



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 February 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	2025 On 03-May-18			Bond Future	131.75	131.7666	131.7516	131.7666	1,033.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2018	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
12/02/2018	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
12/02/2018	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
12/02/2018	2025 On 03-May-18	133.21	Put	Bond Future	1458	1	1458	1	0.00
12/02/2018	2025 On 03-May-18	133.20	Put	Bond Future	1448	1	1448	1	0.00
12/02/2018	2025 On 03-May-18	133.22	Put	Bond Future	1468	1	1468	1	0.00
12/02/2018	2025 On 02-August-18			Bond Future	132.82	132.8320	132.8169	132.8320	0.00
12/02/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
12/02/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
12/02/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
12/02/2018	2025 On 02-August-18	136.66	Put	Bond Future	3843	4	3843	4	0.00
12/02/2018	2025 On 02-August-18	136.67	Put	Bond Future	3853	4	3853	4	0.00
12/02/2018	2025 On 02-August-18	136.65	Put	Bond Future	3833	4	3833	4	0.00
12/02/2018	2029 On 03-May-18			Bond Future	99.95	100.2541	99.9450	100.2541	1,370.00
12/02/2018	2029 On 02-August-18			Bond Future	101.80	102.1150	101.8003	102.1150	0.00
12/02/2018	2030 On 03-May-18			Bond Future	8.94	95.0512	8.9356	95.0512	91,278.00
12/02/2018	2030 On 03-May-18	9.49	Call	Bond Future	4467	4	4467	4	0.00
12/02/2018	2030 On 03-May-18	9.51	Call	Bond Future	4567	4	4567	4	0.00
12/02/2018	2030 On 03-May-18	9.50	Call	Bond Future	4517	4	4517	4	0.00
12/02/2018	2030 On 03-May-18	9.50	Put	Bond Future	756	1	756	1	0.00
12/02/2018	2030 On 03-May-18	9.51	Put	Bond Future	742	1	742	1	0.00
12/02/2018	2030 On 03-May-18	9.49	Put	Bond Future	771	1	771	1	0.00
12/02/2018	2030 On 02-August-18			Bond Future	8.99	92.8040	8.9876	92.8040	127.00
12/02/2018	2030 On 02-August-18	9.46	Call	Bond Future	4895	5	4895	5	0.00
12/02/2018	2030 On 02-August-18	8.51	Call	Bond Future	1869	2	1869	2	7,850.00
12/02/2018	2030 On 02-August-18	8.91	Call	Bond Future	2894	3	2894	3	7,850.00
12/02/2018	2030 On 02-August-18	9.47	Call	Bond Future	4939	5	4939	5	0.00
12/02/2018	2030 On 02-August-18	9.50	Call	Bond Future	5071	5	5071	5	0.00
12/02/2018	2030 On 02-August-18	9.45	Call	Bond Future	4852	5	4852	5	0.00
12/02/2018	2030 On 02-August-18	9.50	Put	Bond Future	1704	2	1704	2	7,850.00
12/02/2018	2030 On 02-August-18	9.47	Put	Bond Future	1765	2	1765	2	0.00
12/02/2018	2030 On 02-August-18	9.45	Put	Bond Future	1807	2	1807	2	0.00
12/02/2018	2030 On 02-August-18	8.91	Put	Bond Future	3419	4	3419	4	0.00
12/02/2018	2030 On 02-August-18	9.46	Put	Bond Future	1786	2	1786	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
12/02/2018	2030 On 02-August-18	8.51	Put	Bond Future	5162	5	5162	5	0.00
12/02/2018	2032 On 03-May-18			Bond Future	9.15	93.4866	9.1464	93.4866	62,948.00
12/02/2018	2032 On 03-May-18	9.70	Call	Bond Future	4515	4	4515	4	0.00
12/02/2018	2032 On 03-May-18	9.71	Call	Bond Future	4571	4	4571	4	0.00
12/02/2018	2032 On 03-May-18	9.72	Call	Bond Future	4628	4	4628	4	0.00
12/02/2018	2032 On 03-May-18	9.72	Put	Bond Future	520	1	520	1	0.00
12/02/2018	2032 On 03-May-18	9.70	Put	Bond Future	546	1	546	1	0.00
12/02/2018	2032 On 03-May-18	9.71	Put	Bond Future	533	1	533	1	0.00
12/02/2018	2032 On 02-August-18			Bond Future	9.20	95.2160	9.1976	95.2160	2.00
12/02/2018	2032 On 02-August-18	9.68	Call	Bond Future	5004	5	5004	5	0.00
12/02/2018	2032 On 02-August-18	9.67	Call	Bond Future	4956	5	4956	5	0.00
12/02/2018	2032 On 02-August-18	9.66	Call	Bond Future	4908	5	4908	5	0.00
12/02/2018	2032 On 02-August-18	9.67	Put	Bond Future	1600	2	1600	2	0.00
12/02/2018	2032 On 02-August-18	9.66	Put	Bond Future	1622	2	1622	2	0.00
12/02/2018	2032 On 02-August-18	9.68	Put	Bond Future	1579	2	1579	2	0.00
12/02/2018	2033 On 03-May-18			Bond Future	103.07	103.0852	103.0740	103.0852	6,055.00
12/02/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
12/02/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
12/02/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
12/02/2018	2033 On 03-May-18	107.69	Put	Bond Future	4616	5	4616	5	0.00
12/02/2018	2033 On 03-May-18	107.70	Put	Bond Future	4626	5	4626	5	0.00
12/02/2018	2033 On 03-May-18	107.71	Put	Bond Future	4636	5	4636	5	0.00
12/02/2018	2033 On 02-August-18			Bond Future	104.99	104.9987	104.9875	104.9987	0.00
12/02/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
12/02/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
12/02/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
12/02/2018	2033 On 02-August-18	109.93	Put	Bond Future	4942	5	4942	5	0.00
12/02/2018	2033 On 02-August-18	109.94	Put	Bond Future	4952	5	4952	5	0.00
12/02/2018	2033 On 02-August-18	109.92	Put	Bond Future	4932	5	4932	5	0.00
12/02/2018	2037 On 03-May-18			Bond Future	9.45	93.6002	9.4453	93.6002	43,874.00
12/02/2018	2037 On 03-May-18	9.97	Call	Bond Future	4874	5	4874	5	0.00
12/02/2018	2037 On 03-May-18	9.99	Call	Bond Future	4993	5	4993	5	0.00
12/02/2018	2037 On 03-May-18	9.98	Call	Bond Future	4933	5	4933	5	0.00
12/02/2018	2037 On 03-May-18	9.98	Put	Bond Future	727	1	727	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
12/02/2018	2037 On 03-May-18	9.97	Put	Bond Future	743	1	743	1	0.00
12/02/2018	2037 On 03-May-18	9.99	Put	Bond Future	710	1	710	1	0.00
12/02/2018	2037 On 02-August-18			Bond Future	9.50	91.0758	9.5026	91.0758	731.00
12/02/2018	2037 On 02-August-18	9.95	Call	Bond Future	5355	5	5355	5	0.00
12/02/2018	2037 On 02-August-18	9.96	Call	Bond Future	5407	5	5407	5	0.00
12/02/2018	2037 On 02-August-18	9.97	Call	Bond Future	5459	5	5459	5	0.00
12/02/2018	2037 On 02-August-18	9.97	Put	Bond Future	1809	2	1809	2	0.00
12/02/2018	2037 On 02-August-18	9.95	Put	Bond Future	1857	2	1857	2	0.00
12/02/2018	2037 On 02-August-18	9.96	Put	Bond Future	1833	2	1833	2	0.00
12/02/2018	2038 On 03-May-18			Bond Future	125.11	125.1237	125.1103	125.1237	8,991.00
12/02/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
12/02/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
12/02/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
12/02/2018	2038 On 03-May-18	132.29	Put	Bond Future	7180	7	7180	7	0.00
12/02/2018	2038 On 03-May-18	132.27	Put	Bond Future	7160	7	7160	7	0.00
12/02/2018	2038 On 03-May-18	132.28	Put	Bond Future	7170	7	7170	7	0.00
12/02/2018	2038 On 02-August-18			Bond Future	125.88	125.8932	125.8798	125.8932	0.00
12/02/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
12/02/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
12/02/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
12/02/2018	2038 On 02-August-18	134.53	Put	Bond Future	8650	9	8650	9	0.00
12/02/2018	2038 On 02-August-18	134.54	Put	Bond Future	8660	9	8660	9	0.00
12/02/2018	2038 On 02-August-18	134.55	Put	Bond Future	8670	9	8670	9	0.00
12/02/2018	2040 On 03-May-18			Bond Future	9.51	97.2806	9.5101	97.2806	37,850.00
12/02/2018	2040 On 03-May-18	10.07	Call	Bond Future	5445	5	5445	5	0.00
12/02/2018	2040 On 03-May-18	10.06	Call	Bond Future	5381	5	5381	5	0.00
12/02/2018	2040 On 03-May-18	10.00	Call	Bond Future	5001	5	5001	5	1,500.00
12/02/2018	2040 On 03-May-18	9.00	Call	Bond Future	831	1	831	1	1,500.00
12/02/2018	2040 On 03-May-18	10.08	Call	Bond Future	5510	5	5510	5	0.00
12/02/2018	2040 On 03-May-18	9.00	Put	Bond Future	5484	6	5484	6	0.00
12/02/2018	2040 On 03-May-18	10.06	Put	Bond Future	743	1	743	1	0.00
12/02/2018	2040 On 03-May-18	10.00	Put	Bond Future	851	1	851	1	0.00
12/02/2018	2040 On 03-May-18	10.07	Put	Bond Future	726	1	726	1	0.00
12/02/2018	2040 On 03-May-18	10.08	Put	Bond Future	710	1	710	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
12/02/2018	2040 On 02-August-18			Bond Future	9.57	94.5739	9.5672	94.5739	420.00
12/02/2018	2040 On 02-August-18	10.05	Call	Bond Future	5928	6	5928	6	0.00
12/02/2018	2040 On 02-August-18	10.04	Call	Bond Future	5872	6	5872	6	0.00
12/02/2018	2040 On 02-August-18	10.03	Call	Bond Future	5816	6	5816	6	0.00
12/02/2018	2040 On 02-August-18	10.04	Put	Bond Future	1908	2	1908	2	0.00
12/02/2018	2040 On 02-August-18	10.03	Put	Bond Future	1933	2	1933	2	0.00
12/02/2018	2040 On 02-August-18	10.05	Put	Bond Future	1883	2	1883	2	0.00
12/02/2018	2044 On 03-May-18			Bond Future	9.53	94.4351	9.5282	94.4351	23,396.00
12/02/2018	2044 On 03-May-18	10.11	Call	Bond Future	5679	5	5679	5	0.00
12/02/2018	2044 On 03-May-18	10.10	Call	Bond Future	5614	5	5614	5	0.00
12/02/2018	2044 On 03-May-18	10.09	Call	Bond Future	5549	5	5549	5	0.00
12/02/2018	2044 On 03-May-18	10.10	Put	Bond Future	728	1	728	1	0.00
12/02/2018	2044 On 03-May-18	10.09	Put	Bond Future	745	1	745	1	0.00
12/02/2018	2044 On 03-May-18	10.11	Put	Bond Future	712	1	712	1	0.00
12/02/2018	2044 On 02-August-18			Bond Future	9.58	91.8011	9.5830	91.8011	0.00
12/02/2018	2044 On 02-August-18	10.05	Call	Bond Future	5951	6	5951	6	0.00
12/02/2018	2044 On 02-August-18	10.07	Call	Bond Future	6064	6	6064	6	0.00
12/02/2018	2044 On 02-August-18	10.06	Call	Bond Future	6007	6	6007	6	0.00
12/02/2018	2044 On 02-August-18	10.06	Put	Bond Future	1945	2	1945	2	0.00
12/02/2018	2044 On 02-August-18	10.07	Put	Bond Future	1920	2	1920	2	0.00
12/02/2018	2044 On 02-August-18	10.05	Put	Bond Future	1971	2	1971	2	0.00
12/02/2018	2046 On 03-May-18			Bond Future	116.48	116.4873	116.4753	116.4873	10,874.00
12/02/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
12/02/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
12/02/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
12/02/2018	2046 On 03-May-18	127.94	Put	Bond Future	11465	11	11465	11	0.00
12/02/2018	2046 On 03-May-18	127.95	Put	Bond Future	11475	11	11475	11	0.00
12/02/2018	2046 On 03-May-18	127.93	Put	Bond Future	11455	11	11455	11	0.00
12/02/2018	2046 On 02-August-18			Bond Future	118.64	118.6495	118.6374	118.6495	0.00
12/02/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
12/02/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
12/02/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
12/02/2018	2046 On 02-August-18	128.79	Put	Bond Future	10153	10	10153	10	0.00
12/02/2018	2046 On 02-August-18	128.77	Put	Bond Future	10133	10	10133	10	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
12/02/2018	2046 On 02-August-18	128.78	Put	Bond Future	10143	10	10143	10	0.00
12/02/2018	2050 On 03-May-18			Bond Future	123.05	123.0639	123.0513	123.0639	9,738.00
12/02/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
12/02/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
12/02/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
12/02/2018	2050 On 03-May-18	135.63	Put	Bond Future	12579	13	12579	13	0.00
12/02/2018	2050 On 03-May-18	135.61	Put	Bond Future	12559	13	12559	13	0.00
12/02/2018	2050 On 03-May-18	135.62	Put	Bond Future	12569	13	12569	13	0.00
12/02/2018	2050 On 02-August-18			Bond Future	123.60	123.6151	123.6027	123.6151	0.00
12/02/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
12/02/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
12/02/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
12/02/2018	2050 On 02-August-18	137.54	Put	Bond Future	13937	14	13937	14	0.00
12/02/2018	2050 On 02-August-18	137.52	Put	Bond Future	13917	14	13917	14	0.00
12/02/2018	2050 On 02-August-18	137.53	Put	Bond Future	13927	14	13927	14	0.00
12/02/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	AL37 On 03-May-18			Index Future	585.20	584.1650	585.2030	584.1650	0.00
12/02/2018	AL37 On 02-August-18			Index Future	596.03	594.9720	596.0310	594.9720	0.00
12/02/2018	AL7T On 03-May-18			Index Future	677.97	675.7940	677.9700	675.7940	0.00
12/02/2018	AL7T On 02-August-18			Index Future	690.52	688.2970	690.5150	688.2970	0.00
12/02/2018	ALBI On 03-May-18			Index Future	614.39	612.0790	614.3880	612.0790	828.00
12/02/2018	ALBI On 02-August-18			Index Future	625.76	623.4040	625.7560	623.4040	0.00
12/02/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	C044 On 31-January-44			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
12/02/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/02/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2018	EL28 On 03-May-18			Bond Future	128.19	128.2047	128.1927	128.2047	0.00
12/02/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
12/02/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
12/02/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
12/02/2018	EL28 On 03-May-18	133.18	Put	Bond Future	4987	5	4987	5	0.00
12/02/2018	EL28 On 03-May-18	133.19	Put	Bond Future	4997	5	4997	5	0.00
12/02/2018	EL28 On 03-May-18	133.20	Put	Bond Future	5007	5	5007	5	0.00
12/02/2018	EL28 On 02-August-18			Bond Future	130.57	130.5841	130.5723	130.5841	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
12/02/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
12/02/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
12/02/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
12/02/2018	EL28 On 02-August-18	134.94	Put	Bond Future	4368	4	4368	4	0.00
12/02/2018	EL28 On 02-August-18	134.95	Put	Bond Future	4378	4	4378	4	0.00
12/02/2018	EL28 On 02-August-18	134.93	Put	Bond Future	4358	4	4358	4	0.00
12/02/2018	ES33 On 03-May-18			Bond Future	10.67	77.0680	10.6707	77.0680	9,466.00
12/02/2018	ES33 On 03-May-18	11.20	Call	Bond Future	3146	3	3146	3	0.00
12/02/2018	ES33 On 03-May-18	11.22	Call	Bond Future	3261	3	3261	3	0.00
12/02/2018	ES33 On 03-May-18	11.21	Call	Bond Future	3203	3	3203	3	0.00
12/02/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
12/02/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
12/02/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
12/02/2018	ES33 On 02-August-18			Bond Future	10.77	78.4937	10.7669	78.4937	0.00
12/02/2018	ES33 On 02-August-18	11.14	Call	Bond Future	2204	2	2204	2	0.00
12/02/2018	ES33 On 02-August-18	11.15	Call	Bond Future	2262	2	2262	2	0.00
12/02/2018	ES33 On 02-August-18	11.16	Call	Bond Future	2319	2	2319	2	0.00
12/02/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
12/02/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
12/02/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
12/02/2018	ES42 On 03-May-18			Bond Future	10.82	80.1677	10.8245	80.1677	7,957.00
12/02/2018	ES42 On 02-August-18			Bond Future	10.92	81.6506	10.9172	81.6506	0.00
12/02/2018	GOVI On 03-May-18			GOVI	612.84	610.6380	612.8350	610.6380	608.00
12/02/2018	GOVI On 03-May-18	590.29	Call	GOVI	225450	20	225450	20	0.00
12/02/2018	GOVI On 03-May-18	590.27	Call	GOVI	225650	20	225650	20	0.00
12/02/2018	GOVI On 03-May-18	590.28	Call	GOVI	225550	20	225550	20	0.00
12/02/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
12/02/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
12/02/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
12/02/2018	GOVI On 02-August-18			GOVI	624.18	621.9350	624.1750	621.9350	0.00
12/02/2018	GOVI On 02-August-18	605.71	Call	GOVI	184650	16	184650	16	0.00
12/02/2018	GOVI On 02-August-18	605.72	Call	GOVI	184550	16	184550	16	0.00
12/02/2018	GOVI On 02-August-18	605.70	Call	GOVI	184750	16	184750	16	0.00
12/02/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
12/02/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
12/02/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/02/2018	IGOV On 03-May-18			Index Future	250.30	250.1750	250.2980	250.1750	1,146.00
12/02/2018	IGOV On 02-August-18			Index Future	254.95	254.8180	254.9450	254.8180	0.00
12/02/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
12/02/2018	IS01 On 21-June-18			Interest Rate Swap	99.89	99.8900	99.8900	99.8900	0.00
12/02/2018	IS01 On 20-September-18			Interest Rate Swap	100.03	100.0400	100.0300	100.0400	0.00
12/02/2018	IS01 On 20-December-18			Interest Rate Swap	100.46	100.4800	100.4600	100.4800	0.00
12/02/2018	IS01 On 22-March-19			Interest Rate Swap	99.47	99.4900	99.4700	99.4900	0.00
12/02/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
12/02/2018	IS02 On 15-June-18			Interest Rate Swap	98.58	98.5800	98.5800	98.5800	0.00
12/02/2018	IS02 On 21-September-18			Interest Rate Swap	98.50	98.5100	98.5000	98.5100	0.00
12/02/2018	IS02 On 21-December-18			Interest Rate Swap	98.84	98.8600	98.8400	98.8600	0.00
12/02/2018	IS02 On 15-March-19			Interest Rate Swap	99.22	99.2400	99.2200	99.2400	0.00
12/02/2018	IS02 On 21-June-19			Interest Rate Swap	99.56	99.6000	99.5600	99.6000	0.00
12/02/2018	IS02 On 20-September-19			Interest Rate Swap	99.93	99.9700	99.9300	99.9700	0.00
12/02/2018	IS02 On 20-December-19			Interest Rate Swap	100.84	100.9000	100.8400	100.9000	0.00
12/02/2018	IS02 On 23-March-20			Interest Rate Swap	98.56	98.6400	98.5600	98.6400	0.00
12/02/2018	IS05 On 17-December-20			Interest Rate Swap	95.96	96.1000	95.9600	96.1000	0.00
12/02/2018	IS05 On 16-March-21			Interest Rate Swap	95.17	95.3300	95.1700	95.3300	0.00
12/02/2018	IS05 On 15-June-21			Interest Rate Swap	94.35	94.5200	94.3500	94.5200	0.00
12/02/2018	IS05 On 21-September-21			Interest Rate Swap	94.51	94.6900	94.5100	94.6900	0.00
12/02/2018	IS05 On 21-December-21			Interest Rate Swap	96.69	96.8900	96.6900	96.8900	51.00
12/02/2018	IS05 On 15-March-22			Interest Rate Swap	96.82	97.0300	96.8200	97.0300	0.00
12/02/2018	IS05 On 21-June-22			Interest Rate Swap	98.01	98.2300	98.0100	98.2300	0.00
12/02/2018	IS05 On 20-September-22			Interest Rate Swap	100.22	100.4300	100.2200	100.4300	0.00
12/02/2018	IS05 On 20-December-22			Interest Rate Swap	101.47	101.6900	101.4700	101.6900	0.00
12/02/2018	IS05 On 22-March-23			Interest Rate Swap	96.58	96.8100	96.5800	96.8100	0.00
12/02/2018	IS10 On 17-December-25			Interest Rate Swap	94.74	95.0300	94.7400	95.0300	0.00
12/02/2018	IS10 On 16-March-26			Interest Rate Swap	91.73	92.0400	91.7300	92.0400	0.00
12/02/2018	IS10 On 15-June-26			Interest Rate Swap	90.47	90.7900	90.4700	90.7900	0.00
12/02/2018	IS10 On 21-September-26			Interest Rate Swap	92.63	92.9500	92.6300	92.9500	0.00
12/02/2018	IS10 On 21-December-26			Interest Rate Swap	96.41	96.7300	96.4100	96.7300	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
12/02/2018	IS10 On 15-March-27			Interest Rate Swap	94.96	95.2900	94.9600	95.2900	0.00
12/02/2018	IS10 On 21-June-27			Interest Rate Swap	97.01	97.3500	97.0100	97.3500	0.00
12/02/2018	IS10 On 20-September-27			Interest Rate Swap	100.72	101.0500	100.7200	101.0500	0.00
12/02/2018	IS10 On 20-December-27			Interest Rate Swap	101.05	101.3900	101.0500	101.3900	0.00
12/02/2018	IS10 On 22-March-28			Interest Rate Swap	96.28	96.6400	96.2800	96.6400	0.00
12/02/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/02/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/02/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/02/2018	JBAF On 21-February-18			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
12/02/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.95	93.0500	6.9500	93.0500	2,500.00
12/02/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.94	93.0600	6.9400	93.0600	0.00
12/02/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
12/02/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.88	93.1200	6.8800	93.1200	0.00
12/02/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
12/02/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.93	93.0700	6.9300	93.0700	35,000.00
12/02/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.00	93.0000	7.0000	93.0000	0.00
12/02/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.08	92.9200	7.0800	92.9200	0.00
12/02/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00
12/02/2018	R023 On 03-May-18			Bond Future	7.69	101.4626	7.6906	101.4626	66,216.00
12/02/2018	R023 On 03-May-18	8.27	Call	Bond Future	2444	2	2444	2	0.00
12/02/2018	R023 On 03-May-18	8.28	Call	Bond Future	2477	2	2477	2	0.00
12/02/2018	R023 On 03-May-18	8.29	Call	Bond Future	2510	2	2510	2	0.00
12/02/2018	R023 On 03-May-18	9.19	Call	Bond Future	5743	6	5743	6	0.00
12/02/2018	R023 On 03-May-18	9.19	Put	Bond Future	4	0	4	0	2,500.00
12/02/2018	R023 On 03-May-18	8.28	Put	Bond Future	171	0	171	0	0.00
12/02/2018	R023 On 03-May-18	8.29	Put	Bond Future	166	0	166	0	0.00
12/02/2018	R023 On 03-May-18	8.27	Put	Bond Future	177	0	177	0	0.00
12/02/2018	R035 On 03-May-18			Bond Future	9.34	97.2992	9.3417	97.2992	60,944.00
12/02/2018	R035 On 03-May-18	9.90	Call	Bond Future	5447	5	5447	5	0.00
12/02/2018	R035 On 03-May-18	9.91	Call	Bond Future	5504	5	5504	5	0.00
12/02/2018	R035 On 03-May-18	9.89	Call	Bond Future	5390	5	5390	5	0.00
12/02/2018	R035 On 03-May-18	9.89	Put	Bond Future	1070	1	1070	1	0.00
12/02/2018	R035 On 03-May-18	9.90	Put	Bond Future	1051	1	1051	1	0.00
12/02/2018	R035 On 03-May-18	9.91	Put	Bond Future	1033	1	1033	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
12/02/2018	R035 On 02-August-18			Bond Future	9.39	99.0994	9.3941	99.0994	3.00
12/02/2018	R035 On 02-August-18	9.42	Call	Bond Future	4097	4	4097	4	0.00
12/02/2018	R035 On 02-August-18	9.44	Call	Bond Future	4172	4	4172	4	0.00
12/02/2018	R035 On 02-August-18	9.43	Call	Bond Future	4135	4	4135	4	0.00
12/02/2018	R035 On 02-August-18	9.44	Put	Bond Future	3804	4	3804	4	0.00
12/02/2018	R035 On 02-August-18	9.43	Put	Bond Future	3847	4	3847	4	0.00
12/02/2018	R035 On 02-August-18	9.42	Put	Bond Future	3889	4	3889	4	0.00
12/02/2018	R186 On 03-May-18			Bond Future	8.43	116.1439	8.4272	116.1439	179,562.00
12/02/2018	R186 On 03-May-18	8.93	Call	Bond Future	3717	3	3717	3	0.00
12/02/2018	R186 On 03-May-18	9.30	Call	Bond Future	5695	5	5695	5	1,120.00
12/02/2018	R186 On 03-May-18	10.14	Call	Bond Future	10498	10	10498	10	0.00
12/02/2018	R186 On 03-May-18	8.92	Call	Bond Future	3667	3	3667	3	0.00
12/02/2018	R186 On 03-May-18	8.69	Call	Bond Future	2587	2	2587	2	0.00
12/02/2018	R186 On 03-May-18	9.75	Call	Bond Future	8259	8	8259	8	0.00
12/02/2018	R186 On 03-May-18	9.19	Call	Bond Future	5087	5	5087	5	0.00
12/02/2018	R186 On 03-May-18	8.70	Call	Bond Future	2630	2	2630	2	0.00
12/02/2018	R186 On 03-May-18	8.85	Call	Bond Future	3323	3	3323	3	0.00
12/02/2018	R186 On 03-May-18	9.72	Call	Bond Future	8086	8	8086	8	0.00
12/02/2018	R186 On 03-May-18	8.40	Call	Bond Future	1498	1	1498	1	4,745.00
12/02/2018	R186 On 03-May-18	8.91	Call	Bond Future	3617	3	3617	3	0.00
12/02/2018	R186 On 03-May-18	8.00	Call	Bond Future	593	1	593	1	4,745.00
12/02/2018	R186 On 03-May-18	8.69	Put	Bond Future	888	1	888	1	0.00
12/02/2018	R186 On 03-May-18	9.19	Put	Bond Future	247	0	247	0	0.00
12/02/2018	R186 On 03-May-18	8.70	Put	Bond Future	867	1	867	1	3,500.00
12/02/2018	R186 On 03-May-18	8.92	Put	Bond Future	508	1	508	1	0.00
12/02/2018	R186 On 03-May-18	8.85	Put	Bond Future	605	1	605	1	4,745.00
12/02/2018	R186 On 03-May-18	9.75	Put	Bond Future	39	0	39	0	3,200.00
12/02/2018	R186 On 03-May-18	9.72	Put	Bond Future	44	0	44	0	10,640.00
12/02/2018	R186 On 03-May-18	8.40	Put	Bond Future	1676	2	1676	2	0.00
12/02/2018	R186 On 03-May-18	8.91	Put	Bond Future	521	1	521	1	0.00
12/02/2018	R186 On 03-May-18	10.14	Put	Bond Future	8	0	8	0	0.00
12/02/2018	R186 On 03-May-18	8.00	Put	Bond Future	3429	4	3429	4	0.00
12/02/2018	R186 On 03-May-18	8.93	Put	Bond Future	495	1	495	1	0.00
12/02/2018	R186 On 03-May-18	9.30	Put	Bond Future	180	0	180	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
12/02/2018	R186 On 02-August-18			Bond Future	8.47	112.9922	8.4682	112.9922	782.00
12/02/2018	R186 On 02-August-18	8.47	Call	Bond Future	2327	2	2327	2	0.00
12/02/2018	R186 On 02-August-18	8.25	Call	Bond Future	1728	2	1728	2	1,470.00
12/02/2018	R186 On 02-August-18	8.46	Call	Bond Future	2297	2	2297	2	0.00
12/02/2018	R186 On 02-August-18	7.50	Call	Bond Future	508	0	508	0	1,470.00
12/02/2018	R186 On 02-August-18	8.48	Call	Bond Future	2357	2	2357	2	0.00
12/02/2018	R186 On 02-August-18	8.25	Put	Bond Future	3130	3	3130	3	0.00
12/02/2018	R186 On 02-August-18	7.50	Put	Bond Future	6903	7	6903	7	0.00
12/02/2018	R186 On 02-August-18	8.46	Put	Bond Future	2349	3	2349	3	0.00
12/02/2018	R186 On 02-August-18	8.48	Put	Bond Future	2282	2	2282	2	0.00
12/02/2018	R186 On 02-August-18	8.47	Put	Bond Future	2316	3	2316	3	0.00
12/02/2018	R186 On 01-November-18			Bond Future	8.50	115.1208	8.5045	115.1208	0.00
12/02/2018	R186 On 01-November-18	8.46	Call	Bond Future	2901	3	2901	3	5,000.00
12/02/2018	R186 On 01-November-18	8.53	Call	Bond Future	3101	3	3101	3	0.00
12/02/2018	R186 On 01-November-18	9.14	Call	Bond Future	5357	5	5357	5	0.00
12/02/2018	R186 On 01-November-18	8.52	Call	Bond Future	3072	3	3072	3	0.00
12/02/2018	R186 On 01-November-18	7.96	Call	Bond Future	1725	2	1725	2	5,000.00
12/02/2018	R186 On 01-November-18	8.54	Call	Bond Future	3130	3	3130	3	0.00
12/02/2018	R186 On 01-November-18	9.14	Put	Bond Future	1501	2	1501	2	5,000.00
12/02/2018	R186 On 01-November-18	8.52	Put	Bond Future	2976	3	2976	3	0.00
12/02/2018	R186 On 01-November-18	7.96	Put	Bond Future	5175	5	5175	5	0.00
12/02/2018	R186 On 01-November-18	8.54	Put	Bond Future	2910	3	2910	3	0.00
12/02/2018	R186 On 01-November-18	8.53	Put	Bond Future	2943	3	2943	3	0.00
12/02/2018	R186 On 01-November-18	8.46	Put	Bond Future	3178	3	3178	3	0.00
12/02/2018	R197 On 03-May-18			Bond Future	301.04	301.0711	301.0364	301.0711	2,388.00
12/02/2018	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
12/02/2018	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
12/02/2018	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
12/02/2018	R197 On 03-May-18	304.45	Put	Bond Future	3414	3	3414	3	0.00
12/02/2018	R197 On 03-May-18	304.46	Put	Bond Future	3424	3	3424	3	0.00
12/02/2018	R197 On 03-May-18	304.44	Put	Bond Future	3404	3	3404	3	0.00
12/02/2018	R202 On 03-May-18			Bond Future	237.17	236.0424	237.1744	236.0424	23,050.00
12/02/2018	R202 On 03-May-18	247.47	Call	Bond Future	70	0	70	0	0.00
12/02/2018	R202 On 03-May-18	247.48	Call	Bond Future	70	0	70	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
12/02/2018	R202 On 03-May-18	247.49	Call	Bond Future	70	0	70	0	0.00
12/02/2018	R202 On 03-May-18	247.49	Put	Bond Future	10385	11	10385	11	0.00
12/02/2018	R202 On 03-May-18	247.47	Put	Bond Future	10366	11	10366	11	0.00
12/02/2018	R202 On 03-May-18	247.48	Put	Bond Future	10376	11	10376	11	0.00
12/02/2018	R204 On 03-May-18			Bond Future	6.84	103.6834	6.8405	103.6834	22,580.00
12/02/2018	R204 On 03-May-18	7.09	Call	Bond Future	173	0	173	0	0.00
12/02/2018	R204 On 03-May-18	7.10	Call	Bond Future	178	0	178	0	0.00
12/02/2018	R204 On 03-May-18	7.08	Call	Bond Future	168	0	168	0	0.00
12/02/2018	R204 On 03-May-18	7.08	Put	Bond Future	24	0	24	0	0.00
12/02/2018	R204 On 03-May-18	7.09	Put	Bond Future	23	0	23	0	0.00
12/02/2018	R204 On 03-May-18	7.10	Put	Bond Future	21	0	21	0	0.00
12/02/2018	R207 On 03-May-18			Bond Future	6.92	102.6751	6.9222	102.6751	47,558.00
12/02/2018	R207 On 03-May-18	7.58	Call	Bond Future	1042	1	1042	1	0.00
12/02/2018	R207 On 03-May-18	7.57	Call	Bond Future	1027	1	1027	1	0.00
12/02/2018	R207 On 03-May-18	7.56	Call	Bond Future	1012	1	1012	1	0.00
12/02/2018	R207 On 03-May-18	7.57	Put	Bond Future	14	0	14	0	0.00
12/02/2018	R207 On 03-May-18	7.56	Put	Bond Future	14	0	14	0	0.00
12/02/2018	R207 On 03-May-18	7.58	Put	Bond Future	13	0	13	0	0.00
12/02/2018	R208 On 03-May-18			Bond Future	7.24	99.2841	7.2441	99.2841	35,914.00
12/02/2018	R208 On 03-May-18	7.77	Call	Bond Future	1387	1	1387	1	0.00
12/02/2018	R208 On 03-May-18	7.78	Call	Bond Future	1409	1	1409	1	0.00
12/02/2018	R208 On 03-May-18	7.79	Call	Bond Future	1432	1	1432	1	0.00
12/02/2018	R208 On 03-May-18	7.78	Put	Bond Future	53	0	53	0	0.00
12/02/2018	R208 On 03-May-18	7.79	Put	Bond Future	51	0	51	0	0.00
12/02/2018	R208 On 03-May-18	7.77	Put	Bond Future	56	0	56	0	0.00
12/02/2018	R209 On 03-May-18			Bond Future	9.33	73.7357	9.3287	73.7357	79,112.00
12/02/2018	R209 On 03-May-18	9.85	Call	Bond Future	4026	4	4026	4	0.00
12/02/2018	R209 On 03-May-18	10.22	Call	Bond Future	5993	6	5993	6	0.00
12/02/2018	R209 On 03-May-18	10.00	Call	Bond Future	4803	5	4803	5	0.00
12/02/2018	R209 On 03-May-18	10.73	Call	Bond Future	8822	8	8822	8	0.00
12/02/2018	R209 On 03-May-18	9.75	Call	Bond Future	3531	3	3531	3	435.00
12/02/2018	R209 On 03-May-18	9.77	Call	Bond Future	3629	3	3629	3	0.00
12/02/2018	R209 On 03-May-18	9.30	Call	Bond Future	1693	2	1693	2	1,321.00
12/02/2018	R209 On 03-May-18	9.86	Call	Bond Future	4077	4	4077	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2018	R209 On 03-May-18	8.95	Call	Bond Future	807	1	807	1	1,321.00
12/02/2018	R209 On 03-May-18	9.84	Call	Bond Future	3976	4	3976	4	0.00
12/02/2018	R209 On 03-May-18	9.19	Call	Bond Future	1366	1	1366	1	250.00
12/02/2018	R209 On 03-May-18	9.47	Call	Bond Future	2288	2	2288	2	0.00
12/02/2018	R209 On 03-May-18	9.84	Put	Bond Future	578	1	578	1	0.00
12/02/2018	R209 On 03-May-18	9.19	Put	Bond Future	2330	3	2330	3	0.00
12/02/2018	R209 On 03-May-18	9.86	Put	Bond Future	551	1	551	1	0.00
12/02/2018	R209 On 03-May-18	8.95	Put	Bond Future	3483	4	3483	4	0.00
12/02/2018	R209 On 03-May-18	10.00	Put	Bond Future	390	0	390	0	11,067.00
12/02/2018	R209 On 03-May-18	9.47	Put	Bond Future	1324	2	1324	2	250.00
12/02/2018	R209 On 03-May-18	9.77	Put	Bond Future	682	1	682	1	250.00
12/02/2018	R209 On 03-May-18	9.30	Put	Bond Future	1891	2	1891	2	0.00
12/02/2018	R209 On 03-May-18	9.85	Put	Bond Future	564	1	564	1	0.00
12/02/2018	R209 On 03-May-18	10.22	Put	Bond Future	220	0	220	0	435.00
12/02/2018	R209 On 03-May-18	9.75	Put	Bond Future	714	1	714	1	0.00
12/02/2018	R209 On 03-May-18	10.73	Put	Bond Future	47	0	47	0	435.00
12/02/2018	R209 On 02-August-18			Bond Future	9.38	75.0997	9.3767	75.0997	835.00
12/02/2018	R209 On 02-August-18	10.84	Call	Bond Future	9394	9	9394	9	0.00
12/02/2018	R209 On 02-August-18	10.21	Call	Bond Future	6306	6	6306	6	0.00
12/02/2018	R209 On 02-August-18	9.66	Call	Bond Future	3833	4	3833	4	435.00
12/02/2018	R209 On 02-August-18	10.38	Call	Bond Future	7133	7	7133	7	0.00
12/02/2018	R209 On 02-August-18	10.39	Call	Bond Future	7182	7	7182	7	0.00
12/02/2018	R209 On 02-August-18	10.40	Call	Bond Future	7231	7	7231	7	0.00
12/02/2018	R209 On 02-August-18	10.40	Put	Bond Future	720	1	720	1	0.00
12/02/2018	R209 On 02-August-18	9.66	Put	Bond Future	1939	2	1939	2	0.00
12/02/2018	R209 On 02-August-18	10.38	Put	Bond Future	741	1	741	1	0.00
12/02/2018	R209 On 02-August-18	10.39	Put	Bond Future	730	1	730	1	0.00
12/02/2018	R209 On 02-August-18	10.21	Put	Bond Future	937	1	937	1	435.00
12/02/2018	R209 On 02-August-18	10.84	Put	Bond Future	348	0	348	0	435.00
12/02/2018	R209 On 01-November-18			Bond Future	9.42	73.3655	9.4233	73.3655	0.00
12/02/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72846	72	72846	72	0.00
12/02/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72846	72	72846	72	0.00
12/02/2018	R209 On 01-November-18	9.97	Call	Bond Future	5578	5	5578	5	0.00
12/02/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72846	72	72846	72	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
12/02/2018	R209 On 01-November-18	9.34	Call	Bond Future	3223	3	3223	3	0.00
12/02/2018	R209 On 01-November-18	10.57	Call	Bond Future	8253	8	8253	8	0.00
12/02/2018	R209 On 01-November-18	9.94	Call	Bond Future	5451	5	5451	5	0.00
12/02/2018	R209 On 01-November-18	9.94	Put	Bond Future	2083	2	2083	2	255.00
12/02/2018	R209 On 01-November-18	10.57	Put	Bond Future	1081	1	1081	1	0.00
12/02/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
12/02/2018	R209 On 01-November-18	9.97	Put	Bond Future	2021	2	2021	2	255.00
12/02/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
12/02/2018	R209 On 01-November-18	9.34	Put	Bond Future	3788	4	3788	4	0.00
12/02/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
12/02/2018	R210 On 03-May-18			Bond Future	185.97	185.9940	185.9730	185.9940	2,159.00
12/02/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
12/02/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
12/02/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
12/02/2018	R210 On 03-May-18	191.45	Put	Bond Future	5477	5	5477	5	0.00
12/02/2018	R210 On 03-May-18	191.44	Put	Bond Future	5467	5	5467	5	0.00
12/02/2018	R210 On 03-May-18	191.46	Put	Bond Future	5487	5	5487	5	0.00
12/02/2018	R212 On 03-May-18			Bond Future	153.53	153.5487	153.5304	153.5487	4,755.00
12/02/2018	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
12/02/2018	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
12/02/2018	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
12/02/2018	R212 On 03-May-18	154.29	Put	Bond Future	760	1	760	1	0.00
12/02/2018	R212 On 03-May-18	154.30	Put	Bond Future	770	1	770	1	0.00
12/02/2018	R212 On 03-May-18	154.28	Put	Bond Future	750	1	750	1	0.00
12/02/2018	R213 On 03-May-18			Bond Future	9.01	85.8442	9.0110	85.8442	45,278.00
12/02/2018	R213 On 03-May-18	9.56	Call	Bond Future	4055	4	4055	4	0.00
12/02/2018	R213 On 03-May-18	9.57	Call	Bond Future	4106	4	4106	4	0.00
12/02/2018	R213 On 03-May-18	9.58	Call	Bond Future	4158	4	4158	4	0.00
12/02/2018	R213 On 03-May-18	9.58	Put	Bond Future	449	1	449	1	0.00
12/02/2018	R213 On 03-May-18	9.56	Put	Bond Future	472	1	472	1	0.00
12/02/2018	R213 On 03-May-18	9.57	Put	Bond Future	460	1	460	1	0.00
12/02/2018	R213 On 02-August-18			Bond Future	9.06	87.4324	9.0569	87.4324	1.00
12/02/2018	R213 On 02-August-18	9.07	Call	Bond Future	2691	3	2691	3	0.00
12/02/2018	R213 On 02-August-18	9.06	Call	Bond Future	2660	3	2660	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
12/02/2018	R213 On 02-August-18	9.05	Call	Bond Future	2629	2	2629	2	0.00
12/02/2018	R213 On 02-August-18	9.06	Put	Bond Future	2639	3	2639	3	0.00
12/02/2018	R213 On 02-August-18	9.05	Put	Bond Future	2675	3	2675	3	0.00
12/02/2018	R213 On 02-August-18	9.07	Put	Bond Future	2604	3	2604	3	0.00
12/02/2018	R214 On 03-May-18			Bond Future	9.47	73.2477	9.4728	73.2477	47,218.00
12/02/2018	R214 On 03-May-18	9.98	Call	Bond Future	4154	4	4154	4	0.00
12/02/2018	R214 On 03-May-18	9.99	Call	Bond Future	4206	4	4206	4	0.00
12/02/2018	R214 On 03-May-18	9.97	Call	Bond Future	4103	4	4103	4	0.00
12/02/2018	R214 On 03-May-18	9.97	Put	Bond Future	662	1	662	1	0.00
12/02/2018	R214 On 03-May-18	9.98	Put	Bond Future	647	1	647	1	0.00
12/02/2018	R214 On 03-May-18	9.99	Put	Bond Future	633	1	633	1	0.00
12/02/2018	R248 On 03-May-18			Bond Future	9.50	93.7590	9.4983	93.7590	96,449.00
12/02/2018	R248 On 03-May-18	10.07	Call	Bond Future	5726	5	5726	5	0.00
12/02/2018	R248 On 03-May-18	10.06	Call	Bond Future	5659	5	5659	5	0.00
12/02/2018	R248 On 03-May-18	10.05	Call	Bond Future	5592	5	5592	5	0.00
12/02/2018	R248 On 03-May-18	10.06	Put	Bond Future	716	1	716	1	0.00
12/02/2018	R248 On 03-May-18	10.05	Put	Bond Future	733	1	733	1	0.00
12/02/2018	R248 On 03-May-18	10.07	Put	Bond Future	699	1	699	1	0.00