
07/11/2018	R035 On 07-February-19	8.98	Call	Bond Future	140	0	0	0	0.00
07/11/2018	R035 On 07-February-19	8.97	Call	Bond Future	135	0	0	0	0.00
07/11/2018	R035 On 07-February-19	8.97	Put	Bond Future	7250	8	7	8	0.00
07/11/2018	R035 On 07-February-19	8.98	Put	Bond Future	7172	8	7	8	0.00
07/11/2018	R035 On 07-February-19	8.96	Put	Bond Future	7329	8	7	8	0.00
07/11/2018	R035 On 02-May-19			Bond Future	9.92	92.7546	93.3222	92.7546	0.00
07/11/2018	R035 On 02-May-19	9.74	Call	Bond Future	2346	2	2	2	0.00
07/11/2018	R035 On 02-May-19	9.75	Call	Bond Future	2381	2	2	2	0.00
07/11/2018	R035 On 02-May-19	9.73	Call	Bond Future	2312	2	2	2	0.00
07/11/2018	R035 On 02-May-19	9.73	Put	Bond Future	3773	4	4	4	0.00
07/11/2018	R035 On 02-May-19	9.75	Put	Bond Future	3691	4	4	4	0.00
07/11/2018	R035 On 02-May-19	9.74	Put	Bond Future	3732	4	4	4	0.00
07/11/2018	R035 On 01-August-19			Bond Future	9.98	94.6267	95.2042	94.6267	0.00
07/11/2018	R035 On 01-August-19	10.24	Call	Bond Future	4713	4	5	4	0.00
07/11/2018	R035 On 01-August-19	10.23	Call	Bond Future	4670	4	5	4	0.00
07/11/2018	R035 On 01-August-19	10.22	Call	Bond Future	4628	4	5	4	0.00
07/11/2018	R035 On 01-August-19	10.23	Put	Bond Future	2845	3	3	3	0.00
07/11/2018	R035 On 01-August-19	10.22	Put	Bond Future	2873	3	3	3	0.00
07/11/2018	R035 On 01-August-19	10.24	Put	Bond Future	2816	3	3	3	0.00
07/11/2018	R186 On 07-February-19			Bond Future	9.13	108.6221	109.0601	108.6221	64,767.00
07/11/2018	R186 On 07-February-19	9.38	Call	Bond Future	2371	2	2	2	6,000.00
07/11/2018	R186 On 07-February-19	9.50	Call	Bond Future	2842	3	3	3	0.00
07/11/2018	R186 On 07-February-19	8.20	Call	Bond Future	94	0	0	0	0.00
07/11/2018	R186 On 07-February-19	8.50	Call	Bond Future	284	0	0	0	1,000.00
07/11/2018	R186 On 07-February-19	8.21	Call	Bond Future	98	0	0	0	0.00
07/11/2018	R186 On 07-February-19	9.10	Call	Bond Future	1435	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
07/11/2018	R186 On 07-February-19	9.92	Call	Bond Future	4744	4	5	4	0.00
07/11/2018	R186 On 07-February-19	8.30	Call	Bond Future	139	0	0	0	210.00
07/11/2018	R186 On 07-February-19	9.90	Call	Bond Future	4647	4	5	4	0.00
07/11/2018	R186 On 07-February-19	8.77	Call	Bond Future	658	1	1	1	1,170.00
07/11/2018	R186 On 07-February-19	8.22	Call	Bond Future	102	0	0	0	0.00
07/11/2018	R186 On 07-February-19	9.27	Call	Bond Future	1972	2	2	2	1,170.00
07/11/2018	R186 On 07-February-19	8.22	Put	Bond Future	5553	6	6	6	0.00
07/11/2018	R186 On 07-February-19	9.90	Put	Bond Future	313	0	0	0	1,000.00
07/11/2018	R186 On 07-February-19	9.27	Put	Bond Future	1173	1	1	1	0.00
07/11/2018	R186 On 07-February-19	8.77	Put	Bond Future	2778	3	3	3	0.00
07/11/2018	R186 On 07-February-19	9.50	Put	Bond Future	735	1	1	1	2,500.00
07/11/2018	R186 On 07-February-19	8.20	Put	Bond Future	5669	6	6	6	0.00
07/11/2018	R186 On 07-February-19	8.30	Put	Bond Future	5098	6	5	6	0.00
07/11/2018	R186 On 07-February-19	8.50	Put	Bond Future	4024	4	4	4	0.00
07/11/2018	R186 On 07-February-19	9.10	Put	Bond Future	1616	2	2	2	1,000.00
07/11/2018	R186 On 07-February-19	9.92	Put	Bond Future	300	0	0	0	1,170.00
07/11/2018	R186 On 07-February-19	8.21	Put	Bond Future	5611	6	6	6	0.00
07/11/2018	R186 On 07-February-19	9.38	Put	Bond Future	943	1	1	1	0.00
07/11/2018	R186 On 02-May-19			Bond Future	9.19	110.5454	110.9896	110.5454	0.00
07/11/2018	R186 On 02-May-19	8.65	Call	Bond Future	863	1	1	1	3,250.00
07/11/2018	R186 On 02-May-19	9.03	Call	Bond Future	1709	1	2	1	0.00
07/11/2018	R186 On 02-May-19	10.07	Call	Bond Future	5532	5	6	5	0.00
07/11/2018	R186 On 02-May-19	9.75	Call	Bond Future	4162	4	4	4	0.00
07/11/2018	R186 On 02-May-19	9.02	Call	Bond Future	1683	1	2	1	0.00
07/11/2018	R186 On 02-May-19	9.01	Call	Bond Future	1657	1	2	1	0.00
07/11/2018	R186 On 02-May-19	9.30	Call	Bond Future	2501	2	3	2	200.00
07/11/2018	R186 On 02-May-19	9.25	Call	Bond Future	2342	2	2	2	3,250.00
07/11/2018	R186 On 02-May-19	9.96	Call	Bond Future	5050	5	5	5	0.00
07/11/2018	R186 On 02-May-19	9.00	Call	Bond Future	1631	1	2	1	7,000.00
07/11/2018	R186 On 02-May-19	10.02	Call	Bond Future	5312	5	5	5	0.00
07/11/2018	R186 On 02-May-19	8.62	Call	Bond Future	810	1	1	1	90.00
07/11/2018	R186 On 02-May-19	8.50	Call	Bond Future	619	0	1	0	7,000.00
07/11/2018	R186 On 02-May-19	8.70	Call	Bond Future	956	1	1	1	200.00
07/11/2018	R186 On 02-May-19	9.20	Call	Bond Future	2189	2	2	2	90.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2018	R186 On 02-May-19	8.62	Put	Bond Future	4100	4	4	4	0.00
07/11/2018	R186 On 02-May-19	9.30	Put	Bond Future	1892	2	2	2	0.00
07/11/2018	R186 On 02-May-19	9.00	Put	Bond Future	2720	3	3	3	0.00
07/11/2018	R186 On 02-May-19	8.50	Put	Bond Future	4616	5	5	5	0.00
07/11/2018	R186 On 02-May-19	8.70	Put	Bond Future	3778	4	4	4	0.00
07/11/2018	R186 On 02-May-19	9.20	Put	Bond Future	2142	2	2	2	0.00
07/11/2018	R186 On 02-May-19	9.75	Put	Bond Future	1070	1	1	1	7,000.00
07/11/2018	R186 On 02-May-19	10.02	Put	Bond Future	767	1	1	1	3,250.00
07/11/2018	R186 On 02-May-19	9.02	Put	Bond Future	2657	3	3	3	0.00
07/11/2018	R186 On 02-May-19	10.07	Put	Bond Future	722	1	1	1	200.00
07/11/2018	R186 On 02-May-19	9.01	Put	Bond Future	2689	3	3	3	0.00
07/11/2018	R186 On 02-May-19	9.25	Put	Bond Future	2013	2	2	2	0.00
07/11/2018	R186 On 02-May-19	8.65	Put	Bond Future	3977	4	4	4	0.00
07/11/2018	R186 On 02-May-19	9.96	Put	Bond Future	826	1	1	1	90.00
07/11/2018	R186 On 02-May-19	9.03	Put	Bond Future	2626	3	3	3	0.00
07/11/2018	R186 On 01-August-19			Bond Future	9.24	107.4733	107.9248	107.4733	0.00
07/11/2018	R186 On 01-August-19	9.05	Call	Bond Future	2081	2	2	2	6,000.00
07/11/2018	R186 On 01-August-19	9.52	Call	Bond Future	3531	3	4	3	0.00
07/11/2018	R186 On 01-August-19	8.30	Call	Bond Future	559	0	1	0	6,000.00
07/11/2018	R186 On 01-August-19	9.54	Call	Bond Future	3602	3	4	3	0.00
07/11/2018	R186 On 01-August-19	10.08	Call	Bond Future	5708	5	6	5	0.00
07/11/2018	R186 On 01-August-19	9.53	Call	Bond Future	3567	3	4	3	0.00
07/11/2018	R186 On 01-August-19	9.53	Put	Bond Future	1994	2	2	2	0.00
07/11/2018	R186 On 01-August-19	9.54	Put	Bond Future	1976	2	2	2	0.00
07/11/2018	R186 On 01-August-19	10.08	Put	Bond Future	1228	1	1	1	6,000.00
07/11/2018	R186 On 01-August-19	9.52	Put	Bond Future	2012	2	2	2	0.00
07/11/2018	R186 On 01-August-19	8.30	Put	Bond Future	5889	6	6	6	0.00
07/11/2018	R186 On 01-August-19	9.05	Put	Bond Future	3135	3	3	3	0.00
07/11/2018	R197 On 07-February-19			Bond Future	299.41	299.4904	299.4144	299.4904	2,355.00
07/11/2018	R197 On 02-May-19			Bond Future	304.78	304.8587	304.7776	304.8587	0.00
07/11/2018	R197 On 01-August-19			Bond Future	303.43	303.5177	303.4305	303.5177	0.00
07/11/2018	R202 On 07-February-19			Bond Future	235.07	235.7292	235.0661	235.7292	8,990.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2018	R202 On 02-May-19			Bond Future	239.28	239.9547	239.2765	239.9547	0.00
07/11/2018	R202 On 01-August-19			Bond Future	240.14	240.8341	240.1387	240.8341	0.00
07/11/2018	R207 On 07-February-19			Bond Future	6.06	101.5526	101.6061	101.5526	17,895.00
07/11/2018	R207 On 07-February-19	6.53	Call	Bond Future	428	0	0	0	0.00
07/11/2018	R207 On 07-February-19	6.52	Call	Bond Future	419	0	0	0	0.00
07/11/2018	R207 On 07-February-19	6.51	Call	Bond Future	410	0	0	0	0.00
07/11/2018	R207 On 07-February-19	6.52	Put	Bond Future	10	0	0	0	0.00
07/11/2018	R207 On 07-February-19	6.51	Put	Bond Future	10	0	0	0	0.00
07/11/2018	R207 On 07-February-19	6.53	Put	Bond Future	9	0	0	0	0.00
07/11/2018	R207 On 02-May-19			Bond Future	5.50	103.3507	103.4038	103.3507	0.00
07/11/2018	R207 On 02-May-19	7.61	Call	Bond Future	1415	1	1	1	0.00
07/11/2018	R207 On 02-May-19	7.63	Call	Bond Future	1428	1	1	1	0.00
07/11/2018	R207 On 02-May-19	7.62	Call	Bond Future	1421	1	1	1	0.00
07/11/2018	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
07/11/2018	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
07/11/2018	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
07/11/2018	R207 On 01-August-19			Bond Future	3.94	101.7935	101.8461	101.7935	0.00
07/11/2018	R207 On 01-August-19	7.33	Call	Bond Future	1486	1	1	1	0.00
07/11/2018	R207 On 01-August-19	7.34	Call	Bond Future	1490	1	1	1	0.00
07/11/2018	R207 On 01-August-19	7.35	Call	Bond Future	1495	1	1	1	0.00
07/11/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
07/11/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
07/11/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
07/11/2018	R208 On 07-February-19			Bond Future	7.52	100.8691	101.0102	100.8691	25,618.00
07/11/2018	R208 On 07-February-19	7.08	Call	Bond Future	58	0	0	0	0.00
07/11/2018	R208 On 07-February-19	7.07	Call	Bond Future	56	0	0	0	0.00
07/11/2018	R208 On 07-February-19	7.06	Call	Bond Future	54	0	0	0	0.00
07/11/2018	R208 On 07-February-19	7.08	Put	Bond Future	898	1	1	1	0.00
07/11/2018	R208 On 07-February-19	7.06	Put	Bond Future	933	1	1	1	0.00
07/11/2018	R208 On 07-February-19	7.07	Put	Bond Future	916	1	1	1	0.00
07/11/2018	R208 On 02-May-19			Bond Future	7.48	99.2536	99.3960	99.2536	0.00
07/11/2018	R208 On 02-May-19	8.02	Call	Bond Future	1132	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
07/11/2018	R208 On 02-May-19	8.03	Call	Bond Future	1147	1	1	1	0.00
07/11/2018	R208 On 02-May-19	8.04	Call	Bond Future	1161	1	1	1	0.00
07/11/2018	R208 On 02-May-19	8.04	Put	Bond Future	206	0	0	0	0.00
07/11/2018	R208 On 02-May-19	8.02	Put	Bond Future	212	0	0	0	0.00
07/11/2018	R208 On 02-May-19	8.03	Put	Bond Future	209	0	0	0	0.00
07/11/2018	R208 On 01-August-19			Bond Future	7.37	101.2567	101.4004	101.2567	0.00
07/11/2018	R208 On 01-August-19	8.17	Call	Bond Future	1413	1	1	1	0.00
07/11/2018	R208 On 01-August-19	8.16	Call	Bond Future	1400	1	1	1	0.00
07/11/2018	R208 On 01-August-19	8.15	Call	Bond Future	1387	1	1	1	0.00
07/11/2018	R208 On 01-August-19	8.15	Put	Bond Future	212	0	0	0	0.00
07/11/2018	R208 On 01-August-19	8.17	Put	Bond Future	208	0	0	0	0.00
07/11/2018	R208 On 01-August-19	8.16	Put	Bond Future	210	0	0	0	0.00
07/11/2018	R209 On 07-February-19			Bond Future	9.80	72.6636	73.1360	72.6636	123,571.00
07/11/2018	R209 On 07-February-19	8.96	Call	Bond Future	163	0	0	0	0.00
07/11/2018	R209 On 07-February-19	9.04	Call	Bond Future	218	0	0	0	4,000.00
07/11/2018	R209 On 07-February-19	9.54	Call	Bond Future	1028	1	1	1	4,000.00
07/11/2018	R209 On 07-February-19	8.95	Call	Bond Future	157	0	0	0	0.00
07/11/2018	R209 On 07-February-19	10.20	Call	Bond Future	3354	3	3	3	0.00
07/11/2018	R209 On 07-February-19	8.97	Call	Bond Future	169	0	0	0	0.00
07/11/2018	R209 On 07-February-19	8.95	Put	Bond Future	5891	6	6	6	0.00
07/11/2018	R209 On 07-February-19	9.54	Put	Bond Future	2697	3	3	3	0.00
07/11/2018	R209 On 07-February-19	9.04	Put	Bond Future	5312	6	5	6	0.00
07/11/2018	R209 On 07-February-19	8.96	Put	Bond Future	5825	6	6	6	0.00
07/11/2018	R209 On 07-February-19	10.20	Put	Bond Future	841	1	1	1	4,000.00
07/11/2018	R209 On 07-February-19	8.97	Put	Bond Future	5760	6	6	6	0.00
07/11/2018	R209 On 02-May-19			Bond Future	9.85	70.8007	71.2806	70.8007	0.00
07/11/2018	R209 On 02-May-19	9.69	Call	Bond Future	2076	2	2	2	0.00
07/11/2018	R209 On 02-May-19	9.35	Call	Bond Future	1181	1	1	1	760.00
07/11/2018	R209 On 02-May-19	9.68	Call	Bond Future	2046	2	2	2	0.00
07/11/2018	R209 On 02-May-19	9.95	Call	Bond Future	2920	3	3	3	760.00
07/11/2018	R209 On 02-May-19	9.70	Call	Bond Future	2106	2	2	2	0.00
07/11/2018	R209 On 02-May-19	10.71	Call	Bond Future	6066	6	6	6	0.00
07/11/2018	R209 On 02-May-19	9.68	Put	Bond Future	3124	3	3	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
07/11/2018	R209 On 02-May-19	9.35	Put	Bond Future	4444	5	4	5	0.00
07/11/2018	R209 On 02-May-19	10.71	Put	Bond Future	904	1	1	1	760.00
07/11/2018	R209 On 02-May-19	9.95	Put	Bond Future	2280	2	2	2	0.00
07/11/2018	R209 On 02-May-19	9.69	Put	Bond Future	3089	3	3	3	0.00
07/11/2018	R209 On 02-May-19	9.70	Put	Bond Future	3054	3	3	3	0.00
07/11/2018	R209 On 01-August-19			Bond Future	9.89	72.2299	72.7183	72.2299	0.00
07/11/2018	R209 On 01-August-19	10.15	Call	Bond Future	4023	4	4	4	0.00
07/11/2018	R209 On 01-August-19	10.17	Call	Bond Future	4097	4	4	4	0.00
07/11/2018	R209 On 01-August-19	10.16	Call	Bond Future	4060	4	4	4	0.00
07/11/2018	R209 On 01-August-19	10.16	Put	Bond Future	2417	3	2	3	0.00
07/11/2018	R209 On 01-August-19	10.15	Put	Bond Future	2441	3	2	3	0.00
07/11/2018	R209 On 01-August-19	10.17	Put	Bond Future	2393	3	2	3	0.00
07/11/2018	R210 On 07-February-19			Bond Future	189.31	189.6274	189.3068	189.6274	2,708.00
07/11/2018	R210 On 02-May-19			Bond Future	190.14	190.4705	190.1418	190.4705	0.00
07/11/2018	R210 On 01-August-19			Bond Future	194.02	194.3567	194.0186	194.3567	0.00
07/11/2018	R212 On 07-February-19			Bond Future	156.08	156.1528	156.0782	156.1528	4,976.00
07/11/2018	R212 On 02-May-19			Bond Future	158.87	158.9519	158.8740	158.9519	0.00
07/11/2018	R212 On 01-August-19			Bond Future	162.04	162.1238	162.0419	162.1238	0.00
07/11/2018	R213 On 07-February-19			Bond Future	9.67	83.9594	84.4150	83.9594	32,324.00
07/11/2018	R213 On 07-February-19	8.68	Call	Bond Future	92	0	0	0	0.00
07/11/2018	R213 On 07-February-19	8.69	Call	Bond Future	95	0	0	0	0.00
07/11/2018	R213 On 07-February-19	8.70	Call	Bond Future	99	0	0	0	0.00
07/11/2018	R213 On 07-February-19	8.69	Put	Bond Future	6398	7	6	7	0.00
07/11/2018	R213 On 07-February-19	8.70	Put	Bond Future	6334	7	6	7	0.00
07/11/2018	R213 On 07-February-19	8.68	Put	Bond Future	6462	7	6	7	0.00
07/11/2018	R213 On 02-May-19			Bond Future	9.73	81.8959	82.3585	81.8959	0.00
07/11/2018	R213 On 02-May-19	9.50	Call	Bond Future	1783	2	2	2	0.00
07/11/2018	R213 On 02-May-19	9.49	Call	Bond Future	1757	1	2	1	0.00
07/11/2018	R213 On 02-May-19	9.48	Call	Bond Future	1730	1	2	1	0.00
07/11/2018	R213 On 02-May-19	9.49	Put	Bond Future	3208	3	3	3	0.00
07/11/2018	R213 On 02-May-19	9.48	Put	Bond Future	3243	3	3	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
07/11/2018	R213 On 02-May-19	9.50	Put	Bond Future	3173	3	3	3	0.00
07/11/2018	R213 On 01-August-19			Bond Future	9.78	83.5488	84.0193	83.5488	0.00
07/11/2018	R213 On 01-August-19	9.98	Call	Bond Future	3660	3	4	3	0.00
07/11/2018	R213 On 01-August-19	9.99	Call	Bond Future	3695	3	4	3	0.00
07/11/2018	R213 On 01-August-19	10.00	Call	Bond Future	3730	3	4	3	0.00
07/11/2018	R213 On 01-August-19	10.00	Put	Bond Future	2428	3	2	3	0.00
07/11/2018	R213 On 01-August-19	9.98	Put	Bond Future	2473	3	2	3	0.00
07/11/2018	R213 On 01-August-19	9.99	Put	Bond Future	2450	3	2	3	0.00
07/11/2018	R214 On 07-February-19			Bond Future	9.96	71.7739	72.2985	71.7739	29,770.00
07/11/2018	R214 On 07-February-19	9.04	Call	Bond Future	124	0	0	0	0.00
07/11/2018	R214 On 07-February-19	9.05	Call	Bond Future	130	0	0	0	0.00
07/11/2018	R214 On 07-February-19	9.03	Call	Bond Future	119	0	0	0	0.00
07/11/2018	R214 On 07-February-19	9.03	Put	Bond Future	6758	7	7	7	0.00
07/11/2018	R214 On 07-February-19	9.04	Put	Bond Future	6686	7	7	7	0.00
07/11/2018	R214 On 07-February-19	9.05	Put	Bond Future	6615	7	7	7	0.00
07/11/2018	R214 On 02-May-19			Bond Future	10.01	69.7483	70.2812	69.7483	0.00
07/11/2018	R214 On 02-May-19	9.87	Call	Bond Future	2299	2	2	2	0.00
07/11/2018	R214 On 02-May-19	9.85	Call	Bond Future	2237	2	2	2	0.00
07/11/2018	R214 On 02-May-19	9.86	Call	Bond Future	2268	2	2	2	0.00
07/11/2018	R214 On 02-May-19	9.86	Put	Bond Future	3267	3	3	3	0.00
07/11/2018	R214 On 02-May-19	9.87	Put	Bond Future	3231	3	3	3	0.00
07/11/2018	R214 On 02-May-19	9.85	Put	Bond Future	3303	4	3	4	0.00
07/11/2018	R214 On 01-August-19			Bond Future	10.06	71.1560	71.6985	71.1560	0.00
07/11/2018	R214 On 01-August-19	10.33	Call	Bond Future	4252	4	4	4	0.00
07/11/2018	R214 On 01-August-19	10.34	Call	Bond Future	4290	4	4	4	0.00
07/11/2018	R214 On 01-August-19	10.32	Call	Bond Future	4214	4	4	4	0.00
07/11/2018	R214 On 01-August-19	10.32	Put	Bond Future	2524	3	3	3	0.00
07/11/2018	R214 On 01-August-19	10.33	Put	Bond Future	2499	3	2	3	0.00
07/11/2018	R214 On 01-August-19	10.34	Put	Bond Future	2475	3	2	3	0.00
07/11/2018	R248 On 07-February-19			Bond Future	9.97	91.8011	92.4716	91.8011	110,910.00
07/11/2018	R248 On 07-February-19	9.07	Call	Bond Future	145	0	0	0	0.00
07/11/2018	R248 On 07-February-19	9.05	Call	Bond Future	132	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
07/11/2018	R248 On 07-February-19	9.06	Call	Bond Future	139	0	0	0	0.00
07/11/2018	R248 On 07-February-19	9.05	Put	Bond Future	8580	9	9	9	0.00
07/11/2018	R248 On 07-February-19	9.07	Put	Bond Future	8394	9	8	9	0.00
07/11/2018	R248 On 07-February-19	9.06	Put	Bond Future	8487	9	8	9	0.00
07/11/2018	R248 On 02-May-19			Bond Future	10.02	88.9890	89.6702	88.9890	0.00
07/11/2018	R248 On 02-May-19	9.90	Call	Bond Future	2928	3	3	3	0.00
07/11/2018	R248 On 02-May-19	9.89	Call	Bond Future	2888	2	3	2	0.00
07/11/2018	R248 On 02-May-19	9.91	Call	Bond Future	2968	3	3	3	0.00
07/11/2018	R248 On 02-May-19	9.89	Put	Bond Future	3997	4	4	4	0.00
07/11/2018	R248 On 02-May-19	9.91	Put	Bond Future	3906	4	4	4	0.00
07/11/2018	R248 On 02-May-19	9.90	Put	Bond Future	3951	4	4	4	0.00
07/11/2018	R248 On 01-August-19			Bond Future	10.07	90.7851	91.4786	90.7851	0.00
07/11/2018	R248 On 01-August-19	10.36	Call	Bond Future	5417	5	5	5	0.00
07/11/2018	R248 On 01-August-19	10.35	Call	Bond Future	5369	5	5	5	0.00
07/11/2018	R248 On 01-August-19	10.34	Call	Bond Future	5321	5	5	5	0.00
07/11/2018	R248 On 01-August-19	10.35	Put	Bond Future	3064	3	3	3	0.00
07/11/2018	R248 On 01-August-19	10.34	Put	Bond Future	3096	3	3	3	0.00
07/11/2018	R248 On 01-August-19	10.36	Put	Bond Future	3033	3	3	3	0.00