



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 November 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	2025 On 07-February-19			Bond Future	133.34	133.3630	133.3419	133.3630	355.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2018	2025 On 02-May-19			Bond Future	135.73	135.7519	135.7297	135.7519	0.00
08/11/2018	2025 On 01-August-19			Bond Future	138.45	138.4728	138.4482	138.4728	0.00
08/11/2018	2029 On 07-February-19			Bond Future	101.99	101.9165	101.9949	101.9165	2,954.00
08/11/2018	2029 On 02-May-19			Bond Future	102.75	102.6689	102.7482	102.6689	0.00
08/11/2018	2029 On 01-August-19			Bond Future	104.84	104.7621	104.8416	104.7621	0.00
08/11/2018	2030 On 07-February-19			Bond Future	9.66	89.6471	9.6619	89.6471	53,879.00
08/11/2018	2030 On 07-February-19	9.18	Call	Bond Future	535	1	535	1	4,000.00
08/11/2018	2030 On 07-February-19	9.68	Call	Bond Future	1757	2	1757	2	4,000.00
08/11/2018	2030 On 07-February-19	8.62	Call	Bond Future	70	0	70	0	0.00
08/11/2018	2030 On 07-February-19	10.20	Call	Bond Future	3848	4	3848	4	0.00
08/11/2018	2030 On 07-February-19	8.90	Call	Bond Future	208	0	208	0	1,320.00
08/11/2018	2030 On 07-February-19	8.63	Call	Bond Future	73	0	73	0	0.00
08/11/2018	2030 On 07-February-19	8.64	Call	Bond Future	76	0	76	0	0.00
08/11/2018	2030 On 07-February-19	9.60	Call	Bond Future	1507	2	1507	2	1,320.00
08/11/2018	2030 On 07-February-19	8.70	Call	Bond Future	96	0	96	0	0.00
08/11/2018	2030 On 07-February-19	9.40	Call	Bond Future	972	1	972	1	0.00
08/11/2018	2030 On 07-February-19	8.70	Put	Bond Future	6302	6	6302	6	0.00
08/11/2018	2030 On 07-February-19	8.90	Put	Bond Future	5077	5	5077	5	0.00
08/11/2018	2030 On 07-February-19	9.40	Put	Bond Future	2606	2	2606	2	0.00
08/11/2018	2030 On 07-February-19	8.64	Put	Bond Future	6688	6	6688	6	0.00
08/11/2018	2030 On 07-February-19	9.60	Put	Bond Future	1890	2	1890	2	0.00
08/11/2018	2030 On 07-February-19	8.63	Put	Bond Future	6753	6	6753	6	0.00
08/11/2018	2030 On 07-February-19	8.62	Put	Bond Future	6818	6	6818	6	0.00
08/11/2018	2030 On 07-February-19	10.20	Put	Bond Future	613	1	613	1	4,000.00
08/11/2018	2030 On 07-February-19	9.18	Put	Bond Future	3574	3	3574	3	0.00
08/11/2018	2030 On 07-February-19	9.68	Put	Bond Future	1646	1	1646	1	0.00
08/11/2018	2030 On 02-May-19			Bond Future	9.73	91.2334	9.7271	91.2334	0.00
08/11/2018	2030 On 02-May-19	9.39	Call	Bond Future	1491	2	1491	2	0.00
08/11/2018	2030 On 02-May-19	10.20	Call	Bond Future	4189	5	4189	5	0.00
08/11/2018	2030 On 02-May-19	9.41	Call	Bond Future	1541	2	1541	2	0.00
08/11/2018	2030 On 02-May-19	8.90	Call	Bond Future	554	1	554	1	3,000.00
08/11/2018	2030 On 02-May-19	9.40	Call	Bond Future	1516	2	1516	2	3,000.00
08/11/2018	2030 On 02-May-19	9.40	Put	Bond Future	3530	3	3530	3	0.00
08/11/2018	2030 On 02-May-19	9.41	Put	Bond Future	3492	3	3492	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
08/11/2018	2030 On 02-May-19	8.90	Put	Bond Future	5765	5	5765	5	0.00
08/11/2018	2030 On 02-May-19	10.20	Put	Bond Future	1383	1	1383	1	3,000.00
08/11/2018	2030 On 02-May-19	9.39	Put	Bond Future	3567	3	3567	3	0.00
08/11/2018	2030 On 01-August-19			Bond Future	9.79	89.0678	9.7876	89.0678	0.00
08/11/2018	2030 On 01-August-19	9.91	Call	Bond Future	3376	4	3376	4	0.00
08/11/2018	2030 On 01-August-19	9.92	Call	Bond Future	3410	4	3410	4	0.00
08/11/2018	2030 On 01-August-19	9.90	Call	Bond Future	3342	4	3342	4	0.00
08/11/2018	2030 On 01-August-19	9.92	Put	Bond Future	2626	2	2626	2	0.00
08/11/2018	2030 On 01-August-19	9.90	Put	Bond Future	2676	2	2676	2	0.00
08/11/2018	2030 On 01-August-19	9.91	Put	Bond Future	2651	2	2651	2	0.00
08/11/2018	2032 On 07-February-19			Bond Future	9.83	92.0180	9.8338	92.0180	41,727.00
08/11/2018	2032 On 07-February-19	8.82	Call	Bond Future	81	0	81	0	0.00
08/11/2018	2032 On 07-February-19	8.81	Call	Bond Future	77	0	77	0	0.00
08/11/2018	2032 On 07-February-19	8.80	Call	Bond Future	73	0	73	0	0.00
08/11/2018	2032 On 07-February-19	8.81	Put	Bond Future	7311	7	7311	7	0.00
08/11/2018	2032 On 07-February-19	8.80	Put	Bond Future	7382	7	7382	7	0.00
08/11/2018	2032 On 07-February-19	8.82	Put	Bond Future	7240	7	7240	7	0.00
08/11/2018	2032 On 02-May-19			Bond Future	9.90	89.4889	9.8971	89.4889	0.00
08/11/2018	2032 On 02-May-19	9.61	Call	Bond Future	1782	2	1782	2	0.00
08/11/2018	2032 On 02-May-19	9.62	Call	Bond Future	1810	2	1810	2	0.00
08/11/2018	2032 On 02-May-19	9.63	Call	Bond Future	1839	2	1839	2	0.00
08/11/2018	2032 On 02-May-19	9.63	Put	Bond Future	3624	3	3624	3	0.00
08/11/2018	2032 On 02-May-19	9.61	Put	Bond Future	3702	3	3702	3	0.00
08/11/2018	2032 On 02-May-19	9.62	Put	Bond Future	3663	3	3663	3	0.00
08/11/2018	2032 On 01-August-19			Bond Future	9.95	91.2939	9.9538	91.2939	0.00
08/11/2018	2032 On 01-August-19	10.11	Call	Bond Future	3793	4	3793	4	0.00
08/11/2018	2032 On 01-August-19	10.10	Call	Bond Future	3757	4	3757	4	0.00
08/11/2018	2032 On 01-August-19	10.09	Call	Bond Future	3720	4	3720	4	0.00
08/11/2018	2032 On 01-August-19	10.09	Put	Bond Future	2841	3	2841	3	0.00
08/11/2018	2032 On 01-August-19	10.11	Put	Bond Future	2787	3	2787	3	0.00
08/11/2018	2032 On 01-August-19	10.10	Put	Bond Future	2814	3	2814	3	0.00
08/11/2018	2033 On 07-February-19			Bond Future	103.99	104.0060	103.9902	104.0060	5,890.00
08/11/2018	2033 On 02-May-19			Bond Future	104.71	104.7235	104.7068	104.7235	0.00
08/11/2018	2033 On 01-August-19			Bond Future	106.84	106.8585	106.8400	106.8585	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
08/11/2018	2037 On 07-February-19			Bond Future	10.01	88.5010	10.0087	88.5010	54,015.00
08/11/2018	2037 On 07-February-19	9.05	Call	Bond Future	110	0	110	0	0.00
08/11/2018	2037 On 07-February-19	9.07	Call	Bond Future	120	0	120	0	0.00
08/11/2018	2037 On 07-February-19	9.06	Call	Bond Future	115	0	115	0	0.00
08/11/2018	2037 On 07-February-19	9.05	Put	Bond Future	7739	7	7739	7	0.00
08/11/2018	2037 On 07-February-19	9.07	Put	Bond Future	7580	7	7580	7	0.00
08/11/2018	2037 On 07-February-19	9.06	Put	Bond Future	7659	7	7659	7	0.00
08/11/2018	2037 On 02-May-19			Bond Future	10.07	90.0670	10.0708	90.0670	0.00
08/11/2018	2037 On 02-May-19	9.80	Call	Bond Future	2111	2	2111	2	0.00
08/11/2018	2037 On 02-May-19	9.79	Call	Bond Future	2079	2	2079	2	0.00
08/11/2018	2037 On 02-May-19	9.81	Call	Bond Future	2142	2	2142	2	0.00
08/11/2018	2037 On 02-May-19	9.79	Put	Bond Future	4189	4	4189	4	0.00
08/11/2018	2037 On 02-May-19	9.80	Put	Bond Future	4144	4	4144	4	0.00
08/11/2018	2037 On 02-May-19	9.81	Put	Bond Future	4099	4	4099	4	0.00
08/11/2018	2037 On 01-August-19			Bond Future	10.13	87.6276	10.1296	87.6276	0.00
08/11/2018	2037 On 01-August-19	10.29	Call	Bond Future	4255	5	4255	5	0.00
08/11/2018	2037 On 01-August-19	10.31	Call	Bond Future	4337	5	4337	5	0.00
08/11/2018	2037 On 01-August-19	10.30	Call	Bond Future	4296	5	4296	5	0.00
08/11/2018	2037 On 01-August-19	10.30	Put	Bond Future	3067	3	3067	3	0.00
08/11/2018	2037 On 01-August-19	10.31	Put	Bond Future	3037	3	3037	3	0.00
08/11/2018	2037 On 01-August-19	10.29	Put	Bond Future	3098	3	3098	3	0.00
08/11/2018	2038 On 07-February-19			Bond Future	123.12	123.1385	123.1195	123.1385	9,871.00
08/11/2018	2038 On 02-May-19			Bond Future	125.32	125.3443	125.3242	125.3443	0.00
08/11/2018	2038 On 01-August-19			Bond Future	127.82	127.8472	127.8248	127.8472	0.00
08/11/2018	2040 On 07-February-19			Bond Future	10.08	91.6542	10.0784	91.6542	33,526.00
08/11/2018	2040 On 07-February-19	9.11	Call	Bond Future	114	0	114	0	0.00
08/11/2018	2040 On 07-February-19	9.13	Call	Bond Future	125	0	125	0	0.00
08/11/2018	2040 On 07-February-19	9.12	Call	Bond Future	119	0	119	0	0.00
08/11/2018	2040 On 07-February-19	9.12	Put	Bond Future	8345	8	8345	8	0.00
08/11/2018	2040 On 07-February-19	9.11	Put	Bond Future	8432	8	8432	8	0.00
08/11/2018	2040 On 07-February-19	9.13	Put	Bond Future	8259	8	8259	8	0.00
08/11/2018	2040 On 02-May-19			Bond Future	10.14	93.2760	10.1400	93.2760	0.00
08/11/2018	2040 On 02-May-19	9.90	Call	Bond Future	2308	3	2308	3	0.00
08/11/2018	2040 On 02-May-19	10.20	Call	Bond Future	3476	4	3476	4	1,150.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2018	2040 On 02-May-19	9.60	Call	Bond Future	1371	2	1371	2	1,150.00
08/11/2018	2040 On 02-May-19	9.89	Call	Bond Future	2272	3	2272	3	0.00
08/11/2018	2040 On 02-May-19	9.88	Call	Bond Future	2237	3	2237	3	0.00
08/11/2018	2040 On 02-May-19	9.89	Put	Bond Future	4287	4	4287	4	0.00
08/11/2018	2040 On 02-May-19	9.88	Put	Bond Future	4334	4	4334	4	0.00
08/11/2018	2040 On 02-May-19	9.60	Put	Bond Future	5814	5	5814	5	0.00
08/11/2018	2040 On 02-May-19	9.90	Put	Bond Future	4240	4	4240	4	0.00
08/11/2018	2040 On 02-May-19	10.20	Put	Bond Future	3003	3	3003	3	0.00
08/11/2018	2040 On 01-August-19			Bond Future	10.20	90.6510	10.1988	90.6510	0.00
08/11/2018	2040 On 01-August-19	10.36	Call	Bond Future	4587	5	4587	5	0.00
08/11/2018	2040 On 01-August-19	10.37	Call	Bond Future	4630	5	4630	5	0.00
08/11/2018	2040 On 01-August-19	10.38	Call	Bond Future	4674	5	4674	5	0.00
08/11/2018	2040 On 01-August-19	10.38	Put	Bond Future	3274	3	3274	3	0.00
08/11/2018	2040 On 01-August-19	10.36	Put	Bond Future	3339	3	3339	3	0.00
08/11/2018	2040 On 01-August-19	10.37	Put	Bond Future	3307	3	3307	3	0.00
08/11/2018	2044 On 07-February-19			Bond Future	10.08	88.9745	10.0752	88.9745	39,738.00
08/11/2018	2044 On 07-February-19	9.17	Call	Bond Future	150	0	150	0	0.00
08/11/2018	2044 On 07-February-19	9.18	Call	Bond Future	156	0	156	0	0.00
08/11/2018	2044 On 07-February-19	9.16	Call	Bond Future	143	0	143	0	0.00
08/11/2018	2044 On 07-February-19	9.16	Put	Bond Future	8169	8	8169	8	0.00
08/11/2018	2044 On 07-February-19	9.17	Put	Bond Future	8081	7	8081	7	0.00
08/11/2018	2044 On 07-February-19	9.18	Put	Bond Future	7994	7	7994	7	0.00
08/11/2018	2044 On 02-May-19			Bond Future	10.13	90.5489	10.1338	90.5489	0.00
08/11/2018	2044 On 02-May-19	9.90	Call	Bond Future	2362	3	2362	3	0.00
08/11/2018	2044 On 02-May-19	9.92	Call	Bond Future	2435	3	2435	3	0.00
08/11/2018	2044 On 02-May-19	9.91	Call	Bond Future	2398	3	2398	3	0.00
08/11/2018	2044 On 02-May-19	9.92	Put	Bond Future	4188	4	4188	4	0.00
08/11/2018	2044 On 02-May-19	9.91	Put	Bond Future	4235	4	4235	4	0.00
08/11/2018	2044 On 02-May-19	9.90	Put	Bond Future	4282	4	4282	4	0.00
08/11/2018	2044 On 01-August-19			Bond Future	10.19	87.9941	10.1895	87.9941	0.00
08/11/2018	2044 On 01-August-19	10.39	Call	Bond Future	4838	5	4838	5	0.00
08/11/2018	2044 On 01-August-19	10.38	Call	Bond Future	4793	5	4793	5	0.00
08/11/2018	2044 On 01-August-19	10.40	Call	Bond Future	4883	5	4883	5	0.00
08/11/2018	2044 On 01-August-19	10.38	Put	Bond Future	3296	3	3296	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
08/11/2018	2044 On 01-August-19	10.39	Put	Bond Future	3263	3	3263	3	0.00
08/11/2018	2044 On 01-August-19	10.40	Put	Bond Future	3231	3	3231	3	0.00
08/11/2018	2046 On 07-February-19			Bond Future	117.75	117.9925	117.7504	117.9925	12,065.00
08/11/2018	2046 On 02-May-19			Bond Future	118.17	118.4200	118.1728	118.4200	0.00
08/11/2018	2046 On 01-August-19			Bond Future	120.58	120.8346	120.5807	120.8346	0.00
08/11/2018	2050 On 07-February-19			Bond Future	121.87	121.8851	121.8660	121.8851	10,255.00
08/11/2018	2050 On 02-May-19			Bond Future	124.05	124.0683	124.0483	124.0683	0.00
08/11/2018	2050 On 01-August-19			Bond Future	124.76	124.7791	124.7570	124.7791	0.00
08/11/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	AL37 On 07-February-19			Index Future	603.36	604.7440	603.3600	604.7440	0.00
08/11/2018	AL37 On 02-May-19			Index Future	614.03	615.4420	614.0300	615.4420	0.00
08/11/2018	AL37 On 01-August-19			Index Future	626.40	627.8450	626.3960	627.8450	0.00
08/11/2018	AL7T On 07-February-19			Index Future	694.14	696.9920	694.1390	696.9920	0.00
08/11/2018	AL7T On 02-May-19			Index Future	706.42	709.3220	706.4150	709.3220	0.00
08/11/2018	AL7T On 01-August-19			Index Future	720.64	723.6170	720.6410	723.6170	0.00
08/11/2018	ALBI On 07-February-19			Index Future	629.19	632.8510	629.1930	632.8510	906.00
08/11/2018	ALBI On 02-May-19			Index Future	640.32	644.0460	640.3200	644.0460	0.00
08/11/2018	ALBI On 01-August-19			Index Future	653.22	657.0260	653.2160	657.0260	0.00
08/11/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/11/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2018	ES33 On 07-February-19			Bond Future	11.25	77.0153	11.2539	77.0153	494.00
08/11/2018	ES33 On 02-May-19			Bond Future	11.36	74.5861	11.3569	74.5861	0.00
08/11/2018	ES33 On 01-August-19			Bond Future	11.46	76.0906	11.4581	76.0906	0.00
08/11/2018	ES42 On 07-February-19			Bond Future	11.47	79.2055	11.4673	79.2055	5,169.00
08/11/2018	ES42 On 02-May-19			Bond Future	11.57	76.3460	11.5700	76.3460	0.00
08/11/2018	ES42 On 01-August-19			Bond Future	11.67	77.8866	11.6692	77.8866	0.00
08/11/2018	GOVI On 07-February-19			GOVI	622.68	626.3710	622.6780	626.3710	461.00
08/11/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
08/11/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
08/11/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
08/11/2018	GOVI On 07-February-19	666.51	Put	GOVI	438320	40	438320	40	0.00
08/11/2018	GOVI On 07-February-19	666.52	Put	GOVI	438420	40	438420	40	0.00
08/11/2018	GOVI On 07-February-19	666.53	Put	GOVI	438520	40	438520	40	0.00
08/11/2018	GOVI On 02-May-19			GOVI	633.69	637.4520	633.6900	637.4520	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
08/11/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
08/11/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
08/11/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
08/11/2018	GOVI On 02-May-19	647.88	Put	GOVI	141900	10	141900	10	0.00
08/11/2018	GOVI On 02-May-19	647.86	Put	GOVI	141700	10	141700	10	0.00
08/11/2018	GOVI On 02-May-19	647.87	Put	GOVI	141800	10	141800	10	0.00
08/11/2018	GOVI On 01-August-19			GOVI	646.45	650.2990	646.4520	650.2990	0.00
08/11/2018	GOVI On 01-August-19	638.69	Call	GOVI	77620	12	77620	12	0.00
08/11/2018	GOVI On 01-August-19	638.68	Call	GOVI	77720	12	77720	12	0.00
08/11/2018	GOVI On 01-August-19	638.67	Call	GOVI	77820	12	77820	12	0.00
08/11/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
08/11/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
08/11/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
08/11/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/11/2018	IGOV On 07-February-19			Index Future	257.69	257.7600	257.6890	257.7600	508.00
08/11/2018	IGOV On 02-May-19			Index Future	262.30	262.3770	262.3030	262.3770	215.00
08/11/2018	IGOV On 01-August-19			Index Future	267.65	267.7260	267.6460	267.7260	0.00
08/11/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
08/11/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
08/11/2018	IS01 On 20-June-19			Interest Rate Swap	102.06	102.0500	102.0600	102.0500	0.00
08/11/2018	IS01 On 19-September-19			Interest Rate Swap	99.99	99.9900	99.9900	99.9900	0.00
08/11/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
08/11/2018	IS02 On 15-March-19			Interest Rate Swap	99.34	99.3400	99.3400	99.3400	0.00
08/11/2018	IS02 On 21-June-19			Interest Rate Swap	99.79	99.7800	99.7900	99.7800	0.00
08/11/2018	IS02 On 20-September-19			Interest Rate Swap	101.99	101.9800	101.9900	101.9800	0.00
08/11/2018	IS02 On 20-December-19			Interest Rate Swap	103.03	103.0200	103.0300	103.0200	0.00
08/11/2018	IS02 On 23-March-20			Interest Rate Swap	99.14	99.1300	99.1400	99.1300	0.00
08/11/2018	IS02 On 22-June-20			Interest Rate Swap	102.83	102.8100	102.8300	102.8100	0.00
08/11/2018	IS02 On 21-September-20			Interest Rate Swap	99.94	99.9300	99.9400	99.9300	0.00
08/11/2018	IS05 On 17-December-20			Interest Rate Swap	96.85	96.8600	96.8500	96.8600	0.00
08/11/2018	IS05 On 16-March-21			Interest Rate Swap	96.16	96.1600	96.1600	96.1600	0.00
08/11/2018	IS05 On 15-June-21			Interest Rate Swap	95.44	95.4300	95.4400	95.4300	0.00
08/11/2018	IS05 On 21-September-21			Interest Rate Swap	95.70	95.6800	95.7000	95.6800	0.00
08/11/2018	IS05 On 21-December-21			Interest Rate Swap	97.98	97.9400	97.9800	97.9400	51.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2018	IS05 On 15-March-22			Interest Rate Swap	98.19	98.1300	98.1900	98.1300	0.00
08/11/2018	IS05 On 21-June-22			Interest Rate Swap	99.46	99.3800	99.4600	99.3800	0.00
08/11/2018	IS05 On 20-September-22			Interest Rate Swap	103.45	103.3600	103.4500	103.3600	0.00
08/11/2018	IS05 On 20-December-22			Interest Rate Swap	104.76	104.6600	104.7600	104.6600	0.00
08/11/2018	IS05 On 22-March-23			Interest Rate Swap	98.23	98.1200	98.2300	98.1200	0.00
08/11/2018	IS05 On 20-June-23			Interest Rate Swap	104.31	104.2000	104.3100	104.2000	0.00
08/11/2018	IS05 On 19-September-23			Interest Rate Swap	99.90	99.7800	99.9000	99.7800	0.00
08/11/2018	IS10 On 17-December-25			Interest Rate Swap	97.11	96.9500	97.1100	96.9500	0.00
08/11/2018	IS10 On 16-March-26			Interest Rate Swap	94.19	94.0200	94.1900	94.0200	0.00
08/11/2018	IS10 On 15-June-26			Interest Rate Swap	93.00	92.8100	93.0000	92.8100	0.00
08/11/2018	IS10 On 21-September-26			Interest Rate Swap	95.20	95.0100	95.2000	95.0100	0.00
08/11/2018	IS10 On 21-December-26			Interest Rate Swap	99.01	98.8000	99.0100	98.8000	0.00
08/11/2018	IS10 On 15-March-27			Interest Rate Swap	97.64	97.4200	97.6400	97.4200	0.00
08/11/2018	IS10 On 21-June-27			Interest Rate Swap	99.74	99.5200	99.7400	99.5200	0.00
08/11/2018	IS10 On 20-September-27			Interest Rate Swap	105.20	104.9700	105.2000	104.9700	0.00
08/11/2018	IS10 On 20-December-27			Interest Rate Swap	105.59	105.3600	105.5900	105.3600	0.00
08/11/2018	IS10 On 22-March-28			Interest Rate Swap	99.21	98.9800	99.2100	98.9800	0.00
08/11/2018	IS10 On 20-June-28			Interest Rate Swap	106.35	106.1300	106.3500	106.1300	0.00
08/11/2018	IS10 On 19-September-28			Interest Rate Swap	100.04	99.8000	100.0400	99.8000	0.00
08/11/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/11/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/11/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/11/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
08/11/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
08/11/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
08/11/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
08/11/2018	R023 On 07-February-19			Bond Future	8.52	101.1581	8.5226	101.1581	53,011.00
08/11/2018	R023 On 07-February-19	10.57	Call	Bond Future	6496	7	6496	7	0.00
08/11/2018	R023 On 07-February-19	10.59	Call	Bond Future	6556	7	6556	7	0.00
08/11/2018	R023 On 07-February-19	10.58	Call	Bond Future	6526	7	6526	7	0.00
08/11/2018	R023 On 07-February-19	10.58	Put	Bond Future	2	0	2	0	0.00
08/11/2018	R023 On 07-February-19	10.59	Put	Bond Future	1	0	1	0	0.00
08/11/2018	R023 On 07-February-19	10.57	Put	Bond Future	2	0	2	0	0.00
08/11/2018	R023 On 02-May-19			Bond Future	8.57	99.0175	8.5726	99.0175	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
08/11/2018	R023 On 02-May-19	8.46	Call	Bond Future	901	1	901	1	0.00
08/11/2018	R023 On 02-May-19	8.45	Call	Bond Future	886	1	886	1	0.00
08/11/2018	R023 On 02-May-19	8.44	Call	Bond Future	870	1	870	1	0.00
08/11/2018	R023 On 02-May-19	8.45	Put	Bond Future	1272	1	1272	1	0.00
08/11/2018	R023 On 02-May-19	8.44	Put	Bond Future	1288	1	1288	1	0.00
08/11/2018	R023 On 02-May-19	8.46	Put	Bond Future	1257	1	1257	1	0.00
08/11/2018	R023 On 01-August-19			Bond Future	8.60	101.0142	8.5999	101.0142	0.00
08/11/2018	R023 On 01-August-19	8.93	Call	Bond Future	1896	2	1896	2	0.00
08/11/2018	R023 On 01-August-19	8.95	Call	Bond Future	1937	2	1937	2	0.00
08/11/2018	R023 On 01-August-19	8.94	Call	Bond Future	1917	2	1917	2	0.00
08/11/2018	R023 On 01-August-19	8.94	Put	Bond Future	913	1	913	1	0.00
08/11/2018	R023 On 01-August-19	8.95	Put	Bond Future	904	1	904	1	0.00
08/11/2018	R023 On 01-August-19	8.93	Put	Bond Future	922	1	922	1	0.00
08/11/2018	R035 On 07-February-19			Bond Future	9.96	96.1224	9.9599	96.1224	71,509.00
08/11/2018	R035 On 07-February-19	8.96	Call	Bond Future	88	0	88	0	0.00
08/11/2018	R035 On 07-February-19	8.98	Call	Bond Future	95	0	95	0	0.00
08/11/2018	R035 On 07-February-19	8.97	Call	Bond Future	92	0	92	0	0.00
08/11/2018	R035 On 07-February-19	8.97	Put	Bond Future	7895	7	7895	7	0.00
08/11/2018	R035 On 07-February-19	8.98	Put	Bond Future	7815	7	7815	7	0.00
08/11/2018	R035 On 07-February-19	8.96	Put	Bond Future	7975	7	7975	7	0.00
08/11/2018	R035 On 02-May-19			Bond Future	10.02	93.3222	10.0201	93.3222	0.00
08/11/2018	R035 On 02-May-19	9.74	Call	Bond Future	2041	2	2041	2	0.00
08/11/2018	R035 On 02-May-19	9.75	Call	Bond Future	2073	2	2073	2	0.00
08/11/2018	R035 On 02-May-19	9.73	Call	Bond Future	2009	2	2009	2	0.00
08/11/2018	R035 On 02-May-19	9.73	Put	Bond Future	4172	4	4172	4	0.00
08/11/2018	R035 On 02-May-19	9.75	Put	Bond Future	4084	4	4084	4	0.00
08/11/2018	R035 On 02-May-19	9.74	Put	Bond Future	4128	4	4128	4	0.00
08/11/2018	R035 On 01-August-19			Bond Future	10.08	95.2042	10.0752	95.2042	0.00
08/11/2018	R035 On 01-August-19	10.24	Call	Bond Future	4287	5	4287	5	0.00
08/11/2018	R035 On 01-August-19	10.23	Call	Bond Future	4246	5	4246	5	0.00
08/11/2018	R035 On 01-August-19	10.22	Call	Bond Future	4206	5	4206	5	0.00
08/11/2018	R035 On 01-August-19	10.23	Put	Bond Future	3137	3	3137	3	0.00
08/11/2018	R035 On 01-August-19	10.22	Put	Bond Future	3167	3	3167	3	0.00
08/11/2018	R035 On 01-August-19	10.24	Put	Bond Future	3107	3	3107	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
08/11/2018	R186 On 07-February-19			Bond Future	9.20	109.0601	9.2039	109.0601	64,767.00
08/11/2018	R186 On 07-February-19	9.38	Call	Bond Future	2098	2	2098	2	6,000.00
08/11/2018	R186 On 07-February-19	9.50	Call	Bond Future	2544	3	2544	3	0.00
08/11/2018	R186 On 07-February-19	8.20	Call	Bond Future	69	0	69	0	0.00
08/11/2018	R186 On 07-February-19	8.50	Call	Bond Future	221	0	221	0	1,000.00
08/11/2018	R186 On 07-February-19	8.21	Call	Bond Future	72	0	72	0	0.00
08/11/2018	R186 On 07-February-19	9.92	Call	Bond Future	4381	5	4381	5	0.00
08/11/2018	R186 On 07-February-19	9.10	Call	Bond Future	1231	1	1231	1	0.00
08/11/2018	R186 On 07-February-19	8.77	Call	Bond Future	538	1	538	1	1,170.00
08/11/2018	R186 On 07-February-19	8.22	Call	Bond Future	75	0	75	0	0.00
08/11/2018	R186 On 07-February-19	8.30	Call	Bond Future	104	0	104	0	210.00
08/11/2018	R186 On 07-February-19	9.90	Call	Bond Future	4287	5	4287	5	0.00
08/11/2018	R186 On 07-February-19	9.27	Call	Bond Future	1726	2	1726	2	1,170.00
08/11/2018	R186 On 07-February-19	9.90	Put	Bond Future	372	0	372	0	1,000.00
08/11/2018	R186 On 07-February-19	9.27	Put	Bond Future	1346	1	1346	1	0.00
08/11/2018	R186 On 07-February-19	8.22	Put	Bond Future	5946	6	5946	6	0.00
08/11/2018	R186 On 07-February-19	8.77	Put	Bond Future	3077	3	3077	3	0.00
08/11/2018	R186 On 07-February-19	8.50	Put	Bond Future	4379	4	4379	4	0.00
08/11/2018	R186 On 07-February-19	8.20	Put	Bond Future	6064	6	6064	6	0.00
08/11/2018	R186 On 07-February-19	8.30	Put	Bond Future	5482	5	5482	5	0.00
08/11/2018	R186 On 07-February-19	9.50	Put	Bond Future	856	1	856	1	2,500.00
08/11/2018	R186 On 07-February-19	9.10	Put	Bond Future	1832	2	1832	2	1,000.00
08/11/2018	R186 On 07-February-19	9.92	Put	Bond Future	357	0	357	0	1,170.00
08/11/2018	R186 On 07-February-19	8.21	Put	Bond Future	6005	6	6005	6	0.00
08/11/2018	R186 On 07-February-19	9.38	Put	Bond Future	1090	1	1090	1	0.00
08/11/2018	R186 On 02-May-19			Bond Future	9.27	110.9896	9.2676	110.9896	0.00
08/11/2018	R186 On 02-May-19	8.65	Call	Bond Future	744	1	744	1	3,250.00
08/11/2018	R186 On 02-May-19	9.03	Call	Bond Future	1521	2	1521	2	0.00
08/11/2018	R186 On 02-May-19	10.07	Call	Bond Future	5191	6	5191	6	0.00
08/11/2018	R186 On 02-May-19	9.75	Call	Bond Future	3856	4	3856	4	0.00
08/11/2018	R186 On 02-May-19	9.02	Call	Bond Future	1497	2	1497	2	0.00
08/11/2018	R186 On 02-May-19	9.30	Call	Bond Future	2265	3	2265	3	200.00
08/11/2018	R186 On 02-May-19	9.25	Call	Bond Future	2114	2	2114	2	3,250.00
08/11/2018	R186 On 02-May-19	9.96	Call	Bond Future	4720	5	4720	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
08/11/2018	R186 On 02-May-19	9.01	Call	Bond Future	1473	2	1473	2	0.00
08/11/2018	R186 On 02-May-19	8.70	Call	Bond Future	829	1	829	1	200.00
08/11/2018	R186 On 02-May-19	9.20	Call	Bond Future	1970	2	1970	2	90.00
08/11/2018	R186 On 02-May-19	8.62	Call	Bond Future	697	1	697	1	90.00
08/11/2018	R186 On 02-May-19	8.50	Call	Bond Future	526	1	526	1	7,000.00
08/11/2018	R186 On 02-May-19	9.00	Call	Bond Future	1449	2	1449	2	7,000.00
08/11/2018	R186 On 02-May-19	10.02	Call	Bond Future	4975	5	4975	5	0.00
08/11/2018	R186 On 02-May-19	9.00	Put	Bond Future	2965	3	2965	3	0.00
08/11/2018	R186 On 02-May-19	8.50	Put	Bond Future	4951	5	4951	5	0.00
08/11/2018	R186 On 02-May-19	8.62	Put	Bond Future	4414	4	4414	4	0.00
08/11/2018	R186 On 02-May-19	9.30	Put	Bond Future	2083	2	2083	2	0.00
08/11/2018	R186 On 02-May-19	8.70	Put	Bond Future	4078	4	4078	4	0.00
08/11/2018	R186 On 02-May-19	9.20	Put	Bond Future	2350	2	2350	2	0.00
08/11/2018	R186 On 02-May-19	9.75	Put	Bond Future	1192	1	1192	1	7,000.00
08/11/2018	R186 On 02-May-19	10.02	Put	Bond Future	858	1	858	1	3,250.00
08/11/2018	R186 On 02-May-19	9.02	Put	Bond Future	2899	3	2899	3	0.00
08/11/2018	R186 On 02-May-19	10.07	Put	Bond Future	808	1	808	1	200.00
08/11/2018	R186 On 02-May-19	9.01	Put	Bond Future	2932	3	2932	3	0.00
08/11/2018	R186 On 02-May-19	9.25	Put	Bond Future	2213	2	2213	2	0.00
08/11/2018	R186 On 02-May-19	8.65	Put	Bond Future	4286	4	4286	4	0.00
08/11/2018	R186 On 02-May-19	9.96	Put	Bond Future	923	1	923	1	90.00
08/11/2018	R186 On 02-May-19	9.03	Put	Bond Future	2866	3	2866	3	0.00
08/11/2018	R186 On 01-August-19			Bond Future	9.32	107.9248	9.3207	107.9248	0.00
08/11/2018	R186 On 01-August-19	9.05	Call	Bond Future	1887	2	1887	2	6,000.00
08/11/2018	R186 On 01-August-19	8.30	Call	Bond Future	480	1	480	1	6,000.00
08/11/2018	R186 On 01-August-19	9.52	Call	Bond Future	3268	4	3268	4	0.00
08/11/2018	R186 On 01-August-19	9.54	Call	Bond Future	3337	4	3337	4	0.00
08/11/2018	R186 On 01-August-19	10.08	Call	Bond Future	5384	6	5384	6	0.00
08/11/2018	R186 On 01-August-19	9.53	Call	Bond Future	3303	4	3303	4	0.00
08/11/2018	R186 On 01-August-19	9.53	Put	Bond Future	2168	2	2168	2	0.00
08/11/2018	R186 On 01-August-19	9.54	Put	Bond Future	2148	2	2148	2	0.00
08/11/2018	R186 On 01-August-19	10.08	Put	Bond Future	1341	1	1341	1	6,000.00
08/11/2018	R186 On 01-August-19	9.52	Put	Bond Future	2187	2	2187	2	0.00
08/11/2018	R186 On 01-August-19	8.30	Put	Bond Future	6247	6	6247	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
08/11/2018	R186 On 01-August-19	9.05	Put	Bond Future	3378	3	3378	3	0.00
08/11/2018	R197 On 07-February-19			Bond Future	299.37	299.4144	299.3658	299.4144	2,355.00
08/11/2018	R197 On 02-May-19			Bond Future	304.73	304.7776	304.7264	304.7776	0.00
08/11/2018	R197 On 01-August-19			Bond Future	303.37	303.4305	303.3740	303.4305	0.00
08/11/2018	R202 On 07-February-19			Bond Future	235.03	235.0661	235.0292	235.0661	8,990.00
08/11/2018	R202 On 02-May-19			Bond Future	239.24	239.2765	239.2379	239.2765	0.00
08/11/2018	R202 On 01-August-19			Bond Future	240.10	240.1387	240.0958	240.1387	0.00
08/11/2018	R207 On 07-February-19			Bond Future	6.12	101.6061	6.1153	101.6061	17,895.00
08/11/2018	R207 On 07-February-19	6.53	Call	Bond Future	382	0	382	0	0.00
08/11/2018	R207 On 07-February-19	6.52	Call	Bond Future	374	0	374	0	0.00
08/11/2018	R207 On 07-February-19	6.51	Call	Bond Future	365	0	365	0	0.00
08/11/2018	R207 On 07-February-19	6.52	Put	Bond Future	14	0	14	0	0.00
08/11/2018	R207 On 07-February-19	6.51	Put	Bond Future	14	0	14	0	0.00
08/11/2018	R207 On 07-February-19	6.53	Put	Bond Future	13	0	13	0	0.00
08/11/2018	R207 On 02-May-19			Bond Future	5.57	103.4038	5.5718	103.4038	0.00
08/11/2018	R207 On 02-May-19	7.61	Call	Bond Future	1364	1	1364	1	0.00
08/11/2018	R207 On 02-May-19	7.63	Call	Bond Future	1377	1	1377	1	0.00
08/11/2018	R207 On 02-May-19	7.62	Call	Bond Future	1370	1	1370	1	0.00
08/11/2018	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
08/11/2018	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
08/11/2018	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
08/11/2018	R207 On 01-August-19			Bond Future	4.06	101.8461	4.0552	101.8461	0.00
08/11/2018	R207 On 01-August-19	7.33	Call	Bond Future	1433	1	1433	1	0.00
08/11/2018	R207 On 01-August-19	7.34	Call	Bond Future	1437	1	1437	1	0.00
08/11/2018	R207 On 01-August-19	7.35	Call	Bond Future	1442	1	1442	1	0.00
08/11/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
08/11/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
08/11/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
08/11/2018	R208 On 07-February-19			Bond Future	7.56	101.0102	7.5611	101.0102	25,618.00
08/11/2018	R208 On 07-February-19	7.08	Call	Bond Future	46	0	46	0	0.00
08/11/2018	R208 On 07-February-19	7.07	Call	Bond Future	44	0	44	0	0.00
08/11/2018	R208 On 07-February-19	7.06	Call	Bond Future	43	0	43	0	0.00
08/11/2018	R208 On 07-February-19	7.08	Put	Bond Future	973	1	973	1	0.00
08/11/2018	R208 On 07-February-19	7.06	Put	Bond Future	1008	1	1008	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
08/11/2018	R208 On 07-February-19	7.07	Put	Bond Future	990	1	990	1	0.00
08/11/2018	R208 On 02-May-19			Bond Future	7.54	99.3960	7.5350	99.3960	0.00
08/11/2018	R208 On 02-May-19	8.02	Call	Bond Future	1066	1	1066	1	0.00
08/11/2018	R208 On 02-May-19	8.03	Call	Bond Future	1080	1	1080	1	0.00
08/11/2018	R208 On 02-May-19	8.04	Call	Bond Future	1094	1	1094	1	0.00
08/11/2018	R208 On 02-May-19	8.04	Put	Bond Future	228	0	228	0	0.00
08/11/2018	R208 On 02-May-19	8.02	Put	Bond Future	234	0	234	0	0.00
08/11/2018	R208 On 02-May-19	8.03	Put	Bond Future	231	0	231	0	0.00
08/11/2018	R208 On 01-August-19			Bond Future	7.43	101.4004	7.4308	101.4004	0.00
08/11/2018	R208 On 01-August-19	8.17	Call	Bond Future	1341	1	1341	1	0.00
08/11/2018	R208 On 01-August-19	8.16	Call	Bond Future	1329	1	1329	1	0.00
08/11/2018	R208 On 01-August-19	8.15	Call	Bond Future	1316	1	1316	1	0.00
08/11/2018	R208 On 01-August-19	8.15	Put	Bond Future	233	0	233	0	0.00
08/11/2018	R208 On 01-August-19	8.17	Put	Bond Future	228	0	228	0	0.00
08/11/2018	R208 On 01-August-19	8.16	Put	Bond Future	230	0	230	0	0.00
08/11/2018	R209 On 07-February-19			Bond Future	9.89	73.1360	9.8887	73.1360	123,571.00
08/11/2018	R209 On 07-February-19	8.96	Call	Bond Future	114	0	114	0	0.00
08/11/2018	R209 On 07-February-19	9.54	Call	Bond Future	822	1	822	1	4,000.00
08/11/2018	R209 On 07-February-19	8.95	Call	Bond Future	110	0	110	0	0.00
08/11/2018	R209 On 07-February-19	9.04	Call	Bond Future	156	0	156	0	4,000.00
08/11/2018	R209 On 07-February-19	10.20	Call	Bond Future	2936	3	2936	3	0.00
08/11/2018	R209 On 07-February-19	8.97	Call	Bond Future	118	0	118	0	0.00
08/11/2018	R209 On 07-February-19	9.54	Put	Bond Future	3078	3	3078	3	0.00
08/11/2018	R209 On 07-February-19	9.04	Put	Bond Future	5834	5	5834	5	0.00
08/11/2018	R209 On 07-February-19	8.95	Put	Bond Future	6429	6	6429	6	0.00
08/11/2018	R209 On 07-February-19	8.96	Put	Bond Future	6362	6	6362	6	0.00
08/11/2018	R209 On 07-February-19	10.20	Put	Bond Future	1009	1	1009	1	4,000.00
08/11/2018	R209 On 07-February-19	8.97	Put	Bond Future	6295	6	6295	6	0.00
08/11/2018	R209 On 02-May-19			Bond Future	9.94	71.2806	9.9429	71.2806	0.00
08/11/2018	R209 On 02-May-19	9.69	Call	Bond Future	1809	2	1809	2	0.00
08/11/2018	R209 On 02-May-19	9.68	Call	Bond Future	1781	2	1781	2	0.00
08/11/2018	R209 On 02-May-19	9.35	Call	Bond Future	998	1	998	1	760.00
08/11/2018	R209 On 02-May-19	9.95	Call	Bond Future	2592	3	2592	3	760.00
08/11/2018	R209 On 02-May-19	9.70	Call	Bond Future	1837	2	1837	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
08/11/2018	R209 On 02-May-19	10.71	Call	Bond Future	5598	6	5598	6	0.00
08/11/2018	R209 On 02-May-19	10.71	Put	Bond Future	1031	1	1031	1	760.00
08/11/2018	R209 On 02-May-19	9.95	Put	Bond Future	2547	2	2547	2	0.00
08/11/2018	R209 On 02-May-19	9.68	Put	Bond Future	3455	3	3455	3	0.00
08/11/2018	R209 On 02-May-19	9.35	Put	Bond Future	4857	4	4857	4	0.00
08/11/2018	R209 On 02-May-19	9.69	Put	Bond Future	3418	3	3418	3	0.00
08/11/2018	R209 On 02-May-19	9.70	Put	Bond Future	3381	3	3381	3	0.00
08/11/2018	R209 On 01-August-19			Bond Future	9.99	72.7183	9.9914	72.7183	0.00
08/11/2018	R209 On 01-August-19	10.15	Call	Bond Future	3660	4	3660	4	0.00
08/11/2018	R209 On 01-August-19	10.17	Call	Bond Future	3730	4	3730	4	0.00
08/11/2018	R209 On 01-August-19	10.16	Call	Bond Future	3695	4	3695	4	0.00
08/11/2018	R209 On 01-August-19	10.16	Put	Bond Future	2662	2	2662	2	0.00
08/11/2018	R209 On 01-August-19	10.15	Put	Bond Future	2687	2	2687	2	0.00
08/11/2018	R209 On 01-August-19	10.17	Put	Bond Future	2636	2	2636	2	0.00
08/11/2018	R210 On 07-February-19			Bond Future	189.28	189.3068	189.2773	189.3068	2,708.00
08/11/2018	R210 On 02-May-19			Bond Future	190.11	190.1418	190.1106	190.1418	0.00
08/11/2018	R210 On 01-August-19			Bond Future	193.98	194.0186	193.9841	194.0186	0.00
08/11/2018	R212 On 07-February-19			Bond Future	156.05	156.0782	156.0528	156.0782	4,976.00
08/11/2018	R212 On 02-May-19			Bond Future	158.85	158.8740	158.8473	158.8740	0.00
08/11/2018	R212 On 01-August-19			Bond Future	162.01	162.0419	162.0124	162.0419	0.00
08/11/2018	R213 On 07-February-19			Bond Future	9.74	84.4150	9.7436	84.4150	32,324.00
08/11/2018	R213 On 07-February-19	8.68	Call	Bond Future	68	0	68	0	0.00
08/11/2018	R213 On 07-February-19	8.69	Call	Bond Future	70	0	70	0	0.00
08/11/2018	R213 On 07-February-19	8.70	Call	Bond Future	73	0	73	0	0.00
08/11/2018	R213 On 07-February-19	8.69	Put	Bond Future	6809	6	6809	6	0.00
08/11/2018	R213 On 07-February-19	8.70	Put	Bond Future	6745	6	6745	6	0.00
08/11/2018	R213 On 07-February-19	8.68	Put	Bond Future	6874	6	6874	6	0.00
08/11/2018	R213 On 02-May-19			Bond Future	9.80	82.3585	9.8024	82.3585	0.00
08/11/2018	R213 On 02-May-19	9.50	Call	Bond Future	1595	2	1595	2	0.00
08/11/2018	R213 On 02-May-19	9.49	Call	Bond Future	1570	2	1570	2	0.00
08/11/2018	R213 On 02-May-19	9.48	Call	Bond Future	1545	2	1545	2	0.00
08/11/2018	R213 On 02-May-19	9.49	Put	Bond Future	3466	3	3466	3	0.00
08/11/2018	R213 On 02-May-19	9.48	Put	Bond Future	3503	3	3503	3	0.00
08/11/2018	R213 On 02-May-19	9.50	Put	Bond Future	3429	3	3429	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
08/11/2018	R213 On 01-August-19			Bond Future	9.86	84.0193	9.8550	84.0193	0.00
08/11/2018	R213 On 01-August-19	9.98	Call	Bond Future	3396	4	3396	4	0.00
08/11/2018	R213 On 01-August-19	9.99	Call	Bond Future	3429	4	3429	4	0.00
08/11/2018	R213 On 01-August-19	10.00	Call	Bond Future	3463	4	3463	4	0.00
08/11/2018	R213 On 01-August-19	10.00	Put	Bond Future	2615	2	2615	2	0.00
08/11/2018	R213 On 01-August-19	9.98	Put	Bond Future	2664	2	2664	2	0.00
08/11/2018	R213 On 01-August-19	9.99	Put	Bond Future	2640	2	2640	2	0.00
08/11/2018	R214 On 07-February-19			Bond Future	10.05	72.2985	10.0513	72.2985	29,770.00
08/11/2018	R214 On 07-February-19	9.04	Call	Bond Future	85	0	85	0	0.00
08/11/2018	R214 On 07-February-19	9.05	Call	Bond Future	89	0	89	0	0.00
08/11/2018	R214 On 07-February-19	9.03	Call	Bond Future	81	0	81	0	0.00
08/11/2018	R214 On 07-February-19	9.03	Put	Bond Future	7327	7	7327	7	0.00
08/11/2018	R214 On 07-February-19	9.04	Put	Bond Future	7255	7	7255	7	0.00
08/11/2018	R214 On 07-February-19	9.05	Put	Bond Future	7182	7	7182	7	0.00
08/11/2018	R214 On 02-May-19			Bond Future	10.10	70.2812	10.1046	70.2812	0.00
08/11/2018	R214 On 02-May-19	9.87	Call	Bond Future	2015	2	2015	2	0.00
08/11/2018	R214 On 02-May-19	9.85	Call	Bond Future	1958	2	1958	2	0.00
08/11/2018	R214 On 02-May-19	9.86	Call	Bond Future	1986	2	1986	2	0.00
08/11/2018	R214 On 02-May-19	9.86	Put	Bond Future	3603	3	3603	3	0.00
08/11/2018	R214 On 02-May-19	9.87	Put	Bond Future	3565	3	3565	3	0.00
08/11/2018	R214 On 02-May-19	9.85	Put	Bond Future	3642	3	3642	3	0.00
08/11/2018	R214 On 01-August-19			Bond Future	10.15	71.6985	10.1534	71.6985	0.00
08/11/2018	R214 On 01-August-19	10.33	Call	Bond Future	3872	4	3872	4	0.00
08/11/2018	R214 On 01-August-19	10.34	Call	Bond Future	3908	4	3908	4	0.00
08/11/2018	R214 On 01-August-19	10.32	Call	Bond Future	3836	4	3836	4	0.00
08/11/2018	R214 On 01-August-19	10.32	Put	Bond Future	2778	3	2778	3	0.00
08/11/2018	R214 On 01-August-19	10.33	Put	Bond Future	2751	2	2751	2	0.00
08/11/2018	R214 On 01-August-19	10.34	Put	Bond Future	2724	2	2724	2	0.00
08/11/2018	R248 On 07-February-19			Bond Future	10.06	92.4716	10.0566	92.4716	110,910.00
08/11/2018	R248 On 07-February-19	9.07	Call	Bond Future	100	0	100	0	0.00
08/11/2018	R248 On 07-February-19	9.05	Call	Bond Future	91	0	91	0	0.00
08/11/2018	R248 On 07-February-19	9.06	Call	Bond Future	95	0	95	0	0.00
08/11/2018	R248 On 07-February-19	9.05	Put	Bond Future	9271	9	9271	9	0.00
08/11/2018	R248 On 07-February-19	9.07	Put	Bond Future	9082	8	9082	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
08/11/2018	R248 On 07-February-19	9.06	Put	Bond Future	9176	8	9176	8	0.00
08/11/2018	R248 On 02-May-19			Bond Future	10.11	89.6702	10.1100	89.6702	0.00
08/11/2018	R248 On 02-May-19	9.90	Call	Bond Future	2580	3	2580	3	0.00
08/11/2018	R248 On 02-May-19	9.89	Call	Bond Future	2543	3	2543	3	0.00
08/11/2018	R248 On 02-May-19	9.91	Call	Bond Future	2617	3	2617	3	0.00
08/11/2018	R248 On 02-May-19	9.89	Put	Bond Future	4398	4	4398	4	0.00
08/11/2018	R248 On 02-May-19	9.91	Put	Bond Future	4301	4	4301	4	0.00
08/11/2018	R248 On 02-May-19	9.90	Put	Bond Future	4349	4	4349	4	0.00
08/11/2018	R248 On 01-August-19			Bond Future	10.16	91.4786	10.1590	91.4786	0.00
08/11/2018	R248 On 01-August-19	10.36	Call	Bond Future	4953	5	4953	5	0.00
08/11/2018	R248 On 01-August-19	10.35	Call	Bond Future	4907	5	4907	5	0.00
08/11/2018	R248 On 01-August-19	10.34	Call	Bond Future	4861	5	4861	5	0.00
08/11/2018	R248 On 01-August-19	10.35	Put	Bond Future	3365	3	3365	3	0.00
08/11/2018	R248 On 01-August-19	10.34	Put	Bond Future	3398	3	3398	3	0.00
08/11/2018	R248 On 01-August-19	10.36	Put	Bond Future	3331	3	3331	3	0.00