



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 October 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	2025 On 01-November-18			Bond Future	132.54	132.4807	132.5413	132.4807	365.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2018	2025 On 07-February-19			Bond Future	133.71	133.6452	133.7074	133.6452	0.00
10/10/2018	2025 On 02-May-19			Bond Future	135.95	135.8858	135.9500	135.8858	0.00
10/10/2018	2029 On 01-November-18			Bond Future	100.72	100.7666	100.7188	100.7666	2,938.00
10/10/2018	2029 On 07-February-19			Bond Future	102.68	102.7280	102.6797	102.7280	0.00
10/10/2018	2029 On 02-May-19			Bond Future	103.33	103.3778	103.3295	103.3778	0.00
10/10/2018	2030 On 01-November-18			Bond Future	9.64	90.9236	9.6449	90.9236	55,144.00
10/10/2018	2030 On 01-November-18	8.58	Call	Bond Future	0	0	0	0	0.00
10/10/2018	2030 On 01-November-18	8.90	Call	Bond Future	6	0	6	0	0.00
10/10/2018	2030 On 01-November-18	8.60	Call	Bond Future	0	0	0	0	0.00
10/10/2018	2030 On 01-November-18	9.60	Call	Bond Future	713	1	713	1	0.00
10/10/2018	2030 On 01-November-18	8.59	Call	Bond Future	0	0	0	0	0.00
10/10/2018	2030 On 01-November-18	8.59	Put	Bond Future	6939	7	6939	7	0.00
10/10/2018	2030 On 01-November-18	8.58	Put	Bond Future	7009	7	7009	7	0.00
10/10/2018	2030 On 01-November-18	9.60	Put	Bond Future	994	1	994	1	0.00
10/10/2018	2030 On 01-November-18	8.90	Put	Bond Future	4832	5	4832	5	0.00
10/10/2018	2030 On 01-November-18	8.60	Put	Bond Future	6870	7	6870	7	0.00
10/10/2018	2030 On 07-February-19			Bond Future	9.74	88.6619	9.7365	88.6619	167.00
10/10/2018	2030 On 07-February-19	9.18	Call	Bond Future	675	1	675	1	4,000.00
10/10/2018	2030 On 07-February-19	9.68	Call	Bond Future	1863	2	1863	2	4,000.00
10/10/2018	2030 On 07-February-19	8.62	Call	Bond Future	128	0	128	0	0.00
10/10/2018	2030 On 07-February-19	8.63	Call	Bond Future	132	0	132	0	0.00
10/10/2018	2030 On 07-February-19	8.90	Call	Bond Future	308	0	308	0	1,920.00
10/10/2018	2030 On 07-February-19	10.20	Call	Bond Future	3790	4	3790	4	0.00
10/10/2018	2030 On 07-February-19	8.70	Call	Bond Future	164	0	164	0	0.00
10/10/2018	2030 On 07-February-19	8.64	Call	Bond Future	136	0	136	0	0.00
10/10/2018	2030 On 07-February-19	9.60	Call	Bond Future	1629	2	1629	2	1,920.00
10/10/2018	2030 On 07-February-19	9.40	Call	Bond Future	1116	1	1116	1	0.00
10/10/2018	2030 On 07-February-19	8.70	Put	Bond Future	6828	7	6828	7	0.00
10/10/2018	2030 On 07-February-19	8.90	Put	Bond Future	5636	6	5636	6	0.00
10/10/2018	2030 On 07-February-19	9.40	Put	Bond Future	3209	3	3209	3	0.00
10/10/2018	2030 On 07-February-19	8.64	Put	Bond Future	7207	7	7207	7	0.00
10/10/2018	2030 On 07-February-19	9.60	Put	Bond Future	2470	3	2470	3	0.00
10/10/2018	2030 On 07-February-19	8.63	Put	Bond Future	7270	7	7270	7	0.00
10/10/2018	2030 On 07-February-19	8.62	Put	Bond Future	7334	7	7334	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
10/10/2018	2030 On 07-February-19	10.20	Put	Bond Future	1013	1	1013	1	4,000.00
10/10/2018	2030 On 07-February-19	9.18	Put	Bond Future	4173	4	4173	4	0.00
10/10/2018	2030 On 07-February-19	9.68	Put	Bond Future	2210	2	2210	2	0.00
10/10/2018	2030 On 02-May-19			Bond Future	9.82	90.1343	9.8202	90.1343	0.00
10/10/2018	2030 On 02-May-19	9.39	Call	Bond Future	1576	2	1576	2	0.00
10/10/2018	2030 On 02-May-19	9.41	Call	Bond Future	1624	2	1624	2	0.00
10/10/2018	2030 On 02-May-19	9.40	Call	Bond Future	1600	2	1600	2	0.00
10/10/2018	2030 On 02-May-19	9.40	Put	Bond Future	4176	4	4176	4	0.00
10/10/2018	2030 On 02-May-19	9.41	Put	Bond Future	4137	4	4137	4	0.00
10/10/2018	2030 On 02-May-19	9.39	Put	Bond Future	4214	4	4214	4	0.00
10/10/2018	2032 On 01-November-18			Bond Future	9.84	89.0704	9.8353	89.0704	42,725.00
10/10/2018	2032 On 01-November-18	8.76	Call	Bond Future	0	0	0	0	0.00
10/10/2018	2032 On 01-November-18	8.77	Call	Bond Future	0	0	0	0	0.00
10/10/2018	2032 On 01-November-18	8.75	Call	Bond Future	0	0	0	0	0.00
10/10/2018	2032 On 01-November-18	8.75	Put	Bond Future	7767	8	7767	8	0.00
10/10/2018	2032 On 01-November-18	8.76	Put	Bond Future	7692	8	7692	8	0.00
10/10/2018	2032 On 01-November-18	8.77	Put	Bond Future	7616	8	7616	8	0.00
10/10/2018	2032 On 07-February-19			Bond Future	9.93	90.7825	9.9286	90.7825	456.00
10/10/2018	2032 On 07-February-19	8.82	Call	Bond Future	138	0	138	0	0.00
10/10/2018	2032 On 07-February-19	8.81	Call	Bond Future	133	0	133	0	0.00
10/10/2018	2032 On 07-February-19	8.80	Call	Bond Future	129	0	129	0	0.00
10/10/2018	2032 On 07-February-19	8.81	Put	Bond Future	7997	8	7997	8	0.00
10/10/2018	2032 On 07-February-19	8.80	Put	Bond Future	8068	8	8068	8	0.00
10/10/2018	2032 On 07-February-19	8.82	Put	Bond Future	7927	8	7927	8	0.00
10/10/2018	2032 On 02-May-19			Bond Future	10.01	88.1350	10.0097	88.1350	0.00
10/10/2018	2032 On 02-May-19	9.61	Call	Bond Future	1848	2	1848	2	0.00
10/10/2018	2032 On 02-May-19	9.62	Call	Bond Future	1875	2	1875	2	0.00
10/10/2018	2032 On 02-May-19	9.63	Call	Bond Future	1901	2	1901	2	0.00
10/10/2018	2032 On 02-May-19	9.63	Put	Bond Future	4424	5	4424	5	0.00
10/10/2018	2032 On 02-May-19	9.61	Put	Bond Future	4506	5	4506	5	0.00
10/10/2018	2032 On 02-May-19	9.62	Put	Bond Future	4465	5	4465	5	0.00
10/10/2018	2033 On 01-November-18			Bond Future	102.83	102.7785	102.8269	102.7785	6,373.00
10/10/2018	2033 On 07-February-19			Bond Future	104.83	104.7793	104.8289	104.7793	0.00
10/10/2018	2033 On 02-May-19			Bond Future	105.44	105.3915	105.4425	105.3915	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
10/10/2018	2037 On 01-November-18			Bond Future	10.04	89.4198	10.0441	89.4198	52,307.00
10/10/2018	2037 On 01-November-18	9.01	Call	Bond Future	0	0	0	0	0.00
10/10/2018	2037 On 01-November-18	9.03	Call	Bond Future	0	0	0	0	0.00
10/10/2018	2037 On 01-November-18	9.02	Call	Bond Future	0	0	0	0	0.00
10/10/2018	2037 On 01-November-18	9.02	Put	Bond Future	8191	8	8191	8	0.00
10/10/2018	2037 On 01-November-18	9.03	Put	Bond Future	8105	8	8105	8	0.00
10/10/2018	2037 On 01-November-18	9.01	Put	Bond Future	8276	8	8276	8	0.00
10/10/2018	2037 On 07-February-19			Bond Future	10.13	86.8787	10.1316	86.8787	1,188.00
10/10/2018	2037 On 07-February-19	9.05	Call	Bond Future	168	0	168	0	0.00
10/10/2018	2037 On 07-February-19	9.06	Call	Bond Future	174	0	174	0	0.00
10/10/2018	2037 On 07-February-19	9.07	Call	Bond Future	179	0	179	0	0.00
10/10/2018	2037 On 07-February-19	9.07	Put	Bond Future	8549	9	8549	9	0.00
10/10/2018	2037 On 07-February-19	9.05	Put	Bond Future	8707	9	8707	9	0.00
10/10/2018	2037 On 07-February-19	9.06	Put	Bond Future	8628	9	8628	9	0.00
10/10/2018	2037 On 02-May-19			Bond Future	10.21	88.3214	10.2102	88.3214	0.00
10/10/2018	2037 On 02-May-19	9.80	Call	Bond Future	2028	2	2028	2	0.00
10/10/2018	2037 On 02-May-19	9.81	Call	Bond Future	2057	2	2057	2	0.00
10/10/2018	2037 On 02-May-19	9.79	Call	Bond Future	1999	2	1999	2	0.00
10/10/2018	2037 On 02-May-19	9.79	Put	Bond Future	5128	5	5128	5	0.00
10/10/2018	2037 On 02-May-19	9.80	Put	Bond Future	5081	5	5081	5	0.00
10/10/2018	2037 On 02-May-19	9.81	Put	Bond Future	5034	5	5034	5	0.00
10/10/2018	2038 On 01-November-18			Bond Future	122.67	122.6141	122.6716	122.6141	9,768.00
10/10/2018	2038 On 07-February-19			Bond Future	123.47	123.4097	123.4687	123.4097	0.00
10/10/2018	2038 On 02-May-19			Bond Future	125.54	125.4785	125.5397	125.4785	0.00
10/10/2018	2040 On 01-November-18			Bond Future	10.12	92.6900	10.1190	92.6900	28,542.00
10/10/2018	2040 On 01-November-18	9.08	Call	Bond Future	0	0	0	0	0.00
10/10/2018	2040 On 01-November-18	9.20	Call	Bond Future	1	0	1	0	3,940.00
10/10/2018	2040 On 01-November-18	9.60	Call	Bond Future	67	0	67	0	0.00
10/10/2018	2040 On 01-November-18	9.80	Call	Bond Future	266	0	266	0	1,770.00
10/10/2018	2040 On 01-November-18	9.07	Call	Bond Future	0	0	0	0	0.00
10/10/2018	2040 On 01-November-18	9.10	Call	Bond Future	0	0	0	0	2,950.00
10/10/2018	2040 On 01-November-18	8.50	Call	Bond Future	0	0	0	0	2,950.00
10/10/2018	2040 On 01-November-18	9.09	Call	Bond Future	0	0	0	0	0.00
10/10/2018	2040 On 01-November-18	10.00	Call	Bond Future	720	1	720	1	3,940.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2018	2040 On 01-November-18	9.10	Put	Bond Future	8769	9	8769	9	0.00
10/10/2018	2040 On 01-November-18	8.50	Put	Bond Future	14581	15	14581	15	0.00
10/10/2018	2040 On 01-November-18	9.07	Put	Bond Future	9048	9	9048	9	0.00
10/10/2018	2040 On 01-November-18	10.00	Put	Bond Future	1679	2	1679	2	0.00
10/10/2018	2040 On 01-November-18	9.09	Put	Bond Future	8862	9	8862	9	0.00
10/10/2018	2040 On 01-November-18	9.80	Put	Bond Future	2873	3	2873	3	0.00
10/10/2018	2040 On 01-November-18	9.60	Put	Bond Future	4371	4	4371	4	0.00
10/10/2018	2040 On 01-November-18	9.08	Put	Bond Future	8955	9	8955	9	0.00
10/10/2018	2040 On 01-November-18	9.20	Put	Bond Future	7851	8	7851	8	0.00
10/10/2018	2040 On 07-February-19			Bond Future	10.21	89.9612	10.2059	89.9612	100.00
10/10/2018	2040 On 07-February-19	9.11	Call	Bond Future	167	0	167	0	0.00
10/10/2018	2040 On 07-February-19	9.13	Call	Bond Future	178	0	178	0	0.00
10/10/2018	2040 On 07-February-19	9.12	Call	Bond Future	172	0	172	0	0.00
10/10/2018	2040 On 07-February-19	9.12	Put	Bond Future	9410	9	9410	9	0.00
10/10/2018	2040 On 07-February-19	9.11	Put	Bond Future	9496	10	9496	10	0.00
10/10/2018	2040 On 07-February-19	9.13	Put	Bond Future	9324	9	9324	9	0.00
10/10/2018	2040 On 02-May-19			Bond Future	10.28	91.4550	10.2838	91.4550	0.00
10/10/2018	2040 On 02-May-19	9.90	Call	Bond Future	2275	2	2275	2	0.00
10/10/2018	2040 On 02-May-19	9.89	Call	Bond Future	2243	2	2243	2	0.00
10/10/2018	2040 On 02-May-19	9.88	Call	Bond Future	2211	2	2211	2	0.00
10/10/2018	2040 On 02-May-19	9.89	Put	Bond Future	5384	5	5384	5	0.00
10/10/2018	2040 On 02-May-19	9.88	Put	Bond Future	5435	5	5435	5	0.00
10/10/2018	2040 On 02-May-19	9.90	Put	Bond Future	5335	5	5335	5	0.00
10/10/2018	2044 On 01-November-18			Bond Future	10.15	89.6779	10.1484	89.6779	37,913.00
10/10/2018	2044 On 01-November-18	9.12	Call	Bond Future	0	0	0	0	0.00
10/10/2018	2044 On 01-November-18	9.13	Call	Bond Future	0	0	0	0	0.00
10/10/2018	2044 On 01-November-18	9.14	Call	Bond Future	0	0	0	0	0.00
10/10/2018	2044 On 01-November-18	9.13	Put	Bond Future	8924	9	8924	9	0.00
10/10/2018	2044 On 01-November-18	9.14	Put	Bond Future	8829	9	8829	9	0.00
10/10/2018	2044 On 01-November-18	9.12	Put	Bond Future	9019	9	9019	9	0.00
10/10/2018	2044 On 07-February-19			Bond Future	10.23	87.0165	10.2323	87.0165	108.00
10/10/2018	2044 On 07-February-19	9.17	Call	Bond Future	186	0	186	0	0.00
10/10/2018	2044 On 07-February-19	9.18	Call	Bond Future	192	0	192	0	0.00
10/10/2018	2044 On 07-February-19	9.16	Call	Bond Future	180	0	180	0	0.00

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10/10/2018	2044 On 07-February-19	9.16	Put	Bond Future	9471	9	9471	9	0.00
10/10/2018	2044 On 07-February-19	9.17	Put	Bond Future	9382	9	9382	9	0.00
10/10/2018	2044 On 07-February-19	9.18	Put	Bond Future	9294	9	9294	9	0.00
10/10/2018	2044 On 02-May-19			Bond Future	10.31	88.4615	10.3074	88.4615	0.00
10/10/2018	2044 On 02-May-19	9.90	Call	Bond Future	2236	2	2236	2	0.00
10/10/2018	2044 On 02-May-19	9.92	Call	Bond Future	2300	2	2300	2	0.00
10/10/2018	2044 On 02-May-19	9.91	Call	Bond Future	2268	2	2268	2	0.00
10/10/2018	2044 On 02-May-19	9.92	Put	Bond Future	5435	5	5435	5	0.00
10/10/2018	2044 On 02-May-19	9.91	Put	Bond Future	5486	6	5486	6	0.00
10/10/2018	2044 On 02-May-19	9.90	Put	Bond Future	5537	6	5537	6	0.00
10/10/2018	2046 On 01-November-18			Bond Future	116.63	116.5704	116.6256	116.5704	12,067.00
10/10/2018	2046 On 07-February-19			Bond Future	118.90	118.8397	118.8961	118.8397	0.00
10/10/2018	2046 On 02-May-19			Bond Future	119.21	119.1466	119.2050	119.1466	0.00
10/10/2018	2050 On 01-November-18			Bond Future	122.59	122.5355	122.5932	122.5355	10,079.00
10/10/2018	2050 On 07-February-19			Bond Future	123.21	123.1497	123.2088	123.1497	0.00
10/10/2018	2050 On 02-May-19			Bond Future	125.28	125.2141	125.2753	125.2141	0.00
10/10/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	AL37 On 01-November-18			Index Future	587.85	587.4060	587.8510	587.4060	0.00
10/10/2018	AL37 On 07-February-19			Index Future	599.16	598.6990	599.1550	598.6990	0.00
10/10/2018	AL37 On 02-May-19			Index Future	609.11	608.6440	609.1090	608.6440	0.00
10/10/2018	AL7T On 01-November-18			Index Future	676.63	676.2650	676.6280	676.2650	0.00
10/10/2018	AL7T On 07-February-19			Index Future	689.64	689.2660	689.6390	689.2660	0.00
10/10/2018	AL7T On 02-May-19			Index Future	701.10	700.7160	701.0960	700.7160	0.00
10/10/2018	ALBI On 01-November-18			Index Future	611.40	611.2850	611.3970	611.2850	857.00
10/10/2018	ALBI On 07-February-19			Index Future	623.15	623.0370	623.1540	623.0370	57.00
10/10/2018	ALBI On 02-May-19			Index Future	633.51	633.3870	633.5060	633.3870	0.00
10/10/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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10/10/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/10/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2018	ES33 On 01-November-18			Bond Future	11.26	74.2498	11.2562	74.2498	9,466.00
10/10/2018	ES33 On 07-February-19			Bond Future	11.40	75.6771	11.3999	75.6771	0.00
10/10/2018	ES33 On 02-May-19			Bond Future	11.52	73.1445	11.5222	73.1445	0.00
10/10/2018	ES42 On 01-November-18			Bond Future	11.48	76.2173	11.4843	76.2173	7,957.00
10/10/2018	ES42 On 07-February-19			Bond Future	11.62	77.6824	11.6202	77.6824	0.00
10/10/2018	ES42 On 02-May-19			Bond Future	11.74	74.7126	11.7416	74.7126	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
10/10/2018	GOVI On 01-November-18			GOVI	605.30	605.2460	605.3000	605.2460	461.00
10/10/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
10/10/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
10/10/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
10/10/2018	GOVI On 01-November-18	653.51	Put	GOVI	482100	48	482100	48	0.00
10/10/2018	GOVI On 01-November-18	653.49	Put	GOVI	481900	48	481900	48	0.00
10/10/2018	GOVI On 01-November-18	653.50	Put	GOVI	482000	48	482000	48	0.00
10/10/2018	GOVI On 07-February-19			GOVI	616.94	616.8820	616.9400	616.8820	0.00
10/10/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
10/10/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
10/10/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
10/10/2018	GOVI On 07-February-19	666.51	Put	GOVI	495700	50	495700	50	0.00
10/10/2018	GOVI On 07-February-19	666.52	Put	GOVI	495800	50	495800	50	0.00
10/10/2018	GOVI On 07-February-19	666.53	Put	GOVI	495900	50	495900	50	0.00
10/10/2018	GOVI On 02-May-19			GOVI	627.19	627.1300	627.1890	627.1300	0.00
10/10/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
10/10/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
10/10/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
10/10/2018	GOVI On 02-May-19	647.88	Put	GOVI	206910	21	206910	21	0.00
10/10/2018	GOVI On 02-May-19	647.86	Put	GOVI	206710	21	206710	21	0.00
10/10/2018	GOVI On 02-May-19	647.87	Put	GOVI	206810	21	206810	21	0.00
10/10/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/10/2018	IGOV On 01-November-18			Index Future	253.47	253.4430	253.4740	253.4430	746.00
10/10/2018	IGOV On 07-February-19			Index Future	258.41	258.3770	258.4090	258.3770	0.00
10/10/2018	IGOV On 02-May-19			Index Future	262.74	262.7100	262.7430	262.7100	0.00
10/10/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
10/10/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5900	99.5800	99.5900	0.00
10/10/2018	IS01 On 20-June-19			Interest Rate Swap	102.08	102.0800	102.0800	102.0800	0.00
10/10/2018	IS01 On 19-September-19			Interest Rate Swap	100.05	100.0600	100.0500	100.0600	0.00
10/10/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
10/10/2018	IS02 On 15-March-19			Interest Rate Swap	99.34	99.3400	99.3400	99.3400	0.00
10/10/2018	IS02 On 21-June-19			Interest Rate Swap	99.81	99.8100	99.8100	99.8100	0.00
10/10/2018	IS02 On 20-September-19			Interest Rate Swap	102.05	102.0600	102.0500	102.0600	0.00
10/10/2018	IS02 On 20-December-19			Interest Rate Swap	103.13	103.1400	103.1300	103.1400	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
10/10/2018	IS02 On 23-March-20			Interest Rate Swap	99.28	99.3000	99.2800	99.3000	0.00
10/10/2018	IS02 On 22-June-20			Interest Rate Swap	103.01	103.0400	103.0100	103.0400	0.00
10/10/2018	IS02 On 21-September-20			Interest Rate Swap	100.17	100.2100	100.1700	100.2100	0.00
10/10/2018	IS05 On 17-December-20			Interest Rate Swap	97.13	97.1700	97.1300	97.1700	0.00
10/10/2018	IS05 On 16-March-21			Interest Rate Swap	96.47	96.5200	96.4700	96.5200	0.00
10/10/2018	IS05 On 15-June-21			Interest Rate Swap	95.78	95.8300	95.7800	95.8300	0.00
10/10/2018	IS05 On 21-September-21			Interest Rate Swap	96.08	96.1300	96.0800	96.1300	0.00
10/10/2018	IS05 On 21-December-21			Interest Rate Swap	98.39	98.4300	98.3900	98.4300	51.00
10/10/2018	IS05 On 15-March-22			Interest Rate Swap	98.64	98.6700	98.6400	98.6700	0.00
10/10/2018	IS05 On 21-June-22			Interest Rate Swap	99.95	99.9700	99.9500	99.9700	0.00
10/10/2018	IS05 On 20-September-22			Interest Rate Swap	103.98	103.9800	103.9800	103.9800	0.00
10/10/2018	IS05 On 20-December-22			Interest Rate Swap	105.33	105.3300	105.3300	105.3300	0.00
10/10/2018	IS05 On 22-March-23			Interest Rate Swap	98.86	98.8600	98.8600	98.8600	0.00
10/10/2018	IS05 On 20-June-23			Interest Rate Swap	104.97	104.9700	104.9700	104.9700	0.00
10/10/2018	IS05 On 19-September-23			Interest Rate Swap	100.61	100.6000	100.6100	100.6000	0.00
10/10/2018	IS10 On 17-December-25			Interest Rate Swap	98.01	98.1600	98.0100	98.1600	0.00
10/10/2018	IS10 On 16-March-26			Interest Rate Swap	95.14	95.3000	95.1400	95.3000	0.00
10/10/2018	IS10 On 15-June-26			Interest Rate Swap	94.00	94.1600	94.0000	94.1600	0.00
10/10/2018	IS10 On 21-September-26			Interest Rate Swap	96.23	96.3800	96.2300	96.3800	0.00
10/10/2018	IS10 On 21-December-26			Interest Rate Swap	100.03	100.1900	100.0300	100.1900	0.00
10/10/2018	IS10 On 15-March-27			Interest Rate Swap	98.68	98.8500	98.6800	98.8500	0.00
10/10/2018	IS10 On 21-June-27			Interest Rate Swap	100.78	100.9500	100.7800	100.9500	0.00
10/10/2018	IS10 On 20-September-27			Interest Rate Swap	106.23	106.3900	106.2300	106.3900	0.00
10/10/2018	IS10 On 20-December-27			Interest Rate Swap	106.66	106.7900	106.6600	106.7900	0.00
10/10/2018	IS10 On 22-March-28			Interest Rate Swap	100.38	100.4600	100.3800	100.4600	0.00
10/10/2018	IS10 On 20-June-28			Interest Rate Swap	107.54	107.5600	107.5400	107.5600	0.00
10/10/2018	IS10 On 19-September-28			Interest Rate Swap	101.30	101.2900	101.3000	101.2900	0.00
10/10/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/10/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/10/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/10/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
10/10/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
10/10/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
10/10/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	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
10/10/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
10/10/2018	R023 On 01-November-18			Bond Future	8.61	98.2725	8.6143	98.2725	38,701.00
10/10/2018	R023 On 01-November-18	10.59	Call	Bond Future	6580	6	6580	6	0.00
10/10/2018	R023 On 01-November-18	10.58	Call	Bond Future	6548	6	6548	6	0.00
10/10/2018	R023 On 01-November-18	10.57	Call	Bond Future	6516	6	6516	6	0.00
10/10/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
10/10/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
10/10/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
10/10/2018	R023 On 07-February-19			Bond Future	8.73	100.1617	8.7299	100.1617	0.00
10/10/2018	R023 On 07-February-19	10.57	Call	Bond Future	5831	6	5831	6	0.00
10/10/2018	R023 On 07-February-19	10.59	Call	Bond Future	5890	6	5890	6	0.00
10/10/2018	R023 On 07-February-19	10.58	Call	Bond Future	5861	6	5861	6	0.00
10/10/2018	R023 On 07-February-19	10.58	Put	Bond Future	19	0	19	0	0.00
10/10/2018	R023 On 07-February-19	10.59	Put	Bond Future	19	0	19	0	0.00
10/10/2018	R023 On 07-February-19	10.57	Put	Bond Future	20	0	20	0	0.00
10/10/2018	R023 On 02-May-19			Bond Future	8.83	97.8979	8.8280	97.8979	0.00
10/10/2018	R023 On 02-May-19	8.46	Call	Bond Future	709	1	709	1	0.00
10/10/2018	R023 On 02-May-19	8.45	Call	Bond Future	696	1	696	1	0.00
10/10/2018	R023 On 02-May-19	8.44	Call	Bond Future	683	1	683	1	0.00
10/10/2018	R023 On 02-May-19	8.45	Put	Bond Future	1882	2	1882	2	0.00
10/10/2018	R023 On 02-May-19	8.44	Put	Bond Future	1901	2	1901	2	0.00
10/10/2018	R023 On 02-May-19	8.46	Put	Bond Future	1864	2	1864	2	0.00
10/10/2018	R035 On 01-November-18			Bond Future	9.97	92.8931	9.9705	92.8931	74,701.00
10/10/2018	R035 On 01-November-18	8.94	Call	Bond Future	0	0	0	0	0.00
10/10/2018	R035 On 01-November-18	8.93	Call	Bond Future	0	0	0	0	0.00
10/10/2018	R035 On 01-November-18	8.92	Call	Bond Future	0	0	0	0	0.00
10/10/2018	R035 On 01-November-18	8.93	Put	Bond Future	8276	8	8276	8	0.00
10/10/2018	R035 On 01-November-18	8.92	Put	Bond Future	8361	8	8361	8	0.00
10/10/2018	R035 On 01-November-18	8.94	Put	Bond Future	8192	8	8192	8	0.00
10/10/2018	R035 On 07-February-19			Bond Future	10.06	94.6788	10.0646	94.6788	298.00
10/10/2018	R035 On 07-February-19	8.96	Call	Bond Future	151	0	151	0	0.00
10/10/2018	R035 On 07-February-19	8.98	Call	Bond Future	161	0	161	0	0.00
10/10/2018	R035 On 07-February-19	8.97	Call	Bond Future	156	0	156	0	0.00
10/10/2018	R035 On 07-February-19	8.97	Put	Bond Future	8731	9	8731	9	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
10/10/2018	R035 On 07-February-19	8.98	Put	Bond Future	8652	9	8652	9	0.00
10/10/2018	R035 On 07-February-19	8.96	Put	Bond Future	8810	9	8810	9	0.00
10/10/2018	R035 On 02-May-19			Bond Future	10.14	91.7538	10.1417	91.7538	0.00
10/10/2018	R035 On 02-May-19	9.74	Call	Bond Future	2002	2	2002	2	0.00
10/10/2018	R035 On 02-May-19	9.75	Call	Bond Future	2032	2	2032	2	0.00
10/10/2018	R035 On 02-May-19	9.73	Call	Bond Future	1972	2	1972	2	0.00
10/10/2018	R035 On 02-May-19	9.73	Put	Bond Future	5019	5	5019	5	0.00
10/10/2018	R035 On 02-May-19	9.75	Put	Bond Future	4927	5	4927	5	0.00
10/10/2018	R035 On 02-May-19	9.74	Put	Bond Future	4973	5	4973	5	0.00
10/10/2018	R186 On 01-November-18			Bond Future	9.24	110.9377	9.2420	110.9377	68,552.00
10/10/2018	R186 On 01-November-18	8.53	Call	Bond Future	6	0	6	0	0.00
10/10/2018	R186 On 01-November-18	8.46	Call	Bond Future	3	0	3	0	5,000.00
10/10/2018	R186 On 01-November-18	8.90	Call	Bond Future	133	0	133	0	0.00
10/10/2018	R186 On 01-November-18	9.14	Call	Bond Future	502	1	502	1	0.00
10/10/2018	R186 On 01-November-18	8.52	Call	Bond Future	5	0	5	0	0.00
10/10/2018	R186 On 01-November-18	8.54	Call	Bond Future	6	0	6	0	0.00
10/10/2018	R186 On 01-November-18	7.96	Call	Bond Future	0	0	0	0	5,000.00
10/10/2018	R186 On 01-November-18	8.90	Put	Bond Future	2171	2	2171	2	2,500.00
10/10/2018	R186 On 01-November-18	9.14	Put	Bond Future	1104	1	1104	1	5,000.00
10/10/2018	R186 On 01-November-18	8.52	Put	Bond Future	4368	4	4368	4	0.00
10/10/2018	R186 On 01-November-18	7.96	Put	Bond Future	7909	8	7909	8	0.00
10/10/2018	R186 On 01-November-18	8.54	Put	Bond Future	4246	4	4246	4	0.00
10/10/2018	R186 On 01-November-18	8.53	Put	Bond Future	4307	4	4307	4	0.00
10/10/2018	R186 On 01-November-18	8.46	Put	Bond Future	4739	5	4739	5	0.00
10/10/2018	R186 On 07-February-19			Bond Future	9.34	107.7656	9.3427	107.7656	719.00
10/10/2018	R186 On 07-February-19	8.20	Call	Bond Future	100	0	100	0	0.00
10/10/2018	R186 On 07-February-19	8.50	Call	Bond Future	267	0	267	0	1,000.00
10/10/2018	R186 On 07-February-19	8.22	Call	Bond Future	107	0	107	0	0.00
10/10/2018	R186 On 07-February-19	9.27	Call	Bond Future	1622	2	1622	2	1,170.00
10/10/2018	R186 On 07-February-19	8.30	Call	Bond Future	141	0	141	0	210.00
10/10/2018	R186 On 07-February-19	8.77	Call	Bond Future	572	1	572	1	1,170.00
10/10/2018	R186 On 07-February-19	9.90	Call	Bond Future	3885	4	3885	4	0.00
10/10/2018	R186 On 07-February-19	9.10	Call	Bond Future	1190	1	1190	1	0.00
10/10/2018	R186 On 07-February-19	8.21	Call	Bond Future	104	0	104	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
10/10/2018	R186 On 07-February-19	9.92	Call	Bond Future	3970	4	3970	4	0.00
10/10/2018	R186 On 07-February-19	8.30	Put	Bond Future	6315	6	6315	6	0.00
10/10/2018	R186 On 07-February-19	8.20	Put	Bond Future	6891	7	6891	7	0.00
10/10/2018	R186 On 07-February-19	8.50	Put	Bond Future	5222	5	5222	5	0.00
10/10/2018	R186 On 07-February-19	9.90	Put	Bond Future	766	1	766	1	1,000.00
10/10/2018	R186 On 07-February-19	8.77	Put	Bond Future	3907	4	3907	4	0.00
10/10/2018	R186 On 07-February-19	8.22	Put	Bond Future	6774	7	6774	7	0.00
10/10/2018	R186 On 07-February-19	9.27	Put	Bond Future	2038	2	2038	2	0.00
10/10/2018	R186 On 07-February-19	9.10	Put	Bond Future	2587	3	2587	3	1,000.00
10/10/2018	R186 On 07-February-19	8.21	Put	Bond Future	6832	7	6832	7	0.00
10/10/2018	R186 On 07-February-19	9.92	Put	Bond Future	742	1	742	1	1,170.00
10/10/2018	R186 On 02-May-19			Bond Future	9.43	109.5552	9.4335	109.5552	0.00
10/10/2018	R186 On 02-May-19	9.03	Call	Bond Future	1362	1	1362	1	0.00
10/10/2018	R186 On 02-May-19	10.07	Call	Bond Future	4649	5	4649	5	0.00
10/10/2018	R186 On 02-May-19	9.02	Call	Bond Future	1341	1	1341	1	0.00
10/10/2018	R186 On 02-May-19	8.70	Call	Bond Future	747	1	747	1	200.00
10/10/2018	R186 On 02-May-19	9.30	Call	Bond Future	2023	2	2023	2	200.00
10/10/2018	R186 On 02-May-19	9.01	Call	Bond Future	1319	1	1319	1	0.00
10/10/2018	R186 On 02-May-19	9.02	Put	Bond Future	3669	4	3669	4	0.00
10/10/2018	R186 On 02-May-19	10.07	Put	Bond Future	1192	1	1192	1	200.00
10/10/2018	R186 On 02-May-19	9.30	Put	Bond Future	2768	3	2768	3	0.00
10/10/2018	R186 On 02-May-19	8.70	Put	Bond Future	4923	5	4923	5	0.00
10/10/2018	R186 On 02-May-19	9.01	Put	Bond Future	3704	4	3704	4	0.00
10/10/2018	R186 On 02-May-19	9.03	Put	Bond Future	3633	4	3633	4	0.00
10/10/2018	R197 On 01-November-18			Bond Future	300.45	300.3095	300.4466	300.3095	2,353.00
10/10/2018	R197 On 07-February-19			Bond Future	298.95	298.8082	298.9488	298.8082	0.00
10/10/2018	R197 On 02-May-19			Bond Future	303.96	303.8175	303.9630	303.8175	0.00
10/10/2018	R202 On 01-November-18			Bond Future	236.02	235.9108	236.0208	235.9108	10,129.00
10/10/2018	R202 On 07-February-19			Bond Future	236.71	236.6005	236.7134	236.6005	0.00
10/10/2018	R202 On 02-May-19			Bond Future	240.68	240.5670	240.6839	240.5670	0.00
10/10/2018	R207 On 01-November-18			Bond Future	7.32	102.0283	7.3242	102.0283	18,869.00
10/10/2018	R207 On 01-November-18	6.75	Call	Bond Future	0	0	0	0	0.00
10/10/2018	R207 On 01-November-18	6.74	Call	Bond Future	0	0	0	0	0.00
10/10/2018	R207 On 01-November-18	6.76	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2018	R207 On 01-November-18	6.74	Put	Bond Future	658	1	658	1	0.00
10/10/2018	R207 On 01-November-18	6.75	Put	Bond Future	647	1	647	1	0.00
10/10/2018	R207 On 01-November-18	6.76	Put	Bond Future	636	1	636	1	0.00
10/10/2018	R207 On 07-February-19			Bond Future	7.35	100.3446	7.3475	100.3446	62.00
10/10/2018	R207 On 07-February-19	6.53	Call	Bond Future	13	0	13	0	0.00
10/10/2018	R207 On 07-February-19	6.52	Call	Bond Future	13	0	13	0	0.00
10/10/2018	R207 On 07-February-19	6.51	Call	Bond Future	13	0	13	0	0.00
10/10/2018	R207 On 07-February-19	6.52	Put	Bond Future	743	1	743	1	0.00
10/10/2018	R207 On 07-February-19	6.51	Put	Bond Future	751	1	751	1	0.00
10/10/2018	R207 On 07-February-19	6.53	Put	Bond Future	734	1	734	1	0.00
10/10/2018	R207 On 02-May-19			Bond Future	7.39	102.0111	7.3892	102.0111	0.00
10/10/2018	R207 On 02-May-19	7.61	Call	Bond Future	261	0	261	0	0.00
10/10/2018	R207 On 02-May-19	7.63	Call	Bond Future	271	0	271	0	0.00
10/10/2018	R207 On 02-May-19	7.62	Call	Bond Future	266	0	266	0	0.00
10/10/2018	R207 On 02-May-19	7.62	Put	Bond Future	113	0	113	0	0.00
10/10/2018	R207 On 02-May-19	7.63	Put	Bond Future	111	0	111	0	0.00
10/10/2018	R207 On 02-May-19	7.61	Put	Bond Future	115	0	115	0	0.00
10/10/2018	R208 On 01-November-18			Bond Future	7.87	98.1701	7.8738	98.1701	29,067.00
10/10/2018	R208 On 01-November-18	7.11	Call	Bond Future	1	0	1	0	0.00
10/10/2018	R208 On 01-November-18	7.12	Call	Bond Future	1	0	1	0	0.00
10/10/2018	R208 On 01-November-18	7.10	Call	Bond Future	1	0	1	0	0.00
10/10/2018	R208 On 01-November-18	7.12	Put	Bond Future	1612	2	1612	2	0.00
10/10/2018	R208 On 01-November-18	7.10	Put	Bond Future	1656	2	1656	2	0.00
10/10/2018	R208 On 01-November-18	7.11	Put	Bond Future	1634	2	1634	2	0.00
10/10/2018	R208 On 07-February-19			Bond Future	7.97	100.0572	7.9659	100.0572	0.00
10/10/2018	R208 On 07-February-19	7.08	Call	Bond Future	32	0	32	0	0.00
10/10/2018	R208 On 07-February-19	7.07	Call	Bond Future	31	0	31	0	0.00
10/10/2018	R208 On 07-February-19	7.06	Call	Bond Future	30	0	30	0	0.00
10/10/2018	R208 On 07-February-19	7.08	Put	Bond Future	1730	2	1730	2	0.00
10/10/2018	R208 On 07-February-19	7.06	Put	Bond Future	1768	2	1768	2	0.00
10/10/2018	R208 On 07-February-19	7.07	Put	Bond Future	1749	2	1749	2	0.00
10/10/2018	R208 On 02-May-19			Bond Future	8.05	98.3193	8.0548	98.3193	0.00
10/10/2018	R208 On 02-May-19	8.02	Call	Bond Future	549	1	549	1	0.00
10/10/2018	R208 On 02-May-19	8.03	Call	Bond Future	559	1	559	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
10/10/2018	R208 On 02-May-19	8.04	Call	Bond Future	569	1	569	1	0.00
10/10/2018	R208 On 02-May-19	8.04	Put	Bond Future	594	1	594	1	0.00
10/10/2018	R208 On 02-May-19	8.02	Put	Bond Future	609	1	609	1	0.00
10/10/2018	R208 On 02-May-19	8.03	Put	Bond Future	602	1	602	1	0.00
10/10/2018	R209 On 01-November-18			Bond Future	9.93	70.4271	9.9328	70.4271	122,670.00
10/10/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	69523	70	69523	70	0.00
10/10/2018	R209 On 01-November-18	8.89	Call	Bond Future	0	0	0	0	2,000.00
10/10/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	69523	70	69523	70	0.00
10/10/2018	R209 On 01-November-18	8.98	Call	Bond Future	1	0	1	0	0.00
10/10/2018	R209 On 01-November-18	10.00	Call	Bond Future	1115	1	1115	1	0.00
10/10/2018	R209 On 01-November-18	9.64	Call	Bond Future	229	0	229	0	2,000.00
10/10/2018	R209 On 01-November-18	9.47	Call	Bond Future	75	0	75	0	0.00
10/10/2018	R209 On 01-November-18	9.82	Call	Bond Future	566	1	566	1	0.00
10/10/2018	R209 On 01-November-18	9.97	Call	Bond Future	1009	1	1009	1	0.00
10/10/2018	R209 On 01-November-18	9.49	Call	Bond Future	87	0	87	0	0.00
10/10/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	69523	70	69523	70	0.00
10/10/2018	R209 On 01-November-18	9.34	Call	Bond Future	27	0	27	0	0.00
10/10/2018	R209 On 01-November-18	9.98	Call	Bond Future	1044	1	1044	1	0.00
10/10/2018	R209 On 01-November-18	9.94	Call	Bond Future	908	1	908	1	0.00
10/10/2018	R209 On 01-November-18	10.57	Call	Bond Future	3900	4	3900	4	0.00
10/10/2018	R209 On 01-November-18	9.84	Call	Bond Future	616	1	616	1	0.00
10/10/2018	R209 On 01-November-18	8.99	Call	Bond Future	1	0	1	0	760.00
10/10/2018	R209 On 01-November-18	9.49	Put	Bond Future	2962	3	2962	3	0.00
10/10/2018	R209 On 01-November-18	9.94	Put	Bond Future	863	1	863	1	0.00
10/10/2018	R209 On 01-November-18	9.84	Put	Bond Future	1205	1	1205	1	0.00
10/10/2018	R209 On 01-November-18	8.99	Put	Bond Future	6336	6	6336	6	0.00
10/10/2018	R209 On 01-November-18	10.57	Put	Bond Future	51	0	51	0	0.00
10/10/2018	R209 On 01-November-18	8.98	Put	Bond Future	6408	6	6408	6	0.00
10/10/2018	R209 On 01-November-18	10.00	Put	Bond Future	694	1	694	1	5,850.00
10/10/2018	R209 On 01-November-18	9.64	Put	Bond Future	2111	2	2111	2	0.00
10/10/2018	R209 On 01-November-18	9.47	Put	Bond Future	3084	3	3084	3	760.00
10/10/2018	R209 On 01-November-18	9.82	Put	Bond Future	1283	1	1283	1	760.00
10/10/2018	R209 On 01-November-18	9.97	Put	Bond Future	775	1	775	1	0.00
10/10/2018	R209 On 01-November-18	1 016.00	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
10/10/2018	R209 On 01-November-18	9.98	Put	Bond Future	748	1	748	1	2,000.00
10/10/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
10/10/2018	R209 On 01-November-18	9.34	Put	Bond Future	3915	4	3915	4	0.00
10/10/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
10/10/2018	R209 On 01-November-18	8.89	Put	Bond Future	7056	7	7056	7	0.00
10/10/2018	R209 On 07-February-19			Bond Future	10.01	71.7809	10.0141	71.7809	340.00
10/10/2018	R209 On 07-February-19	8.96	Call	Bond Future	169	0	169	0	0.00
10/10/2018	R209 On 07-February-19	8.97	Call	Bond Future	174	0	174	0	0.00
10/10/2018	R209 On 07-February-19	10.20	Call	Bond Future	2778	3	2778	3	0.00
10/10/2018	R209 On 07-February-19	8.95	Call	Bond Future	164	0	164	0	0.00
10/10/2018	R209 On 07-February-19	9.54	Call	Bond Future	890	1	890	1	4,000.00
10/10/2018	R209 On 07-February-19	9.04	Call	Bond Future	218	0	218	0	4,000.00
10/10/2018	R209 On 07-February-19	9.04	Put	Bond Future	6683	7	6683	7	0.00
10/10/2018	R209 On 07-February-19	8.95	Put	Bond Future	7270	7	7270	7	0.00
10/10/2018	R209 On 07-February-19	9.54	Put	Bond Future	3932	4	3932	4	0.00
10/10/2018	R209 On 07-February-19	8.96	Put	Bond Future	7203	7	7203	7	0.00
10/10/2018	R209 On 07-February-19	8.97	Put	Bond Future	7137	7	7137	7	0.00
10/10/2018	R209 On 07-February-19	10.20	Put	Bond Future	1636	2	1636	2	4,000.00
10/10/2018	R209 On 02-May-19			Bond Future	10.08	69.8251	10.0842	69.8251	0.00
10/10/2018	R209 On 02-May-19	9.69	Call	Bond Future	1783	2	1783	2	0.00
10/10/2018	R209 On 02-May-19	9.68	Call	Bond Future	1758	2	1758	2	0.00
10/10/2018	R209 On 02-May-19	9.70	Call	Bond Future	1809	2	1809	2	0.00
10/10/2018	R209 On 02-May-19	9.68	Put	Bond Future	4308	4	4308	4	0.00
10/10/2018	R209 On 02-May-19	9.69	Put	Bond Future	4268	4	4268	4	0.00
10/10/2018	R209 On 02-May-19	9.70	Put	Bond Future	4229	4	4229	4	0.00
10/10/2018	R210 On 01-November-18			Bond Future	185.89	185.8054	185.8912	185.8054	2,675.00
10/10/2018	R210 On 07-February-19			Bond Future	189.51	189.4222	189.5103	189.4222	0.00
10/10/2018	R210 On 02-May-19			Bond Future	190.13	190.0433	190.1342	190.0433	0.00
10/10/2018	R212 On 01-November-18			Bond Future	155.48	155.4087	155.4776	155.4087	3,476.00
10/10/2018	R212 On 07-February-19			Bond Future	156.35	156.2788	156.3495	156.2788	0.00
10/10/2018	R212 On 02-May-19			Bond Future	158.97	158.8988	158.9719	158.8988	0.00
10/10/2018	R213 On 01-November-18			Bond Future	9.74	81.7854	9.7403	81.7854	32,893.00
10/10/2018	R213 On 01-November-18	8.66	Call	Bond Future	0	0	0	0	0.00
10/10/2018	R213 On 01-November-18	8.65	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2018	R213 On 01-November-18	8.64	Call	Bond Future	0	0	0	0	0.00
10/10/2018	R213 On 01-November-18	8.65	Put	Bond Future	7063	7	7063	7	0.00
10/10/2018	R213 On 01-November-18	8.64	Put	Bond Future	7131	7	7131	7	0.00
10/10/2018	R213 On 01-November-18	8.66	Put	Bond Future	6994	7	6994	7	0.00
10/10/2018	R213 On 07-February-19			Bond Future	9.83	83.3575	9.8333	83.3575	112.00
10/10/2018	R213 On 07-February-19	8.68	Call	Bond Future	119	0	119	0	0.00
10/10/2018	R213 On 07-February-19	8.69	Call	Bond Future	123	0	123	0	0.00
10/10/2018	R213 On 07-February-19	8.70	Call	Bond Future	127	0	127	0	0.00
10/10/2018	R213 On 07-February-19	8.69	Put	Bond Future	7403	7	7403	7	0.00
10/10/2018	R213 On 07-February-19	8.70	Put	Bond Future	7339	7	7339	7	0.00
10/10/2018	R213 On 07-February-19	8.68	Put	Bond Future	7467	8	7467	8	0.00
10/10/2018	R213 On 02-May-19			Bond Future	9.91	81.1948	9.9096	81.1948	0.00
10/10/2018	R213 On 02-May-19	9.50	Call	Bond Future	1572	2	1572	2	0.00
10/10/2018	R213 On 02-May-19	9.49	Call	Bond Future	1548	2	1548	2	0.00
10/10/2018	R213 On 02-May-19	9.48	Call	Bond Future	1524	2	1524	2	0.00
10/10/2018	R213 On 02-May-19	9.49	Put	Bond Future	4081	4	4081	4	0.00
10/10/2018	R213 On 02-May-19	9.48	Put	Bond Future	4119	4	4119	4	0.00
10/10/2018	R213 On 02-May-19	9.50	Put	Bond Future	4044	4	4044	4	0.00
10/10/2018	R214 On 01-November-18			Bond Future	10.10	69.5222	10.1035	69.5222	28,473.00
10/10/2018	R214 On 01-November-18	8.98	Call	Bond Future	0	0	0	0	0.00
10/10/2018	R214 On 01-November-18	8.99	Call	Bond Future	0	0	0	0	0.00
10/10/2018	R214 On 01-November-18	9.00	Call	Bond Future	0	0	0	0	0.00
10/10/2018	R214 On 01-November-18	9.00	Put	Bond Future	7831	8	7831	8	0.00
10/10/2018	R214 On 01-November-18	8.98	Put	Bond Future	7986	8	7986	8	0.00
10/10/2018	R214 On 01-November-18	8.99	Put	Bond Future	7909	8	7909	8	0.00
10/10/2018	R214 On 07-February-19			Bond Future	10.19	70.8586	10.1875	70.8586	0.00
10/10/2018	R214 On 07-February-19	9.04	Call	Bond Future	130	0	130	0	0.00
10/10/2018	R214 On 07-February-19	9.05	Call	Bond Future	134	0	134	0	0.00
10/10/2018	R214 On 07-February-19	9.03	Call	Bond Future	126	0	126	0	0.00
10/10/2018	R214 On 07-February-19	9.03	Put	Bond Future	8255	8	8255	8	0.00
10/10/2018	R214 On 07-February-19	9.04	Put	Bond Future	8182	8	8182	8	0.00
10/10/2018	R214 On 07-February-19	9.05	Put	Bond Future	8110	8	8110	8	0.00
10/10/2018	R214 On 02-May-19			Bond Future	10.26	68.7416	10.2561	68.7416	0.00
10/10/2018	R214 On 02-May-19	9.87	Call	Bond Future	1898	2	1898	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
10/10/2018	R214 On 02-May-19	9.85	Call	Bond Future	1846	2	1846	2	0.00
10/10/2018	R214 On 02-May-19	9.86	Call	Bond Future	1872	2	1872	2	0.00
10/10/2018	R214 On 02-May-19	9.86	Put	Bond Future	4461	4	4461	4	0.00
10/10/2018	R214 On 02-May-19	9.87	Put	Bond Future	4420	4	4420	4	0.00
10/10/2018	R214 On 02-May-19	9.85	Put	Bond Future	4502	5	4502	5	0.00
10/10/2018	R248 On 01-November-18			Bond Future	10.12	88.7969	10.1236	88.7969	101,273.00
10/10/2018	R248 On 01-November-18	9.01	Call	Bond Future	0	0	0	0	0.00
10/10/2018	R248 On 01-November-18	9.03	Call	Bond Future	0	0	0	0	0.00
10/10/2018	R248 On 01-November-18	9.02	Call	Bond Future	0	0	0	0	0.00
10/10/2018	R248 On 01-November-18	9.02	Put	Bond Future	10053	10	10053	10	0.00
10/10/2018	R248 On 01-November-18	9.03	Put	Bond Future	9953	10	9953	10	0.00
10/10/2018	R248 On 01-November-18	9.01	Put	Bond Future	10153	10	10153	10	0.00
10/10/2018	R248 On 07-February-19			Bond Future	10.21	90.5038	10.2087	90.5038	0.00
10/10/2018	R248 On 07-February-19	9.06	Call	Bond Future	136	0	136	0	0.00
10/10/2018	R248 On 07-February-19	9.07	Call	Bond Future	141	0	141	0	0.00
10/10/2018	R248 On 07-February-19	9.05	Call	Bond Future	132	0	132	0	0.00
10/10/2018	R248 On 07-February-19	9.07	Put	Bond Future	10379	10	10379	10	0.00
10/10/2018	R248 On 07-February-19	9.05	Put	Bond Future	10568	11	10568	11	0.00
10/10/2018	R248 On 07-February-19	9.06	Put	Bond Future	10473	10	10473	10	0.00
10/10/2018	R248 On 02-May-19			Bond Future	10.28	87.5729	10.2781	87.5729	0.00
10/10/2018	R248 On 02-May-19	9.90	Call	Bond Future	2368	2	2368	2	0.00
10/10/2018	R248 On 02-May-19	9.91	Call	Bond Future	2402	2	2402	2	0.00
10/10/2018	R248 On 02-May-19	9.89	Call	Bond Future	2335	2	2335	2	0.00
10/10/2018	R248 On 02-May-19	9.91	Put	Bond Future	5458	6	5458	6	0.00
10/10/2018	R248 On 02-May-19	9.89	Put	Bond Future	5562	6	5562	6	0.00
10/10/2018	R248 On 02-May-19	9.90	Put	Bond Future	5510	6	5510	6	0.00