



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 MONTHLY STATISTICS REPORT

For June 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	2025 On 02-August-18			Bond Future	133.34	134.1639	133.3366	134.1639	864.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
08/06/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
08/06/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
08/06/2018	2025 On 02-August-18	136.66	Put	Bond Future	3323	2	3323	2	0.00
08/06/2018	2025 On 02-August-18	136.67	Put	Bond Future	3333	3	3333	3	0.00
08/06/2018	2025 On 02-August-18	136.65	Put	Bond Future	3313	2	3313	2	0.00
08/06/2018	2025 On 01-November-18			Bond Future	135.75	136.5887	135.7459	136.5887	0.00
08/06/2018	2025 On 07-February-19			Bond Future	136.99	137.8546	136.9949	137.8546	0.00
08/06/2018	2029 On 02-August-18			Bond Future	102.09	102.6834	102.0932	102.6834	1,370.00
08/06/2018	2029 On 01-November-18			Bond Future	102.89	103.4897	102.8885	103.4897	0.00
08/06/2018	2029 On 07-February-19			Bond Future	104.91	105.5198	104.9064	105.5198	0.00
08/06/2018	2030 On 02-August-18			Bond Future	9.40	91.3274	9.3963	91.3274	45,188.00
08/06/2018	2030 On 02-August-18	9.46	Call	Bond Future	1586	2	1586	2	0.00
08/06/2018	2030 On 02-August-18	8.51	Call	Bond Future	30	0	30	0	7,850.00
08/06/2018	2030 On 02-August-18	8.91	Call	Bond Future	271	0	271	0	7,850.00
08/06/2018	2030 On 02-August-18	9.50	Call	Bond Future	1738	2	1738	2	0.00
08/06/2018	2030 On 02-August-18	9.47	Call	Bond Future	1624	2	1624	2	0.00
08/06/2018	2030 On 02-August-18	9.45	Call	Bond Future	1549	2	1549	2	0.00
08/06/2018	2030 On 02-August-18	9.50	Put	Bond Future	1071	1	1071	1	7,850.00
08/06/2018	2030 On 02-August-18	9.47	Put	Bond Future	1149	1	1149	1	0.00
08/06/2018	2030 On 02-August-18	9.45	Put	Bond Future	1203	1	1203	1	0.00
08/06/2018	2030 On 02-August-18	8.91	Put	Bond Future	3494	3	3494	3	0.00
08/06/2018	2030 On 02-August-18	9.46	Put	Bond Future	1175	1	1175	1	0.00
08/06/2018	2030 On 02-August-18	8.51	Put	Bond Future	6021	5	6021	5	0.00
08/06/2018	2030 On 01-November-18			Bond Future	9.47	92.9604	9.4686	92.9604	0.00
08/06/2018	2030 On 01-November-18	8.58	Call	Bond Future	346	0	346	0	0.00
08/06/2018	2030 On 01-November-18	8.60	Call	Bond Future	368	1	368	1	0.00
08/06/2018	2030 On 01-November-18	8.59	Call	Bond Future	357	1	357	1	0.00
08/06/2018	2030 On 01-November-18	8.59	Put	Bond Future	6184	5	6184	5	0.00
08/06/2018	2030 On 01-November-18	8.58	Put	Bond Future	6243	6	6243	6	0.00
08/06/2018	2030 On 01-November-18	8.60	Put	Bond Future	6126	5	6126	5	0.00
08/06/2018	2030 On 07-February-19			Bond Future	9.55	90.7546	9.5504	90.7546	0.00
08/06/2018	2030 On 07-February-19	8.62	Call	Bond Future	790	1	790	1	0.00
08/06/2018	2030 On 07-February-19	8.63	Call	Bond Future	806	1	806	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
08/06/2018	2030 On 07-February-19	8.64	Call	Bond Future	823	1	823	1	0.00
08/06/2018	2030 On 07-February-19	8.64	Put	Bond Future	6744	6	6744	6	0.00
08/06/2018	2030 On 07-February-19	8.63	Put	Bond Future	6795	6	6795	6	0.00
08/06/2018	2030 On 07-February-19	8.62	Put	Bond Future	6846	6	6846	6	0.00
08/06/2018	2032 On 02-August-18			Bond Future	9.58	93.8822	9.5793	93.8822	34,986.00
08/06/2018	2032 On 02-August-18	9.68	Call	Bond Future	1856	3	1856	3	0.00
08/06/2018	2032 On 02-August-18	9.67	Call	Bond Future	1815	2	1815	2	0.00
08/06/2018	2032 On 02-August-18	9.66	Call	Bond Future	1773	2	1773	2	0.00
08/06/2018	2032 On 02-August-18	9.67	Put	Bond Future	1184	1	1184	1	0.00
08/06/2018	2032 On 02-August-18	9.66	Put	Bond Future	1212	1	1212	1	0.00
08/06/2018	2032 On 02-August-18	9.68	Put	Bond Future	1156	1	1156	1	0.00
08/06/2018	2032 On 01-November-18			Bond Future	9.65	91.4061	9.6548	91.4061	0.00
08/06/2018	2032 On 01-November-18	8.76	Call	Bond Future	414	1	414	1	0.00
08/06/2018	2032 On 01-November-18	8.77	Call	Bond Future	426	1	426	1	0.00
08/06/2018	2032 On 01-November-18	8.75	Call	Bond Future	403	1	403	1	0.00
08/06/2018	2032 On 01-November-18	8.75	Put	Bond Future	6941	6	6941	6	0.00
08/06/2018	2032 On 01-November-18	8.76	Put	Bond Future	6877	6	6877	6	0.00
08/06/2018	2032 On 01-November-18	8.77	Put	Bond Future	6813	6	6813	6	0.00
08/06/2018	2032 On 07-February-19			Bond Future	9.74	93.1794	9.7388	93.1794	0.00
08/06/2018	2032 On 07-February-19	8.82	Call	Bond Future	897	1	897	1	0.00
08/06/2018	2032 On 07-February-19	8.81	Call	Bond Future	879	1	879	1	0.00
08/06/2018	2032 On 07-February-19	8.80	Call	Bond Future	862	1	862	1	0.00
08/06/2018	2032 On 07-February-19	8.81	Put	Bond Future	7475	7	7475	7	0.00
08/06/2018	2032 On 07-February-19	8.80	Put	Bond Future	7533	7	7533	7	0.00
08/06/2018	2032 On 07-February-19	8.82	Put	Bond Future	7418	7	7418	7	0.00
08/06/2018	2033 On 02-August-18			Bond Future	105.21	106.5345	105.2058	106.5345	7,981.00
08/06/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
08/06/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
08/06/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
08/06/2018	2033 On 02-August-18	109.93	Put	Bond Future	4724	3	4724	3	0.00
08/06/2018	2033 On 02-August-18	109.94	Put	Bond Future	4734	3	4734	3	0.00
08/06/2018	2033 On 02-August-18	109.92	Put	Bond Future	4714	3	4714	3	0.00
08/06/2018	2033 On 01-November-18			Bond Future	105.99	107.3388	105.9858	107.3388	0.00
08/06/2018	2033 On 07-February-19			Bond Future	108.06	109.4444	108.0646	109.4444	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
08/06/2018	2037 On 02-August-18			Bond Future	9.75	90.5052	9.7544	90.5052	56,491.00
08/06/2018	2037 On 02-August-18	9.95	Call	Bond Future	2518	3	2518	3	0.00
08/06/2018	2037 On 02-August-18	9.96	Call	Bond Future	2569	3	2569	3	0.00
08/06/2018	2037 On 02-August-18	9.97	Call	Bond Future	2620	3	2620	3	0.00
08/06/2018	2037 On 02-August-18	9.97	Put	Bond Future	965	1	965	1	0.00
08/06/2018	2037 On 02-August-18	9.95	Put	Bond Future	1014	1	1014	1	0.00
08/06/2018	2037 On 02-August-18	9.96	Put	Bond Future	990	1	990	1	0.00
08/06/2018	2037 On 01-November-18			Bond Future	9.82	92.1234	9.8235	92.1234	0.00
08/06/2018	2037 On 01-November-18	9.01	Call	Bond Future	569	1	569	1	0.00
08/06/2018	2037 On 01-November-18	9.03	Call	Bond Future	600	1	600	1	0.00
08/06/2018	2037 On 01-November-18	9.02	Call	Bond Future	584	1	584	1	0.00
08/06/2018	2037 On 01-November-18	9.02	Put	Bond Future	7103	6	7103	6	0.00
08/06/2018	2037 On 01-November-18	9.03	Put	Bond Future	7033	6	7033	6	0.00
08/06/2018	2037 On 01-November-18	9.01	Put	Bond Future	7173	6	7173	6	0.00
08/06/2018	2037 On 07-February-19			Bond Future	9.90	89.6508	9.9010	89.6508	0.00
08/06/2018	2037 On 07-February-19	9.05	Call	Bond Future	1217	1	1217	1	0.00
08/06/2018	2037 On 07-February-19	9.06	Call	Bond Future	1238	2	1238	2	0.00
08/06/2018	2037 On 07-February-19	9.07	Call	Bond Future	1259	2	1259	2	0.00
08/06/2018	2037 On 07-February-19	9.07	Put	Bond Future	7909	7	7909	7	0.00
08/06/2018	2037 On 07-February-19	9.05	Put	Bond Future	8037	7	8037	7	0.00
08/06/2018	2037 On 07-February-19	9.06	Put	Bond Future	7973	7	7973	7	0.00
08/06/2018	2038 On 02-August-18			Bond Future	125.18	127.1527	125.1831	127.1527	8,997.00
08/06/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
08/06/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
08/06/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
08/06/2018	2038 On 02-August-18	134.53	Put	Bond Future	9347	7	9347	7	0.00
08/06/2018	2038 On 02-August-18	134.54	Put	Bond Future	9357	7	9357	7	0.00
08/06/2018	2038 On 02-August-18	134.55	Put	Bond Future	9367	7	9367	7	0.00
08/06/2018	2038 On 01-November-18			Bond Future	127.45	129.4507	127.4452	129.4507	0.00
08/06/2018	2038 On 07-February-19			Bond Future	128.35	130.3999	128.3545	130.3999	0.00
08/06/2018	2040 On 02-August-18			Bond Future	9.84	93.6991	9.8445	93.6991	25,124.00
08/06/2018	2040 On 02-August-18	10.05	Call	Bond Future	2774	3	2774	3	0.00
08/06/2018	2040 On 02-August-18	10.04	Call	Bond Future	2719	3	2719	3	0.00
08/06/2018	2040 On 02-August-18	10.03	Call	Bond Future	2665	3	2665	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
08/06/2018	2040 On 02-August-18	10.04	Put	Bond Future	1113	1	1113	1	0.00
08/06/2018	2040 On 02-August-18	10.03	Put	Bond Future	1140	1	1140	1	0.00
08/06/2018	2040 On 02-August-18	10.05	Put	Bond Future	1087	1	1087	1	0.00
08/06/2018	2040 On 01-November-18			Bond Future	9.91	95.3746	9.9138	95.3746	0.00
08/06/2018	2040 On 01-November-18	9.08	Call	Bond Future	531	1	531	1	0.00
08/06/2018	2040 On 01-November-18	9.20	Call	Bond Future	742	0	742	0	3,540.00
08/06/2018	2040 On 01-November-18	9.80	Call	Bond Future	2494	0	2494	0	3,540.00
08/06/2018	2040 On 01-November-18	9.09	Call	Bond Future	547	1	547	1	0.00
08/06/2018	2040 On 01-November-18	9.10	Call	Bond Future	563	1	563	1	2,951.00
08/06/2018	2040 On 01-November-18	8.50	Call	Bond Future	73	0	73	0	2,951.00
08/06/2018	2040 On 01-November-18	9.07	Call	Bond Future	516	1	516	1	0.00
08/06/2018	2040 On 01-November-18	9.07	Put	Bond Future	7900	7	7900	7	0.00
08/06/2018	2040 On 01-November-18	8.50	Put	Bond Future	12991	12	12991	12	0.00
08/06/2018	2040 On 01-November-18	9.10	Put	Bond Future	7668	7	7668	7	0.00
08/06/2018	2040 On 01-November-18	9.09	Put	Bond Future	7745	7	7745	7	0.00
08/06/2018	2040 On 01-November-18	9.80	Put	Bond Future	3438	0	3438	0	0.00
08/06/2018	2040 On 01-November-18	9.08	Put	Bond Future	7822	7	7822	7	0.00
08/06/2018	2040 On 01-November-18	9.20	Put	Bond Future	6927	0	6927	0	0.00
08/06/2018	2040 On 07-February-19			Bond Future	9.99	92.7143	9.9914	92.7143	0.00
08/06/2018	2040 On 07-February-19	9.11	Call	Bond Future	1179	1	1179	1	0.00
08/06/2018	2040 On 07-February-19	9.13	Call	Bond Future	1223	1	1223	1	0.00
08/06/2018	2040 On 07-February-19	9.12	Call	Bond Future	1201	1	1201	1	0.00
08/06/2018	2040 On 07-February-19	9.12	Put	Bond Future	8726	8	8726	8	0.00
08/06/2018	2040 On 07-February-19	9.11	Put	Bond Future	8797	8	8797	8	0.00
08/06/2018	2040 On 07-February-19	9.13	Put	Bond Future	8657	8	8657	8	0.00
08/06/2018	2044 On 02-August-18			Bond Future	9.88	90.7126	9.8781	90.7126	34,686.00
08/06/2018	2044 On 02-August-18	10.05	Call	Bond Future	2644	3	2644	3	0.00
08/06/2018	2044 On 02-August-18	10.07	Call	Bond Future	2753	3	2753	3	0.00
08/06/2018	2044 On 02-August-18	10.06	Call	Bond Future	2698	3	2698	3	0.00
08/06/2018	2044 On 02-August-18	10.06	Put	Bond Future	1186	1	1186	1	0.00
08/06/2018	2044 On 02-August-18	10.07	Put	Bond Future	1158	1	1158	1	0.00
08/06/2018	2044 On 02-August-18	10.05	Put	Bond Future	1214	1	1214	1	0.00
08/06/2018	2044 On 01-November-18			Bond Future	9.95	92.3345	9.9451	92.3345	0.00
08/06/2018	2044 On 01-November-18	9.12	Call	Bond Future	562	1	562	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
08/06/2018	2044 On 01-November-18	9.13	Call	Bond Future	578	1	578	1	0.00
08/06/2018	2044 On 01-November-18	9.14	Call	Bond Future	595	1	595	1	0.00
08/06/2018	2044 On 01-November-18	9.13	Put	Bond Future	7835	7	7835	7	0.00
08/06/2018	2044 On 01-November-18	9.14	Put	Bond Future	7757	7	7757	7	0.00
08/06/2018	2044 On 01-November-18	9.12	Put	Bond Future	7914	7	7914	7	0.00
08/06/2018	2044 On 07-February-19			Bond Future	10.02	89.7407	10.0201	89.7407	0.00
08/06/2018	2044 On 07-February-19	9.17	Call	Bond Future	1282	2	1282	2	0.00
08/06/2018	2044 On 07-February-19	9.18	Call	Bond Future	1306	2	1306	2	0.00
08/06/2018	2044 On 07-February-19	9.16	Call	Bond Future	1260	2	1260	2	0.00
08/06/2018	2044 On 07-February-19	9.16	Put	Bond Future	8835	8	8835	8	0.00
08/06/2018	2044 On 07-February-19	9.17	Put	Bond Future	8763	8	8763	8	0.00
08/06/2018	2044 On 07-February-19	9.18	Put	Bond Future	8693	8	8693	8	0.00
08/06/2018	2046 On 02-August-18			Bond Future	118.50	120.8206	118.4996	120.8206	10,876.00
08/06/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
08/06/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
08/06/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
08/06/2018	2046 On 02-August-18	128.77	Put	Bond Future	10270	8	10270	8	0.00
08/06/2018	2046 On 02-August-18	128.79	Put	Bond Future	10290	8	10290	8	0.00
08/06/2018	2046 On 02-August-18	128.78	Put	Bond Future	10280	8	10280	8	0.00
08/06/2018	2046 On 01-November-18			Bond Future	118.99	121.3549	118.9918	121.3549	0.00
08/06/2018	2046 On 07-February-19			Bond Future	121.33	123.7354	121.3255	123.7354	0.00
08/06/2018	2050 On 02-August-18			Bond Future	124.23	126.1256	124.2331	126.1256	9,567.00
08/06/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
08/06/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
08/06/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
08/06/2018	2050 On 02-August-18	137.54	Put	Bond Future	13307	11	13307	11	0.00
08/06/2018	2050 On 02-August-18	137.52	Put	Bond Future	13287	11	13287	11	0.00
08/06/2018	2050 On 02-August-18	137.53	Put	Bond Future	13297	11	13297	11	0.00
08/06/2018	2050 On 01-November-18			Bond Future	126.48	128.4053	126.4780	128.4053	0.00
08/06/2018	2050 On 07-February-19			Bond Future	127.19	129.1526	127.1871	129.1526	0.00
08/06/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	AL37 On 02-August-18			Index Future	581.87	584.7990	581.8720	584.7990	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
08/06/2018	AL37 On 01-November-18			Index Future	592.27	595.2570	592.2720	595.2570	0.00
08/06/2018	AL37 On 07-February-19			Index Future	603.77	606.8090	603.7690	606.8090	0.00
08/06/2018	AL7T On 02-August-18			Index Future	671.17	677.1160	671.1700	677.1160	0.00
08/06/2018	AL7T On 01-November-18			Index Future	683.17	689.2250	683.1660	689.2250	0.00
08/06/2018	AL7T On 07-February-19			Index Future	696.43	702.6010	696.4280	702.6010	0.00
08/06/2018	ALBI On 02-August-18			Index Future	608.72	614.3680	608.7180	614.3680	863.00
08/06/2018	ALBI On 01-November-18			Index Future	619.60	625.3550	619.5980	625.3550	0.00
08/06/2018	ALBI On 07-February-19			Index Future	631.63	637.4900	631.6250	637.4900	0.00
08/06/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/06/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	C226 On 25-January-23			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
08/06/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2018	EL28 On 02-August-18			Bond Future	129.98	130.6462	129.9784	130.6462	0.00
08/06/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
08/06/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
08/06/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
08/06/2018	EL28 On 02-August-18	134.94	Put	Bond Future	4962	4	4962	4	0.00
08/06/2018	EL28 On 02-August-18	134.95	Put	Bond Future	4972	4	4972	4	0.00
08/06/2018	EL28 On 02-August-18	134.93	Put	Bond Future	4952	4	4952	4	0.00
08/06/2018	ES33 On 02-August-18			Bond Future	11.04	77.9437	11.0398	77.9437	9,466.00
08/06/2018	ES33 On 02-August-18	11.14	Call	Bond Future	582	1	582	1	0.00
08/06/2018	ES33 On 02-August-18	11.15	Call	Bond Future	640	1	640	1	0.00
08/06/2018	ES33 On 02-August-18	11.16	Call	Bond Future	698	1	698	1	0.00
08/06/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
08/06/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
08/06/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
08/06/2018	ES33 On 01-November-18			Bond Future	11.16	75.5491	11.1607	75.5491	0.00
08/06/2018	ES33 On 07-February-19			Bond Future	11.30	77.0148	11.2983	77.0148	0.00
08/06/2018	ES42 On 02-August-18			Bond Future	11.25	80.5890	11.2483	80.5890	7,957.00
08/06/2018	ES42 On 01-November-18			Bond Future	11.37	77.7702	11.3657	77.7702	0.00
08/06/2018	ES42 On 07-February-19			Bond Future	11.49	79.2788	11.4948	79.2788	0.00
08/06/2018	GOVI On 02-August-18			GOVI	603.73	609.6810	603.7320	609.6810	473.00
08/06/2018	GOVI On 02-August-18	605.71	Call	GOVI	0	4	0	4	0.00
08/06/2018	GOVI On 02-August-18	605.72	Call	GOVI	0	4	0	4	0.00
08/06/2018	GOVI On 02-August-18	605.70	Call	GOVI	0	4	0	4	0.00
08/06/2018	GOVI On 02-August-18	605.70	Put	GOVI	19680	0	19680	0	0.00
08/06/2018	GOVI On 02-August-18	605.71	Put	GOVI	19780	0	19780	0	0.00
08/06/2018	GOVI On 02-August-18	605.72	Put	GOVI	19880	0	19880	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
08/06/2018	GOVI On 01-November-18			GOVI	614.52	620.5840	614.5230	620.5840	0.00
08/06/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
08/06/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
08/06/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
08/06/2018	GOVI On 01-November-18	653.49	Put	GOVI	389670	33	389670	33	0.00
08/06/2018	GOVI On 01-November-18	653.51	Put	GOVI	389870	33	389870	33	0.00
08/06/2018	GOVI On 01-November-18	653.50	Put	GOVI	389770	33	389770	33	0.00
08/06/2018	GOVI On 07-February-19			GOVI	626.45	632.6270	626.4520	632.6270	0.00
08/06/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
08/06/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
08/06/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
08/06/2018	GOVI On 07-February-19	666.51	Put	GOVI	400580	34	400580	34	0.00
08/06/2018	GOVI On 07-February-19	666.52	Put	GOVI	400680	34	400680	34	0.00
08/06/2018	GOVI On 07-February-19	666.53	Put	GOVI	400780	34	400780	34	0.00
08/06/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/06/2018	IGOV On 02-August-18			Index Future	255.18	257.6010	255.1760	257.6010	861.00
08/06/2018	IGOV On 01-November-18			Index Future	259.79	262.2570	259.7870	262.2570	241.00
08/06/2018	IGOV On 07-February-19			Index Future	264.88	267.4020	264.8830	267.4020	0.00
08/06/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
08/06/2018	IS01 On 20-September-18			Interest Rate Swap	100.05	100.0500	100.0500	100.0500	0.00
08/06/2018	IS01 On 20-December-18			Interest Rate Swap	100.52	100.5100	100.5200	100.5100	0.00
08/06/2018	IS01 On 22-March-19			Interest Rate Swap	99.57	99.5200	99.5700	99.5200	0.00
08/06/2018	IS01 On 20-June-19			Interest Rate Swap	100.30	100.2100	100.3000	100.2100	0.00
08/06/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
08/06/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
08/06/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.8900	98.9000	98.8900	0.00
08/06/2018	IS02 On 15-March-19			Interest Rate Swap	99.31	99.2600	99.3100	99.2600	0.00
08/06/2018	IS02 On 21-June-19			Interest Rate Swap	99.75	99.6600	99.7500	99.6600	0.00
08/06/2018	IS02 On 20-September-19			Interest Rate Swap	100.20	100.0700	100.2000	100.0700	0.00
08/06/2018	IS02 On 20-December-19			Interest Rate Swap	101.20	101.0300	101.2000	101.0300	0.00
08/06/2018	IS02 On 23-March-20			Interest Rate Swap	99.02	98.8000	99.0200	98.8000	0.00
08/06/2018	IS02 On 22-June-20			Interest Rate Swap	100.96	100.7100	100.9600	100.7100	0.00
08/06/2018	IS05 On 17-December-20			Interest Rate Swap	96.66	96.3300	96.6600	96.3300	0.00
08/06/2018	IS05 On 16-March-21			Interest Rate Swap	95.93	95.5700	95.9300	95.5700	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
08/06/2018	IS05 On 15-June-21			Interest Rate Swap	95.18	94.7900	95.1800	94.7900	0.00
08/06/2018	IS05 On 21-September-21			Interest Rate Swap	95.44	95.0100	95.4400	95.0100	0.00
08/06/2018	IS05 On 21-December-21			Interest Rate Swap	97.71	97.2500	97.7100	97.2500	51.00
08/06/2018	IS05 On 15-March-22			Interest Rate Swap	97.91	97.4300	97.9100	97.4300	0.00
08/06/2018	IS05 On 21-June-22			Interest Rate Swap	99.18	98.6700	99.1800	98.6700	0.00
08/06/2018	IS05 On 20-September-22			Interest Rate Swap	101.43	100.9100	101.4300	100.9100	0.00
08/06/2018	IS05 On 20-December-22			Interest Rate Swap	102.73	102.2000	102.7300	102.2000	0.00
08/06/2018	IS05 On 22-March-23			Interest Rate Swap	97.91	97.3500	97.9100	97.3500	0.00
08/06/2018	IS05 On 20-June-23			Interest Rate Swap	102.25	101.6900	102.2500	101.6900	0.00
08/06/2018	IS10 On 17-December-25			Interest Rate Swap	96.52	95.7400	96.5200	95.7400	0.00
08/06/2018	IS10 On 16-March-26			Interest Rate Swap	93.56	92.7500	93.5600	92.7500	0.00
08/06/2018	IS10 On 15-June-26			Interest Rate Swap	92.32	91.5000	92.3200	91.5000	0.00
08/06/2018	IS10 On 21-September-26			Interest Rate Swap	94.48	93.6500	94.4800	93.6500	0.00
08/06/2018	IS10 On 21-December-26			Interest Rate Swap	98.24	97.4100	98.2400	97.4100	0.00
08/06/2018	IS10 On 15-March-27			Interest Rate Swap	96.83	95.9800	96.8300	95.9800	0.00
08/06/2018	IS10 On 21-June-27			Interest Rate Swap	98.90	98.0500	98.9000	98.0500	0.00
08/06/2018	IS10 On 20-September-27			Interest Rate Swap	102.59	101.7600	102.5900	101.7600	0.00
08/06/2018	IS10 On 20-December-27			Interest Rate Swap	102.95	102.1200	102.9500	102.1200	0.00
08/06/2018	IS10 On 22-March-28			Interest Rate Swap	98.27	97.4000	98.2700	97.4000	0.00
08/06/2018	IS10 On 20-June-28			Interest Rate Swap	103.67	102.8400	103.6700	102.8400	0.00
08/06/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/06/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/06/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/06/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
08/06/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
08/06/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
08/06/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
08/06/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
08/06/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
08/06/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
08/06/2018	R023 On 02-August-18			Bond Future	8.30	101.8062	8.3045	101.8062	33,940.00
08/06/2018	R023 On 02-August-18	10.40	Call	Bond Future	7371	8	7371	8	0.00
08/06/2018	R023 On 02-August-18	10.41	Call	Bond Future	7405	8	7405	8	0.00
08/06/2018	R023 On 02-August-18	10.39	Call	Bond Future	7338	8	7338	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
08/06/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
08/06/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
08/06/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
08/06/2018	R023 On 01-November-18			Bond Future	8.38	99.7006	8.3801	99.7006	0.00
08/06/2018	R023 On 01-November-18	10.59	Call	Bond Future	7413	8	7413	8	0.00
08/06/2018	R023 On 01-November-18	10.58	Call	Bond Future	7382	8	7382	8	0.00
08/06/2018	R023 On 01-November-18	10.57	Call	Bond Future	7350	8	7350	8	0.00
08/06/2018	R023 On 01-November-18	10.58	Put	Bond Future	15	0	15	0	0.00
08/06/2018	R023 On 01-November-18	10.57	Put	Bond Future	16	0	16	0	0.00
08/06/2018	R023 On 01-November-18	10.59	Put	Bond Future	15	0	15	0	0.00
08/06/2018	R023 On 07-February-19			Bond Future	8.47	101.6351	8.4716	101.6351	0.00
08/06/2018	R023 On 07-February-19	10.57	Call	Bond Future	6780	7	6780	7	0.00
08/06/2018	R023 On 07-February-19	10.59	Call	Bond Future	6837	7	6837	7	0.00
08/06/2018	R023 On 07-February-19	10.58	Call	Bond Future	6808	7	6808	7	0.00
08/06/2018	R023 On 07-February-19	10.58	Put	Bond Future	115	0	115	0	0.00
08/06/2018	R023 On 07-February-19	10.59	Put	Bond Future	113	0	113	0	0.00
08/06/2018	R023 On 07-February-19	10.57	Put	Bond Future	117	0	117	0	0.00
08/06/2018	R035 On 02-August-18			Bond Future	9.69	98.2396	9.6877	98.2396	68,978.00
08/06/2018	R035 On 02-August-18	9.42	Call	Bond Future	708	1	708	1	0.00
08/06/2018	R035 On 02-August-18	9.43	Call	Bond Future	733	1	733	1	0.00
08/06/2018	R035 On 02-August-18	9.44	Call	Bond Future	759	1	759	1	0.00
08/06/2018	R035 On 02-August-18	9.43	Put	Bond Future	2766	2	2766	2	0.00
08/06/2018	R035 On 02-August-18	9.44	Put	Bond Future	2711	2	2711	2	0.00
08/06/2018	R035 On 02-August-18	9.42	Put	Bond Future	2821	2	2821	2	0.00
08/06/2018	R035 On 01-November-18			Bond Future	9.76	95.5003	9.7622	95.5003	0.00
08/06/2018	R035 On 01-November-18	8.94	Call	Bond Future	528	1	528	1	0.00
08/06/2018	R035 On 01-November-18	8.93	Call	Bond Future	513	1	513	1	0.00
08/06/2018	R035 On 01-November-18	8.92	Call	Bond Future	499	1	499	1	0.00
08/06/2018	R035 On 01-November-18	8.93	Put	Bond Future	7216	6	7216	6	0.00
08/06/2018	R035 On 01-November-18	8.92	Put	Bond Future	7286	6	7286	6	0.00
08/06/2018	R035 On 01-November-18	8.94	Put	Bond Future	7146	6	7146	6	0.00
08/06/2018	R035 On 07-February-19			Bond Future	9.85	97.3532	9.8463	97.3532	0.00
08/06/2018	R035 On 07-February-19	8.96	Call	Bond Future	1102	1	1102	1	0.00
08/06/2018	R035 On 07-February-19	8.98	Call	Bond Future	1143	1	1143	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
08/06/2018	R035 On 07-February-19	8.97	Call	Bond Future	1122	1	1122	1	0.00
08/06/2018	R035 On 07-February-19	8.97	Put	Bond Future	8078	7	8078	7	0.00
08/06/2018	R035 On 07-February-19	8.98	Put	Bond Future	8014	7	8014	7	0.00
08/06/2018	R035 On 07-February-19	8.96	Put	Bond Future	8141	7	8141	7	0.00
08/06/2018	R186 On 02-August-18			Bond Future	8.99	111.0557	8.9950	111.0557	116,777.00
08/06/2018	R186 On 02-August-18	8.50	Call	Bond Future	211	0	211	0	0.00
08/06/2018	R186 On 02-August-18	8.47	Call	Bond Future	183	0	183	0	0.00
08/06/2018	R186 On 02-August-18	8.25	Call	Bond Future	54	0	54	0	3,020.00
08/06/2018	R186 On 02-August-18	8.48	Call	Bond Future	192	0	192	0	0.00
08/06/2018	R186 On 02-August-18	8.75	Call	Bond Future	572	0	572	0	5,000.00
08/06/2018	R186 On 02-August-18	8.46	Call	Bond Future	174	0	174	0	0.00
08/06/2018	R186 On 02-August-18	7.50	Call	Bond Future	0	0	0	0	3,020.00
08/06/2018	R186 On 02-August-18	8.46	Put	Bond Future	3517	3	3517	3	0.00
08/06/2018	R186 On 02-August-18	8.75	Put	Bond Future	2086	0	2086	0	0.00
08/06/2018	R186 On 02-August-18	8.25	Put	Bond Future	4746	4	4746	4	0.00
08/06/2018	R186 On 02-August-18	7.50	Put	Bond Future	9686	9	9686	9	0.00
08/06/2018	R186 On 02-August-18	8.48	Put	Bond Future	3407	3	3407	3	0.00
08/06/2018	R186 On 02-August-18	8.47	Put	Bond Future	3462	3	3462	3	0.00
08/06/2018	R186 On 02-August-18	8.50	Put	Bond Future	3299	2	3299	2	0.00
08/06/2018	R186 On 01-November-18			Bond Future	9.07	113.0417	9.0731	113.0417	0.00
08/06/2018	R186 On 01-November-18	8.46	Call	Bond Future	639	1	639	1	5,000.00
08/06/2018	R186 On 01-November-18	8.53	Call	Bond Future	754	1	754	1	0.00
08/06/2018	R186 On 01-November-18	9.14	Call	Bond Future	2316	3	2316	3	0.00
08/06/2018	R186 On 01-November-18	7.96	Call	Bond Future	138	0	138	0	5,000.00
08/06/2018	R186 On 01-November-18	8.54	Call	Bond Future	771	1	771	1	0.00
08/06/2018	R186 On 01-November-18	8.52	Call	Bond Future	737	1	737	1	0.00
08/06/2018	R186 On 01-November-18	8.52	Put	Bond Future	4100	3	4100	3	0.00
08/06/2018	R186 On 01-November-18	9.14	Put	Bond Future	1918	1	1918	1	5,000.00
08/06/2018	R186 On 01-November-18	7.96	Put	Bond Future	7047	6	7047	6	0.00
08/06/2018	R186 On 01-November-18	8.54	Put	Bond Future	4010	3	4010	3	0.00
08/06/2018	R186 On 01-November-18	8.53	Put	Bond Future	4055	3	4055	3	0.00
08/06/2018	R186 On 01-November-18	8.46	Put	Bond Future	4375	4	4375	4	0.00
08/06/2018	R186 On 07-February-19			Bond Future	9.16	109.9299	9.1618	109.9299	0.00
08/06/2018	R186 On 07-February-19	8.20	Call	Bond Future	639	1	639	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
08/06/2018	R186 On 07-February-19	8.21	Call	Bond Future	654	1	654	1	0.00
08/06/2018	R186 On 07-February-19	8.22	Call	Bond Future	669	1	669	1	0.00
08/06/2018	R186 On 07-February-19	8.22	Put	Bond Future	6297	5	6297	5	0.00
08/06/2018	R186 On 07-February-19	8.20	Put	Bond Future	6391	6	6391	6	0.00
08/06/2018	R186 On 07-February-19	8.21	Put	Bond Future	6344	6	6344	6	0.00
08/06/2018	R197 On 02-August-18			Bond Future	300.72	302.1732	300.7228	302.1732	2,388.00
08/06/2018	R197 On 01-November-18			Bond Future	306.16	307.6347	306.1570	307.6347	0.00
08/06/2018	R197 On 07-February-19			Bond Future	304.81	306.3128	304.8050	306.3128	0.00
08/06/2018	R202 On 02-August-18			Bond Future	238.59	241.2039	238.5881	241.2039	21,940.00
08/06/2018	R202 On 01-November-18			Bond Future	242.90	245.5635	242.8996	245.5635	0.00
08/06/2018	R202 On 07-February-19			Bond Future	243.76	246.4732	243.7563	246.4732	0.00
08/06/2018	R204 On 02-August-18			Bond Future	6.65	101.5259	6.6476	101.5259	10,173.00
08/06/2018	R204 On 02-August-18	8.98	Call	Bond Future	853	1	853	1	0.00
08/06/2018	R204 On 02-August-18	8.99	Call	Bond Future	857	1	857	1	0.00
08/06/2018	R204 On 02-August-18	8.97	Call	Bond Future	850	1	850	1	0.00
08/06/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
08/06/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
08/06/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
08/06/2018	R207 On 02-August-18			Bond Future	7.63	100.0867	7.6287	100.0867	21,348.00
08/06/2018	R207 On 02-August-18	6.85	Call	Bond Future	1	0	1	0	0.00
08/06/2018	R207 On 02-August-18	6.87	Call	Bond Future	1	0	1	0	0.00
08/06/2018	R207 On 02-August-18	6.86	Call	Bond Future	1	0	1	0	0.00
08/06/2018	R207 On 02-August-18	6.85	Put	Bond Future	1047	1	1047	1	0.00
08/06/2018	R207 On 02-August-18	6.87	Put	Bond Future	1020	1	1020	1	0.00
08/06/2018	R207 On 02-August-18	6.86	Put	Bond Future	1034	1	1034	1	0.00
08/06/2018	R207 On 01-November-18			Bond Future	7.70	101.8765	7.7017	101.8765	0.00
08/06/2018	R207 On 01-November-18	6.75	Call	Bond Future	3	0	3	0	0.00
08/06/2018	R207 On 01-November-18	6.74	Call	Bond Future	3	0	3	0	0.00
08/06/2018	R207 On 01-November-18	6.76	Call	Bond Future	4	0	4	0	0.00
08/06/2018	R207 On 01-November-18	6.74	Put	Bond Future	1084	1	1084	1	0.00
08/06/2018	R207 On 01-November-18	6.75	Put	Bond Future	1073	1	1073	1	0.00
08/06/2018	R207 On 01-November-18	6.76	Put	Bond Future	1061	1	1061	1	0.00
08/06/2018	R207 On 07-February-19			Bond Future	7.82	100.2081	7.8190	100.2081	0.00
08/06/2018	R207 On 07-February-19	6.53	Call	Bond Future	4	0	4	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
08/06/2018	R207 On 07-February-19	6.52	Call	Bond Future	3	0	3	0	0.00
08/06/2018	R207 On 07-February-19	6.51	Call	Bond Future	3	0	3	0	0.00
08/06/2018	R207 On 07-February-19	6.52	Put	Bond Future	1146	1	1146	1	0.00
08/06/2018	R207 On 07-February-19	6.51	Put	Bond Future	1154	1	1154	1	0.00
08/06/2018	R207 On 07-February-19	6.53	Put	Bond Future	1137	1	1137	1	0.00
08/06/2018	R208 On 02-August-18			Bond Future	7.93	99.8862	7.9316	99.8862	30,583.00
08/06/2018	R208 On 02-August-18	7.14	Call	Bond Future	3	0	3	0	0.00
08/06/2018	R208 On 02-August-18	7.12	Call	Bond Future	2	0	2	0	0.00
08/06/2018	R208 On 02-August-18	7.13	Call	Bond Future	3	0	3	0	0.00
08/06/2018	R208 On 02-August-18	7.13	Put	Bond Future	1874	2	1874	2	0.00
08/06/2018	R208 On 02-August-18	7.14	Put	Bond Future	1851	2	1851	2	0.00
08/06/2018	R208 On 02-August-18	7.12	Put	Bond Future	1898	2	1898	2	0.00
08/06/2018	R208 On 01-November-18			Bond Future	8.01	98.2729	8.0108	98.2729	0.00
08/06/2018	R208 On 01-November-18	7.11	Call	Bond Future	20	0	20	0	0.00
08/06/2018	R208 On 01-November-18	7.12	Call	Bond Future	21	0	21	0	0.00
08/06/2018	R208 On 01-November-18	7.10	Call	Bond Future	19	0	19	0	0.00
08/06/2018	R208 On 01-November-18	7.12	Put	Bond Future	1922	2	1922	2	0.00
08/06/2018	R208 On 01-November-18	7.10	Put	Bond Future	1963	2	1963	2	0.00
08/06/2018	R208 On 01-November-18	7.11	Put	Bond Future	1943	2	1943	2	0.00
08/06/2018	R208 On 07-February-19			Bond Future	8.11	100.1796	8.1125	100.1796	0.00
08/06/2018	R208 On 07-February-19	7.08	Call	Bond Future	35	0	35	0	0.00
08/06/2018	R208 On 07-February-19	7.07	Call	Bond Future	33	0	33	0	0.00
08/06/2018	R208 On 07-February-19	7.06	Call	Bond Future	31	0	31	0	0.00
08/06/2018	R208 On 07-February-19	7.08	Put	Bond Future	2010	2	2010	2	0.00
08/06/2018	R208 On 07-February-19	7.06	Put	Bond Future	2045	2	2045	2	0.00
08/06/2018	R208 On 07-February-19	7.07	Put	Bond Future	2028	2	2028	2	0.00
08/06/2018	R209 On 02-August-18			Bond Future	9.68	74.2765	9.6791	74.2765	95,137.00
08/06/2018	R209 On 02-August-18	10.21	Call	Bond Future	3713	4	3713	4	0.00
08/06/2018	R209 On 02-August-18	8.96	Call	Bond Future	81	0	81	0	5,000.00
08/06/2018	R209 On 02-August-18	8.83	Call	Bond Future	35	0	35	0	0.00
08/06/2018	R209 On 02-August-18	9.43	Call	Bond Future	671	1	671	1	0.00
08/06/2018	R209 On 02-August-18	10.84	Call	Bond Future	7073	8	7073	8	0.00
08/06/2018	R209 On 02-August-18	8.49	Call	Bond Future	3	0	3	0	500.00
08/06/2018	R209 On 02-August-18	10.38	Call	Bond Future	4602	5	4602	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2018	R209 On 02-August-18	9.21	Call	Bond Future	294	0	294	0	0.00
08/06/2018	R209 On 02-August-18	9.66	Call	Bond Future	1305	2	1305	2	435.00
08/06/2018	R209 On 02-August-18	8.46	Call	Bond Future	2	0	2	0	5,000.00
08/06/2018	R209 On 02-August-18	10.39	Call	Bond Future	4655	5	4655	5	0.00
08/06/2018	R209 On 02-August-18	10.40	Call	Bond Future	4708	5	4708	5	0.00
08/06/2018	R209 On 02-August-18	10.40	Put	Bond Future	217	0	217	0	0.00
08/06/2018	R209 On 02-August-18	10.38	Put	Bond Future	229	0	229	0	0.00
08/06/2018	R209 On 02-August-18	9.66	Put	Bond Future	1430	1	1430	1	0.00
08/06/2018	R209 On 02-August-18	8.96	Put	Bond Future	5023	4	5023	4	0.00
08/06/2018	R209 On 02-August-18	10.39	Put	Bond Future	223	0	223	0	0.00
08/06/2018	R209 On 02-August-18	8.46	Put	Bond Future	8680	8	8680	8	0.00
08/06/2018	R209 On 02-August-18	10.84	Put	Bond Future	46	0	46	0	435.00
08/06/2018	R209 On 02-August-18	9.43	Put	Bond Future	2328	2	2328	2	5,000.00
08/06/2018	R209 On 02-August-18	8.83	Put	Bond Future	5923	5	5923	5	500.00
08/06/2018	R209 On 02-August-18	8.49	Put	Bond Future	8449	8	8449	8	0.00
08/06/2018	R209 On 02-August-18	9.21	Put	Bond Future	3462	3	3462	3	500.00
08/06/2018	R209 On 02-August-18	10.21	Put	Bond Future	363	0	363	0	435.00
08/06/2018	R209 On 01-November-18			Bond Future	9.75	72.4570	9.7454	72.4570	0.00
08/06/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	70719	72	70719	72	0.00
08/06/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	70719	72	70719	72	0.00
08/06/2018	R209 On 01-November-18	10.00	Call	Bond Future	3348	4	3348	4	0.00
08/06/2018	R209 On 01-November-18	9.97	Call	Bond Future	3229	4	3229	4	0.00
08/06/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	70719	72	70719	72	0.00
08/06/2018	R209 On 01-November-18	9.34	Call	Bond Future	1229	2	1229	2	0.00
08/06/2018	R209 On 01-November-18	9.94	Call	Bond Future	3111	4	3111	4	0.00
08/06/2018	R209 On 01-November-18	10.57	Call	Bond Future	5864	7	5864	7	0.00
08/06/2018	R209 On 01-November-18	10.57	Put	Bond Future	819	1	819	1	0.00
08/06/2018	R209 On 01-November-18	9.94	Put	Bond Future	1870	2	1870	2	0.00
08/06/2018	R209 On 01-November-18	10.00	Put	Bond Future	1731	1	1731	1	5,850.00
08/06/2018	R209 On 01-November-18	9.97	Put	Bond Future	1799	1	1799	1	0.00
08/06/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
08/06/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
08/06/2018	R209 On 01-November-18	9.34	Put	Bond Future	3921	3	3921	3	0.00
08/06/2018	R209 On 01-November-18	1 016.01	Put	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
08/06/2018	R209 On 07-February-19			Bond Future	9.82	73.8628	9.8185	73.8628	0.00
08/06/2018	R209 On 07-February-19	8.96	Call	Bond Future	1013	1	1013	1	0.00
08/06/2018	R209 On 07-February-19	8.97	Call	Bond Future	1032	1	1032	1	0.00
08/06/2018	R209 On 07-February-19	8.95	Call	Bond Future	994	1	994	1	0.00
08/06/2018	R209 On 07-February-19	8.95	Put	Bond Future	6868	6	6868	6	0.00
08/06/2018	R209 On 07-February-19	8.96	Put	Bond Future	6815	6	6815	6	0.00
08/06/2018	R209 On 07-February-19	8.97	Put	Bond Future	6763	6	6763	6	0.00
08/06/2018	R210 On 02-August-18			Bond Future	189.09	190.0640	189.0913	190.0640	2,159.00
08/06/2018	R210 On 01-November-18			Bond Future	190.01	190.9991	190.0082	190.9991	0.00
08/06/2018	R210 On 07-February-19			Bond Future	193.73	194.7456	193.7346	194.7456	0.00
08/06/2018	R212 On 02-August-18			Bond Future	154.08	154.6187	154.0840	154.6187	4,475.00
08/06/2018	R212 On 01-November-18			Bond Future	156.87	157.4132	156.8682	157.4132	0.00
08/06/2018	R212 On 07-February-19			Bond Future	157.79	158.3472	157.7911	158.3472	0.00
08/06/2018	R213 On 02-August-18			Bond Future	9.48	85.9065	9.4768	85.9065	33,537.00
08/06/2018	R213 On 02-August-18	9.07	Call	Bond Future	361	1	361	1	0.00
08/06/2018	R213 On 02-August-18	9.06	Call	Bond Future	347	1	347	1	0.00
08/06/2018	R213 On 02-August-18	9.05	Call	Bond Future	333	1	333	1	0.00
08/06/2018	R213 On 02-August-18	9.06	Put	Bond Future	3048	2	3048	2	0.00
08/06/2018	R213 On 02-August-18	9.05	Put	Bond Future	3101	2	3101	2	0.00
08/06/2018	R213 On 02-August-18	9.07	Put	Bond Future	2996	2	2996	2	0.00
08/06/2018	R213 On 01-November-18			Bond Future	9.55	83.8966	9.5502	83.8966	0.00
08/06/2018	R213 On 01-November-18	8.66	Call	Bond Future	366	1	366	1	0.00
08/06/2018	R213 On 01-November-18	8.65	Call	Bond Future	355	0	355	0	0.00
08/06/2018	R213 On 01-November-18	8.64	Call	Bond Future	345	0	345	0	0.00
08/06/2018	R213 On 01-November-18	8.65	Put	Bond Future	6243	6	6243	6	0.00
08/06/2018	R213 On 01-November-18	8.64	Put	Bond Future	6301	6	6301	6	0.00
08/06/2018	R213 On 01-November-18	8.66	Put	Bond Future	6185	5	6185	5	0.00
08/06/2018	R213 On 07-February-19			Bond Future	9.63	85.5243	9.6335	85.5243	0.00
08/06/2018	R213 On 07-February-19	8.68	Call	Bond Future	788	1	788	1	0.00
08/06/2018	R213 On 07-February-19	8.69	Call	Bond Future	804	1	804	1	0.00
08/06/2018	R213 On 07-February-19	8.70	Call	Bond Future	821	1	821	1	0.00
08/06/2018	R213 On 07-February-19	8.69	Put	Bond Future	6872	6	6872	6	0.00
08/06/2018	R213 On 07-February-19	8.70	Put	Bond Future	6821	6	6821	6	0.00
08/06/2018	R213 On 07-February-19	8.68	Put	Bond Future	6923	6	6923	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
08/06/2018	R214 On 02-August-18			Bond Future	9.83	73.6684	9.8288	73.6684	32,085.00
08/06/2018	R214 On 02-August-18	8.94	Call	Bond Future	32	0	32	0	0.00
08/06/2018	R214 On 02-August-18	8.96	Call	Bond Future	37	0	37	0	0.00
08/06/2018	R214 On 02-August-18	8.95	Call	Bond Future	34	0	34	0	0.00
08/06/2018	R214 On 02-August-18	8.95	Put	Bond Future	6438	6	6438	6	0.00
08/06/2018	R214 On 02-August-18	8.96	Put	Bond Future	6363	6	6363	6	0.00
08/06/2018	R214 On 02-August-18	8.94	Put	Bond Future	6514	6	6514	6	0.00
08/06/2018	R214 On 01-November-18			Bond Future	9.90	71.6929	9.8959	71.6929	0.00
08/06/2018	R214 On 01-November-18	8.98	Call	Bond Future	418	1	418	1	0.00
08/06/2018	R214 On 01-November-18	8.99	Call	Bond Future	430	1	430	1	0.00
08/06/2018	R214 On 01-November-18	9.00	Call	Bond Future	443	1	443	1	0.00
08/06/2018	R214 On 01-November-18	9.00	Put	Bond Future	6902	6	6902	6	0.00
08/06/2018	R214 On 01-November-18	8.98	Put	Bond Future	7033	6	7033	6	0.00
08/06/2018	R214 On 01-November-18	8.99	Put	Bond Future	6967	6	6967	6	0.00
08/06/2018	R214 On 07-February-19			Bond Future	9.97	73.0839	9.9712	73.0839	0.00
08/06/2018	R214 On 07-February-19	9.04	Call	Bond Future	919	1	919	1	0.00
08/06/2018	R214 On 07-February-19	9.05	Call	Bond Future	937	1	937	1	0.00
08/06/2018	R214 On 07-February-19	9.03	Call	Bond Future	902	1	902	1	0.00
08/06/2018	R214 On 07-February-19	9.03	Put	Bond Future	7620	7	7620	7	0.00
08/06/2018	R214 On 07-February-19	9.04	Put	Bond Future	7561	7	7561	7	0.00
08/06/2018	R214 On 07-February-19	9.05	Put	Bond Future	7502	7	7502	7	0.00
08/06/2018	R248 On 02-August-18			Bond Future	9.86	94.2133	9.8644	94.2133	101,750.00
08/06/2018	R248 On 02-August-18	8.99	Call	Bond Future	39	0	39	0	0.00
08/06/2018	R248 On 02-August-18	8.98	Call	Bond Future	36	0	36	0	0.00
08/06/2018	R248 On 02-August-18	8.97	Call	Bond Future	34	0	34	0	0.00
08/06/2018	R248 On 02-August-18	8.98	Put	Bond Future	8309	7	8309	7	0.00
08/06/2018	R248 On 02-August-18	8.97	Put	Bond Future	8407	7	8407	7	0.00
08/06/2018	R248 On 02-August-18	8.99	Put	Bond Future	8211	7	8211	7	0.00
08/06/2018	R248 On 01-November-18			Bond Future	9.93	91.4654	9.9327	91.4654	0.00
08/06/2018	R248 On 01-November-18	9.01	Call	Bond Future	424	1	424	1	0.00
08/06/2018	R248 On 01-November-18	9.03	Call	Bond Future	452	1	452	1	0.00
08/06/2018	R248 On 01-November-18	9.02	Call	Bond Future	438	1	438	1	0.00
08/06/2018	R248 On 01-November-18	9.02	Put	Bond Future	8885	8	8885	8	0.00
08/06/2018	R248 On 01-November-18	9.03	Put	Bond Future	8799	8	8799	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
08/06/2018	R248 On 01-November-18	9.01	Put	Bond Future	8971	8	8971	8	0.00
08/06/2018	R248 On 07-February-19			Bond Future	10.01	93.2400	10.0092	93.2400	0.00
08/06/2018	R248 On 07-February-19	9.06	Call	Bond Future	1075	1	1075	1	0.00
08/06/2018	R248 On 07-February-19	9.07	Call	Bond Future	1096	1	1096	1	0.00
08/06/2018	R248 On 07-February-19	9.05	Call	Bond Future	1054	1	1054	1	0.00
08/06/2018	R248 On 07-February-19	9.07	Put	Bond Future	9680	9	9680	9	0.00
08/06/2018	R248 On 07-February-19	9.05	Put	Bond Future	9836	9	9836	9	0.00
08/06/2018	R248 On 07-February-19	9.06	Put	Bond Future	9758	9	9758	9	0.00