



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 May 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	2025 On 03-May-18			Bond Future	133.85	133.8010	133.8468	133.8010	941.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2018	2025 On 03-May-18	133.22	Call	Bond Future	627	1	627	1	0.00
02/05/2018	2025 On 03-May-18	133.21	Call	Bond Future	637	1	637	1	0.00
02/05/2018	2025 On 03-May-18	133.20	Call	Bond Future	647	1	647	1	0.00
02/05/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
02/05/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
02/05/2018	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
02/05/2018	2025 On 02-August-18			Bond Future	134.91	134.8640	134.9087	134.8640	864.00
02/05/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2025 On 02-August-18	136.66	Put	Bond Future	1751	2	1751	2	0.00
02/05/2018	2025 On 02-August-18	136.67	Put	Bond Future	1761	2	1761	2	0.00
02/05/2018	2025 On 02-August-18	136.65	Put	Bond Future	1741	2	1741	2	0.00
02/05/2018	2025 On 01-November-18			Bond Future	137.38	137.3383	137.3835	137.3383	0.00
02/05/2018	2025 On 07-February-19			Bond Future	138.73	138.6861	138.7290	138.6861	0.00
02/05/2018	2029 On 03-May-18			Bond Future	100.85	100.7173	100.8525	100.7173	0.00
02/05/2018	2029 On 02-August-18			Bond Future	102.69	102.5559	102.6920	102.5559	1,370.00
02/05/2018	2029 On 01-November-18			Bond Future	103.53	103.3878	103.5261	103.3878	0.00
02/05/2018	2029 On 07-February-19			Bond Future	105.61	105.4666	105.6053	105.4666	0.00
02/05/2018	2030 On 03-May-18			Bond Future	8.71	97.9058	8.7056	97.9058	24,607.00
02/05/2018	2030 On 03-May-18	9.49	Call	Bond Future	5289	6	5289	6	0.00
02/05/2018	2030 On 03-May-18	9.51	Call	Bond Future	5419	6	5419	6	0.00
02/05/2018	2030 On 03-May-18	9.50	Call	Bond Future	5354	6	5354	6	0.00
02/05/2018	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
02/05/2018	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
02/05/2018	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
02/05/2018	2030 On 02-August-18			Bond Future	8.76	95.6569	8.7573	95.6569	41,006.00
02/05/2018	2030 On 02-August-18	9.46	Call	Bond Future	5132	6	5132	6	0.00
02/05/2018	2030 On 02-August-18	8.51	Call	Bond Future	1052	1	1052	1	7,850.00
02/05/2018	2030 On 02-August-18	8.91	Call	Bond Future	2429	3	2429	3	7,850.00
02/05/2018	2030 On 02-August-18	9.47	Call	Bond Future	5186	6	5186	6	0.00
02/05/2018	2030 On 02-August-18	9.50	Call	Bond Future	5351	6	5351	6	0.00
02/05/2018	2030 On 02-August-18	9.45	Call	Bond Future	5077	6	5077	6	0.00
02/05/2018	2030 On 02-August-18	9.50	Put	Bond Future	416	0	416	0	7,850.00

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02/05/2018	2030 On 02-August-18	9.47	Put	Bond Future	444	0	444	0	0.00
02/05/2018	2030 On 02-August-18	9.45	Put	Bond Future	464	0	464	0	0.00
02/05/2018	2030 On 02-August-18	8.91	Put	Bond Future	1386	1	1386	1	0.00
02/05/2018	2030 On 02-August-18	9.46	Put	Bond Future	454	0	454	0	0.00
02/05/2018	2030 On 02-August-18	8.51	Put	Bond Future	2776	2	2776	2	0.00
02/05/2018	2030 On 01-November-18			Bond Future	8.80	97.3937	8.8029	97.3937	0.00
02/05/2018	2030 On 01-November-18	8.58	Call	Bond Future	1910	2	1910	2	0.00
02/05/2018	2030 On 01-November-18	8.60	Call	Bond Future	1970	2	1970	2	0.00
02/05/2018	2030 On 01-November-18	8.59	Call	Bond Future	1940	2	1940	2	0.00
02/05/2018	2030 On 01-November-18	8.59	Put	Bond Future	3398	3	3398	3	0.00
02/05/2018	2030 On 01-November-18	8.58	Put	Bond Future	3437	3	3437	3	0.00
02/05/2018	2030 On 01-November-18	8.60	Put	Bond Future	3359	3	3359	3	0.00
02/05/2018	2030 On 07-February-19			Bond Future	8.85	95.3075	8.8535	95.3075	0.00
02/05/2018	2030 On 07-February-19	8.62	Call	Bond Future	2642	3	2642	3	0.00
02/05/2018	2030 On 07-February-19	8.63	Call	Bond Future	2672	3	2672	3	0.00
02/05/2018	2030 On 07-February-19	8.64	Call	Bond Future	2703	3	2703	3	0.00
02/05/2018	2030 On 07-February-19	8.64	Put	Bond Future	4138	4	4138	4	0.00
02/05/2018	2030 On 07-February-19	8.63	Put	Bond Future	4175	4	4175	4	0.00
02/05/2018	2030 On 07-February-19	8.62	Put	Bond Future	4212	4	4212	4	0.00
02/05/2018	2032 On 03-May-18			Bond Future	8.89	96.8113	8.8856	96.8113	26,950.00
02/05/2018	2032 On 03-May-18	9.70	Call	Bond Future	5926	7	5926	7	0.00
02/05/2018	2032 On 03-May-18	9.71	Call	Bond Future	5995	7	5995	7	0.00
02/05/2018	2032 On 03-May-18	9.72	Call	Bond Future	6065	7	6065	7	0.00
02/05/2018	2032 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	0.00
02/05/2018	2032 On 03-May-18	9.70	Put	Bond Future	0	0	0	0	0.00
02/05/2018	2032 On 03-May-18	9.71	Put	Bond Future	0	0	0	0	0.00
02/05/2018	2032 On 02-August-18			Bond Future	8.94	98.5484	8.9355	98.5484	30,302.00
02/05/2018	2032 On 02-August-18	9.68	Call	Bond Future	5844	7	5844	7	0.00
02/05/2018	2032 On 02-August-18	9.67	Call	Bond Future	5785	7	5785	7	0.00
02/05/2018	2032 On 02-August-18	9.66	Call	Bond Future	5726	7	5726	7	0.00
02/05/2018	2032 On 02-August-18	9.67	Put	Bond Future	490	0	490	0	0.00
02/05/2018	2032 On 02-August-18	9.66	Put	Bond Future	501	0	501	0	0.00
02/05/2018	2032 On 02-August-18	9.68	Put	Bond Future	480	0	480	0	0.00
02/05/2018	2032 On 01-November-18			Bond Future	8.99	96.1824	8.9855	96.1824	0.00

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02/05/2018	2032 On 01-November-18	8.76	Call	Bond Future	2151	3	2151	3	0.00
02/05/2018	2032 On 01-November-18	8.77	Call	Bond Future	2183	3	2183	3	0.00
02/05/2018	2032 On 01-November-18	8.75	Call	Bond Future	2119	3	2119	3	0.00
02/05/2018	2032 On 01-November-18	8.75	Put	Bond Future	3883	3	3883	3	0.00
02/05/2018	2032 On 01-November-18	8.76	Put	Bond Future	3839	3	3839	3	0.00
02/05/2018	2032 On 01-November-18	8.77	Put	Bond Future	3796	3	3796	3	0.00
02/05/2018	2032 On 07-February-19			Bond Future	9.04	98.0817	9.0404	98.0817	0.00
02/05/2018	2032 On 07-February-19	8.82	Call	Bond Future	2984	4	2984	4	0.00
02/05/2018	2032 On 07-February-19	8.81	Call	Bond Future	2950	3	2950	3	0.00
02/05/2018	2032 On 07-February-19	8.80	Call	Bond Future	2917	3	2917	3	0.00
02/05/2018	2032 On 07-February-19	8.81	Put	Bond Future	4648	4	4648	4	0.00
02/05/2018	2032 On 07-February-19	8.80	Put	Bond Future	4689	4	4689	4	0.00
02/05/2018	2032 On 07-February-19	8.82	Put	Bond Future	4607	4	4607	4	0.00
02/05/2018	2033 On 03-May-18			Bond Future	104.72	104.6861	104.7248	104.6861	6,055.00
02/05/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2033 On 03-May-18	107.69	Put	Bond Future	2965	3	2965	3	0.00
02/05/2018	2033 On 03-May-18	107.70	Put	Bond Future	2975	3	2975	3	0.00
02/05/2018	2033 On 03-May-18	107.71	Put	Bond Future	2985	3	2985	3	0.00
02/05/2018	2033 On 02-August-18			Bond Future	106.64	106.5972	106.6351	106.5972	6,151.00
02/05/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2033 On 02-August-18	109.93	Put	Bond Future	3295	3	3295	3	0.00
02/05/2018	2033 On 02-August-18	109.94	Put	Bond Future	3305	3	3305	3	0.00
02/05/2018	2033 On 02-August-18	109.92	Put	Bond Future	3285	3	3285	3	0.00
02/05/2018	2033 On 01-November-18			Bond Future	107.47	107.4316	107.4700	107.4316	0.00
02/05/2018	2033 On 07-February-19			Bond Future	109.63	109.5917	109.6284	109.5917	0.00
02/05/2018	2037 On 03-May-18			Bond Future	9.10	98.0514	9.1006	98.0514	23,629.00
02/05/2018	2037 On 03-May-18	9.97	Call	Bond Future	7010	8	7010	8	0.00
02/05/2018	2037 On 03-May-18	9.99	Call	Bond Future	7162	8	7162	8	0.00
02/05/2018	2037 On 03-May-18	9.98	Call	Bond Future	7086	8	7086	8	0.00
02/05/2018	2037 On 03-May-18	9.98	Put	Bond Future	0	0	0	0	0.00

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02/05/2018	2037 On 03-May-18	9.97	Put	Bond Future	0	0	0	0	0.00
02/05/2018	2037 On 03-May-18	9.99	Put	Bond Future	0	0	0	0	0.00
02/05/2018	2037 On 02-August-18			Bond Future	9.15	95.5549	9.1537	95.5549	47,936.00
02/05/2018	2037 On 02-August-18	9.95	Call	Bond Future	6915	8	6915	8	0.00
02/05/2018	2037 On 02-August-18	9.96	Call	Bond Future	6980	8	6980	8	0.00
02/05/2018	2037 On 02-August-18	9.97	Call	Bond Future	7045	8	7045	8	0.00
02/05/2018	2037 On 02-August-18	9.97	Put	Bond Future	518	0	518	0	0.00
02/05/2018	2037 On 02-August-18	9.95	Put	Bond Future	540	0	540	0	0.00
02/05/2018	2037 On 02-August-18	9.96	Put	Bond Future	529	0	529	0	0.00
02/05/2018	2037 On 01-November-18			Bond Future	9.20	97.2898	9.2014	97.2898	0.00
02/05/2018	2037 On 01-November-18	9.01	Call	Bond Future	2645	3	2645	3	0.00
02/05/2018	2037 On 01-November-18	9.03	Call	Bond Future	2721	3	2721	3	0.00
02/05/2018	2037 On 01-November-18	9.02	Call	Bond Future	2683	3	2683	3	0.00
02/05/2018	2037 On 01-November-18	9.02	Put	Bond Future	4216	4	4216	4	0.00
02/05/2018	2037 On 01-November-18	9.03	Put	Bond Future	4169	4	4169	4	0.00
02/05/2018	2037 On 01-November-18	9.01	Put	Bond Future	4264	4	4264	4	0.00
02/05/2018	2037 On 07-February-19			Bond Future	9.25	94.9509	9.2540	94.9509	0.00
02/05/2018	2037 On 07-February-19	9.05	Call	Bond Future	3592	4	3592	4	0.00
02/05/2018	2037 On 07-February-19	9.06	Call	Bond Future	3631	4	3631	4	0.00
02/05/2018	2037 On 07-February-19	9.07	Call	Bond Future	3670	4	3670	4	0.00
02/05/2018	2037 On 07-February-19	9.07	Put	Bond Future	5206	5	5206	5	0.00
02/05/2018	2037 On 07-February-19	9.05	Put	Bond Future	5298	5	5298	5	0.00
02/05/2018	2037 On 07-February-19	9.06	Put	Bond Future	5252	5	5252	5	0.00
02/05/2018	2038 On 03-May-18			Bond Future	128.01	127.9577	128.0052	127.9577	5,837.00
02/05/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2038 On 03-May-18	132.29	Put	Bond Future	4285	4	4285	4	0.00
02/05/2018	2038 On 03-May-18	132.27	Put	Bond Future	4265	4	4265	4	0.00
02/05/2018	2038 On 03-May-18	132.28	Put	Bond Future	4275	4	4275	4	0.00
02/05/2018	2038 On 02-August-18			Bond Future	128.79	128.7416	128.7883	128.7416	9,180.00
02/05/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00

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02/05/2018	2038 On 02-August-18	134.53	Put	Bond Future	5742	6	5742	6	0.00
02/05/2018	2038 On 02-August-18	134.54	Put	Bond Future	5752	6	5752	6	0.00
02/05/2018	2038 On 02-August-18	134.55	Put	Bond Future	5762	6	5762	6	0.00
02/05/2018	2038 On 01-November-18			Bond Future	131.15	131.1034	131.1507	131.1034	0.00
02/05/2018	2038 On 07-February-19			Bond Future	132.19	132.1492	132.1943	132.1492	0.00
02/05/2018	2040 On 03-May-18			Bond Future	9.16	102.0824	9.1606	102.0824	16,815.00
02/05/2018	2040 On 03-May-18	10.07	Call	Bond Future	7869	9	7869	9	0.00
02/05/2018	2040 On 03-May-18	8.50	Call	Bond Future	0	0	0	0	1,011.00
02/05/2018	2040 On 03-May-18	10.06	Call	Bond Future	7788	9	7788	9	0.00
02/05/2018	2040 On 03-May-18	9.00	Call	Bond Future	1	0	1	0	1,239.00
02/05/2018	2040 On 03-May-18	10.00	Call	Bond Future	7300	8	7300	8	1,500.00
02/05/2018	2040 On 03-May-18	10.08	Call	Bond Future	7950	9	7950	9	0.00
02/05/2018	2040 On 03-May-18	9.00	Put	Bond Future	1505	1	1505	1	0.00
02/05/2018	2040 On 03-May-18	10.06	Put	Bond Future	0	0	0	0	0.00
02/05/2018	2040 On 03-May-18	10.00	Put	Bond Future	0	0	0	0	0.00
02/05/2018	2040 On 03-May-18	10.07	Put	Bond Future	0	0	0	0	0.00
02/05/2018	2040 On 03-May-18	8.50	Put	Bond Future	6423	5	6423	5	0.00
02/05/2018	2040 On 03-May-18	10.08	Put	Bond Future	0	0	0	0	0.00
02/05/2018	2040 On 02-August-18			Bond Future	9.21	99.4078	9.2133	99.4078	25,882.00
02/05/2018	2040 On 02-August-18	10.05	Call	Bond Future	7752	9	7752	9	0.00
02/05/2018	2040 On 02-August-18	10.04	Call	Bond Future	7682	9	7682	9	0.00
02/05/2018	2040 On 02-August-18	10.03	Call	Bond Future	7613	9	7613	9	0.00
02/05/2018	2040 On 02-August-18	10.04	Put	Bond Future	568	0	568	0	0.00
02/05/2018	2040 On 02-August-18	10.03	Put	Bond Future	579	0	579	0	0.00
02/05/2018	2040 On 02-August-18	10.05	Put	Bond Future	556	0	556	0	0.00
02/05/2018	2040 On 01-November-18			Bond Future	9.26	101.2127	9.2606	101.2127	0.00
02/05/2018	2040 On 01-November-18	9.08	Call	Bond Future	2981	4	2981	4	0.00
02/05/2018	2040 On 01-November-18	9.09	Call	Bond Future	3022	4	3022	4	0.00
02/05/2018	2040 On 01-November-18	9.07	Call	Bond Future	2939	4	2939	4	0.00
02/05/2018	2040 On 01-November-18	9.07	Put	Bond Future	4688	4	4688	4	0.00
02/05/2018	2040 On 01-November-18	9.08	Put	Bond Future	4636	4	4636	4	0.00
02/05/2018	2040 On 01-November-18	9.09	Put	Bond Future	4585	4	4585	4	0.00
02/05/2018	2040 On 07-February-19			Bond Future	9.31	98.7007	9.3128	98.7007	0.00
02/05/2018	2040 On 07-February-19	9.11	Call	Bond Future	3948	5	3948	5	0.00

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02/05/2018	2040 On 07-February-19	9.13	Call	Bond Future	4032	5	4032	5	0.00
02/05/2018	2040 On 07-February-19	9.12	Call	Bond Future	3990	5	3990	5	0.00
02/05/2018	2040 On 07-February-19	9.12	Put	Bond Future	5738	5	5738	5	0.00
02/05/2018	2040 On 07-February-19	9.11	Put	Bond Future	5788	5	5788	5	0.00
02/05/2018	2040 On 07-February-19	9.13	Put	Bond Future	5688	5	5688	5	0.00
02/05/2018	2044 On 03-May-18			Bond Future	9.20	99.1798	9.1956	99.1798	10,862.00
02/05/2018	2044 On 03-May-18	10.11	Call	Bond Future	8025	9	8025	9	0.00
02/05/2018	2044 On 03-May-18	10.10	Call	Bond Future	7943	9	7943	9	0.00
02/05/2018	2044 On 03-May-18	10.09	Call	Bond Future	7862	9	7862	9	0.00
02/05/2018	2044 On 03-May-18	10.10	Put	Bond Future	0	0	0	0	0.00
02/05/2018	2044 On 03-May-18	10.09	Put	Bond Future	0	0	0	0	0.00
02/05/2018	2044 On 03-May-18	10.11	Put	Bond Future	0	0	0	0	0.00
02/05/2018	2044 On 02-August-18			Bond Future	9.25	96.5783	9.2465	96.5783	31,451.00
02/05/2018	2044 On 02-August-18	10.05	Call	Bond Future	7670	9	7670	9	0.00
02/05/2018	2044 On 02-August-18	10.07	Call	Bond Future	7810	9	7810	9	0.00
02/05/2018	2044 On 02-August-18	10.06	Call	Bond Future	7740	9	7740	9	0.00
02/05/2018	2044 On 02-August-18	10.06	Put	Bond Future	619	0	619	0	0.00
02/05/2018	2044 On 02-August-18	10.07	Put	Bond Future	608	0	608	0	0.00
02/05/2018	2044 On 02-August-18	10.05	Put	Bond Future	631	0	631	0	0.00
02/05/2018	2044 On 01-November-18			Bond Future	9.29	98.3317	9.2922	98.3317	0.00
02/05/2018	2044 On 01-November-18	9.12	Call	Bond Future	3093	4	3093	4	0.00
02/05/2018	2044 On 01-November-18	9.13	Call	Bond Future	3135	4	3135	4	0.00
02/05/2018	2044 On 01-November-18	9.14	Call	Bond Future	3179	4	3179	4	0.00
02/05/2018	2044 On 01-November-18	9.13	Put	Bond Future	4657	4	4657	4	0.00
02/05/2018	2044 On 01-November-18	9.14	Put	Bond Future	4605	4	4605	4	0.00
02/05/2018	2044 On 01-November-18	9.12	Put	Bond Future	4709	4	4709	4	0.00
02/05/2018	2044 On 07-February-19			Bond Future	9.34	95.8882	9.3426	95.8882	0.00
02/05/2018	2044 On 07-February-19	9.17	Call	Bond Future	4225	5	4225	5	0.00
02/05/2018	2044 On 07-February-19	9.18	Call	Bond Future	4269	5	4269	5	0.00
02/05/2018	2044 On 07-February-19	9.16	Call	Bond Future	4181	5	4181	5	0.00
02/05/2018	2044 On 07-February-19	9.16	Put	Bond Future	5878	5	5878	5	0.00
02/05/2018	2044 On 07-February-19	9.17	Put	Bond Future	5828	5	5828	5	0.00
02/05/2018	2044 On 07-February-19	9.18	Put	Bond Future	5777	5	5777	5	0.00
02/05/2018	2046 On 03-May-18			Bond Future	120.87	120.8263	120.8724	120.8263	1,258.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2046 On 03-May-18	127.94	Put	Bond Future	7068	7	7068	7	0.00
02/05/2018	2046 On 03-May-18	127.95	Put	Bond Future	7078	7	7078	7	0.00
02/05/2018	2046 On 03-May-18	127.93	Put	Bond Future	7058	7	7058	7	0.00
02/05/2018	2046 On 02-August-18			Bond Future	123.08	123.0320	123.0771	123.0320	10,917.00
02/05/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2046 On 02-August-18	128.79	Put	Bond Future	5713	6	5713	6	0.00
02/05/2018	2046 On 02-August-18	128.77	Put	Bond Future	5693	6	5693	6	0.00
02/05/2018	2046 On 02-August-18	128.78	Put	Bond Future	5703	6	5703	6	0.00
02/05/2018	2046 On 01-November-18			Bond Future	123.69	123.6398	123.6856	123.6398	0.00
02/05/2018	2046 On 07-February-19			Bond Future	126.17	126.1257	126.1696	126.1257	0.00
02/05/2018	2050 On 03-May-18			Bond Future	128.73	128.6772	128.7263	128.6772	7,093.00
02/05/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2050 On 03-May-18	135.63	Put	Bond Future	6904	7	6904	7	0.00
02/05/2018	2050 On 03-May-18	135.61	Put	Bond Future	6884	7	6884	7	0.00
02/05/2018	2050 On 03-May-18	135.62	Put	Bond Future	6894	7	6894	7	0.00
02/05/2018	2050 On 02-August-18			Bond Future	129.35	129.2980	129.3461	129.2980	9,775.00
02/05/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2050 On 02-August-18	137.54	Put	Bond Future	8194	8	8194	8	0.00
02/05/2018	2050 On 02-August-18	137.52	Put	Bond Future	8174	8	8174	8	0.00
02/05/2018	2050 On 02-August-18	137.53	Put	Bond Future	8184	8	8184	8	0.00
02/05/2018	2050 On 01-November-18			Bond Future	131.72	131.6703	131.7191	131.6703	0.00
02/05/2018	2050 On 07-February-19			Bond Future	132.59	132.5456	132.5925	132.5456	0.00
02/05/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	8657 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
02/05/2018	AL37 On 03-May-18			Index Future	582.57	585.1360	582.5720	585.1360	0.00
02/05/2018	AL37 On 02-August-18			Index Future	593.02	595.6340	593.0190	595.6340	0.00
02/05/2018	AL37 On 01-November-18			Index Future	603.79	606.4500	603.7850	606.4500	0.00
02/05/2018	AL37 On 07-February-19			Index Future	615.71	618.4300	615.7050	618.4300	0.00
02/05/2018	AL7T On 03-May-18			Index Future	684.22	689.6220	684.2180	689.6220	0.00
02/05/2018	AL7T On 02-August-18			Index Future	696.49	701.9950	696.4880	701.9950	0.00
02/05/2018	AL7T On 01-November-18			Index Future	709.13	714.7430	709.1320	714.7430	0.00
02/05/2018	AL7T On 07-February-19			Index Future	723.13	728.8620	723.1320	728.8620	0.00
02/05/2018	ALBI On 03-May-18			Index Future	625.07	631.2300	625.0720	631.2300	120.00
02/05/2018	ALBI On 02-August-18			Index Future	636.28	642.5560	636.2820	642.5560	882.00
02/05/2018	ALBI On 01-November-18			Index Future	647.83	654.2240	647.8330	654.2240	0.00
02/05/2018	ALBI On 07-February-19			Index Future	660.62	667.1480	660.6230	667.1480	0.00
02/05/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/05/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C212 On 31-January-22			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
02/05/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	EL28 On 03-May-18			Bond Future	129.47	129.4183	129.4723	129.4183	0.00
02/05/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
02/05/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
02/05/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
02/05/2018	EL28 On 03-May-18	133.18	Put	Bond Future	3708	4	3708	4	0.00
02/05/2018	EL28 On 03-May-18	133.19	Put	Bond Future	3718	4	3718	4	0.00
02/05/2018	EL28 On 03-May-18	133.20	Put	Bond Future	3728	4	3728	4	0.00
02/05/2018	EL28 On 02-August-18			Bond Future	131.83	131.7808	131.8340	131.7808	0.00
02/05/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
02/05/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
02/05/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
02/05/2018	EL28 On 02-August-18	134.94	Put	Bond Future	3106	3	3106	3	0.00
02/05/2018	EL28 On 02-August-18	134.95	Put	Bond Future	3116	3	3116	3	0.00
02/05/2018	EL28 On 02-August-18	134.93	Put	Bond Future	3096	3	3096	3	0.00
02/05/2018	ES33 On 03-May-18			Bond Future	10.38	80.0733	10.3760	80.0733	0.00
02/05/2018	ES33 On 03-May-18	11.20	Call	Bond Future	4985	6	4985	6	0.00
02/05/2018	ES33 On 03-May-18	11.22	Call	Bond Future	5100	6	5100	6	0.00
02/05/2018	ES33 On 03-May-18	11.21	Call	Bond Future	5042	6	5042	6	0.00
02/05/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
02/05/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
02/05/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
02/05/2018	ES33 On 02-August-18			Bond Future	10.47	81.5100	10.4693	81.5100	9,466.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2018	ES33 On 02-August-18	11.14	Call	Bond Future	4032	5	4032	5	0.00
02/05/2018	ES33 On 02-August-18	11.15	Call	Bond Future	4090	5	4090	5	0.00
02/05/2018	ES33 On 02-August-18	11.16	Call	Bond Future	4147	5	4147	5	0.00
02/05/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
02/05/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
02/05/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
02/05/2018	ES33 On 01-November-18			Bond Future	10.57	79.2012	10.5663	79.2012	0.00
02/05/2018	ES33 On 07-February-19			Bond Future	10.68	80.7652	10.6762	80.7652	0.00
02/05/2018	ES42 On 03-May-18			Bond Future	10.54	83.5309	10.5410	83.5309	3,000.00
02/05/2018	ES42 On 02-August-18			Bond Future	10.63	85.0297	10.6306	85.0297	7,957.00
02/05/2018	ES42 On 01-November-18			Bond Future	10.72	82.3135	10.7228	82.3135	0.00
02/05/2018	ES42 On 07-February-19			Bond Future	10.82	83.9388	10.8236	83.9388	0.00
02/05/2018	GOVI On 03-May-18			GOVI	621.93	627.7750	621.9320	627.7750	145.00
02/05/2018	GOVI On 03-May-18	590.29	Call	GOVI	316420	37	316420	37	0.00
02/05/2018	GOVI On 03-May-18	590.27	Call	GOVI	316620	38	316620	38	0.00
02/05/2018	GOVI On 03-May-18	590.28	Call	GOVI	316520	37	316520	37	0.00
02/05/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
02/05/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
02/05/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
02/05/2018	GOVI On 02-August-18			GOVI	633.09	639.0390	633.0850	639.0390	464.00
02/05/2018	GOVI On 02-August-18	605.71	Call	GOVI	273750	33	273750	33	0.00
02/05/2018	GOVI On 02-August-18	605.72	Call	GOVI	273650	33	273650	33	0.00
02/05/2018	GOVI On 02-August-18	605.70	Call	GOVI	273850	33	273850	33	0.00
02/05/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
02/05/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
02/05/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
02/05/2018	GOVI On 01-November-18			GOVI	644.58	650.6430	644.5780	650.6430	0.00
02/05/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
02/05/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
02/05/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
02/05/2018	GOVI On 01-November-18	653.49	Put	GOVI	89120	3	89120	3	0.00
02/05/2018	GOVI On 01-November-18	653.51	Put	GOVI	89320	3	89320	3	0.00
02/05/2018	GOVI On 01-November-18	653.50	Put	GOVI	89220	3	89220	3	0.00
02/05/2018	GOVI On 07-February-19			GOVI	657.30	663.4960	657.3040	663.4960	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
02/05/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
02/05/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
02/05/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
02/05/2018	GOVI On 07-February-19	666.51	Put	GOVI	92060	3	92060	3	0.00
02/05/2018	GOVI On 07-February-19	666.52	Put	GOVI	92160	3	92160	3	0.00
02/05/2018	GOVI On 07-February-19	666.53	Put	GOVI	92260	3	92260	3	0.00
02/05/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/05/2018	IGOV On 03-May-18			Index Future	255.25	255.1050	255.2460	255.1050	665.00
02/05/2018	IGOV On 02-August-18			Index Future	259.90	259.7620	259.9020	259.7620	879.00
02/05/2018	IGOV On 01-November-18			Index Future	264.67	264.5280	264.6700	264.5280	241.00
02/05/2018	IGOV On 07-February-19			Index Future	269.99	269.8470	269.9860	269.8470	0.00
02/05/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
02/05/2018	IS01 On 20-September-18			Interest Rate Swap	100.04	100.0300	100.0400	100.0300	0.00
02/05/2018	IS01 On 20-December-18			Interest Rate Swap	100.47	100.4500	100.4700	100.4500	0.00
02/05/2018	IS01 On 22-March-19			Interest Rate Swap	99.45	99.4300	99.4500	99.4300	0.00
02/05/2018	IS01 On 20-June-19			Interest Rate Swap	100.09	100.0600	100.0900	100.0600	0.00
02/05/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
02/05/2018	IS02 On 21-September-18			Interest Rate Swap	98.51	98.5000	98.5100	98.5000	0.00
02/05/2018	IS02 On 21-December-18			Interest Rate Swap	98.85	98.8300	98.8500	98.8300	0.00
02/05/2018	IS02 On 15-March-19			Interest Rate Swap	99.20	99.1700	99.2000	99.1700	0.00
02/05/2018	IS02 On 21-June-19			Interest Rate Swap	99.55	99.5100	99.5500	99.5100	0.00
02/05/2018	IS02 On 20-September-19			Interest Rate Swap	99.89	99.8500	99.8900	99.8500	0.00
02/05/2018	IS02 On 20-December-19			Interest Rate Swap	100.78	100.7300	100.7800	100.7300	0.00
02/05/2018	IS02 On 23-March-20			Interest Rate Swap	98.48	98.4100	98.4800	98.4100	0.00
02/05/2018	IS02 On 22-June-20			Interest Rate Swap	100.30	100.2200	100.3000	100.2200	0.00
02/05/2018	IS05 On 17-December-20			Interest Rate Swap	95.81	95.6700	95.8100	95.6700	0.00
02/05/2018	IS05 On 16-March-21			Interest Rate Swap	94.99	94.8300	94.9900	94.8300	0.00
02/05/2018	IS05 On 15-June-21			Interest Rate Swap	94.14	93.9500	94.1400	93.9500	0.00
02/05/2018	IS05 On 21-September-21			Interest Rate Swap	94.26	94.0600	94.2600	94.0600	0.00
02/05/2018	IS05 On 21-December-21			Interest Rate Swap	96.42	96.1900	96.4200	96.1900	51.00
02/05/2018	IS05 On 15-March-22			Interest Rate Swap	96.52	96.2800	96.5200	96.2800	0.00
02/05/2018	IS05 On 21-June-22			Interest Rate Swap	97.67	97.4100	97.6700	97.4100	0.00
02/05/2018	IS05 On 20-September-22			Interest Rate Swap	99.85	99.5700	99.8500	99.5700	0.00
02/05/2018	IS05 On 20-December-22			Interest Rate Swap	101.07	100.7800	101.0700	100.7800	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
02/05/2018	IS05 On 22-March-23			Interest Rate Swap	96.13	95.8200	96.1300	95.8200	0.00
02/05/2018	IS05 On 20-June-23			Interest Rate Swap	100.43	100.1000	100.4300	100.1000	0.00
02/05/2018	IS10 On 17-December-25			Interest Rate Swap	93.86	93.3700	93.8600	93.3700	0.00
02/05/2018	IS10 On 16-March-26			Interest Rate Swap	90.80	90.2900	90.8000	90.2900	0.00
02/05/2018	IS10 On 15-June-26			Interest Rate Swap	89.48	88.9600	89.4800	88.9600	0.00
02/05/2018	IS10 On 21-September-26			Interest Rate Swap	91.59	91.0700	91.5900	91.0700	0.00
02/05/2018	IS10 On 21-December-26			Interest Rate Swap	95.35	94.8200	95.3500	94.8200	0.00
02/05/2018	IS10 On 15-March-27			Interest Rate Swap	93.87	93.3300	93.8700	93.3300	0.00
02/05/2018	IS10 On 21-June-27			Interest Rate Swap	95.90	95.3600	95.9000	95.3600	0.00
02/05/2018	IS10 On 20-September-27			Interest Rate Swap	99.61	99.0700	99.6100	99.0700	0.00
02/05/2018	IS10 On 20-December-27			Interest Rate Swap	99.92	99.3900	99.9200	99.3900	0.00
02/05/2018	IS10 On 22-March-28			Interest Rate Swap	95.10	94.5500	95.1000	94.5500	0.00
02/05/2018	IS10 On 20-June-28			Interest Rate Swap	100.55	100.0200	100.5500	100.0200	0.00
02/05/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/05/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/05/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/05/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
02/05/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
02/05/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
02/05/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
02/05/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
02/05/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
02/05/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
02/05/2018	R023 On 03-May-18			Bond Future	7.74	101.9475	7.7353	101.9475	30,091.00
02/05/2018	R023 On 03-May-18	8.27	Call	Bond Future	2090	3	2090	3	0.00
02/05/2018	R023 On 03-May-18	8.28	Call	Bond Future	2128	3	2128	3	0.00
02/05/2018	R023 On 03-May-18	8.29	Call	Bond Future	2167	3	2167	3	0.00
02/05/2018	R023 On 03-May-18	9.19	Call	Bond Future	5562	6	5562	6	0.00
02/05/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
02/05/2018	R023 On 03-May-18	8.28	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R023 On 03-May-18	8.29	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R023 On 03-May-18	8.27	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R023 On 02-August-18			Bond Future	7.76	103.7767	7.7625	103.7767	34,952.00
02/05/2018	R023 On 02-August-18	10.40	Call	Bond Future	9397	10	9397	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2018	R023 On 02-August-18	10.41	Call	Bond Future	9430	10	9430	10	0.00
02/05/2018	R023 On 02-August-18	10.39	Call	Bond Future	9363	10	9363	10	0.00
02/05/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R023 On 01-November-18			Bond Future	7.79	101.7342	7.7929	101.7342	0.00
02/05/2018	R023 On 01-November-18	10.59	Call	Bond Future	9489	10	9489	10	0.00
02/05/2018	R023 On 01-November-18	10.58	Call	Bond Future	9457	10	9457	10	0.00
02/05/2018	R023 On 01-November-18	10.57	Call	Bond Future	9426	10	9426	10	0.00
02/05/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	1	0	0.00
02/05/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	1	0	0.00
02/05/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	1	0	0.00
02/05/2018	R023 On 07-February-19			Bond Future	7.83	103.7433	7.8277	103.7433	0.00
02/05/2018	R023 On 07-February-19	10.57	Call	Bond Future	8844	9	8844	9	0.00
02/05/2018	R023 On 07-February-19	10.59	Call	Bond Future	8904	9	8904	9	0.00
02/05/2018	R023 On 07-February-19	10.58	Call	Bond Future	8874	9	8874	9	0.00
02/05/2018	R023 On 07-February-19	10.58	Put	Bond Future	17	0	17	0	0.00
02/05/2018	R023 On 07-February-19	10.59	Put	Bond Future	16	0	16	0	0.00
02/05/2018	R023 On 07-February-19	10.57	Put	Bond Future	17	0	17	0	0.00
02/05/2018	R035 On 03-May-18			Bond Future	9.02	101.5806	9.0156	101.5806	14,773.00
02/05/2018	R035 On 03-May-18	9.90	Call	Bond Future	7111	8	7111	8	0.00
02/05/2018	R035 On 03-May-18	8.75	Call	Bond Future	0	0	0	0	1,000.00
02/05/2018	R035 On 03-May-18	9.25	Call	Bond Future	1963	3	1963	3	0.00
02/05/2018	R035 On 03-May-18	9.91	Call	Bond Future	7187	8	7187	8	0.00
02/05/2018	R035 On 03-May-18	9.89	Call	Bond Future	7035	8	7035	8	0.00
02/05/2018	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R035 On 03-May-18	9.25	Put	Bond Future	0	0	0	0	1,000.00
02/05/2018	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R035 On 03-May-18	8.75	Put	Bond Future	2296	1	2296	1	0.00
02/05/2018	R035 On 02-August-18			Bond Future	9.06	103.4032	9.0646	103.4032	65,644.00
02/05/2018	R035 On 02-August-18	9.42	Call	Bond Future	4155	5	4155	5	0.00
02/05/2018	R035 On 02-August-18	9.44	Call	Bond Future	4269	5	4269	5	0.00
02/05/2018	R035 On 02-August-18	9.43	Call	Bond Future	4212	5	4212	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
02/05/2018	R035 On 02-August-18	9.44	Put	Bond Future	1193	1	1193	1	0.00
02/05/2018	R035 On 02-August-18	9.43	Put	Bond Future	1215	1	1215	1	0.00
02/05/2018	R035 On 02-August-18	9.42	Put	Bond Future	1238	1	1238	1	0.00
02/05/2018	R035 On 01-November-18			Bond Future	9.12	100.7839	9.1156	100.7839	0.00
02/05/2018	R035 On 01-November-18	8.94	Call	Bond Future	2650	3	2650	3	0.00
02/05/2018	R035 On 01-November-18	8.93	Call	Bond Future	2612	3	2612	3	0.00
02/05/2018	R035 On 01-November-18	8.92	Call	Bond Future	2575	3	2575	3	0.00
02/05/2018	R035 On 01-November-18	8.93	Put	Bond Future	4168	4	4168	4	0.00
02/05/2018	R035 On 01-November-18	8.92	Put	Bond Future	4216	4	4216	4	0.00
02/05/2018	R035 On 01-November-18	8.94	Put	Bond Future	4121	4	4121	4	0.00
02/05/2018	R035 On 07-February-19			Bond Future	9.17	102.7742	9.1726	102.7742	0.00
02/05/2018	R035 On 07-February-19	8.96	Call	Bond Future	3485	4	3485	4	0.00
02/05/2018	R035 On 07-February-19	8.98	Call	Bond Future	3562	4	3562	4	0.00
02/05/2018	R035 On 07-February-19	8.97	Call	Bond Future	3524	4	3524	4	0.00
02/05/2018	R035 On 07-February-19	8.97	Put	Bond Future	5199	5	5199	5	0.00
02/05/2018	R035 On 07-February-19	8.98	Put	Bond Future	5154	5	5154	5	0.00
02/05/2018	R035 On 07-February-19	8.96	Put	Bond Future	5244	5	5244	5	0.00
02/05/2018	R186 On 03-May-18			Bond Future	8.31	118.1009	8.3106	118.1009	52,778.00
02/05/2018	R186 On 03-May-18	8.93	Call	Bond Future	3987	5	3987	5	0.00
02/05/2018	R186 On 03-May-18	9.30	Call	Bond Future	6281	7	6281	7	0.00
02/05/2018	R186 On 03-May-18	10.14	Call	Bond Future	11255	12	11255	12	0.00
02/05/2018	R186 On 03-May-18	8.92	Call	Bond Future	3924	5	3924	5	0.00
02/05/2018	R186 On 03-May-18	8.69	Call	Bond Future	2465	3	2465	3	0.00
02/05/2018	R186 On 03-May-18	8.50	Call	Bond Future	1240	2	1240	2	0.00
02/05/2018	R186 On 03-May-18	8.25	Call	Bond Future	31	1	31	1	0.00
02/05/2018	R186 On 03-May-18	7.85	Call	Bond Future	0	0	0	0	500.00
02/05/2018	R186 On 03-May-18	8.91	Call	Bond Future	3861	5	3861	5	0.00
02/05/2018	R186 On 03-May-18	9.72	Call	Bond Future	8807	10	8807	10	0.00
02/05/2018	R186 On 03-May-18	8.40	Call	Bond Future	600	1	600	1	0.00
02/05/2018	R186 On 03-May-18	8.00	Call	Bond Future	0	0	0	0	0.00
02/05/2018	R186 On 03-May-18	8.45	Call	Bond Future	916	2	916	2	0.00
02/05/2018	R186 On 03-May-18	8.35	Call	Bond Future	321	1	321	1	0.00
02/05/2018	R186 On 03-May-18	9.75	Call	Bond Future	8985	10	8985	10	0.00
02/05/2018	R186 On 03-May-18	9.19	Call	Bond Future	5605	6	5605	6	0.00

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02/05/2018	R186 On 03-May-18	8.85	Call	Bond Future	3483	4	3483	4	0.00
02/05/2018	R186 On 03-May-18	8.70	Call	Bond Future	2529	3	2529	3	0.00
02/05/2018	R186 On 03-May-18	8.85	Put	Bond Future	0	0	0	0	4,745.00
02/05/2018	R186 On 03-May-18	9.75	Put	Bond Future	0	0	0	0	3,200.00
02/05/2018	R186 On 03-May-18	8.70	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R186 On 03-May-18	8.50	Put	Bond Future	0	0	0	0	3,500.00
02/05/2018	R186 On 03-May-18	8.25	Put	Bond Future	431	0	431	0	3,500.00
02/05/2018	R186 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R186 On 03-May-18	8.69	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R186 On 03-May-18	8.92	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R186 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	10,640.00
02/05/2018	R186 On 03-May-18	8.40	Put	Bond Future	13	0	13	0	3,500.00
02/05/2018	R186 On 03-May-18	8.00	Put	Bond Future	2071	1	2071	1	0.00
02/05/2018	R186 On 03-May-18	8.45	Put	Bond Future	2	0	2	0	0.00
02/05/2018	R186 On 03-May-18	8.91	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R186 On 03-May-18	8.35	Put	Bond Future	61	0	61	0	500.00
02/05/2018	R186 On 03-May-18	7.85	Put	Bond Future	3089	2	3089	2	0.00
02/05/2018	R186 On 03-May-18	8.93	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R186 On 03-May-18	9.30	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R186 On 02-August-18			Bond Future	8.36	114.9213	8.3564	114.9213	126,988.00
02/05/2018	R186 On 02-August-18	8.47	Call	Bond Future	2046	3	2046	3	0.00
02/05/2018	R186 On 02-August-18	8.50	Call	Bond Future	2162	0	2162	0	0.00
02/05/2018	R186 On 02-August-18	8.25	Call	Bond Future	1296	2	1296	2	3,020.00
02/05/2018	R186 On 02-August-18	8.48	Call	Bond Future	2085	3	2085	3	0.00
02/05/2018	R186 On 02-August-18	8.46	Call	Bond Future	2008	3	2008	3	0.00
02/05/2018	R186 On 02-August-18	7.50	Call	Bond Future	104	0	104	0	3,020.00
02/05/2018	R186 On 02-August-18	8.46	Put	Bond Future	1346	1	1346	1	0.00
02/05/2018	R186 On 02-August-18	8.25	Put	Bond Future	1982	2	1982	2	0.00
02/05/2018	R186 On 02-August-18	7.50	Put	Bond Future	5785	5	5785	5	0.00
02/05/2018	R186 On 02-August-18	8.48	Put	Bond Future	1294	1	1294	1	0.00
02/05/2018	R186 On 02-August-18	8.50	Put	Bond Future	1245	0	1245	0	2,500.00
02/05/2018	R186 On 02-August-18	8.47	Put	Bond Future	1320	1	1320	1	0.00
02/05/2018	R186 On 01-November-18			Bond Future	8.40	117.0079	8.4003	117.0079	0.00

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02/05/2018	R186 On 01-November-18	8.46	Call	Bond Future	2548	3	2548	3	5,000.00
02/05/2018	R186 On 01-November-18	8.53	Call	Bond Future	2799	3	2799	3	0.00
02/05/2018	R186 On 01-November-18	9.14	Call	Bond Future	5379	6	5379	6	0.00
02/05/2018	R186 On 01-November-18	7.96	Call	Bond Future	1133	1	1133	1	5,000.00
02/05/2018	R186 On 01-November-18	8.54	Call	Bond Future	2836	3	2836	3	0.00
02/05/2018	R186 On 01-November-18	8.52	Call	Bond Future	2763	3	2763	3	0.00
02/05/2018	R186 On 01-November-18	8.52	Put	Bond Future	2017	2	2017	2	0.00
02/05/2018	R186 On 01-November-18	9.14	Put	Bond Future	873	1	873	1	5,000.00
02/05/2018	R186 On 01-November-18	7.96	Put	Bond Future	3932	3	3932	3	0.00
02/05/2018	R186 On 01-November-18	8.54	Put	Bond Future	1966	2	1966	2	0.00
02/05/2018	R186 On 01-November-18	8.53	Put	Bond Future	1991	2	1991	2	0.00
02/05/2018	R186 On 01-November-18	8.46	Put	Bond Future	2175	2	2175	2	0.00
02/05/2018	R186 On 07-February-19			Bond Future	8.45	114.0125	8.4488	114.0125	0.00
02/05/2018	R186 On 07-February-19	8.20	Call	Bond Future	2243	3	2243	3	0.00
02/05/2018	R186 On 07-February-19	8.21	Call	Bond Future	2271	3	2271	3	0.00
02/05/2018	R186 On 07-February-19	8.22	Call	Bond Future	2299	3	2299	3	0.00
02/05/2018	R186 On 07-February-19	8.22	Put	Bond Future	3701	3	3701	3	0.00
02/05/2018	R186 On 07-February-19	8.20	Put	Bond Future	3769	3	3769	3	0.00
02/05/2018	R186 On 07-February-19	8.21	Put	Bond Future	3735	3	3735	3	0.00
02/05/2018	R197 On 03-May-18			Bond Future	305.64	305.2483	305.6438	305.2483	1,400.00
02/05/2018	R197 On 03-May-18	304.44	Call	Bond Future	1204	1	1204	1	0.00
02/05/2018	R197 On 03-May-18	304.46	Call	Bond Future	1184	1	1184	1	0.00
02/05/2018	R197 On 03-May-18	304.45	Call	Bond Future	1194	1	1194	1	0.00
02/05/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R197 On 02-August-18			Bond Future	304.05	303.6562	304.0546	303.6562	2,350.00
02/05/2018	R197 On 01-November-18			Bond Future	309.63	309.2273	309.6322	309.2273	0.00
02/05/2018	R197 On 07-February-19			Bond Future	308.49	308.0858	308.4919	308.0858	0.00
02/05/2018	R202 On 03-May-18			Bond Future	242.25	241.7217	242.2491	241.7217	7,129.00
02/05/2018	R202 On 03-May-18	247.47	Call	Bond Future	0	0	0	0	0.00
02/05/2018	R202 On 03-May-18	247.48	Call	Bond Future	0	0	0	0	0.00
02/05/2018	R202 On 03-May-18	247.49	Call	Bond Future	0	0	0	0	0.00
02/05/2018	R202 On 03-May-18	247.49	Put	Bond Future	5241	6	5241	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
02/05/2018	R202 On 03-May-18	247.47	Put	Bond Future	5221	6	5221	6	0.00
02/05/2018	R202 On 03-May-18	247.48	Put	Bond Future	5231	6	5231	6	0.00
02/05/2018	R202 On 02-August-18			Bond Future	242.86	242.3289	242.8625	242.3289	22,199.00
02/05/2018	R202 On 01-November-18			Bond Future	247.32	246.7749	247.3178	246.7749	0.00
02/05/2018	R202 On 07-February-19			Bond Future	248.38	247.8281	248.3762	247.8281	0.00
02/05/2018	R204 On 03-May-18			Bond Future	6.72	103.7666	6.7232	103.7666	9,766.00
02/05/2018	R204 On 03-May-18	7.09	Call	Bond Future	221	0	221	0	0.00
02/05/2018	R204 On 03-May-18	7.10	Call	Bond Future	227	0	227	0	0.00
02/05/2018	R204 On 03-May-18	7.08	Call	Bond Future	215	0	215	0	0.00
02/05/2018	R204 On 03-May-18	7.08	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R204 On 03-May-18	7.09	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R204 On 03-May-18	7.10	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R204 On 02-August-18			Bond Future	6.32	101.5914	6.3157	101.5914	10,121.00
02/05/2018	R204 On 02-August-18	8.98	Call	Bond Future	976	1	976	1	0.00
02/05/2018	R204 On 02-August-18	8.97	Call	Bond Future	972	1	972	1	0.00
02/05/2018	R204 On 02-August-18	8.99	Call	Bond Future	980	1	980	1	0.00
02/05/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R207 On 03-May-18			Bond Future	7.20	102.5145	7.2002	102.5145	14,719.00
02/05/2018	R207 On 03-May-18	7.58	Call	Bond Future	592	1	592	1	0.00
02/05/2018	R207 On 03-May-18	7.57	Call	Bond Future	577	1	577	1	0.00
02/05/2018	R207 On 03-May-18	7.56	Call	Bond Future	561	1	561	1	0.00
02/05/2018	R207 On 03-May-18	7.57	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R207 On 03-May-18	7.56	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R207 On 03-May-18	7.58	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R207 On 02-August-18			Bond Future	7.20	100.7124	7.1954	100.7124	20,771.00
02/05/2018	R207 On 02-August-18	6.85	Call	Bond Future	41	0	41	0	0.00
02/05/2018	R207 On 02-August-18	6.86	Call	Bond Future	44	0	44	0	0.00
02/05/2018	R207 On 02-August-18	6.87	Call	Bond Future	47	0	47	0	0.00
02/05/2018	R207 On 02-August-18	6.87	Put	Bond Future	485	0	485	0	0.00
02/05/2018	R207 On 02-August-18	6.85	Put	Bond Future	507	0	507	0	0.00
02/05/2018	R207 On 02-August-18	6.86	Put	Bond Future	496	0	496	0	0.00
02/05/2018	R207 On 01-November-18			Bond Future	7.15	102.5411	7.1490	102.5411	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
02/05/2018	R207 On 01-November-18	6.75	Call	Bond Future	88	0	88	0	0.00
02/05/2018	R207 On 01-November-18	6.76	Call	Bond Future	92	0	92	0	0.00
02/05/2018	R207 On 01-November-18	6.74	Call	Bond Future	85	0	85	0	0.00
02/05/2018	R207 On 01-November-18	6.74	Put	Bond Future	547	0	547	0	0.00
02/05/2018	R207 On 01-November-18	6.75	Put	Bond Future	539	0	539	0	0.00
02/05/2018	R207 On 01-November-18	6.76	Put	Bond Future	530	0	530	0	0.00
02/05/2018	R207 On 07-February-19			Bond Future	7.06	100.9208	7.0606	100.9208	0.00
02/05/2018	R207 On 07-February-19	6.53	Call	Bond Future	102	0	102	0	0.00
02/05/2018	R207 On 07-February-19	6.52	Call	Bond Future	99	0	99	0	0.00
02/05/2018	R207 On 07-February-19	6.51	Call	Bond Future	97	0	97	0	0.00
02/05/2018	R207 On 07-February-19	6.52	Put	Bond Future	577	0	577	0	0.00
02/05/2018	R207 On 07-February-19	6.51	Put	Bond Future	583	0	583	0	0.00
02/05/2018	R207 On 07-February-19	6.53	Put	Bond Future	571	0	571	0	0.00
02/05/2018	R208 On 03-May-18			Bond Future	7.41	99.3280	7.4052	99.3280	21,244.00
02/05/2018	R208 On 03-May-18	7.77	Call	Bond Future	921	1	921	1	0.00
02/05/2018	R208 On 03-May-18	7.78	Call	Bond Future	946	1	946	1	0.00
02/05/2018	R208 On 03-May-18	7.79	Call	Bond Future	971	1	971	1	0.00
02/05/2018	R208 On 03-May-18	7.78	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R208 On 03-May-18	7.79	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R208 On 03-May-18	7.77	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R208 On 02-August-18			Bond Future	7.42	101.1102	7.4184	101.1102	30,909.00
02/05/2018	R208 On 02-August-18	7.14	Call	Bond Future	153	0	153	0	0.00
02/05/2018	R208 On 02-August-18	7.12	Call	Bond Future	140	0	140	0	0.00
02/05/2018	R208 On 02-August-18	7.13	Call	Bond Future	146	0	146	0	0.00
02/05/2018	R208 On 02-August-18	7.13	Put	Bond Future	825	1	825	1	0.00
02/05/2018	R208 On 02-August-18	7.14	Put	Bond Future	808	1	808	1	0.00
02/05/2018	R208 On 02-August-18	7.12	Put	Bond Future	842	1	842	1	0.00
02/05/2018	R208 On 01-November-18			Bond Future	7.43	99.5462	7.4260	99.5462	0.00
02/05/2018	R208 On 01-November-18	7.11	Call	Bond Future	280	0	280	0	0.00
02/05/2018	R208 On 01-November-18	7.12	Call	Bond Future	287	0	287	0	0.00
02/05/2018	R208 On 01-November-18	7.10	Call	Bond Future	272	0	272	0	0.00
02/05/2018	R208 On 01-November-18	7.12	Put	Bond Future	945	1	945	1	0.00
02/05/2018	R208 On 01-November-18	7.10	Put	Bond Future	973	1	973	1	0.00
02/05/2018	R208 On 01-November-18	7.11	Put	Bond Future	959	1	959	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
02/05/2018	R208 On 07-February-19			Bond Future	7.43	101.5122	7.4304	101.5122	0.00
02/05/2018	R208 On 07-February-19	7.08	Call	Bond Future	377	1	377	1	0.00
02/05/2018	R208 On 07-February-19	7.07	Call	Bond Future	369	0	369	0	0.00
02/05/2018	R208 On 07-February-19	7.06	Call	Bond Future	362	0	362	0	0.00
02/05/2018	R208 On 07-February-19	7.08	Put	Bond Future	1053	1	1053	1	0.00
02/05/2018	R208 On 07-February-19	7.06	Put	Bond Future	1077	1	1077	1	0.00
02/05/2018	R208 On 07-February-19	7.07	Put	Bond Future	1065	1	1065	1	0.00
02/05/2018	R209 On 03-May-18			Bond Future	9.05	77.0427	9.0455	77.0427	49,785.00
02/05/2018	R209 On 03-May-18	9.85	Call	Bond Future	5449	6	5449	6	0.00
02/05/2018	R209 On 03-May-18	10.22	Call	Bond Future	7761	9	7761	9	0.00
02/05/2018	R209 On 03-May-18	10.00	Call	Bond Future	6400	7	6400	7	0.00
02/05/2018	R209 On 03-May-18	10.73	Call	Bond Future	10762	12	10762	12	0.00
02/05/2018	R209 On 03-May-18	9.75	Call	Bond Future	4804	6	4804	6	435.00
02/05/2018	R209 On 03-May-18	9.77	Call	Bond Future	4934	6	4934	6	0.00
02/05/2018	R209 On 03-May-18	9.30	Call	Bond Future	1790	3	1790	3	0.00
02/05/2018	R209 On 03-May-18	9.86	Call	Bond Future	5513	6	5513	6	0.00
02/05/2018	R209 On 03-May-18	9.84	Call	Bond Future	5385	6	5385	6	0.00
02/05/2018	R209 On 03-May-18	9.19	Call	Bond Future	1027	2	1027	2	250.00
02/05/2018	R209 On 03-May-18	9.47	Call	Bond Future	2951	4	2951	4	0.00
02/05/2018	R209 On 03-May-18	8.95	Call	Bond Future	14	0	14	0	0.00
02/05/2018	R209 On 03-May-18	9.84	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R209 On 03-May-18	9.19	Put	Bond Future	3	0	3	0	0.00
02/05/2018	R209 On 03-May-18	9.86	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R209 On 03-May-18	10.00	Put	Bond Future	0	0	0	0	11,067.00
02/05/2018	R209 On 03-May-18	9.47	Put	Bond Future	0	0	0	0	250.00
02/05/2018	R209 On 03-May-18	9.77	Put	Bond Future	0	0	0	0	250.00
02/05/2018	R209 On 03-May-18	9.30	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R209 On 03-May-18	8.95	Put	Bond Future	702	0	702	0	0.00
02/05/2018	R209 On 03-May-18	9.85	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R209 On 03-May-18	10.22	Put	Bond Future	0	0	0	0	435.00
02/05/2018	R209 On 03-May-18	9.75	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R209 On 03-May-18	10.73	Put	Bond Future	0	0	0	0	435.00
02/05/2018	R209 On 02-August-18			Bond Future	9.09	78.4250	9.0916	78.4250	90,565.00
02/05/2018	R209 On 02-August-18	9.43	Call	Bond Future	3390	4	3390	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2018	R209 On 02-August-18	10.84	Call	Bond Future	11055	12	11055	12	0.00
02/05/2018	R209 On 02-August-18	10.21	Call	Bond Future	7542	8	7542	8	0.00
02/05/2018	R209 On 02-August-18	8.96	Call	Bond Future	1480	2	1480	2	5,000.00
02/05/2018	R209 On 02-August-18	8.83	Call	Bond Future	1098	2	1098	2	0.00
02/05/2018	R209 On 02-August-18	10.38	Call	Bond Future	8492	9	8492	9	0.00
02/05/2018	R209 On 02-August-18	9.21	Call	Bond Future	2406	3	2406	3	0.00
02/05/2018	R209 On 02-August-18	9.66	Call	Bond Future	4543	5	4543	5	435.00
02/05/2018	R209 On 02-August-18	8.49	Call	Bond Future	411	1	411	1	500.00
02/05/2018	R209 On 02-August-18	8.46	Call	Bond Future	371	1	371	1	5,000.00
02/05/2018	R209 On 02-August-18	10.39	Call	Bond Future	8548	9	8548	9	0.00
02/05/2018	R209 On 02-August-18	10.40	Call	Bond Future	8604	10	8604	10	0.00
02/05/2018	R209 On 02-August-18	10.40	Put	Bond Future	112	0	112	0	0.00
02/05/2018	R209 On 02-August-18	10.38	Put	Bond Future	119	0	119	0	0.00
02/05/2018	R209 On 02-August-18	9.66	Put	Bond Future	668	1	668	1	0.00
02/05/2018	R209 On 02-August-18	8.46	Put	Bond Future	5049	4	5049	4	0.00
02/05/2018	R209 On 02-August-18	8.96	Put	Bond Future	2421	2	2421	2	0.00
02/05/2018	R209 On 02-August-18	10.39	Put	Bond Future	115	0	115	0	0.00
02/05/2018	R209 On 02-August-18	8.83	Put	Bond Future	2986	2	2986	2	500.00
02/05/2018	R209 On 02-August-18	9.21	Put	Bond Future	1573	1	1573	1	500.00
02/05/2018	R209 On 02-August-18	10.21	Put	Bond Future	192	0	192	0	435.00
02/05/2018	R209 On 02-August-18	8.49	Put	Bond Future	4857	4	4857	4	0.00
02/05/2018	R209 On 02-August-18	10.84	Put	Bond Future	28	0	28	0	435.00
02/05/2018	R209 On 02-August-18	9.43	Put	Bond Future	1046	1	1046	1	5,000.00
02/05/2018	R209 On 01-November-18			Bond Future	9.14	76.7010	9.1376	76.7010	0.00
02/05/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	74812	76	74812	76	0.00
02/05/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	74812	76	74812	76	0.00
02/05/2018	R209 On 01-November-18	9.97	Call	Bond Future	6562	7	6562	7	0.00
02/05/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	74812	76	74812	76	0.00
02/05/2018	R209 On 01-November-18	9.34	Call	Bond Future	3651	4	3651	4	0.00
02/05/2018	R209 On 01-November-18	9.94	Call	Bond Future	6413	7	6413	7	0.00
02/05/2018	R209 On 01-November-18	10.57	Call	Bond Future	9531	10	9531	10	0.00
02/05/2018	R209 On 01-November-18	10.57	Put	Bond Future	393	0	393	0	0.00
02/05/2018	R209 On 01-November-18	9.94	Put	Bond Future	1079	1	1079	1	0.00
02/05/2018	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
02/05/2018	R209 On 01-November-18	9.97	Put	Bond Future	1039	1	1039	1	0.00
02/05/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R209 On 01-November-18	9.34	Put	Bond Future	2251	2	2251	2	0.00
02/05/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R209 On 07-February-19			Bond Future	9.19	78.2157	9.1877	78.2157	0.00
02/05/2018	R209 On 07-February-19	8.96	Call	Bond Future	2916	3	2916	3	0.00
02/05/2018	R209 On 07-February-19	8.97	Call	Bond Future	2948	3	2948	3	0.00
02/05/2018	R209 On 07-February-19	8.95	Call	Bond Future	2884	3	2884	3	0.00
02/05/2018	R209 On 07-February-19	8.95	Put	Bond Future	4560	4	4560	4	0.00
02/05/2018	R209 On 07-February-19	8.96	Put	Bond Future	4521	4	4521	4	0.00
02/05/2018	R209 On 07-February-19	8.97	Put	Bond Future	4482	4	4482	4	0.00
02/05/2018	R210 On 03-May-18			Bond Future	187.84	187.7696	187.8371	187.7696	280.00
02/05/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
02/05/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
02/05/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
02/05/2018	R210 On 03-May-18	191.45	Put	Bond Future	3613	4	3613	4	0.00
02/05/2018	R210 On 03-May-18	191.44	Put	Bond Future	3603	4	3603	4	0.00
02/05/2018	R210 On 03-May-18	191.46	Put	Bond Future	3623	4	3623	4	0.00
02/05/2018	R210 On 02-August-18			Bond Future	191.26	191.1973	191.2634	191.1973	2,159.00
02/05/2018	R210 On 01-November-18			Bond Future	192.27	192.2049	192.2716	192.2049	0.00
02/05/2018	R210 On 07-February-19			Bond Future	196.13	196.0693	196.1330	196.0693	0.00
02/05/2018	R212 On 03-May-18			Bond Future	154.83	154.8847	154.8259	154.8847	2,818.00
02/05/2018	R212 On 03-May-18	154.28	Call	Bond Future	546	1	546	1	0.00
02/05/2018	R212 On 03-May-18	154.30	Call	Bond Future	526	1	526	1	0.00
02/05/2018	R212 On 03-May-18	154.29	Call	Bond Future	536	1	536	1	0.00
02/05/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R212 On 02-August-18			Bond Future	155.55	155.6101	155.5480	155.6101	3,975.00
02/05/2018	R212 On 01-November-18			Bond Future	158.40	158.4650	158.4014	158.4650	0.00
02/05/2018	R212 On 07-February-19			Bond Future	159.43	159.4972	159.4287	159.4972	0.00
02/05/2018	R213 On 03-May-18			Bond Future	8.79	88.6173	8.7855	88.6173	1,972.00
02/05/2018	R213 On 03-May-18	9.56	Call	Bond Future	5117	6	5117	6	0.00
02/05/2018	R213 On 03-May-18	9.57	Call	Bond Future	5180	6	5180	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
02/05/2018	R213 On 03-May-18	9.58	Call	Bond Future	5243	6	5243	6	0.00
02/05/2018	R213 On 03-May-18	9.58	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R213 On 03-May-18	9.56	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R213 On 03-May-18	9.57	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R213 On 02-August-18			Bond Future	8.83	90.2074	8.8314	90.2074	29,136.00
02/05/2018	R213 On 02-August-18	9.07	Call	Bond Future	2770	3	2770	3	0.00
02/05/2018	R213 On 02-August-18	9.06	Call	Bond Future	2727	3	2727	3	0.00
02/05/2018	R213 On 02-August-18	9.05	Call	Bond Future	2683	3	2683	3	0.00
02/05/2018	R213 On 02-August-18	9.06	Put	Bond Future	1193	1	1193	1	0.00
02/05/2018	R213 On 02-August-18	9.05	Put	Bond Future	1216	1	1216	1	0.00
02/05/2018	R213 On 02-August-18	9.07	Put	Bond Future	1171	1	1171	1	0.00
02/05/2018	R213 On 01-November-18			Bond Future	8.88	88.2985	8.8794	88.2985	0.00
02/05/2018	R213 On 01-November-18	8.66	Call	Bond Future	1942	2	1942	2	0.00
02/05/2018	R213 On 01-November-18	8.65	Call	Bond Future	1912	2	1912	2	0.00
02/05/2018	R213 On 01-November-18	8.64	Call	Bond Future	1883	2	1883	2	0.00
02/05/2018	R213 On 01-November-18	8.65	Put	Bond Future	3466	3	3466	3	0.00
02/05/2018	R213 On 01-November-18	8.64	Put	Bond Future	3505	3	3505	3	0.00
02/05/2018	R213 On 01-November-18	8.66	Put	Bond Future	3426	3	3426	3	0.00
02/05/2018	R213 On 07-February-19			Bond Future	8.93	90.0423	8.9331	90.0423	0.00
02/05/2018	R213 On 07-February-19	8.68	Call	Bond Future	2584	3	2584	3	0.00
02/05/2018	R213 On 07-February-19	8.69	Call	Bond Future	2614	3	2614	3	0.00
02/05/2018	R213 On 07-February-19	8.70	Call	Bond Future	2645	3	2645	3	0.00
02/05/2018	R213 On 07-February-19	8.69	Put	Bond Future	4235	4	4235	4	0.00
02/05/2018	R213 On 07-February-19	8.70	Put	Bond Future	4198	4	4198	4	0.00
02/05/2018	R213 On 07-February-19	8.68	Put	Bond Future	4272	4	4272	4	0.00
02/05/2018	R214 On 03-May-18			Bond Future	9.15	77.0218	9.1505	77.0218	14,816.00
02/05/2018	R214 On 03-May-18	9.98	Call	Bond Future	5887	7	5887	7	0.00
02/05/2018	R214 On 03-May-18	9.99	Call	Bond Future	5953	7	5953	7	0.00
02/05/2018	R214 On 03-May-18	9.97	Call	Bond Future	5821	7	5821	7	0.00
02/05/2018	R214 On 03-May-18	9.97	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R214 On 03-May-18	9.98	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R214 On 03-May-18	9.99	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R214 On 02-August-18			Bond Future	9.20	78.4038	9.1953	78.4038	29,691.00
02/05/2018	R214 On 02-August-18	8.94	Call	Bond Future	1215	2	1215	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
02/05/2018	R214 On 02-August-18	8.96	Call	Bond Future	1273	2	1273	2	0.00
02/05/2018	R214 On 02-August-18	8.95	Call	Bond Future	1244	2	1244	2	0.00
02/05/2018	R214 On 02-August-18	8.95	Put	Bond Future	3122	3	3122	3	0.00
02/05/2018	R214 On 02-August-18	8.96	Put	Bond Future	3074	2	3074	2	0.00
02/05/2018	R214 On 02-August-18	8.94	Put	Bond Future	3171	3	3171	3	0.00
02/05/2018	R214 On 01-November-18			Bond Future	9.24	76.5339	9.2415	76.5339	0.00
02/05/2018	R214 On 01-November-18	8.98	Call	Bond Future	2136	3	2136	3	0.00
02/05/2018	R214 On 01-November-18	8.99	Call	Bond Future	2168	3	2168	3	0.00
02/05/2018	R214 On 01-November-18	9.00	Call	Bond Future	2200	3	2200	3	0.00
02/05/2018	R214 On 01-November-18	9.00	Put	Bond Future	4032	3	4032	3	0.00
02/05/2018	R214 On 01-November-18	8.98	Put	Bond Future	4123	4	4123	4	0.00
02/05/2018	R214 On 01-November-18	8.99	Put	Bond Future	4077	3	4077	3	0.00
02/05/2018	R214 On 07-February-19			Bond Future	9.29	78.0453	9.2927	78.0453	0.00
02/05/2018	R214 On 07-February-19	9.04	Call	Bond Future	3055	4	3055	4	0.00
02/05/2018	R214 On 07-February-19	9.05	Call	Bond Future	3089	4	3089	4	0.00
02/05/2018	R214 On 07-February-19	9.03	Call	Bond Future	3021	4	3021	4	0.00
02/05/2018	R214 On 07-February-19	9.03	Put	Bond Future	4997	4	4997	4	0.00
02/05/2018	R214 On 07-February-19	9.04	Put	Bond Future	4954	4	4954	4	0.00
02/05/2018	R214 On 07-February-19	9.05	Put	Bond Future	4911	4	4911	4	0.00
02/05/2018	R248 On 03-May-18			Bond Future	9.18	98.6211	9.1755	98.6211	20,808.00
02/05/2018	R248 On 03-May-18	10.07	Call	Bond Future	8092	9	8092	9	0.00
02/05/2018	R248 On 03-May-18	10.06	Call	Bond Future	8008	9	8008	9	0.00
02/05/2018	R248 On 03-May-18	10.05	Call	Bond Future	7924	9	7924	9	0.00
02/05/2018	R248 On 03-May-18	10.06	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R248 On 03-May-18	10.05	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R248 On 03-May-18	10.07	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R248 On 02-August-18			Bond Future	9.22	100.3906	9.2206	100.3906	100,451.00
02/05/2018	R248 On 02-August-18	8.99	Call	Bond Future	1733	2	1733	2	0.00
02/05/2018	R248 On 02-August-18	8.98	Call	Bond Future	1694	2	1694	2	0.00
02/05/2018	R248 On 02-August-18	8.97	Call	Bond Future	1656	2	1656	2	0.00
02/05/2018	R248 On 02-August-18	8.98	Put	Bond Future	4072	3	4072	3	0.00
02/05/2018	R248 On 02-August-18	8.97	Put	Bond Future	4135	3	4135	3	0.00
02/05/2018	R248 On 02-August-18	8.99	Put	Bond Future	4010	3	4010	3	0.00
02/05/2018	R248 On 01-November-18			Bond Future	9.27	97.7799	9.2670	97.7799	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
02/05/2018	R248 On 01-November-18	9.01	Call	Bond Future	2873	3	2873	3	0.00
02/05/2018	R248 On 01-November-18	9.03	Call	Bond Future	2957	4	2957	4	0.00
02/05/2018	R248 On 01-November-18	9.02	Call	Bond Future	2915	4	2915	4	0.00
02/05/2018	R248 On 01-November-18	9.02	Put	Bond Future	5334	5	5334	5	0.00
02/05/2018	R248 On 01-November-18	9.03	Put	Bond Future	5277	5	5277	5	0.00
02/05/2018	R248 On 01-November-18	9.01	Put	Bond Future	5393	5	5393	5	0.00
02/05/2018	R248 On 07-February-19			Bond Future	9.32	99.7109	9.3185	99.7109	0.00
02/05/2018	R248 On 07-February-19	9.06	Call	Bond Future	3994	5	3994	5	0.00
02/05/2018	R248 On 07-February-19	9.07	Call	Bond Future	4038	5	4038	5	0.00
02/05/2018	R248 On 07-February-19	9.05	Call	Bond Future	3950	5	3950	5	0.00
02/05/2018	R248 On 07-February-19	9.07	Put	Bond Future	6447	6	6447	6	0.00
02/05/2018	R248 On 07-February-19	9.05	Put	Bond Future	6557	6	6557	6	0.00
02/05/2018	R248 On 07-February-19	9.06	Put	Bond Future	6502	6	6502	6	0.00