



Johannesburg  
Stock Exchange

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

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

[www.jse.co.za](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For July 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	2025 On 02-August-18			Bond Future	130.86	130.6987	130.8593	130.6987	498.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
30/07/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
30/07/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
30/07/2018	2025 On 02-August-18	136.66	Put	Bond Future	5801	6	5801	6	0.00
30/07/2018	2025 On 02-August-18	136.67	Put	Bond Future	5811	6	5811	6	0.00
30/07/2018	2025 On 02-August-18	136.65	Put	Bond Future	5791	6	5791	6	0.00
30/07/2018	2025 On 01-November-18			Bond Future	133.23	133.0617	133.2253	133.0617	365.00
30/07/2018	2025 On 07-February-19			Bond Future	134.42	134.2505	134.4175	134.2505	0.00
30/07/2018	2025 On 02-May-19			Bond Future	136.69	136.5208	136.6875	136.5208	0.00
30/07/2018	2029 On 02-August-18			Bond Future	99.61	99.6113	99.6140	99.6113	0.00
30/07/2018	2029 On 01-November-18			Bond Future	100.37	100.3626	100.3655	100.3626	1,370.00
30/07/2018	2029 On 07-February-19			Bond Future	102.33	102.3253	102.3285	102.3253	0.00
30/07/2018	2029 On 02-May-19			Bond Future	102.99	102.9852	102.9859	102.9852	0.00
30/07/2018	2030 On 02-August-18			Bond Future	8.98	93.2920	8.9782	93.2920	34,636.00
30/07/2018	2030 On 02-August-18	9.46	Call	Bond Future	3173	3	3173	3	0.00
30/07/2018	2030 On 02-August-18	8.51	Call	Bond Future	0	0	0	0	7,850.00
30/07/2018	2030 On 02-August-18	8.91	Call	Bond Future	132	0	132	0	7,850.00
30/07/2018	2030 On 02-August-18	9.50	Call	Bond Future	3429	3	3429	3	0.00
30/07/2018	2030 On 02-August-18	9.47	Call	Bond Future	3237	3	3237	3	0.00
30/07/2018	2030 On 02-August-18	9.45	Call	Bond Future	3108	3	3108	3	0.00
30/07/2018	2030 On 02-August-18	9.50	Put	Bond Future	0	0	0	0	7,850.00
30/07/2018	2030 On 02-August-18	9.47	Put	Bond Future	0	0	0	0	0.00
30/07/2018	2030 On 02-August-18	9.45	Put	Bond Future	0	0	0	0	0.00
30/07/2018	2030 On 02-August-18	8.91	Put	Bond Future	593	1	593	1	0.00
30/07/2018	2030 On 02-August-18	9.46	Put	Bond Future	0	0	0	0	0.00
30/07/2018	2030 On 02-August-18	8.51	Put	Bond Future	3230	3	3230	3	0.00
30/07/2018	2030 On 01-November-18			Bond Future	9.04	94.9562	9.0360	94.9562	47,700.00
30/07/2018	2030 On 01-November-18	8.58	Call	Bond Future	645	1	645	1	0.00
30/07/2018	2030 On 01-November-18	8.60	Call	Bond Future	684	1	684	1	0.00
30/07/2018	2030 On 01-November-18	8.59	Call	Bond Future	665	1	665	1	0.00
30/07/2018	2030 On 01-November-18	8.59	Put	Bond Future	3684	4	3684	4	0.00
30/07/2018	2030 On 01-November-18	8.58	Put	Bond Future	3734	4	3734	4	0.00
30/07/2018	2030 On 01-November-18	8.60	Put	Bond Future	3634	4	3634	4	0.00
30/07/2018	2030 On 07-February-19			Bond Future	9.10	92.7866	9.1009	92.7866	167.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2018	2030 On 07-February-19	8.62	Call	Bond Future	1408	1	1408	1	0.00
30/07/2018	2030 On 07-February-19	8.63	Call	Bond Future	1432	1	1432	1	0.00
30/07/2018	2030 On 07-February-19	8.64	Call	Bond Future	1456	1	1456	1	0.00
30/07/2018	2030 On 07-February-19	8.64	Put	Bond Future	4517	4	4517	4	0.00
30/07/2018	2030 On 07-February-19	8.63	Put	Bond Future	4561	5	4561	5	0.00
30/07/2018	2030 On 07-February-19	8.62	Put	Bond Future	4605	5	4605	5	0.00
30/07/2018	2030 On 02-May-19			Bond Future	9.16	94.3388	9.1612	94.3388	0.00
30/07/2018	2030 On 02-May-19	9.39	Call	Bond Future	4205	4	4205	4	0.00
30/07/2018	2030 On 02-May-19	9.41	Call	Bond Future	4279	4	4279	4	0.00
30/07/2018	2030 On 02-May-19	9.40	Call	Bond Future	4242	4	4242	4	0.00
30/07/2018	2030 On 02-May-19	9.40	Put	Bond Future	2733	3	2733	3	0.00
30/07/2018	2030 On 02-May-19	9.41	Put	Bond Future	2708	3	2708	3	0.00
30/07/2018	2030 On 02-May-19	9.39	Put	Bond Future	2758	3	2758	3	0.00
30/07/2018	2032 On 02-August-18			Bond Future	9.17	95.8501	9.1735	95.8501	19,886.00
30/07/2018	2032 On 02-August-18	9.68	Call	Bond Future	3601	4	3601	4	0.00
30/07/2018	2032 On 02-August-18	9.67	Call	Bond Future	3532	4	3532	4	0.00
30/07/2018	2032 On 02-August-18	9.66	Call	Bond Future	3463	4	3463	4	0.00
30/07/2018	2032 On 02-August-18	9.67	Put	Bond Future	0	0	0	0	0.00
30/07/2018	2032 On 02-August-18	9.66	Put	Bond Future	0	0	0	0	0.00
30/07/2018	2032 On 02-August-18	9.68	Put	Bond Future	0	0	0	0	0.00
30/07/2018	2032 On 01-November-18			Bond Future	9.24	93.4050	9.2356	93.4050	34,400.00
30/07/2018	2032 On 01-November-18	8.76	Call	Bond Future	738	1	738	1	0.00
30/07/2018	2032 On 01-November-18	8.77	Call	Bond Future	758	1	758	1	0.00
30/07/2018	2032 On 01-November-18	8.75	Call	Bond Future	717	1	717	1	0.00
30/07/2018	2032 On 01-November-18	8.75	Put	Bond Future	4306	4	4306	4	0.00
30/07/2018	2032 On 01-November-18	8.76	Put	Bond Future	4251	4	4251	4	0.00
30/07/2018	2032 On 01-November-18	8.77	Put	Bond Future	4196	4	4196	4	0.00
30/07/2018	2032 On 07-February-19			Bond Future	9.30	95.2146	9.3043	95.2146	456.00
30/07/2018	2032 On 07-February-19	8.82	Call	Bond Future	1545	2	1545	2	0.00
30/07/2018	2032 On 07-February-19	8.81	Call	Bond Future	1518	2	1518	2	0.00
30/07/2018	2032 On 07-February-19	8.80	Call	Bond Future	1493	2	1493	2	0.00
30/07/2018	2032 On 07-February-19	8.81	Put	Bond Future	5110	5	5110	5	0.00
30/07/2018	2032 On 07-February-19	8.80	Put	Bond Future	5159	5	5159	5	0.00
30/07/2018	2032 On 07-February-19	8.82	Put	Bond Future	5062	5	5062	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
30/07/2018	2032 On 02-May-19			Bond Future	9.36	92.6522	9.3638	92.6522	0.00
30/07/2018	2032 On 02-May-19	9.61	Call	Bond Future	4713	5	4713	5	0.00
30/07/2018	2032 On 02-May-19	9.62	Call	Bond Future	4754	5	4754	5	0.00
30/07/2018	2032 On 02-May-19	9.63	Call	Bond Future	4794	5	4794	5	0.00
30/07/2018	2032 On 02-May-19	9.63	Put	Bond Future	2964	3	2964	3	0.00
30/07/2018	2032 On 02-May-19	9.61	Put	Bond Future	3019	3	3019	3	0.00
30/07/2018	2032 On 02-May-19	9.62	Put	Bond Future	2991	3	2991	3	0.00
30/07/2018	2033 On 02-August-18			Bond Future	102.77	102.7719	102.7747	102.7719	9,076.00
30/07/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
30/07/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
30/07/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
30/07/2018	2033 On 02-August-18	109.93	Put	Bond Future	7155	7	7155	7	0.00
30/07/2018	2033 On 02-August-18	109.94	Put	Bond Future	7165	7	7165	7	0.00
30/07/2018	2033 On 02-August-18	109.92	Put	Bond Future	7145	7	7145	7	0.00
30/07/2018	2033 On 01-November-18			Bond Future	103.51	103.5090	103.5119	103.5090	5,770.00
30/07/2018	2033 On 07-February-19			Bond Future	105.54	105.5332	105.5365	105.5332	0.00
30/07/2018	2033 On 02-May-19			Bond Future	106.18	106.1747	106.1754	106.1747	0.00
30/07/2018	2037 On 02-August-18			Bond Future	9.37	92.5922	9.3732	92.5922	22,706.00
30/07/2018	2037 On 02-August-18	9.95	Call	Bond Future	4549	5	4549	5	0.00
30/07/2018	2037 On 02-August-18	9.96	Call	Bond Future	4625	5	4625	5	0.00
30/07/2018	2037 On 02-August-18	9.97	Call	Bond Future	4701	5	4701	5	0.00
30/07/2018	2037 On 02-August-18	9.97	Put	Bond Future	0	0	0	0	0.00
30/07/2018	2037 On 02-August-18	9.95	Put	Bond Future	0	0	0	0	0.00
30/07/2018	2037 On 02-August-18	9.96	Put	Bond Future	0	0	0	0	0.00
30/07/2018	2037 On 01-November-18			Bond Future	9.43	94.2440	9.4310	94.2440	50,485.00
30/07/2018	2037 On 01-November-18	9.01	Call	Bond Future	956	1	956	1	0.00
30/07/2018	2037 On 01-November-18	9.03	Call	Bond Future	1007	1	1007	1	0.00
30/07/2018	2037 On 01-November-18	9.02	Call	Bond Future	981	1	981	1	0.00
30/07/2018	2037 On 01-November-18	9.02	Put	Bond Future	4403	4	4403	4	0.00
30/07/2018	2037 On 01-November-18	9.03	Put	Bond Future	4344	4	4344	4	0.00
30/07/2018	2037 On 01-November-18	9.01	Put	Bond Future	4463	4	4463	4	0.00
30/07/2018	2037 On 07-February-19			Bond Future	9.50	91.8099	9.4954	91.8099	650.00
30/07/2018	2037 On 07-February-19	9.05	Call	Bond Future	1859	2	1859	2	0.00
30/07/2018	2037 On 07-February-19	9.06	Call	Bond Future	1890	2	1890	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
30/07/2018	2037 On 07-February-19	9.07	Call	Bond Future	1921	2	1921	2	0.00
30/07/2018	2037 On 07-February-19	9.07	Put	Bond Future	5416	5	5416	5	0.00
30/07/2018	2037 On 07-February-19	9.05	Put	Bond Future	5523	6	5523	6	0.00
30/07/2018	2037 On 07-February-19	9.06	Put	Bond Future	5470	5	5470	5	0.00
30/07/2018	2037 On 02-May-19			Bond Future	9.55	93.3458	9.5539	93.3458	0.00
30/07/2018	2037 On 02-May-19	9.80	Call	Bond Future	5332	5	5332	5	0.00
30/07/2018	2037 On 02-May-19	9.81	Call	Bond Future	5377	5	5377	5	0.00
30/07/2018	2037 On 02-May-19	9.79	Call	Bond Future	5287	5	5287	5	0.00
30/07/2018	2037 On 02-May-19	9.79	Put	Bond Future	3453	3	3453	3	0.00
30/07/2018	2037 On 02-May-19	9.80	Put	Bond Future	3421	3	3421	3	0.00
30/07/2018	2037 On 02-May-19	9.81	Put	Bond Future	3390	3	3390	3	0.00
30/07/2018	2038 On 02-August-18			Bond Future	122.44	122.4346	122.4380	122.4346	429.00
30/07/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
30/07/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
30/07/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
30/07/2018	2038 On 02-August-18	134.53	Put	Bond Future	12092	12	12092	12	0.00
30/07/2018	2038 On 02-August-18	134.54	Put	Bond Future	12102	12	12102	12	0.00
30/07/2018	2038 On 02-August-18	134.55	Put	Bond Future	12112	12	12112	12	0.00
30/07/2018	2038 On 01-November-18			Bond Future	124.65	124.6482	124.6518	124.6482	9,621.00
30/07/2018	2038 On 07-February-19			Bond Future	125.50	125.4958	125.4996	125.4958	0.00
30/07/2018	2038 On 02-May-19			Bond Future	127.62	127.6181	127.6188	127.6181	0.00
30/07/2018	2040 On 02-August-18			Bond Future	9.45	96.1155	9.4482	96.1155	13,118.00
30/07/2018	2040 On 02-August-18	10.05	Call	Bond Future	5086	5	5086	5	0.00
30/07/2018	2040 On 02-August-18	10.04	Call	Bond Future	5005	5	5005	5	0.00
30/07/2018	2040 On 02-August-18	10.03	Call	Bond Future	4924	5	4924	5	0.00
30/07/2018	2040 On 02-August-18	10.04	Put	Bond Future	0	0	0	0	0.00
30/07/2018	2040 On 02-August-18	10.03	Put	Bond Future	0	0	0	0	0.00
30/07/2018	2040 On 02-August-18	10.05	Put	Bond Future	0	0	0	0	0.00
30/07/2018	2040 On 01-November-18			Bond Future	9.51	97.8301	9.5058	97.8301	19,198.00
30/07/2018	2040 On 01-November-18	9.20	Call	Bond Future	1305	1	1305	1	3,540.00
30/07/2018	2040 On 01-November-18	9.08	Call	Bond Future	941	1	941	1	0.00
30/07/2018	2040 On 01-November-18	9.80	Call	Bond Future	4021	4	4021	4	3,540.00
30/07/2018	2040 On 01-November-18	9.09	Call	Bond Future	968	1	968	1	0.00
30/07/2018	2040 On 01-November-18	9.10	Call	Bond Future	996	1	996	1	2,950.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2018	2040 On 01-November-18	8.50	Call	Bond Future	128	0	128	0	2,950.00
30/07/2018	2040 On 01-November-18	9.07	Call	Bond Future	913	1	913	1	0.00
30/07/2018	2040 On 01-November-18	9.07	Put	Bond Future	4841	5	4841	5	0.00
30/07/2018	2040 On 01-November-18	8.50	Put	Bond Future	9589	10	9589	10	0.00
30/07/2018	2040 On 01-November-18	9.10	Put	Bond Future	4645	5	4645	5	0.00
30/07/2018	2040 On 01-November-18	9.09	Put	Bond Future	4710	5	4710	5	0.00
30/07/2018	2040 On 01-November-18	9.08	Put	Bond Future	4775	5	4775	5	0.00
30/07/2018	2040 On 01-November-18	9.80	Put	Bond Future	1508	2	1508	2	0.00
30/07/2018	2040 On 01-November-18	9.20	Put	Bond Future	4034	4	4034	4	0.00
30/07/2018	2040 On 07-February-19			Bond Future	9.57	95.2150	9.5700	95.2150	100.00
30/07/2018	2040 On 07-February-19	9.11	Call	Bond Future	1988	2	1988	2	0.00
30/07/2018	2040 On 07-February-19	9.13	Call	Bond Future	2055	2	2055	2	0.00
30/07/2018	2040 On 07-February-19	9.12	Call	Bond Future	2021	2	2021	2	0.00
30/07/2018	2040 On 07-February-19	9.12	Put	Bond Future	6025	6	6025	6	0.00
30/07/2018	2040 On 07-February-19	9.11	Put	Bond Future	6084	6	6084	6	0.00
30/07/2018	2040 On 07-February-19	9.13	Put	Bond Future	5967	6	5967	6	0.00
30/07/2018	2040 On 02-May-19			Bond Future	9.63	96.8077	9.6282	96.8077	0.00
30/07/2018	2040 On 02-May-19	9.90	Call	Bond Future	5902	6	5902	6	0.00
30/07/2018	2040 On 02-May-19	9.89	Call	Bond Future	5854	6	5854	6	0.00
30/07/2018	2040 On 02-May-19	9.88	Call	Bond Future	5805	6	5805	6	0.00
30/07/2018	2040 On 02-May-19	9.89	Put	Bond Future	3666	4	3666	4	0.00
30/07/2018	2040 On 02-May-19	9.88	Put	Bond Future	3699	4	3699	4	0.00
30/07/2018	2040 On 02-May-19	9.90	Put	Bond Future	3632	4	3632	4	0.00
30/07/2018	2044 On 02-August-18			Bond Future	9.48	93.2915	9.4831	93.2915	12,764.00
30/07/2018	2044 On 02-August-18	10.05	Call	Bond Future	4871	5	4871	5	0.00
30/07/2018	2044 On 02-August-18	10.07	Call	Bond Future	5035	5	5035	5	0.00
30/07/2018	2044 On 02-August-18	10.06	Call	Bond Future	4953	5	4953	5	0.00
30/07/2018	2044 On 02-August-18	10.06	Put	Bond Future	0	0	0	0	0.00
30/07/2018	2044 On 02-August-18	10.07	Put	Bond Future	0	0	0	0	0.00
30/07/2018	2044 On 02-August-18	10.05	Put	Bond Future	0	0	0	0	0.00
30/07/2018	2044 On 01-November-18			Bond Future	9.54	94.9556	9.5388	94.9556	34,649.00
30/07/2018	2044 On 01-November-18	9.12	Call	Bond Future	992	1	992	1	0.00
30/07/2018	2044 On 01-November-18	9.13	Call	Bond Future	1021	1	1021	1	0.00
30/07/2018	2044 On 01-November-18	9.14	Call	Bond Future	1050	1	1050	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
30/07/2018	2044 On 01-November-18	9.13	Put	Bond Future	4779	5	4779	5	0.00
30/07/2018	2044 On 01-November-18	9.14	Put	Bond Future	4713	5	4713	5	0.00
30/07/2018	2044 On 01-November-18	9.12	Put	Bond Future	4845	5	4845	5	0.00
30/07/2018	2044 On 07-February-19			Bond Future	9.60	92.4101	9.6007	92.4101	108.00
30/07/2018	2044 On 07-February-19	9.17	Call	Bond Future	2143	2	2143	2	0.00
30/07/2018	2044 On 07-February-19	9.18	Call	Bond Future	2178	2	2178	2	0.00
30/07/2018	2044 On 07-February-19	9.16	Call	Bond Future	2108	2	2108	2	0.00
30/07/2018	2044 On 07-February-19	9.16	Put	Bond Future	6119	6	6119	6	0.00
30/07/2018	2044 On 07-February-19	9.17	Put	Bond Future	6060	6	6060	6	0.00
30/07/2018	2044 On 07-February-19	9.18	Put	Bond Future	6000	6	6000	6	0.00
30/07/2018	2044 On 02-May-19			Bond Future	9.66	93.9560	9.6566	93.9560	0.00
30/07/2018	2044 On 02-May-19	9.90	Call	Bond Future	5889	6	5889	6	0.00
30/07/2018	2044 On 02-May-19	9.92	Call	Bond Future	5987	6	5987	6	0.00
30/07/2018	2044 On 02-May-19	9.91	Call	Bond Future	5938	6	5938	6	0.00
30/07/2018	2044 On 02-May-19	9.92	Put	Bond Future	3745	4	3745	4	0.00
30/07/2018	2044 On 02-May-19	9.91	Put	Bond Future	3780	4	3780	4	0.00
30/07/2018	2044 On 02-May-19	9.90	Put	Bond Future	3814	4	3814	4	0.00
30/07/2018	2046 On 02-August-18			Bond Future	116.73	116.7301	116.7334	116.7301	8,628.00
30/07/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
30/07/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
30/07/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
30/07/2018	2046 On 02-August-18	128.77	Put	Bond Future	12037	12	12037	12	0.00
30/07/2018	2046 On 02-August-18	128.79	Put	Bond Future	12057	12	12057	12	0.00
30/07/2018	2046 On 02-August-18	128.78	Put	Bond Future	12047	12	12047	12	0.00
30/07/2018	2046 On 01-November-18			Bond Future	117.19	117.1913	117.1949	117.1913	10,966.00
30/07/2018	2046 On 07-February-19			Bond Future	119.49	119.4831	119.4871	119.4831	0.00
30/07/2018	2046 On 02-May-19			Bond Future	119.82	119.8215	119.8225	119.8215	0.00
30/07/2018	2050 On 02-August-18			Bond Future	121.08	121.0722	121.0757	121.0722	232.00
30/07/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
30/07/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
30/07/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
30/07/2018	2050 On 02-August-18	137.54	Put	Bond Future	16464	16	16464	16	0.00
30/07/2018	2050 On 02-August-18	137.52	Put	Bond Future	16444	16	16444	16	0.00
30/07/2018	2050 On 02-August-18	137.53	Put	Bond Future	16454	16	16454	16	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
30/07/2018	2050 On 01-November-18			Bond Future	123.26	123.2610	123.2649	123.2610	9,854.00
30/07/2018	2050 On 07-February-19			Bond Future	123.90	123.9002	123.9042	123.9002	0.00
30/07/2018	2050 On 02-May-19			Bond Future	126.00	125.9955	125.9966	125.9955	0.00
30/07/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	AL37 On 02-August-18			Index Future	587.60	587.7600	587.6000	587.7600	0.00
30/07/2018	AL37 On 01-November-18			Index Future	598.08	598.2450	598.0800	598.2450	0.00
30/07/2018	AL37 On 07-February-19			Index Future	609.67	609.8370	609.6730	609.8370	0.00
30/07/2018	AL37 On 02-May-19			Index Future	619.86	620.0430	619.8620	620.0430	0.00
30/07/2018	AL7T On 02-August-18			Index Future	688.25	688.5800	688.2500	688.5800	0.00
30/07/2018	AL7T On 01-November-18			Index Future	700.53	700.8630	700.5250	700.8630	0.00
30/07/2018	AL7T On 07-February-19			Index Future	714.10	714.4430	714.1040	714.4430	0.00
30/07/2018	AL7T On 02-May-19			Index Future	726.04	726.4000	726.0380	726.4000	0.00
30/07/2018	ALBI On 02-August-18			Index Future	626.02	626.3460	626.0230	626.3460	336.00
30/07/2018	ALBI On 01-November-18			Index Future	637.19	637.5190	637.1880	637.5190	769.00
30/07/2018	ALBI On 07-February-19			Index Future	649.54	649.8720	649.5390	649.8720	0.00
30/07/2018	ALBI On 02-May-19			Index Future	660.40	660.7480	660.3950	660.7480	0.00
30/07/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	C202 On 07-December-33			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
30/07/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/07/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2018	EL28 On 02-August-18			Bond Future	127.66	127.5485	127.6617	127.5485	0.00
30/07/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
30/07/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
30/07/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
30/07/2018	EL28 On 02-August-18	134.94	Put	Bond Future	7278	7	7278	7	0.00
30/07/2018	EL28 On 02-August-18	134.95	Put	Bond Future	7288	7	7288	7	0.00
30/07/2018	EL28 On 02-August-18	134.93	Put	Bond Future	7268	7	7268	7	0.00
30/07/2018	ES33 On 02-August-18			Bond Future	10.62	79.7338	10.6208	79.7338	0.00
30/07/2018	ES33 On 02-August-18	11.14	Call	Bond Future	3093	3	3093	3	0.00
30/07/2018	ES33 On 02-August-18	11.15	Call	Bond Future	3151	3	3151	3	0.00
30/07/2018	ES33 On 02-August-18	11.16	Call	Bond Future	3209	3	3209	3	0.00
30/07/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
30/07/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
30/07/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
30/07/2018	ES33 On 01-November-18			Bond Future	10.73	77.3679	10.7271	77.3679	9,466.00
30/07/2018	ES33 On 07-February-19			Bond Future	10.85	78.8668	10.8479	78.8668	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
30/07/2018	ES33 On 02-May-19			Bond Future	10.95	76.3966	10.9504	76.3966	0.00
30/07/2018	ES42 On 02-August-18			Bond Future	10.83	82.6958	10.8256	82.6958	0.00
30/07/2018	ES42 On 01-November-18			Bond Future	10.93	79.9110	10.9283	79.9110	7,957.00
30/07/2018	ES42 On 07-February-19			Bond Future	11.04	81.4590	11.0408	81.4590	0.00
30/07/2018	ES42 On 02-May-19			Bond Future	11.14	78.5617	11.1412	78.5617	0.00
30/07/2018	GOVI On 02-August-18			GOVI	621.94	622.3170	621.9370	622.3170	26.00
30/07/2018	GOVI On 02-August-18	605.71	Call	GOVI	162270	17	162270	17	0.00
30/07/2018	GOVI On 02-August-18	605.72	Call	GOVI	162170	17	162170	17	0.00
30/07/2018	GOVI On 02-August-18	605.70	Call	GOVI	162370	17	162370	17	0.00
30/07/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
30/07/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
30/07/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
30/07/2018	GOVI On 01-November-18			GOVI	633.03	633.4180	633.0290	633.4180	460.00
30/07/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
30/07/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
30/07/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
30/07/2018	GOVI On 01-November-18	653.49	Put	GOVI	204610	20	204610	20	0.00
30/07/2018	GOVI On 01-November-18	653.51	Put	GOVI	204810	20	204810	20	0.00
30/07/2018	GOVI On 01-November-18	653.50	Put	GOVI	204710	20	204710	20	0.00
30/07/2018	GOVI On 07-February-19			GOVI	645.30	645.6920	645.2990	645.6920	0.00
30/07/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
30/07/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
30/07/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
30/07/2018	GOVI On 07-February-19	666.51	Put	GOVI	212110	21	212110	21	0.00
30/07/2018	GOVI On 07-February-19	666.52	Put	GOVI	212210	21	212210	21	0.00
30/07/2018	GOVI On 07-February-19	666.53	Put	GOVI	212310	21	212310	21	0.00
30/07/2018	GOVI On 02-May-19			GOVI	656.08	656.4980	656.0840	656.4980	0.00
30/07/2018	GOVI On 02-May-19	647.88	Call	GOVI	82040	9	82040	9	0.00
30/07/2018	GOVI On 02-May-19	647.87	Call	GOVI	82140	9	82140	9	0.00
30/07/2018	GOVI On 02-May-19	647.86	Call	GOVI	82240	9	82240	9	0.00
30/07/2018	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
30/07/2018	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
30/07/2018	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
30/07/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
30/07/2018	IGOV On 02-August-18			Index Future	250.60	250.3100	250.5970	250.3100	425.00
30/07/2018	IGOV On 01-November-18			Index Future	255.13	254.8350	255.1280	254.8350	714.00
30/07/2018	IGOV On 07-February-19			Index Future	260.12	259.8190	260.1190	259.8190	0.00
30/07/2018	IGOV On 02-May-19			Index Future	264.51	264.2130	264.5130	264.2130	0.00
30/07/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
30/07/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
30/07/2018	IS01 On 22-March-19			Interest Rate Swap	99.57	99.5700	99.5700	99.5700	0.00
30/07/2018	IS01 On 20-June-19			Interest Rate Swap	102.00	102.0000	102.0000	102.0000	0.00
30/07/2018	IS01 On 19-September-19			Interest Rate Swap	99.91	99.9200	99.9100	99.9200	0.00
30/07/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
30/07/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
30/07/2018	IS02 On 15-March-19			Interest Rate Swap	99.31	99.3100	99.3100	99.3100	0.00
30/07/2018	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
30/07/2018	IS02 On 20-September-19			Interest Rate Swap	101.91	101.9100	101.9100	101.9100	0.00
30/07/2018	IS02 On 20-December-19			Interest Rate Swap	102.90	102.9000	102.9000	102.9000	0.00
30/07/2018	IS02 On 23-March-20			Interest Rate Swap	98.98	98.9800	98.9800	98.9800	0.00
30/07/2018	IS02 On 22-June-20			Interest Rate Swap	102.59	102.6000	102.5900	102.6000	0.00
30/07/2018	IS02 On 21-September-20			Interest Rate Swap	99.64	99.6500	99.6400	99.6500	0.00
30/07/2018	IS05 On 17-December-20			Interest Rate Swap	96.49	96.5100	96.4900	96.5100	0.00
30/07/2018	IS05 On 16-March-21			Interest Rate Swap	95.71	95.7300	95.7100	95.7300	0.00
30/07/2018	IS05 On 15-June-21			Interest Rate Swap	94.90	94.9100	94.9000	94.9100	0.00
30/07/2018	IS05 On 21-September-21			Interest Rate Swap	95.08	95.0800	95.0800	95.0800	0.00
30/07/2018	IS05 On 21-December-21			Interest Rate Swap	97.26	97.2500	97.2600	97.2500	51.00
30/07/2018	IS05 On 15-March-22			Interest Rate Swap	97.39	97.3700	97.3900	97.3700	0.00
30/07/2018	IS05 On 21-June-22			Interest Rate Swap	98.57	98.5400	98.5700	98.5400	0.00
30/07/2018	IS05 On 20-September-22			Interest Rate Swap	102.47	102.4400	102.4700	102.4400	0.00
30/07/2018	IS05 On 20-December-22			Interest Rate Swap	103.70	103.6800	103.7000	103.6800	0.00
30/07/2018	IS05 On 22-March-23			Interest Rate Swap	97.08	97.0700	97.0800	97.0700	0.00
30/07/2018	IS05 On 20-June-23			Interest Rate Swap	103.09	103.0900	103.0900	103.0900	0.00
30/07/2018	IS05 On 19-September-23			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
30/07/2018	IS10 On 17-December-25			Interest Rate Swap	95.21	95.1600	95.2100	95.1600	0.00
30/07/2018	IS10 On 16-March-26			Interest Rate Swap	92.20	92.1500	92.2000	92.1500	0.00
30/07/2018	IS10 On 15-June-26			Interest Rate Swap	90.92	90.8800	90.9200	90.8800	0.00
30/07/2018	IS10 On 21-September-26			Interest Rate Swap	93.07	93.0200	93.0700	93.0200	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
30/07/2018	IS10 On 21-December-26			Interest Rate Swap	96.83	96.7700	96.8300	96.7700	0.00
30/07/2018	IS10 On 15-March-27			Interest Rate Swap	95.38	95.3200	95.3800	95.3200	0.00
30/07/2018	IS10 On 21-June-27			Interest Rate Swap	97.43	97.3700	97.4300	97.3700	0.00
30/07/2018	IS10 On 20-September-27			Interest Rate Swap	102.84	102.7700	102.8400	102.7700	0.00
30/07/2018	IS10 On 20-December-27			Interest Rate Swap	103.17	103.0900	103.1700	103.0900	0.00
30/07/2018	IS10 On 22-March-28			Interest Rate Swap	96.68	96.6000	96.6800	96.6000	0.00
30/07/2018	IS10 On 20-June-28			Interest Rate Swap	103.81	103.7200	103.8100	103.7200	0.00
30/07/2018	IS10 On 19-September-28			Interest Rate Swap	97.38	97.2800	97.3800	97.2800	0.00
30/07/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/07/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
30/07/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/07/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
30/07/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
30/07/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
30/07/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
30/07/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
30/07/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
30/07/2018	R023 On 02-August-18			Bond Future	8.05	102.2762	8.0480	102.2762	14,658.00
30/07/2018	R023 On 02-August-18	10.40	Call	Bond Future	8323	8	8323	8	0.00
30/07/2018	R023 On 02-August-18	10.41	Call	Bond Future	8357	8	8357	8	0.00
30/07/2018	R023 On 02-August-18	10.39	Call	Bond Future	8290	8	8290	8	0.00
30/07/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
30/07/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
30/07/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
30/07/2018	R023 On 01-November-18			Bond Future	8.11	100.1747	8.1069	100.1747	41,469.00
30/07/2018	R023 On 01-November-18	10.59	Call	Bond Future	8364	8	8364	8	0.00
30/07/2018	R023 On 01-November-18	10.58	Call	Bond Future	8333	8	8333	8	0.00
30/07/2018	R023 On 01-November-18	10.57	Call	Bond Future	8301	8	8301	8	0.00
30/07/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
30/07/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
30/07/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
30/07/2018	R023 On 07-February-19			Bond Future	8.18	102.1156	8.1774	102.1156	0.00
30/07/2018	R023 On 07-February-19	10.57	Call	Bond Future	7671	8	7671	8	0.00
30/07/2018	R023 On 07-February-19	10.59	Call	Bond Future	7730	8	7730	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2018	R023 On 07-February-19	10.58	Call	Bond Future	7701	8	7701	8	0.00
30/07/2018	R023 On 07-February-19	10.58	Put	Bond Future	26	0	26	0	0.00
30/07/2018	R023 On 07-February-19	10.59	Put	Bond Future	26	0	26	0	0.00
30/07/2018	R023 On 07-February-19	10.57	Put	Bond Future	27	0	27	0	0.00
30/07/2018	R023 On 02-May-19			Bond Future	8.23	99.8965	8.2338	99.8965	0.00
30/07/2018	R023 On 02-May-19	8.46	Call	Bond Future	1902	2	1902	2	0.00
30/07/2018	R023 On 02-May-19	8.45	Call	Bond Future	1881	2	1881	2	0.00
30/07/2018	R023 On 02-May-19	8.44	Call	Bond Future	1860	2	1860	2	0.00
30/07/2018	R023 On 02-May-19	8.45	Put	Bond Future	1195	1	1195	1	0.00
30/07/2018	R023 On 02-May-19	8.44	Put	Bond Future	1206	1	1206	1	0.00
30/07/2018	R023 On 02-May-19	8.46	Put	Bond Future	1184	1	1184	1	0.00
30/07/2018	R035 On 02-August-18			Bond Future	9.31	100.2582	9.3084	100.2582	37,551.00
30/07/2018	R035 On 02-August-18	9.42	Call	Bond Future	990	1	990	1	0.00
30/07/2018	R035 On 02-August-18	9.43	Call	Bond Future	1058	1	1058	1	0.00
30/07/2018	R035 On 02-August-18	9.44	Call	Bond Future	1126	1	1126	1	0.00
30/07/2018	R035 On 02-August-18	9.43	Put	Bond Future	75	0	75	0	0.00
30/07/2018	R035 On 02-August-18	9.44	Put	Bond Future	64	0	64	0	0.00
30/07/2018	R035 On 02-August-18	9.42	Put	Bond Future	88	0	88	0	0.00
30/07/2018	R035 On 01-November-18			Bond Future	9.37	97.5509	9.3709	97.5509	67,699.00
30/07/2018	R035 On 01-November-18	8.94	Call	Bond Future	890	1	890	1	0.00
30/07/2018	R035 On 01-November-18	8.93	Call	Bond Future	866	1	866	1	0.00
30/07/2018	R035 On 01-November-18	8.92	Call	Bond Future	841	1	841	1	0.00
30/07/2018	R035 On 01-November-18	8.93	Put	Bond Future	4503	5	4503	5	0.00
30/07/2018	R035 On 01-November-18	8.92	Put	Bond Future	4563	5	4563	5	0.00
30/07/2018	R035 On 01-November-18	8.94	Put	Bond Future	4443	4	4443	4	0.00
30/07/2018	R035 On 07-February-19			Bond Future	9.44	99.4410	9.4413	99.4410	298.00
30/07/2018	R035 On 07-February-19	8.96	Call	Bond Future	1792	2	1792	2	0.00
30/07/2018	R035 On 07-February-19	8.98	Call	Bond Future	1852	2	1852	2	0.00
30/07/2018	R035 On 07-February-19	8.97	Call	Bond Future	1822	2	1822	2	0.00
30/07/2018	R035 On 07-February-19	8.97	Put	Bond Future	5655	6	5655	6	0.00
30/07/2018	R035 On 07-February-19	8.98	Put	Bond Future	5602	6	5602	6	0.00
30/07/2018	R035 On 07-February-19	8.96	Put	Bond Future	5709	6	5709	6	0.00
30/07/2018	R035 On 02-May-19			Bond Future	9.50	96.6069	9.4982	96.6069	0.00
30/07/2018	R035 On 02-May-19	9.74	Call	Bond Future	5219	5	5219	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
30/07/2018	R035 On 02-May-19	9.75	Call	Bond Future	5264	5	5264	5	0.00
30/07/2018	R035 On 02-May-19	9.73	Call	Bond Future	5175	5	5175	5	0.00
30/07/2018	R035 On 02-May-19	9.73	Put	Bond Future	3391	3	3391	3	0.00
30/07/2018	R035 On 02-May-19	9.75	Put	Bond Future	3329	3	3329	3	0.00
30/07/2018	R035 On 02-May-19	9.74	Put	Bond Future	3360	3	3360	3	0.00
30/07/2018	R186 On 02-August-18			Bond Future	8.58	112.6675	8.5833	112.6675	70,511.00
30/07/2018	R186 On 02-August-18	8.90	Call	Bond Future	1977	2	1977	2	0.00
30/07/2018	R186 On 02-August-18	8.50	Call	Bond Future	82	0	82	0	0.00
30/07/2018	R186 On 02-August-18	8.47	Call	Bond Future	48	0	48	0	0.00
30/07/2018	R186 On 02-August-18	8.25	Call	Bond Future	0	0	0	0	3,020.00
30/07/2018	R186 On 02-August-18	7.50	Call	Bond Future	0	0	0	0	3,020.00
30/07/2018	R186 On 02-August-18	8.75	Call	Bond Future	1065	1	1065	1	2,500.00
30/07/2018	R186 On 02-August-18	8.46	Call	Bond Future	39	0	39	0	0.00
30/07/2018	R186 On 02-August-18	9.04	Call	Bond Future	2836	3	2836	3	0.00
30/07/2018	R186 On 02-August-18	8.48	Call	Bond Future	58	0	58	0	0.00
30/07/2018	R186 On 02-August-18	8.25	Put	Bond Future	2132	2	2132	2	0.00
30/07/2018	R186 On 02-August-18	7.50	Put	Bond Future	7126	7	7126	7	0.00
30/07/2018	R186 On 02-August-18	8.46	Put	Bond Future	822	1	822	1	0.00
30/07/2018	R186 On 02-August-18	8.75	Put	Bond Future	19	0	19	0	2,500.00
30/07/2018	R186 On 02-August-18	9.04	Put	Bond Future	0	0	0	0	0.00
30/07/2018	R186 On 02-August-18	8.48	Put	Bond Future	713	1	713	1	0.00
30/07/2018	R186 On 02-August-18	8.47	Put	Bond Future	767	1	767	1	0.00
30/07/2018	R186 On 02-August-18	8.50	Put	Bond Future	610	1	610	1	0.00
30/07/2018	R186 On 02-August-18	8.90	Put	Bond Future	0	0	0	0	2,500.00
30/07/2018	R186 On 01-November-18			Bond Future	8.64	114.6774	8.6433	114.6774	52,378.00
30/07/2018	R186 On 01-November-18	8.46	Call	Bond Future	1160	1	1160	1	5,000.00
30/07/2018	R186 On 01-November-18	8.53	Call	Bond Future	1350	1	1350	1	0.00
30/07/2018	R186 On 01-November-18	8.90	Call	Bond Future	2614	3	2614	3	0.00
30/07/2018	R186 On 01-November-18	9.14	Call	Bond Future	3653	4	3653	4	0.00
30/07/2018	R186 On 01-November-18	8.52	Call	Bond Future	1322	1	1322	1	0.00
30/07/2018	R186 On 01-November-18	7.96	Call	Bond Future	280	0	280	0	5,000.00
30/07/2018	R186 On 01-November-18	8.54	Call	Bond Future	1378	1	1378	1	0.00
30/07/2018	R186 On 01-November-18	8.90	Put	Bond Future	1050	1	1050	1	2,500.00
30/07/2018	R186 On 01-November-18	9.14	Put	Bond Future	654	1	654	1	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2018	R186 On 01-November-18	8.52	Put	Bond Future	2083	2	2083	2	0.00
30/07/2018	R186 On 01-November-18	7.96	Put	Bond Future	4587	5	4587	5	0.00
30/07/2018	R186 On 01-November-18	8.54	Put	Bond Future	2015	2	2015	2	0.00
30/07/2018	R186 On 01-November-18	8.53	Put	Bond Future	2049	2	2049	2	0.00
30/07/2018	R186 On 01-November-18	8.46	Put	Bond Future	2294	2	2294	2	0.00
30/07/2018	R186 On 07-February-19			Bond Future	8.71	111.5941	8.7107	111.5941	719.00
30/07/2018	R186 On 07-February-19	8.20	Call	Bond Future	1166	1	1166	1	0.00
30/07/2018	R186 On 07-February-19	8.22	Call	Bond Future	1208	1	1208	1	0.00
30/07/2018	R186 On 07-February-19	8.21	Call	Bond Future	1186	1	1186	1	0.00
30/07/2018	R186 On 07-February-19	8.20	Put	Bond Future	4268	4	4268	4	0.00
30/07/2018	R186 On 07-February-19	8.22	Put	Bond Future	4187	4	4187	4	0.00
30/07/2018	R186 On 07-February-19	8.21	Put	Bond Future	4227	4	4227	4	0.00
30/07/2018	R186 On 02-May-19			Bond Future	8.77	113.4611	8.7714	113.4611	0.00
30/07/2018	R186 On 02-May-19	9.03	Call	Bond Future	3722	4	3722	4	0.00
30/07/2018	R186 On 02-May-19	9.02	Call	Bond Future	3687	4	3687	4	0.00
30/07/2018	R186 On 02-May-19	9.01	Call	Bond Future	3651	4	3651	4	0.00
30/07/2018	R186 On 02-May-19	9.02	Put	Bond Future	2255	2	2255	2	0.00
30/07/2018	R186 On 02-May-19	9.01	Put	Bond Future	2276	2	2276	2	0.00
30/07/2018	R186 On 02-May-19	9.03	Put	Bond Future	2233	2	2233	2	0.00
30/07/2018	R197 On 02-August-18			Bond Future	297.70	297.0048	297.7031	297.0048	1,235.00
30/07/2018	R197 On 01-November-18			Bond Future	303.09	302.3745	303.0857	302.3745	2,350.00
30/07/2018	R197 On 07-February-19			Bond Future	301.66	300.9317	301.6574	300.9317	0.00
30/07/2018	R197 On 02-May-19			Bond Future	306.75	306.0206	306.7510	306.0206	0.00
30/07/2018	R202 On 02-August-18			Bond Future	232.75	232.7433	232.7499	232.7433	12,245.00
30/07/2018	R202 On 01-November-18			Bond Future	236.96	236.9512	236.9580	236.9512	10,129.00
30/07/2018	R202 On 07-February-19			Bond Future	237.69	237.6780	237.6854	237.6780	0.00
30/07/2018	R202 On 02-May-19			Bond Future	241.70	241.6975	241.6991	241.6975	0.00
30/07/2018	R204 On 02-August-18			Bond Future	6.60	101.5059	6.6041	101.5059	10,270.00
30/07/2018	R204 On 02-August-18	8.98	Call	Bond Future	869	1	869	1	0.00
30/07/2018	R204 On 02-August-18	8.99	Call	Bond Future	873	1	873	1	0.00
30/07/2018	R204 On 02-August-18	8.97	Call	Bond Future	866	1	866	1	0.00
30/07/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
30/07/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
30/07/2018	R204 On 02-August-18	8.99	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
30/07/2018	R207 On 02-August-18			Bond Future	7.37	100.3029	7.3666	100.3029	3,471.00
30/07/2018	R207 On 02-August-18	6.85	Call	Bond Future	0	0	0	0	0.00
30/07/2018	R207 On 02-August-18	6.87	Call	Bond Future	0	0	0	0	0.00
30/07/2018	R207 On 02-August-18	6.86	Call	Bond Future	0	0	0	0	0.00
30/07/2018	R207 On 02-August-18	6.85	Put	Bond Future	696	1	696	1	0.00
30/07/2018	R207 On 02-August-18	6.87	Put	Bond Future	669	1	669	1	0.00
30/07/2018	R207 On 02-August-18	6.86	Put	Bond Future	682	1	682	1	0.00
30/07/2018	R207 On 01-November-18			Bond Future	7.39	102.0922	7.3858	102.0922	17,308.00
30/07/2018	R207 On 01-November-18	6.75	Call	Bond Future	18	0	18	0	0.00
30/07/2018	R207 On 01-November-18	6.74	Call	Bond Future	17	0	17	0	0.00
30/07/2018	R207 On 01-November-18	6.76	Call	Bond Future	18	0	18	0	0.00
30/07/2018	R207 On 01-November-18	6.74	Put	Bond Future	745	1	745	1	0.00
30/07/2018	R207 On 01-November-18	6.75	Put	Bond Future	734	1	734	1	0.00
30/07/2018	R207 On 01-November-18	6.76	Put	Bond Future	723	1	723	1	0.00
30/07/2018	R207 On 07-February-19			Bond Future	7.41	100.4252	7.4104	100.4252	0.00
30/07/2018	R207 On 07-February-19	6.53	Call	Bond Future	19	0	19	0	0.00
30/07/2018	R207 On 07-February-19	6.52	Call	Bond Future	18	0	18	0	0.00
30/07/2018	R207 On 07-February-19	6.51	Call	Bond Future	18	0	18	0	0.00
30/07/2018	R207 On 07-February-19	6.52	Put	Bond Future	803	1	803	1	0.00
30/07/2018	R207 On 07-February-19	6.51	Put	Bond Future	812	1	812	1	0.00
30/07/2018	R207 On 07-February-19	6.53	Put	Bond Future	795	1	795	1	0.00
30/07/2018	R207 On 02-May-19			Bond Future	7.46	102.1054	7.4593	102.1054	0.00
30/07/2018	R207 On 02-May-19	7.61	Call	Bond Future	281	0	281	0	0.00
30/07/2018	R207 On 02-May-19	7.63	Call	Bond Future	290	0	290	0	0.00
30/07/2018	R207 On 02-May-19	7.62	Call	Bond Future	285	0	285	0	0.00
30/07/2018	R207 On 02-May-19	7.62	Put	Bond Future	179	0	179	0	0.00
30/07/2018	R207 On 02-May-19	7.63	Put	Bond Future	177	0	177	0	0.00
30/07/2018	R207 On 02-May-19	7.61	Put	Bond Future	181	0	181	0	0.00
30/07/2018	R208 On 02-August-18			Bond Future	7.67	100.2142	7.6729	100.2142	7,728.00
30/07/2018	R208 On 02-August-18	7.14	Call	Bond Future	0	0	0	0	0.00
30/07/2018	R208 On 02-August-18	7.12	Call	Bond Future	0	0	0	0	0.00
30/07/2018	R208 On 02-August-18	7.13	Call	Bond Future	0	0	0	0	0.00
30/07/2018	R208 On 02-August-18	7.13	Put	Bond Future	1272	1	1272	1	0.00
30/07/2018	R208 On 02-August-18	7.14	Put	Bond Future	1249	1	1249	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
30/07/2018	R208 On 02-August-18	7.12	Put	Bond Future	1296	1	1296	1	0.00
30/07/2018	R208 On 01-November-18			Bond Future	7.72	98.6025	7.7242	98.6025	28,717.00
30/07/2018	R208 On 01-November-18	7.11	Call	Bond Future	49	0	49	0	0.00
30/07/2018	R208 On 01-November-18	7.12	Call	Bond Future	51	0	51	0	0.00
30/07/2018	R208 On 01-November-18	7.10	Call	Bond Future	48	0	48	0	0.00
30/07/2018	R208 On 01-November-18	7.12	Put	Bond Future	1345	1	1345	1	0.00
30/07/2018	R208 On 01-November-18	7.10	Put	Bond Future	1385	1	1385	1	0.00
30/07/2018	R208 On 01-November-18	7.11	Put	Bond Future	1365	1	1365	1	0.00
30/07/2018	R208 On 07-February-19			Bond Future	7.79	100.5128	7.7881	100.5128	0.00
30/07/2018	R208 On 07-February-19	7.08	Call	Bond Future	101	0	101	0	0.00
30/07/2018	R208 On 07-February-19	7.07	Call	Bond Future	99	0	99	0	0.00
30/07/2018	R208 On 07-February-19	7.06	Call	Bond Future	97	0	97	0	0.00
30/07/2018	R208 On 07-February-19	7.08	Put	Bond Future	1462	1	1462	1	0.00
30/07/2018	R208 On 07-February-19	7.06	Put	Bond Future	1496	1	1496	1	0.00
30/07/2018	R208 On 07-February-19	7.07	Put	Bond Future	1479	1	1479	1	0.00
30/07/2018	R208 On 02-May-19			Bond Future	7.85	98.7947	7.8482	98.7947	0.00
30/07/2018	R208 On 02-May-19	8.02	Call	Bond Future	858	1	858	1	0.00
30/07/2018	R208 On 02-May-19	8.03	Call	Bond Future	869	1	869	1	0.00
30/07/2018	R208 On 02-May-19	8.04	Call	Bond Future	880	1	880	1	0.00
30/07/2018	R208 On 02-May-19	8.04	Put	Bond Future	552	1	552	1	0.00
30/07/2018	R208 On 02-May-19	8.02	Put	Bond Future	564	1	564	1	0.00
30/07/2018	R208 On 02-May-19	8.03	Put	Bond Future	558	1	558	1	0.00
30/07/2018	R209 On 02-August-18			Bond Future	9.29	76.0985	9.2881	76.0985	83,037.00
30/07/2018	R209 On 02-August-18	10.21	Call	Bond Future	5976	6	5976	6	0.00
30/07/2018	R209 On 02-August-18	10.84	Call	Bond Future	9653	10	9653	10	0.00
30/07/2018	R209 On 02-August-18	8.96	Call	Bond Future	0	0	0	0	5,000.00
30/07/2018	R209 On 02-August-18	9.43	Call	Bond Future	1017	1	1017	1	0.00
30/07/2018	R209 On 02-August-18	8.83	Call	Bond Future	0	0	0	0	0.00
30/07/2018	R209 On 02-August-18	8.49	Call	Bond Future	0	0	0	0	500.00
30/07/2018	R209 On 02-August-18	10.38	Call	Bond Future	6999	7	6999	7	0.00
30/07/2018	R209 On 02-August-18	9.21	Call	Bond Future	119	0	119	0	0.00
30/07/2018	R209 On 02-August-18	9.66	Call	Bond Future	2502	3	2502	3	435.00
30/07/2018	R209 On 02-August-18	8.46	Call	Bond Future	0	0	0	0	5,000.00
30/07/2018	R209 On 02-August-18	10.39	Call	Bond Future	7059	7	7059	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2018	R209 On 02-August-18	10.40	Call	Bond Future	7118	7	7118	7	0.00
30/07/2018	R209 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
30/07/2018	R209 On 02-August-18	10.38	Put	Bond Future	0	0	0	0	0.00
30/07/2018	R209 On 02-August-18	9.66	Put	Bond Future	0	0	0	0	0.00
30/07/2018	R209 On 02-August-18	8.96	Put	Bond Future	2315	2	2315	2	0.00
30/07/2018	R209 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
30/07/2018	R209 On 02-August-18	8.46	Put	Bond Future	6051	6	6051	6	0.00
30/07/2018	R209 On 02-August-18	8.83	Put	Bond Future	3262	3	3262	3	500.00
30/07/2018	R209 On 02-August-18	8.49	Put	Bond Future	5820	6	5820	6	0.00
30/07/2018	R209 On 02-August-18	9.21	Put	Bond Future	661	1	661	1	500.00
30/07/2018	R209 On 02-August-18	9.43	Put	Bond Future	47	0	47	0	5,000.00
30/07/2018	R209 On 02-August-18	10.84	Put	Bond Future	0	0	0	0	435.00
30/07/2018	R209 On 02-August-18	10.21	Put	Bond Future	0	0	0	0	435.00
30/07/2018	R209 On 01-November-18			Bond Future	9.34	74.3084	9.3432	74.3084	115,680.00
30/07/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	73389	73	73389	73	0.00
30/07/2018	R209 On 01-November-18	8.89	Call	Bond Future	731	1	731	1	2,000.00
30/07/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	73389	73	73389	73	0.00
30/07/2018	R209 On 01-November-18	9.97	Call	Bond Future	4769	5	4769	5	0.00
30/07/2018	R209 On 01-November-18	9.64	Call	Bond Future	3197	3	3197	3	2,000.00
30/07/2018	R209 On 01-November-18	10.00	Call	Bond Future	4921	5	4921	5	0.00
30/07/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	73389	73	73389	73	0.00
30/07/2018	R209 On 01-November-18	9.34	Call	Bond Future	2005	2	2005	2	0.00
30/07/2018	R209 On 01-November-18	9.98	Call	Bond Future	4819	5	4819	5	0.00
30/07/2018	R209 On 01-November-18	9.94	Call	Bond Future	4618	5	4618	5	0.00
30/07/2018	R209 On 01-November-18	10.57	Call	Bond Future	7933	8	7933	8	0.00
30/07/2018	R209 On 01-November-18	10.57	Put	Bond Future	217	0	217	0	0.00
30/07/2018	R209 On 01-November-18	9.94	Put	Bond Future	706	1	706	1	0.00
30/07/2018	R209 On 01-November-18	10.00	Put	Bond Future	633	1	633	1	5,850.00
30/07/2018	R209 On 01-November-18	9.97	Put	Bond Future	668	1	668	1	0.00
30/07/2018	R209 On 01-November-18	9.64	Put	Bond Future	1212	1	1212	1	0.00
30/07/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
30/07/2018	R209 On 01-November-18	9.98	Put	Bond Future	656	1	656	1	2,000.00
30/07/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
30/07/2018	R209 On 01-November-18	9.34	Put	Bond Future	2027	2	2027	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
30/07/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
30/07/2018	R209 On 01-November-18	8.89	Put	Bond Future	3920	4	3920	4	0.00
30/07/2018	R209 On 07-February-19			Bond Future	9.40	75.7480	9.4037	75.7480	340.00
30/07/2018	R209 On 07-February-19	8.96	Call	Bond Future	1657	2	1657	2	0.00
30/07/2018	R209 On 07-February-19	8.97	Call	Bond Future	1684	2	1684	2	0.00
30/07/2018	R209 On 07-February-19	8.95	Call	Bond Future	1630	2	1630	2	0.00
30/07/2018	R209 On 07-February-19	8.95	Put	Bond Future	4784	5	4784	5	0.00
30/07/2018	R209 On 07-February-19	8.96	Put	Bond Future	4739	5	4739	5	0.00
30/07/2018	R209 On 07-February-19	8.97	Put	Bond Future	4694	5	4694	5	0.00
30/07/2018	R209 On 02-May-19			Bond Future	9.46	73.8673	9.4556	73.8673	0.00
30/07/2018	R209 On 02-May-19	9.69	Call	Bond Future	4468	5	4468	5	0.00
30/07/2018	R209 On 02-May-19	9.68	Call	Bond Future	4430	4	4430	4	0.00
30/07/2018	R209 On 02-May-19	9.70	Call	Bond Future	4506	5	4506	5	0.00
30/07/2018	R209 On 02-May-19	9.68	Put	Bond Future	2955	3	2955	3	0.00
30/07/2018	R209 On 02-May-19	9.69	Put	Bond Future	2928	3	2928	3	0.00
30/07/2018	R209 On 02-May-19	9.70	Put	Bond Future	2901	3	2901	3	0.00
30/07/2018	R210 On 02-August-18			Bond Future	185.54	185.3826	185.5429	185.3826	300.00
30/07/2018	R210 On 01-November-18			Bond Future	186.40	186.2341	186.3976	186.2341	2,149.00
30/07/2018	R210 On 07-February-19			Bond Future	190.04	189.8761	190.0431	189.8761	0.00
30/07/2018	R210 On 02-May-19			Bond Future	190.70	190.5371	190.7022	190.5371	0.00
30/07/2018	R212 On 02-August-18			Bond Future	153.44	153.2362	153.4421	153.2362	2,357.00
30/07/2018	R212 On 01-November-18			Bond Future	156.22	156.0066	156.2165	156.0066	3,476.00
30/07/2018	R212 On 07-February-19			Bond Future	157.12	156.9039	157.1180	156.9039	0.00
30/07/2018	R212 On 02-May-19			Bond Future	159.77	159.5573	159.7711	159.5573	0.00
30/07/2018	R213 On 02-August-18			Bond Future	9.08	87.7399	9.0782	87.7399	14,535.00
30/07/2018	R213 On 02-August-18	9.07	Call	Bond Future	274	0	274	0	0.00
30/07/2018	R213 On 02-August-18	9.06	Call	Bond Future	244	0	244	0	0.00
30/07/2018	R213 On 02-August-18	9.05	Call	Bond Future	216	0	216	0	0.00
30/07/2018	R213 On 02-August-18	9.06	Put	Bond Future	365	0	365	0	0.00
30/07/2018	R213 On 02-August-18	9.05	Put	Bond Future	403	0	403	0	0.00
30/07/2018	R213 On 02-August-18	9.07	Put	Bond Future	329	0	329	0	0.00
30/07/2018	R213 On 01-November-18			Bond Future	9.14	85.7591	9.1386	85.7591	32,593.00
30/07/2018	R213 On 01-November-18	8.66	Call	Bond Future	638	1	638	1	0.00
30/07/2018	R213 On 01-November-18	8.65	Call	Bond Future	620	1	620	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
30/07/2018	R213 On 01-November-18	8.64	Call	Bond Future	602	1	602	1	0.00
30/07/2018	R213 On 01-November-18	8.65	Put	Bond Future	3884	4	3884	4	0.00
30/07/2018	R213 On 01-November-18	8.64	Put	Bond Future	3935	4	3935	4	0.00
30/07/2018	R213 On 01-November-18	8.66	Put	Bond Future	3834	4	3834	4	0.00
30/07/2018	R213 On 07-February-19			Bond Future	9.21	87.4207	9.2067	87.4207	112.00
30/07/2018	R213 On 07-February-19	8.68	Call	Bond Future	1338	1	1338	1	0.00
30/07/2018	R213 On 07-February-19	8.69	Call	Bond Future	1361	1	1361	1	0.00
30/07/2018	R213 On 07-February-19	8.70	Call	Bond Future	1384	1	1384	1	0.00
30/07/2018	R213 On 07-February-19	8.69	Put	Bond Future	4756	5	4756	5	0.00
30/07/2018	R213 On 07-February-19	8.70	Put	Bond Future	4712	5	4712	5	0.00
30/07/2018	R213 On 07-February-19	8.68	Put	Bond Future	4801	5	4801	5	0.00
30/07/2018	R213 On 02-May-19			Bond Future	9.26	85.3358	9.2618	85.3358	0.00
30/07/2018	R213 On 02-May-19	9.50	Call	Bond Future	4167	4	4167	4	0.00
30/07/2018	R213 On 02-May-19	9.49	Call	Bond Future	4130	4	4130	4	0.00
30/07/2018	R213 On 02-May-19	9.48	Call	Bond Future	4093	4	4093	4	0.00
30/07/2018	R213 On 02-May-19	9.49	Put	Bond Future	2707	3	2707	3	0.00
30/07/2018	R213 On 02-May-19	9.48	Put	Bond Future	2732	3	2732	3	0.00
30/07/2018	R213 On 02-May-19	9.50	Put	Bond Future	2682	3	2682	3	0.00
30/07/2018	R214 On 02-August-18			Bond Future	9.43	75.6410	9.4330	75.6410	15,976.00
30/07/2018	R214 On 02-August-18	8.94	Call	Bond Future	0	0	0	0	0.00
30/07/2018	R214 On 02-August-18	8.96	Call	Bond Future	0	0	0	0	0.00
30/07/2018	R214 On 02-August-18	8.95	Call	Bond Future	0	0	0	0	0.00
30/07/2018	R214 On 02-August-18	8.95	Put	Bond Future	3630	4	3630	4	0.00
30/07/2018	R214 On 02-August-18	8.96	Put	Bond Future	3552	4	3552	4	0.00
30/07/2018	R214 On 02-August-18	8.94	Put	Bond Future	3709	4	3709	4	0.00
30/07/2018	R214 On 01-November-18			Bond Future	9.49	73.6977	9.4891	73.6977	33,162.00
30/07/2018	R214 On 01-November-18	8.98	Call	Bond Future	630	1	630	1	0.00
30/07/2018	R214 On 01-November-18	8.99	Call	Bond Future	649	1	649	1	0.00
30/07/2018	R214 On 01-November-18	9.00	Call	Bond Future	668	1	668	1	0.00
30/07/2018	R214 On 01-November-18	9.00	Put	Bond Future	4307	4	4307	4	0.00
30/07/2018	R214 On 01-November-18	8.98	Put	Bond Future	4424	4	4424	4	0.00
30/07/2018	R214 On 01-November-18	8.99	Put	Bond Future	4365	4	4365	4	0.00
30/07/2018	R214 On 07-February-19			Bond Future	9.55	75.1256	9.5516	75.1256	0.00
30/07/2018	R214 On 07-February-19	9.04	Call	Bond Future	1539	2	1539	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
30/07/2018	R214 On 07-February-19	9.05	Call	Bond Future	1566	2	1566	2	0.00
30/07/2018	R214 On 07-February-19	9.03	Call	Bond Future	1513	2	1513	2	0.00
30/07/2018	R214 On 07-February-19	9.03	Put	Bond Future	5358	5	5358	5	0.00
30/07/2018	R214 On 07-February-19	9.04	Put	Bond Future	5307	5	5307	5	0.00
30/07/2018	R214 On 07-February-19	9.05	Put	Bond Future	5257	5	5257	5	0.00
30/07/2018	R214 On 02-May-19			Bond Future	9.60	73.0883	9.6021	73.0883	0.00
30/07/2018	R214 On 02-May-19	9.87	Call	Bond Future	4894	5	4894	5	0.00
30/07/2018	R214 On 02-May-19	9.85	Call	Bond Future	4815	5	4815	5	0.00
30/07/2018	R214 On 02-May-19	9.86	Call	Bond Future	4855	5	4855	5	0.00
30/07/2018	R214 On 02-May-19	9.86	Put	Bond Future	3082	3	3082	3	0.00
30/07/2018	R214 On 02-May-19	9.87	Put	Bond Future	3054	3	3054	3	0.00
30/07/2018	R214 On 02-May-19	9.85	Put	Bond Future	3110	3	3110	3	0.00
30/07/2018	R248 On 02-August-18			Bond Future	9.48	96.6952	9.4781	96.6952	75,007.00
30/07/2018	R248 On 02-August-18	8.99	Call	Bond Future	0	0	0	0	0.00
30/07/2018	R248 On 02-August-18	8.98	Call	Bond Future	0	0	0	0	0.00
30/07/2018	R248 On 02-August-18	8.97	Call	Bond Future	0	0	0	0	0.00
30/07/2018	R248 On 02-August-18	8.98	Put	Bond Future	4815	5	4815	5	0.00
30/07/2018	R248 On 02-August-18	8.97	Put	Bond Future	4916	5	4916	5	0.00
30/07/2018	R248 On 02-August-18	8.99	Put	Bond Future	4714	5	4714	5	0.00
30/07/2018	R248 On 01-November-18			Bond Future	9.54	93.9876	9.5351	93.9876	95,573.00
30/07/2018	R248 On 01-November-18	9.01	Call	Bond Future	732	1	732	1	0.00
30/07/2018	R248 On 01-November-18	9.03	Call	Bond Future	780	1	780	1	0.00
30/07/2018	R248 On 01-November-18	9.02	Call	Bond Future	756	1	756	1	0.00
30/07/2018	R248 On 01-November-18	9.02	Put	Bond Future	5686	6	5686	6	0.00
30/07/2018	R248 On 01-November-18	9.03	Put	Bond Future	5611	6	5611	6	0.00
30/07/2018	R248 On 01-November-18	9.01	Put	Bond Future	5762	6	5762	6	0.00
30/07/2018	R248 On 07-February-19			Bond Future	9.60	95.8086	9.5988	95.8086	0.00
30/07/2018	R248 On 07-February-19	9.06	Call	Bond Future	1820	2	1820	2	0.00
30/07/2018	R248 On 07-February-19	9.07	Call	Bond Future	1853	2	1853	2	0.00
30/07/2018	R248 On 07-February-19	9.05	Call	Bond Future	1788	2	1788	2	0.00
30/07/2018	R248 On 07-February-19	9.07	Put	Bond Future	6855	7	6855	7	0.00
30/07/2018	R248 On 07-February-19	9.05	Put	Bond Future	6989	7	6989	7	0.00
30/07/2018	R248 On 07-February-19	9.06	Put	Bond Future	6922	7	6922	7	0.00
30/07/2018	R248 On 02-May-19			Bond Future	9.65	92.9771	9.6501	92.9771	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
30/07/2018	R248 On 02-May-19	9.90	Call	Bond Future	6081	6	6081	6	0.00
30/07/2018	R248 On 02-May-19	9.91	Call	Bond Future	6131	6	6131	6	0.00
30/07/2018	R248 On 02-May-19	9.89	Call	Bond Future	6031	6	6031	6	0.00
30/07/2018	R248 On 02-May-19	9.91	Put	Bond Future	3856	4	3856	4	0.00
30/07/2018	R248 On 02-May-19	9.89	Put	Bond Future	3927	4	3927	4	0.00
30/07/2018	R248 On 02-May-19	9.90	Put	Bond Future	3892	4	3892	4	0.00