



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	2025 On 03-May-18			Bond Future	131.78	131.7921	131.7796	131.7921	1,033.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2018	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
08/02/2018	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
08/02/2018	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
08/02/2018	2025 On 03-May-18	133.21	Put	Bond Future	1430	1	1430	1	0.00
08/02/2018	2025 On 03-May-18	133.20	Put	Bond Future	1420	1	1420	1	0.00
08/02/2018	2025 On 03-May-18	133.22	Put	Bond Future	1440	1	1440	1	0.00
08/02/2018	2025 On 02-August-18			Bond Future	132.85	132.8588	132.8462	132.8588	0.00
08/02/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
08/02/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
08/02/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
08/02/2018	2025 On 02-August-18	136.66	Put	Bond Future	3814	4	3814	4	0.00
08/02/2018	2025 On 02-August-18	136.67	Put	Bond Future	3824	4	3824	4	0.00
08/02/2018	2025 On 02-August-18	136.65	Put	Bond Future	3804	4	3804	4	0.00
08/02/2018	2029 On 03-May-18			Bond Future	100.06	100.0740	100.0649	100.0740	1,370.00
08/02/2018	2029 On 02-August-18			Bond Future	101.92	101.9321	101.9229	101.9321	0.00
08/02/2018	2030 On 03-May-18			Bond Future	8.97	95.2901	8.9674	95.2901	93,070.00
08/02/2018	2030 On 03-May-18	9.49	Call	Bond Future	4344	4	4344	4	0.00
08/02/2018	2030 On 03-May-18	9.51	Call	Bond Future	4442	5	4442	5	0.00
08/02/2018	2030 On 03-May-18	9.50	Call	Bond Future	4393	4	4393	4	0.00
08/02/2018	2030 On 03-May-18	9.50	Put	Bond Future	850	1	850	1	0.00
08/02/2018	2030 On 03-May-18	9.51	Put	Bond Future	835	1	835	1	0.00
08/02/2018	2030 On 03-May-18	9.49	Put	Bond Future	866	1	866	1	0.00
08/02/2018	2030 On 02-August-18			Bond Future	9.02	93.0479	9.0205	93.0479	127.00
08/02/2018	2030 On 02-August-18	9.46	Call	Bond Future	4782	5	4782	5	0.00
08/02/2018	2030 On 02-August-18	8.51	Call	Bond Future	1825	2	1825	2	7,850.00
08/02/2018	2030 On 02-August-18	8.91	Call	Bond Future	2824	3	2824	3	7,850.00
08/02/2018	2030 On 02-August-18	9.47	Call	Bond Future	4824	5	4824	5	0.00
08/02/2018	2030 On 02-August-18	9.50	Call	Bond Future	4954	5	4954	5	0.00
08/02/2018	2030 On 02-August-18	9.45	Call	Bond Future	4739	5	4739	5	0.00
08/02/2018	2030 On 02-August-18	9.50	Put	Bond Future	1809	2	1809	2	7,850.00
08/02/2018	2030 On 02-August-18	9.47	Put	Bond Future	1872	2	1872	2	0.00
08/02/2018	2030 On 02-August-18	9.45	Put	Bond Future	1915	2	1915	2	0.00
08/02/2018	2030 On 02-August-18	8.91	Put	Bond Future	3569	4	3569	4	0.00
08/02/2018	2030 On 02-August-18	9.46	Put	Bond Future	1893	2	1893	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
08/02/2018	2030 On 02-August-18	8.51	Put	Bond Future	5339	5	5339	5	0.00
08/02/2018	2032 On 03-May-18			Bond Future	9.18	93.7434	9.1783	93.7434	62,948.00
08/02/2018	2032 On 03-May-18	9.70	Call	Bond Future	4363	4	4363	4	0.00
08/02/2018	2032 On 03-May-18	9.71	Call	Bond Future	4418	5	4418	5	0.00
08/02/2018	2032 On 03-May-18	9.72	Call	Bond Future	4473	5	4473	5	0.00
08/02/2018	2032 On 03-May-18	9.72	Put	Bond Future	600	1	600	1	0.00
08/02/2018	2032 On 03-May-18	9.70	Put	Bond Future	629	1	629	1	0.00
08/02/2018	2032 On 03-May-18	9.71	Put	Bond Future	614	1	614	1	0.00
08/02/2018	2032 On 02-August-18			Bond Future	9.23	95.4781	9.2304	95.4781	2.00
08/02/2018	2032 On 02-August-18	9.68	Call	Bond Future	4872	5	4872	5	0.00
08/02/2018	2032 On 02-August-18	9.67	Call	Bond Future	4825	5	4825	5	0.00
08/02/2018	2032 On 02-August-18	9.66	Call	Bond Future	4778	5	4778	5	0.00
08/02/2018	2032 On 02-August-18	9.67	Put	Bond Future	1708	2	1708	2	0.00
08/02/2018	2032 On 02-August-18	9.66	Put	Bond Future	1730	2	1730	2	0.00
08/02/2018	2032 On 02-August-18	9.68	Put	Bond Future	1686	2	1686	2	0.00
08/02/2018	2033 On 03-May-18			Bond Future	102.96	102.9715	102.9623	102.9715	6,055.00
08/02/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
08/02/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
08/02/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
08/02/2018	2033 On 03-May-18	107.69	Put	Bond Future	4728	5	4728	5	0.00
08/02/2018	2033 On 03-May-18	107.70	Put	Bond Future	4738	5	4738	5	0.00
08/02/2018	2033 On 03-May-18	107.71	Put	Bond Future	4748	5	4748	5	0.00
08/02/2018	2033 On 02-August-18			Bond Future	104.87	104.8833	104.8741	104.8833	0.00
08/02/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
08/02/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
08/02/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
08/02/2018	2033 On 02-August-18	109.93	Put	Bond Future	5056	5	5056	5	0.00
08/02/2018	2033 On 02-August-18	109.94	Put	Bond Future	5066	5	5066	5	0.00
08/02/2018	2033 On 02-August-18	109.92	Put	Bond Future	5046	5	5046	5	0.00
08/02/2018	2037 On 03-May-18			Bond Future	9.47	93.9660	9.4720	93.9660	43,874.00
08/02/2018	2037 On 03-May-18	9.97	Call	Bond Future	4749	5	4749	5	0.00
08/02/2018	2037 On 03-May-18	9.99	Call	Bond Future	4865	5	4865	5	0.00
08/02/2018	2037 On 03-May-18	9.98	Call	Bond Future	4807	5	4807	5	0.00
08/02/2018	2037 On 03-May-18	9.98	Put	Bond Future	818	1	818	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
08/02/2018	2037 On 03-May-18	9.97	Put	Bond Future	835	1	835	1	0.00
08/02/2018	2037 On 03-May-18	9.99	Put	Bond Future	800	1	800	1	0.00
08/02/2018	2037 On 02-August-18			Bond Future	9.53	91.4489	9.5301	91.4489	731.00
08/02/2018	2037 On 02-August-18	9.95	Call	Bond Future	5242	5	5242	5	0.00
08/02/2018	2037 On 02-August-18	9.96	Call	Bond Future	5293	5	5293	5	0.00
08/02/2018	2037 On 02-August-18	9.97	Call	Bond Future	5344	5	5344	5	0.00
08/02/2018	2037 On 02-August-18	9.97	Put	Bond Future	1915	2	1915	2	0.00
08/02/2018	2037 On 02-August-18	9.95	Put	Bond Future	1965	2	1965	2	0.00
08/02/2018	2037 On 02-August-18	9.96	Put	Bond Future	1940	2	1940	2	0.00
08/02/2018	2038 On 03-May-18			Bond Future	124.55	124.5564	124.5456	124.5564	8,991.00
08/02/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
08/02/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
08/02/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
08/02/2018	2038 On 03-May-18	132.29	Put	Bond Future	7744	8	7744	8	0.00
08/02/2018	2038 On 03-May-18	132.27	Put	Bond Future	7724	8	7724	8	0.00
08/02/2018	2038 On 03-May-18	132.28	Put	Bond Future	7734	8	7734	8	0.00
08/02/2018	2038 On 02-August-18			Bond Future	125.31	125.3161	125.3053	125.3161	0.00
08/02/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
08/02/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
08/02/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
08/02/2018	2038 On 02-August-18	134.53	Put	Bond Future	9225	9	9225	9	0.00
08/02/2018	2038 On 02-August-18	134.54	Put	Bond Future	9235	9	9235	9	0.00
08/02/2018	2038 On 02-August-18	134.55	Put	Bond Future	9245	9	9245	9	0.00
08/02/2018	2040 On 03-May-18			Bond Future	9.55	97.4940	9.5471	97.4940	34,590.00
08/02/2018	2040 On 03-May-18	10.07	Call	Bond Future	5235	5	5235	5	0.00
08/02/2018	2040 On 03-May-18	10.06	Call	Bond Future	5173	5	5173	5	0.00
08/02/2018	2040 On 03-May-18	9.00	Call	Bond Future	802	1	802	1	1,500.00
08/02/2018	2040 On 03-May-18	10.00	Call	Bond Future	4803	5	4803	5	1,500.00
08/02/2018	2040 On 03-May-18	10.08	Call	Bond Future	5298	5	5298	5	0.00
08/02/2018	2040 On 03-May-18	9.00	Put	Bond Future	5779	6	5779	6	0.00
08/02/2018	2040 On 03-May-18	10.06	Put	Bond Future	859	1	859	1	0.00
08/02/2018	2040 On 03-May-18	10.00	Put	Bond Future	977	1	977	1	0.00
08/02/2018	2040 On 03-May-18	10.07	Put	Bond Future	840	1	840	1	0.00
08/02/2018	2040 On 03-May-18	10.08	Put	Bond Future	822	1	822	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
08/02/2018	2040 On 02-August-18			Bond Future	9.61	94.7919	9.6052	94.7919	420.00
08/02/2018	2040 On 02-August-18	10.05	Call	Bond Future	5739	6	5739	6	0.00
08/02/2018	2040 On 02-August-18	10.04	Call	Bond Future	5685	6	5685	6	0.00
08/02/2018	2040 On 02-August-18	10.03	Call	Bond Future	5630	6	5630	6	0.00
08/02/2018	2040 On 02-August-18	10.04	Put	Bond Future	2050	2	2050	2	0.00
08/02/2018	2040 On 02-August-18	10.03	Put	Bond Future	2077	2	2077	2	0.00
08/02/2018	2040 On 02-August-18	10.05	Put	Bond Future	2024	2	2024	2	0.00
08/02/2018	2044 On 03-May-18			Bond Future	9.57	94.6069	9.5652	94.6069	23,396.00
08/02/2018	2044 On 03-May-18	10.11	Call	Bond Future	5462	6	5462	6	0.00
08/02/2018	2044 On 03-May-18	10.10	Call	Bond Future	5399	5	5399	5	0.00
08/02/2018	2044 On 03-May-18	10.09	Call	Bond Future	5335	5	5335	5	0.00
08/02/2018	2044 On 03-May-18	10.10	Put	Bond Future	842	1	842	1	0.00
08/02/2018	2044 On 03-May-18	10.09	Put	Bond Future	861	1	861	1	0.00
08/02/2018	2044 On 03-May-18	10.11	Put	Bond Future	824	1	824	1	0.00
08/02/2018	2044 On 02-August-18			Bond Future	9.62	91.9766	9.6210	91.9766	0.00
08/02/2018	2044 On 02-August-18	10.05	Call	Bond Future	5761	6	5761	6	0.00
08/02/2018	2044 On 02-August-18	10.07	Call	Bond Future	5872	6	5872	6	0.00
08/02/2018	2044 On 02-August-18	10.06	Call	Bond Future	5817	6	5817	6	0.00
08/02/2018	2044 On 02-August-18	10.06	Put	Bond Future	2089	2	2089	2	0.00
08/02/2018	2044 On 02-August-18	10.07	Put	Bond Future	2063	2	2063	2	0.00
08/02/2018	2044 On 02-August-18	10.05	Put	Bond Future	2116	2	2116	2	0.00
08/02/2018	2046 On 03-May-18			Bond Future	116.84	117.6622	116.8425	117.6622	10,874.00
08/02/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
08/02/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
08/02/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
08/02/2018	2046 On 03-May-18	127.94	Put	Bond Future	11098	10	11098	10	0.00
08/02/2018	2046 On 03-May-18	127.95	Put	Bond Future	11108	10	11108	10	0.00
08/02/2018	2046 On 03-May-18	127.93	Put	Bond Future	11088	10	11088	10	0.00
08/02/2018	2046 On 02-August-18			Bond Future	119.01	119.8469	119.0119	119.8469	0.00
08/02/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
08/02/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
08/02/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
08/02/2018	2046 On 02-August-18	128.79	Put	Bond Future	9778	9	9778	9	0.00
08/02/2018	2046 On 02-August-18	128.77	Put	Bond Future	9758	9	9758	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
08/02/2018	2046 On 02-August-18	128.78	Put	Bond Future	9768	9	9768	9	0.00
08/02/2018	2050 On 03-May-18			Bond Future	123.87	124.1533	123.8746	124.1533	9,738.00
08/02/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
08/02/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
08/02/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
08/02/2018	2050 On 03-May-18	135.63	Put	Bond Future	11755	11	11755	11	0.00
08/02/2018	2050 On 03-May-18	135.61	Put	Bond Future	11735	11	11735	11	0.00
08/02/2018	2050 On 03-May-18	135.62	Put	Bond Future	11745	11	11745	11	0.00
08/02/2018	2050 On 02-August-18			Bond Future	124.44	124.7256	124.4419	124.7256	0.00
08/02/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
08/02/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
08/02/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
08/02/2018	2050 On 02-August-18	137.54	Put	Bond Future	13098	13	13098	13	0.00
08/02/2018	2050 On 02-August-18	137.52	Put	Bond Future	13078	13	13078	13	0.00
08/02/2018	2050 On 02-August-18	137.53	Put	Bond Future	13088	13	13088	13	0.00
08/02/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	AL37 On 03-May-18			Index Future	584.57	584.8750	584.5720	584.8750	0.00
08/02/2018	AL37 On 02-August-18			Index Future	595.39	595.6990	595.3910	595.6990	0.00
08/02/2018	AL7T On 03-May-18			Index Future	676.62	677.2340	676.6200	677.2340	0.00
08/02/2018	AL7T On 02-August-18			Index Future	689.14	689.7670	689.1430	689.7670	0.00
08/02/2018	ALBI On 03-May-18			Index Future	612.90	613.4750	612.9040	613.4750	829.00
08/02/2018	ALBI On 02-August-18			Index Future	624.25	624.8290	624.2480	624.8290	0.00
08/02/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/02/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2018	EL28 On 03-May-18			Bond Future	127.99	127.9957	127.9863	127.9957	0.00
08/02/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
08/02/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
08/02/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
08/02/2018	EL28 On 03-May-18	133.18	Put	Bond Future	5194	5	5194	5	0.00
08/02/2018	EL28 On 03-May-18	133.19	Put	Bond Future	5204	5	5204	5	0.00
08/02/2018	EL28 On 03-May-18	133.20	Put	Bond Future	5214	5	5214	5	0.00
08/02/2018	EL28 On 02-August-18			Bond Future	130.36	130.3720	130.3627	130.3720	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
08/02/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
08/02/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
08/02/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
08/02/2018	EL28 On 02-August-18	134.94	Put	Bond Future	4577	5	4577	5	0.00
08/02/2018	EL28 On 02-August-18	134.95	Put	Bond Future	4587	5	4587	5	0.00
08/02/2018	EL28 On 02-August-18	134.93	Put	Bond Future	4567	5	4567	5	0.00
08/02/2018	ES33 On 03-May-18			Bond Future	10.70	77.3378	10.6985	77.3378	9,466.00
08/02/2018	ES33 On 03-May-18	11.20	Call	Bond Future	2975	3	2975	3	0.00
08/02/2018	ES33 On 03-May-18	11.22	Call	Bond Future	3091	3	3091	3	0.00
08/02/2018	ES33 On 03-May-18	11.21	Call	Bond Future	3033	3	3033	3	0.00
08/02/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
08/02/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
08/02/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
08/02/2018	ES33 On 02-August-18			Bond Future	10.80	78.7690	10.7956	78.7690	0.00
08/02/2018	ES33 On 02-August-18	11.14	Call	Bond Future	2031	2	2031	2	0.00
08/02/2018	ES33 On 02-August-18	11.15	Call	Bond Future	2089	2	2089	2	0.00
08/02/2018	ES33 On 02-August-18	11.16	Call	Bond Future	2147	2	2147	2	0.00
08/02/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
08/02/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
08/02/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
08/02/2018	ES42 On 03-May-18			Bond Future	10.86	80.3340	10.8626	80.3340	7,957.00
08/02/2018	ES42 On 02-August-18			Bond Future	10.96	81.8204	10.9564	81.8204	0.00
08/02/2018	GOVI On 03-May-18			GOVI	611.40	611.9190	611.3970	611.9190	607.00
08/02/2018	GOVI On 03-May-18	590.29	Call	GOVI	211070	22	211070	22	0.00
08/02/2018	GOVI On 03-May-18	590.27	Call	GOVI	211270	22	211270	22	0.00
08/02/2018	GOVI On 03-May-18	590.28	Call	GOVI	211170	22	211170	22	0.00
08/02/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
08/02/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
08/02/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
08/02/2018	GOVI On 02-August-18			GOVI	622.71	623.2440	622.7130	623.2440	0.00
08/02/2018	GOVI On 02-August-18	605.71	Call	GOVI	170030	18	170030	18	0.00
08/02/2018	GOVI On 02-August-18	605.72	Call	GOVI	169930	18	169930	18	0.00
08/02/2018	GOVI On 02-August-18	605.70	Call	GOVI	170130	18	170130	18	0.00
08/02/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
08/02/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
08/02/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/02/2018	IGOV On 03-May-18			Index Future	250.32	250.5390	250.3200	250.5390	1,146.00
08/02/2018	IGOV On 02-August-18			Index Future	254.97	255.1910	254.9680	255.1910	0.00
08/02/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
08/02/2018	IS01 On 21-June-18			Interest Rate Swap	99.89	99.8900	99.8900	99.8900	0.00
08/02/2018	IS01 On 20-September-18			Interest Rate Swap	100.04	100.0300	100.0400	100.0300	0.00
08/02/2018	IS01 On 20-December-18			Interest Rate Swap	100.48	100.4600	100.4800	100.4600	0.00
08/02/2018	IS01 On 22-March-19			Interest Rate Swap	99.49	99.4700	99.4900	99.4700	0.00
08/02/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
08/02/2018	IS02 On 15-June-18			Interest Rate Swap	98.58	98.5800	98.5800	98.5800	0.00
08/02/2018	IS02 On 21-September-18			Interest Rate Swap	98.51	98.5000	98.5100	98.5000	0.00
08/02/2018	IS02 On 21-December-18			Interest Rate Swap	98.86	98.8400	98.8600	98.8400	0.00
08/02/2018	IS02 On 15-March-19			Interest Rate Swap	99.25	99.2200	99.2500	99.2200	0.00
08/02/2018	IS02 On 21-June-19			Interest Rate Swap	99.60	99.5600	99.6000	99.5600	0.00
08/02/2018	IS02 On 20-September-19			Interest Rate Swap	99.97	99.9300	99.9700	99.9300	0.00
08/02/2018	IS02 On 20-December-19			Interest Rate Swap	100.90	100.8400	100.9000	100.8400	0.00
08/02/2018	IS02 On 23-March-20			Interest Rate Swap	98.63	98.5700	98.6300	98.5700	0.00
08/02/2018	IS05 On 17-December-20			Interest Rate Swap	96.06	95.9800	96.0600	95.9800	0.00
08/02/2018	IS05 On 16-March-21			Interest Rate Swap	95.27	95.2000	95.2700	95.2000	0.00
08/02/2018	IS05 On 15-June-21			Interest Rate Swap	94.45	94.3800	94.4500	94.3800	0.00
08/02/2018	IS05 On 21-September-21			Interest Rate Swap	94.61	94.5500	94.6100	94.5500	0.00
08/02/2018	IS05 On 21-December-21			Interest Rate Swap	96.79	96.7400	96.7900	96.7400	51.00
08/02/2018	IS05 On 15-March-22			Interest Rate Swap	96.93	96.8700	96.9300	96.8700	0.00
08/02/2018	IS05 On 21-June-22			Interest Rate Swap	98.13	98.0600	98.1300	98.0600	0.00
08/02/2018	IS05 On 20-September-22			Interest Rate Swap	100.34	100.2600	100.3400	100.2600	0.00
08/02/2018	IS05 On 20-December-22			Interest Rate Swap	101.60	101.5000	101.6000	101.5000	0.00
08/02/2018	IS05 On 22-March-23			Interest Rate Swap	96.71	96.6100	96.7100	96.6100	0.00
08/02/2018	IS10 On 17-December-25			Interest Rate Swap	94.85	94.8200	94.8500	94.8200	0.00
08/02/2018	IS10 On 16-March-26			Interest Rate Swap	91.85	91.8200	91.8500	91.8200	0.00
08/02/2018	IS10 On 15-June-26			Interest Rate Swap	90.60	90.5500	90.6000	90.5500	0.00
08/02/2018	IS10 On 21-September-26			Interest Rate Swap	92.76	92.7100	92.7600	92.7100	0.00
08/02/2018	IS10 On 21-December-26			Interest Rate Swap	96.53	96.4800	96.5300	96.4800	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
08/02/2018	IS10 On 15-March-27			Interest Rate Swap	95.10	95.0500	95.1000	95.0500	0.00
08/02/2018	IS10 On 21-June-27			Interest Rate Swap	97.14	97.1100	97.1400	97.1100	0.00
08/02/2018	IS10 On 20-September-27			Interest Rate Swap	100.84	100.8300	100.8400	100.8300	0.00
08/02/2018	IS10 On 20-December-27			Interest Rate Swap	101.17	101.1800	101.1700	101.1800	0.00
08/02/2018	IS10 On 22-March-28			Interest Rate Swap	96.41	96.4300	96.4100	96.4300	0.00
08/02/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/02/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/02/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/02/2018	JBAF On 21-February-18			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
08/02/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.95	93.0500	6.9500	93.0500	2,500.00
08/02/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.94	93.0600	6.9400	93.0600	0.00
08/02/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
08/02/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.88	93.1200	6.8800	93.1200	0.00
08/02/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
08/02/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.93	93.0700	6.9300	93.0700	35,000.00
08/02/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.00	93.0000	7.0000	93.0000	0.00
08/02/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.08	92.9200	7.0800	92.9200	0.00
08/02/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00
08/02/2018	R023 On 03-May-18			Bond Future	7.72	101.6073	7.7223	101.6073	66,216.00
08/02/2018	R023 On 03-May-18	8.27	Call	Bond Future	2352	2	2352	2	0.00
08/02/2018	R023 On 03-May-18	8.28	Call	Bond Future	2384	2	2384	2	0.00
08/02/2018	R023 On 03-May-18	8.29	Call	Bond Future	2416	2	2416	2	0.00
08/02/2018	R023 On 03-May-18	9.19	Call	Bond Future	5620	6	5620	6	0.00
08/02/2018	R023 On 03-May-18	9.19	Put	Bond Future	6	0	6	0	2,500.00
08/02/2018	R023 On 03-May-18	8.28	Put	Bond Future	204	0	204	0	0.00
08/02/2018	R023 On 03-May-18	8.29	Put	Bond Future	198	0	198	0	0.00
08/02/2018	R023 On 03-May-18	8.27	Put	Bond Future	210	0	210	0	0.00
08/02/2018	R035 On 03-May-18			Bond Future	9.37	97.6230	9.3685	97.6230	60,929.00
08/02/2018	R035 On 03-May-18	9.90	Call	Bond Future	5339	5	5339	5	0.00
08/02/2018	R035 On 03-May-18	9.91	Call	Bond Future	5395	5	5395	5	0.00
08/02/2018	R035 On 03-May-18	9.89	Call	Bond Future	5283	5	5283	5	0.00
08/02/2018	R035 On 03-May-18	9.89	Put	Bond Future	1181	1	1181	1	0.00
08/02/2018	R035 On 03-May-18	9.90	Put	Bond Future	1161	1	1161	1	0.00
08/02/2018	R035 On 03-May-18	9.91	Put	Bond Future	1142	1	1142	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
08/02/2018	R035 On 02-August-18			Bond Future	9.42	99.4295	9.4217	99.4295	3.00
08/02/2018	R035 On 02-August-18	9.42	Call	Bond Future	4027	4	4027	4	0.00
08/02/2018	R035 On 02-August-18	9.44	Call	Bond Future	4101	4	4101	4	0.00
08/02/2018	R035 On 02-August-18	9.43	Call	Bond Future	4064	4	4064	4	0.00
08/02/2018	R035 On 02-August-18	9.44	Put	Bond Future	3954	4	3954	4	0.00
08/02/2018	R035 On 02-August-18	9.43	Put	Bond Future	3998	4	3998	4	0.00
08/02/2018	R035 On 02-August-18	9.42	Put	Bond Future	4041	4	4041	4	0.00
08/02/2018	R186 On 03-May-18			Bond Future	8.46	116.3750	8.4590	116.3750	179,524.00
08/02/2018	R186 On 03-May-18	8.93	Call	Bond Future	3585	4	3585	4	0.00
08/02/2018	R186 On 03-May-18	9.30	Call	Bond Future	5526	6	5526	6	1,120.00
08/02/2018	R186 On 03-May-18	10.14	Call	Bond Future	10293	10	10293	10	0.00
08/02/2018	R186 On 03-May-18	8.92	Call	Bond Future	3536	4	3536	4	0.00
08/02/2018	R186 On 03-May-18	8.69	Call	Bond Future	2486	3	2486	3	0.00
08/02/2018	R186 On 03-May-18	9.75	Call	Bond Future	8064	8	8064	8	0.00
08/02/2018	R186 On 03-May-18	9.19	Call	Bond Future	4927	5	4927	5	0.00
08/02/2018	R186 On 03-May-18	8.70	Call	Bond Future	2529	3	2529	3	0.00
08/02/2018	R186 On 03-May-18	8.85	Call	Bond Future	3201	3	3201	3	0.00
08/02/2018	R186 On 03-May-18	8.91	Call	Bond Future	3487	4	3487	4	0.00
08/02/2018	R186 On 03-May-18	8.00	Call	Bond Future	573	1	573	1	4,745.00
08/02/2018	R186 On 03-May-18	8.40	Call	Bond Future	1438	1	1438	1	4,745.00
08/02/2018	R186 On 03-May-18	9.72	Call	Bond Future	7892	8	7892	8	0.00
08/02/2018	R186 On 03-May-18	8.70	Put	Bond Future	973	1	973	1	3,500.00
08/02/2018	R186 On 03-May-18	8.69	Put	Bond Future	995	1	995	1	0.00
08/02/2018	R186 On 03-May-18	9.19	Put	Bond Future	294	0	294	0	0.00
08/02/2018	R186 On 03-May-18	8.92	Put	Bond Future	585	1	585	1	0.00
08/02/2018	R186 On 03-May-18	8.85	Put	Bond Future	691	1	691	1	4,745.00
08/02/2018	R186 On 03-May-18	9.75	Put	Bond Future	52	0	52	0	3,200.00
08/02/2018	R186 On 03-May-18	9.72	Put	Bond Future	58	0	58	0	10,640.00
08/02/2018	R186 On 03-May-18	8.40	Put	Bond Future	1823	2	1823	2	0.00
08/02/2018	R186 On 03-May-18	8.91	Put	Bond Future	599	1	599	1	0.00
08/02/2018	R186 On 03-May-18	10.14	Put	Bond Future	11	0	11	0	0.00
08/02/2018	R186 On 03-May-18	8.00	Put	Bond Future	3617	4	3617	4	0.00
08/02/2018	R186 On 03-May-18	8.93	Put	Bond Future	571	1	571	1	0.00
08/02/2018	R186 On 03-May-18	9.30	Put	Bond Future	218	0	218	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
08/02/2018	R186 On 02-August-18			Bond Future	8.50	113.2282	8.5013	113.2282	782.00
08/02/2018	R186 On 02-August-18	8.47	Call	Bond Future	2248	2	2248	2	0.00
08/02/2018	R186 On 02-August-18	8.25	Call	Bond Future	1669	2	1669	2	1,470.00
08/02/2018	R186 On 02-August-18	7.50	Call	Bond Future	492	1	492	1	1,470.00
08/02/2018	R186 On 02-August-18	8.46	Call	Bond Future	2219	2	2219	2	0.00
08/02/2018	R186 On 02-August-18	8.48	Call	Bond Future	2277	2	2277	2	0.00
08/02/2018	R186 On 02-August-18	8.25	Put	Bond Future	3280	3	3280	3	0.00
08/02/2018	R186 On 02-August-18	7.50	Put	Bond Future	7098	7	7098	7	0.00
08/02/2018	R186 On 02-August-18	8.46	Put	Bond Future	2482	2	2482	2	0.00
08/02/2018	R186 On 02-August-18	8.48	Put	Bond Future	2413	2	2413	2	0.00
08/02/2018	R186 On 02-August-18	8.47	Put	Bond Future	2447	2	2447	2	0.00
08/02/2018	R186 On 01-November-18			Bond Future	8.54	115.3631	8.5392	115.3631	0.00
08/02/2018	R186 On 01-November-18	8.53	Call	Bond Future	3013	3	3013	3	0.00
08/02/2018	R186 On 01-November-18	8.46	Call	Bond Future	2818	3	2818	3	5,000.00
08/02/2018	R186 On 01-November-18	9.14	Call	Bond Future	5227	5	5227	5	0.00
08/02/2018	R186 On 01-November-18	8.52	Call	Bond Future	2985	3	2985	3	0.00
08/02/2018	R186 On 01-November-18	7.96	Call	Bond Future	1674	2	1674	2	5,000.00
08/02/2018	R186 On 01-November-18	8.54	Call	Bond Future	3042	3	3042	3	0.00
08/02/2018	R186 On 01-November-18	9.14	Put	Bond Future	1586	2	1586	2	5,000.00
08/02/2018	R186 On 01-November-18	8.52	Put	Bond Future	3104	3	3104	3	0.00
08/02/2018	R186 On 01-November-18	7.96	Put	Bond Future	5339	5	5339	5	0.00
08/02/2018	R186 On 01-November-18	8.54	Put	Bond Future	3037	3	3037	3	0.00
08/02/2018	R186 On 01-November-18	8.53	Put	Bond Future	3070	3	3070	3	0.00
08/02/2018	R186 On 01-November-18	8.46	Put	Bond Future	3310	3	3310	3	0.00
08/02/2018	R197 On 03-May-18			Bond Future	301.10	301.1301	301.1011	301.1301	2,388.00
08/02/2018	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
08/02/2018	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
08/02/2018	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
08/02/2018	R197 On 03-May-18	304.45	Put	Bond Future	3349	3	3349	3	0.00
08/02/2018	R197 On 03-May-18	304.46	Put	Bond Future	3359	3	3359	3	0.00
08/02/2018	R197 On 03-May-18	304.44	Put	Bond Future	3339	3	3339	3	0.00
08/02/2018	R202 On 03-May-18			Bond Future	236.35	236.3735	236.3528	236.3735	23,050.00
08/02/2018	R202 On 03-May-18	247.47	Call	Bond Future	55	0	55	0	0.00
08/02/2018	R202 On 03-May-18	247.48	Call	Bond Future	55	0	55	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
08/02/2018	R202 On 03-May-18	247.49	Call	Bond Future	55	0	55	0	0.00
08/02/2018	R202 On 03-May-18	247.49	Put	Bond Future	11192	11	11192	11	0.00
08/02/2018	R202 On 03-May-18	247.47	Put	Bond Future	11172	11	11172	11	0.00
08/02/2018	R202 On 03-May-18	247.48	Put	Bond Future	11182	11	11182	11	0.00
08/02/2018	R204 On 03-May-18			Bond Future	6.86	103.7190	6.8613	103.7190	22,580.00
08/02/2018	R204 On 03-May-18	7.09	Call	Bond Future	165	0	165	0	0.00
08/02/2018	R204 On 03-May-18	7.10	Call	Bond Future	169	0	169	0	0.00
08/02/2018	R204 On 03-May-18	7.08	Call	Bond Future	160	0	160	0	0.00
08/02/2018	R204 On 03-May-18	7.08	Put	Bond Future	28	0	28	0	0.00
08/02/2018	R204 On 03-May-18	7.09	Put	Bond Future	27	0	27	0	0.00
08/02/2018	R204 On 03-May-18	7.10	Put	Bond Future	26	0	26	0	0.00
08/02/2018	R207 On 03-May-18			Bond Future	6.95	102.7493	6.9540	102.7493	47,558.00
08/02/2018	R207 On 03-May-18	7.58	Call	Bond Future	996	1	996	1	0.00
08/02/2018	R207 On 03-May-18	7.57	Call	Bond Future	982	1	982	1	0.00
08/02/2018	R207 On 03-May-18	7.56	Call	Bond Future	967	1	967	1	0.00
08/02/2018	R207 On 03-May-18	7.57	Put	Bond Future	18	0	18	0	0.00
08/02/2018	R207 On 03-May-18	7.56	Put	Bond Future	19	0	19	0	0.00
08/02/2018	R207 On 03-May-18	7.58	Put	Bond Future	17	0	17	0	0.00
08/02/2018	R208 On 03-May-18			Bond Future	7.28	99.3819	7.2757	99.3819	33,372.00
08/02/2018	R208 On 03-May-18	7.77	Call	Bond Future	1321	1	1321	1	0.00
08/02/2018	R208 On 03-May-18	7.78	Call	Bond Future	1343	1	1343	1	0.00
08/02/2018	R208 On 03-May-18	7.79	Call	Bond Future	1365	1	1365	1	0.00
08/02/2018	R208 On 03-May-18	7.78	Put	Bond Future	67	0	67	0	0.00
08/02/2018	R208 On 03-May-18	7.79	Put	Bond Future	65	0	65	0	0.00
08/02/2018	R208 On 03-May-18	7.77	Put	Bond Future	70	0	70	0	0.00
08/02/2018	R209 On 03-May-18			Bond Future	9.36	74.0093	9.3552	74.0093	78,849.00
08/02/2018	R209 On 03-May-18	9.85	Call	Bond Future	3917	4	3917	4	0.00
08/02/2018	R209 On 03-May-18	10.22	Call	Bond Future	5850	6	5850	6	0.00
08/02/2018	R209 On 03-May-18	10.73	Call	Bond Future	8652	9	8652	9	0.00
08/02/2018	R209 On 03-May-18	10.00	Call	Bond Future	4679	5	4679	5	0.00
08/02/2018	R209 On 03-May-18	9.77	Call	Bond Future	3528	4	3528	4	0.00
08/02/2018	R209 On 03-May-18	9.75	Call	Bond Future	3433	4	3433	4	435.00
08/02/2018	R209 On 03-May-18	9.86	Call	Bond Future	3967	4	3967	4	0.00
08/02/2018	R209 On 03-May-18	9.47	Call	Bond Future	2223	2	2223	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
08/02/2018	R209 On 03-May-18	9.19	Call	Bond Future	1333	1	1333	1	250.00
08/02/2018	R209 On 03-May-18	9.84	Call	Bond Future	3868	4	3868	4	0.00
08/02/2018	R209 On 03-May-18	9.84	Put	Bond Future	652	1	652	1	0.00
08/02/2018	R209 On 03-May-18	9.19	Put	Bond Future	2479	2	2479	2	0.00
08/02/2018	R209 On 03-May-18	9.86	Put	Bond Future	623	1	623	1	0.00
08/02/2018	R209 On 03-May-18	9.47	Put	Bond Future	1442	1	1442	1	250.00
08/02/2018	R209 On 03-May-18	10.00	Put	Bond Future	448	0	448	0	11,067.00
08/02/2018	R209 On 03-May-18	9.77	Put	Bond Future	764	1	764	1	250.00
08/02/2018	R209 On 03-May-18	9.85	Put	Bond Future	638	1	638	1	0.00
08/02/2018	R209 On 03-May-18	10.22	Put	Bond Future	259	0	259	0	435.00
08/02/2018	R209 On 03-May-18	9.75	Put	Bond Future	799	1	799	1	0.00
08/02/2018	R209 On 03-May-18	10.73	Put	Bond Future	59	0	59	0	435.00
08/02/2018	R209 On 02-August-18			Bond Future	9.40	75.3788	9.4039	75.3788	835.00
08/02/2018	R209 On 02-August-18	10.21	Call	Bond Future	6186	6	6186	6	0.00
08/02/2018	R209 On 02-August-18	10.84	Call	Bond Future	9242	9	9242	9	0.00
08/02/2018	R209 On 02-August-18	9.66	Call	Bond Future	3749	4	3749	4	435.00
08/02/2018	R209 On 02-August-18	10.38	Call	Bond Future	7003	7	7003	7	0.00
08/02/2018	R209 On 02-August-18	10.39	Call	Bond Future	7052	7	7052	7	0.00
08/02/2018	R209 On 02-August-18	10.40	Call	Bond Future	7101	7	7101	7	0.00
08/02/2018	R209 On 02-August-18	10.40	Put	Bond Future	775	1	775	1	0.00
08/02/2018	R209 On 02-August-18	9.66	Put	Bond Future	2041	2	2041	2	0.00
08/02/2018	R209 On 02-August-18	10.38	Put	Bond Future	797	1	797	1	0.00
08/02/2018	R209 On 02-August-18	10.39	Put	Bond Future	786	1	786	1	0.00
08/02/2018	R209 On 02-August-18	10.84	Put	Bond Future	382	0	382	0	435.00
08/02/2018	R209 On 02-August-18	10.21	Put	Bond Future	1003	1	1003	1	435.00
08/02/2018	R209 On 01-November-18			Bond Future	9.45	73.6511	9.4514	73.6511	0.00
08/02/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72656	73	72656	73	0.00
08/02/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72656	73	72656	73	0.00
08/02/2018	R209 On 01-November-18	9.97	Call	Bond Future	5475	0	5475	0	0.00
08/02/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72656	73	72656	73	0.00
08/02/2018	R209 On 01-November-18	9.34	Call	Bond Future	3156	3	3156	3	0.00
08/02/2018	R209 On 01-November-18	9.94	Call	Bond Future	5349	5	5349	5	0.00
08/02/2018	R209 On 01-November-18	10.57	Call	Bond Future	8121	8	8121	8	0.00
08/02/2018	R209 On 01-November-18	10.57	Put	Bond Future	1139	1	1139	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
08/02/2018	R209 On 01-November-18	9.94	Put	Bond Future	2170	2	2170	2	255.00
08/02/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
08/02/2018	R209 On 01-November-18	9.97	Put	Bond Future	2107	0	2107	0	255.00
08/02/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
08/02/2018	R209 On 01-November-18	9.34	Put	Bond Future	3911	4	3911	4	0.00
08/02/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
08/02/2018	R210 On 03-May-18			Bond Future	185.68	185.6997	185.6822	185.6997	2,159.00
08/02/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
08/02/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
08/02/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
08/02/2018	R210 On 03-May-18	191.45	Put	Bond Future	5768	6	5768	6	0.00
08/02/2018	R210 On 03-May-18	191.44	Put	Bond Future	5758	6	5758	6	0.00
08/02/2018	R210 On 03-May-18	191.46	Put	Bond Future	5778	6	5778	6	0.00
08/02/2018	R212 On 03-May-18			Bond Future	153.56	153.5801	153.5647	153.5801	4,755.00
08/02/2018	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
08/02/2018	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
08/02/2018	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
08/02/2018	R212 On 03-May-18	154.29	Put	Bond Future	725	1	725	1	0.00
08/02/2018	R212 On 03-May-18	154.30	Put	Bond Future	735	1	735	1	0.00
08/02/2018	R212 On 03-May-18	154.28	Put	Bond Future	715	1	715	1	0.00
08/02/2018	R213 On 03-May-18			Bond Future	9.05	86.0433	9.0479	86.0433	45,278.00
08/02/2018	R213 On 03-May-18	9.56	Call	Bond Future	3888	4	3888	4	0.00
08/02/2018	R213 On 03-May-18	9.57	Call	Bond Future	3938	4	3938	4	0.00
08/02/2018	R213 On 03-May-18	9.58	Call	Bond Future	3988	4	3988	4	0.00
08/02/2018	R213 On 03-May-18	9.58	Put	Bond Future	526	1	526	1	0.00
08/02/2018	R213 On 03-May-18	9.56	Put	Bond Future	553	1	553	1	0.00
08/02/2018	R213 On 03-May-18	9.57	Put	Bond Future	539	1	539	1	0.00
08/02/2018	R213 On 02-August-18			Bond Future	9.09	87.6356	9.0949	87.6356	1.00
08/02/2018	R213 On 02-August-18	9.07	Call	Bond Future	2592	3	2592	3	0.00
08/02/2018	R213 On 02-August-18	9.06	Call	Bond Future	2563	3	2563	3	0.00
08/02/2018	R213 On 02-August-18	9.05	Call	Bond Future	2533	3	2533	3	0.00
08/02/2018	R213 On 02-August-18	9.06	Put	Bond Future	2794	3	2794	3	0.00
08/02/2018	R213 On 02-August-18	9.05	Put	Bond Future	2830	3	2830	3	0.00
08/02/2018	R213 On 02-August-18	9.07	Put	Bond Future	2757	3	2757	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
08/02/2018	R214 On 03-May-18			Bond Future	9.51	73.4226	9.5097	73.4226	50,015.00
08/02/2018	R214 On 03-May-18	9.98	Call	Bond Future	3988	4	3988	4	0.00
08/02/2018	R214 On 03-May-18	9.99	Call	Bond Future	4038	4	4038	4	0.00
08/02/2018	R214 On 03-May-18	9.97	Call	Bond Future	3938	4	3938	4	0.00
08/02/2018	R214 On 03-May-18	9.97	Put	Bond Future	762	1	762	1	0.00
08/02/2018	R214 On 03-May-18	9.98	Put	Bond Future	746	1	746	1	0.00
08/02/2018	R214 On 03-May-18	9.99	Put	Bond Future	730	1	730	1	0.00
08/02/2018	R248 On 03-May-18			Bond Future	9.54	93.9832	9.5352	93.9832	99,399.00
08/02/2018	R248 On 03-May-18	10.07	Call	Bond Future	5500	6	5500	6	0.00
08/02/2018	R248 On 03-May-18	10.06	Call	Bond Future	5434	6	5434	6	0.00
08/02/2018	R248 On 03-May-18	10.05	Call	Bond Future	5369	5	5369	5	0.00
08/02/2018	R248 On 03-May-18	10.06	Put	Bond Future	831	1	831	1	0.00
08/02/2018	R248 On 03-May-18	10.05	Put	Bond Future	850	1	850	1	0.00
08/02/2018	R248 On 03-May-18	10.07	Put	Bond Future	813	1	813	1	0.00