



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 WEEKLY STATISTICS REPORT

FROM: 18/07/2018 TO: 18/07/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	0904 On 31-March-36			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
18/07/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	2025 On 02-August-18			Bond Future	130.08	130.0271	130.0786	130.0271	864.00
18/07/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
18/07/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
18/07/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
18/07/2018	2025 On 02-August-18	136.66	Put	Bond Future	6581	7	7	7	0.00
18/07/2018	2025 On 02-August-18	136.67	Put	Bond Future	6591	7	7	7	0.00
18/07/2018	2025 On 02-August-18	136.65	Put	Bond Future	6571	7	7	7	0.00
18/07/2018	2025 On 01-November-18			Bond Future	132.43	132.3783	132.4306	132.3783	21.00
18/07/2018	2025 On 07-February-19			Bond Future	133.61	133.5530	133.6077	133.5530	0.00
18/07/2018	2025 On 02-May-19			Bond Future	135.87	135.8219	135.8741	135.8219	0.00
18/07/2018	2029 On 02-August-18			Bond Future	99.50	99.6472	99.4968	99.6472	0.00
18/07/2018	2029 On 01-November-18			Bond Future	100.25	100.3994	100.2463	100.3994	1,370.00
18/07/2018	2029 On 07-February-19			Bond Future	102.21	102.3625	102.2072	102.3625	0.00
18/07/2018	2029 On 02-May-19			Bond Future	102.87	103.0308	102.8703	103.0308	0.00
18/07/2018	2030 On 02-August-18			Bond Future	9.07	92.6943	92.6099	92.6943	43,401.00
18/07/2018	2030 On 02-August-18	9.46	Call	Bond Future	2653	3	3	3	0.00
18/07/2018	2030 On 02-August-18	8.51	Call	Bond Future	12	0	0	0	7,850.00
18/07/2018	2030 On 02-August-18	8.91	Call	Bond Future	341	0	0	0	7,850.00
18/07/2018	2030 On 02-August-18	9.50	Call	Bond Future	2888	3	3	3	0.00
18/07/2018	2030 On 02-August-18	9.47	Call	Bond Future	2711	3	3	3	0.00
18/07/2018	2030 On 02-August-18	9.45	Call	Bond Future	2595	3	3	3	0.00
18/07/2018	2030 On 02-August-18	9.50	Put	Bond Future	77	0	0	0	7,850.00
18/07/2018	2030 On 02-August-18	9.47	Put	Bond Future	93	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
18/07/2018	2030 On 02-August-18	9.45	Put	Bond Future	105	0	0	0	0.00
18/07/2018	2030 On 02-August-18	8.91	Put	Bond Future	1421	1	1	1	0.00
18/07/2018	2030 On 02-August-18	9.46	Put	Bond Future	99	0	0	0	0.00
18/07/2018	2030 On 02-August-18	8.51	Put	Bond Future	3860	4	4	4	0.00
18/07/2018	2030 On 01-November-18			Bond Future	9.13	94.3484	94.2625	94.3484	23,053.00
18/07/2018	2030 On 01-November-18	8.58	Call	Bond Future	644	1	1	1	0.00
18/07/2018	2030 On 01-November-18	8.60	Call	Bond Future	679	1	1	1	0.00
18/07/2018	2030 On 01-November-18	8.59	Call	Bond Future	661	1	1	1	0.00
18/07/2018	2030 On 01-November-18	8.59	Put	Bond Future	4310	4	4	4	0.00
18/07/2018	2030 On 01-November-18	8.58	Put	Bond Future	4361	4	4	4	0.00
18/07/2018	2030 On 01-November-18	8.60	Put	Bond Future	4258	4	4	4	0.00
18/07/2018	2030 On 07-February-19			Bond Future	9.20	92.1665	92.0798	92.1665	0.00
18/07/2018	2030 On 07-February-19	8.62	Call	Bond Future	1260	1	1	1	0.00
18/07/2018	2030 On 07-February-19	8.63	Call	Bond Future	1282	1	1	1	0.00
18/07/2018	2030 On 07-February-19	8.64	Call	Bond Future	1304	1	1	1	0.00
18/07/2018	2030 On 07-February-19	8.64	Put	Bond Future	5007	5	5	5	0.00
18/07/2018	2030 On 07-February-19	8.63	Put	Bond Future	5052	5	5	5	0.00
18/07/2018	2030 On 07-February-19	8.62	Put	Bond Future	5098	5	5	5	0.00
18/07/2018	2030 On 02-May-19			Bond Future	9.26	93.7157	93.6250	93.7157	0.00
18/07/2018	2030 On 02-May-19	9.39	Call	Bond Future	4081	4	4	4	0.00
18/07/2018	2030 On 02-May-19	9.41	Call	Bond Future	4151	4	4	4	0.00
18/07/2018	2030 On 02-May-19	9.40	Call	Bond Future	4116	4	4	4	0.00
18/07/2018	2030 On 02-May-19	9.40	Put	Bond Future	3252	3	3	3	0.00
18/07/2018	2030 On 02-May-19	9.41	Put	Bond Future	3224	3	3	3	0.00
18/07/2018	2030 On 02-May-19	9.39	Put	Bond Future	3279	3	3	3	0.00
18/07/2018	2032 On 02-August-18			Bond Future	9.27	95.0955	95.0744	95.0955	30,658.00
18/07/2018	2032 On 02-August-18	9.68	Call	Bond Future	2993	3	3	3	0.00
18/07/2018	2032 On 02-August-18	9.67	Call	Bond Future	2930	3	3	3	0.00
18/07/2018	2032 On 02-August-18	9.66	Call	Bond Future	2867	3	3	3	0.00
18/07/2018	2032 On 02-August-18	9.67	Put	Bond Future	105	0	0	0	0.00
18/07/2018	2032 On 02-August-18	9.66	Put	Bond Future	112	0	0	0	0.00
18/07/2018	2032 On 02-August-18	9.68	Put	Bond Future	99	0	0	0	0.00
18/07/2018	2032 On 01-November-18			Bond Future	9.34	92.6375	92.6161	92.6375	14,659.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2018	2032 On 01-November-18	8.76	Call	Bond Future	663	1	1	1	0.00
18/07/2018	2032 On 01-November-18	8.77	Call	Bond Future	681	1	1	1	0.00
18/07/2018	2032 On 01-November-18	8.75	Call	Bond Future	645	1	1	1	0.00
18/07/2018	2032 On 01-November-18	8.75	Put	Bond Future	4953	5	5	5	0.00
18/07/2018	2032 On 01-November-18	8.76	Put	Bond Future	4895	5	5	5	0.00
18/07/2018	2032 On 01-November-18	8.77	Put	Bond Future	4838	5	5	5	0.00
18/07/2018	2032 On 07-February-19			Bond Future	9.41	94.4318	94.4107	94.4318	0.00
18/07/2018	2032 On 07-February-19	8.82	Call	Bond Future	1374	1	1	1	0.00
18/07/2018	2032 On 07-February-19	8.81	Call	Bond Future	1351	1	1	1	0.00
18/07/2018	2032 On 07-February-19	8.80	Call	Bond Future	1327	1	1	1	0.00
18/07/2018	2032 On 07-February-19	8.81	Put	Bond Future	5675	6	6	6	0.00
18/07/2018	2032 On 07-February-19	8.80	Put	Bond Future	5727	6	6	6	0.00
18/07/2018	2032 On 07-February-19	8.82	Put	Bond Future	5625	6	6	6	0.00
18/07/2018	2032 On 02-May-19			Bond Future	9.47	91.8635	91.8397	91.8635	0.00
18/07/2018	2032 On 02-May-19	9.61	Call	Bond Future	4547	5	5	5	0.00
18/07/2018	2032 On 02-May-19	9.62	Call	Bond Future	4584	5	5	5	0.00
18/07/2018	2032 On 02-May-19	9.63	Call	Bond Future	4622	5	5	5	0.00
18/07/2018	2032 On 02-May-19	9.63	Put	Bond Future	3530	4	4	4	0.00
18/07/2018	2032 On 02-May-19	9.61	Put	Bond Future	3591	4	4	4	0.00
18/07/2018	2032 On 02-May-19	9.62	Put	Bond Future	3560	4	4	4	0.00
18/07/2018	2033 On 02-August-18			Bond Future	102.53	102.4879	102.5273	102.4879	9,076.00
18/07/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
18/07/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
18/07/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
18/07/2018	2033 On 02-August-18	109.93	Put	Bond Future	7403	7	7	7	0.00
18/07/2018	2033 On 02-August-18	109.94	Put	Bond Future	7413	7	7	7	0.00
18/07/2018	2033 On 02-August-18	109.92	Put	Bond Future	7393	7	7	7	0.00
18/07/2018	2033 On 01-November-18			Bond Future	103.26	103.2201	103.2600	103.2201	5,770.00
18/07/2018	2033 On 07-February-19			Bond Future	105.28	105.2383	105.2799	105.2383	0.00
18/07/2018	2033 On 02-May-19			Bond Future	105.92	105.8828	105.9225	105.8828	0.00
18/07/2018	2037 On 02-August-18			Bond Future	9.49	91.8269	91.6436	91.8269	48,709.00
18/07/2018	2037 On 02-August-18	9.95	Call	Bond Future	3715	4	4	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
18/07/2018	2037 On 02-August-18	9.96	Call	Bond Future	3786	4	4	4	0.00
18/07/2018	2037 On 02-August-18	9.97	Call	Bond Future	3857	4	4	4	0.00
18/07/2018	2037 On 02-August-18	9.97	Put	Bond Future	69	0	0	0	0.00
18/07/2018	2037 On 02-August-18	9.95	Put	Bond Future	78	0	0	0	0.00
18/07/2018	2037 On 02-August-18	9.96	Put	Bond Future	73	0	0	0	0.00
18/07/2018	2037 On 01-November-18			Bond Future	9.55	93.4655	93.2790	93.4655	27,080.00
18/07/2018	2037 On 01-November-18	9.01	Call	Bond Future	820	1	1	1	0.00
18/07/2018	2037 On 01-November-18	9.03	Call	Bond Future	864	1	1	1	0.00
18/07/2018	2037 On 01-November-18	9.02	Call	Bond Future	842	1	1	1	0.00
18/07/2018	2037 On 01-November-18	9.02	Put	Bond Future	5192	5	5	5	0.00
18/07/2018	2037 On 01-November-18	9.03	Put	Bond Future	5129	5	5	5	0.00
18/07/2018	2037 On 01-November-18	9.01	Put	Bond Future	5256	5	5	5	0.00
18/07/2018	2037 On 07-February-19			Bond Future	9.61	91.0160	90.8266	91.0160	0.00
18/07/2018	2037 On 07-February-19	9.05	Call	Bond Future	1701	2	2	2	0.00
18/07/2018	2037 On 07-February-19	9.06	Call	Bond Future	1729	2	2	2	0.00
18/07/2018	2037 On 07-February-19	9.07	Call	Bond Future	1757	2	2	2	0.00
18/07/2018	2037 On 07-February-19	9.07	Put	Bond Future	6199	6	6	6	0.00
18/07/2018	2037 On 07-February-19	9.05	Put	Bond Future	6313	6	6	6	0.00
18/07/2018	2037 On 07-February-19	9.06	Put	Bond Future	6256	6	6	6	0.00
18/07/2018	2037 On 02-May-19			Bond Future	9.68	92.5458	92.3509	92.5458	0.00
18/07/2018	2037 On 02-May-19	9.80	Call	Bond Future	5067	5	5	5	0.00
18/07/2018	2037 On 02-May-19	9.81	Call	Bond Future	5109	5	5	5	0.00
18/07/2018	2037 On 02-May-19	9.79	Call	Bond Future	5026	5	5	5	0.00
18/07/2018	2037 On 02-May-19	9.79	Put	Bond Future	4146	4	4	4	0.00
18/07/2018	2037 On 02-May-19	9.80	Put	Bond Future	4111	4	4	4	0.00
18/07/2018	2037 On 02-May-19	9.81	Put	Bond Future	4077	4	4	4	0.00
18/07/2018	2038 On 02-August-18			Bond Future	121.54	121.4928	121.5422	121.4928	2,841.00
18/07/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
18/07/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
18/07/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
18/07/2018	2038 On 02-August-18	134.53	Put	Bond Future	12988	13	13	13	0.00
18/07/2018	2038 On 02-August-18	134.54	Put	Bond Future	12998	13	13	13	0.00
18/07/2018	2038 On 02-August-18	134.55	Put	Bond Future	13008	13	13	13	0.00

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18/07/2018	2038 On 01-November-18			Bond Future	123.74	123.6896	123.7399	123.6896	6,813.00
18/07/2018	2038 On 07-February-19			Bond Future	124.57	124.5177	124.5703	124.5177	0.00
18/07/2018	2038 On 02-May-19			Bond Future	126.68	126.6330	126.6833	126.6330	0.00
18/07/2018	2040 On 02-August-18			Bond Future	9.57	95.2482	95.0512	95.2482	20,832.00
18/07/2018	2040 On 02-August-18	10.05	Call	Bond Future	4139	4	4	4	0.00
18/07/2018	2040 On 02-August-18	10.04	Call	Bond Future	4064	4	4	4	0.00
18/07/2018	2040 On 02-August-18	10.03	Call	Bond Future	3988	4	4	4	0.00
18/07/2018	2040 On 02-August-18	10.04	Put	Bond Future	84	0	0	0	0.00
18/07/2018	2040 On 02-August-18	10.03	Put	Bond Future	89	0	0	0	0.00
18/07/2018	2040 On 02-August-18	10.05	Put	Bond Future	79	0	0	0	0.00
18/07/2018	2040 On 01-November-18			Bond Future	9.63	96.9479	96.7474	96.9479	10,945.00
18/07/2018	2040 On 01-November-18	9.08	Call	Bond Future	884	1	1	1	0.00
18/07/2018	2040 On 01-November-18	9.20	Call	Bond Future	1197	1	1	1	3,540.00
18/07/2018	2040 On 01-November-18	9.80	Call	Bond Future	3578	4	4	4	3,540.00
18/07/2018	2040 On 01-November-18	9.09	Call	Bond Future	908	1	1	1	0.00
18/07/2018	2040 On 01-November-18	9.10	Call	Bond Future	932	1	1	1	2,950.00
18/07/2018	2040 On 01-November-18	8.50	Call	Bond Future	106	0	0	0	2,950.00
18/07/2018	2040 On 01-November-18	9.07	Call	Bond Future	861	1	1	1	0.00
18/07/2018	2040 On 01-November-18	9.07	Put	Bond Future	5831	6	6	6	0.00
18/07/2018	2040 On 01-November-18	8.50	Put	Bond Future	10610	10	11	10	0.00
18/07/2018	2040 On 01-November-18	9.10	Put	Bond Future	5624	5	6	5	0.00
18/07/2018	2040 On 01-November-18	9.09	Put	Bond Future	5692	6	6	6	0.00
18/07/2018	2040 On 01-November-18	9.80	Put	Bond Future	2108	2	2	2	0.00
18/07/2018	2040 On 01-November-18	9.08	Put	Bond Future	5761	6	6	6	0.00
18/07/2018	2040 On 01-November-18	9.20	Put	Bond Future	4969	5	5	5	0.00
18/07/2018	2040 On 07-February-19			Bond Future	9.69	94.3152	94.1115	94.3152	0.00
18/07/2018	2040 On 07-February-19	9.11	Call	Bond Future	1711	2	2	2	0.00
18/07/2018	2040 On 07-February-19	9.13	Call	Bond Future	1771	2	2	2	0.00
18/07/2018	2040 On 07-February-19	9.12	Call	Bond Future	1740	2	2	2	0.00
18/07/2018	2040 On 07-February-19	9.12	Put	Bond Future	6808	7	7	7	0.00
18/07/2018	2040 On 07-February-19	9.11	Put	Bond Future	6870	7	7	7	0.00
18/07/2018	2040 On 07-February-19	9.13	Put	Bond Future	6746	7	7	7	0.00
18/07/2018	2040 On 02-May-19			Bond Future	9.76	95.9003	95.6910	95.9003	0.00

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18/07/2018	2040 On 02-May-19	9.90	Call	Bond Future	5597	6	6	6	0.00
18/07/2018	2040 On 02-May-19	9.89	Call	Bond Future	5552	6	6	6	0.00
18/07/2018	2040 On 02-May-19	9.88	Call	Bond Future	5508	6	6	6	0.00
18/07/2018	2040 On 02-May-19	9.89	Put	Bond Future	4438	4	4	4	0.00
18/07/2018	2040 On 02-May-19	9.88	Put	Bond Future	4475	4	4	4	0.00
18/07/2018	2040 On 02-May-19	9.90	Put	Bond Future	4401	4	4	4	0.00
18/07/2018	2044 On 02-August-18			Bond Future	9.60	92.3213	92.1203	92.3213	25,415.00
18/07/2018	2044 On 02-August-18	10.05	Call	Bond Future	3934	4	4	4	0.00
18/07/2018	2044 On 02-August-18	10.07	Call	Bond Future	4086	4	4	4	0.00
18/07/2018	2044 On 02-August-18	10.06	Call	Bond Future	4009	4	4	4	0.00
18/07/2018	2044 On 02-August-18	10.06	Put	Bond Future	98	0	0	0	0.00
18/07/2018	2044 On 02-August-18	10.07	Put	Bond Future	92	0	0	0	0.00
18/07/2018	2044 On 02-August-18	10.05	Put	Bond Future	104	0	0	0	0.00
18/07/2018	2044 On 01-November-18			Bond Future	9.66	93.9688	93.7642	93.9688	20,788.00
18/07/2018	2044 On 01-November-18	9.12	Call	Bond Future	843	1	1	1	0.00
18/07/2018	2044 On 01-November-18	9.13	Call	Bond Future	868	1	1	1	0.00
18/07/2018	2044 On 01-November-18	9.14	Call	Bond Future	893	1	1	1	0.00
18/07/2018	2044 On 01-November-18	9.13	Put	Bond Future	5685	6	6	6	0.00
18/07/2018	2044 On 01-November-18	9.14	Put	Bond Future	5615	5	6	5	0.00
18/07/2018	2044 On 01-November-18	9.12	Put	Bond Future	5755	6	6	6	0.00
18/07/2018	2044 On 07-February-19			Bond Future	9.72	91.4037	91.1959	91.4037	0.00
18/07/2018	2044 On 07-February-19	9.17	Call	Bond Future	1856	2	2	2	0.00
18/07/2018	2044 On 07-February-19	9.18	Call	Bond Future	1887	2	2	2	0.00
18/07/2018	2044 On 07-February-19	9.16	Call	Bond Future	1824	2	2	2	0.00
18/07/2018	2044 On 07-February-19	9.16	Put	Bond Future	6915	7	7	7	0.00
18/07/2018	2044 On 07-February-19	9.17	Put	Bond Future	6852	7	7	7	0.00
18/07/2018	2044 On 07-February-19	9.18	Put	Bond Future	6789	7	7	7	0.00
18/07/2018	2044 On 02-May-19			Bond Future	9.78	92.9399	92.7263	92.9399	0.00
18/07/2018	2044 On 02-May-19	9.90	Call	Bond Future	5600	6	6	6	0.00
18/07/2018	2044 On 02-May-19	9.92	Call	Bond Future	5691	6	6	6	0.00
18/07/2018	2044 On 02-May-19	9.91	Call	Bond Future	5645	6	6	6	0.00
18/07/2018	2044 On 02-May-19	9.92	Put	Bond Future	4540	4	5	4	0.00
18/07/2018	2044 On 02-May-19	9.91	Put	Bond Future	4578	4	5	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
18/07/2018	2044 On 02-May-19	9.90	Put	Bond Future	4616	5	5	5	0.00
18/07/2018	2046 On 02-August-18			Bond Future	115.37	115.3289	115.3743	115.3289	8,628.00
18/07/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
18/07/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
18/07/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
18/07/2018	2046 On 02-August-18	128.77	Put	Bond Future	13396	13	13	13	0.00
18/07/2018	2046 On 02-August-18	128.79	Put	Bond Future	13416	13	13	13	0.00
18/07/2018	2046 On 02-August-18	128.78	Put	Bond Future	13406	13	13	13	0.00
18/07/2018	2046 On 01-November-18			Bond Future	115.81	115.7650	115.8113	115.7650	4,055.00
18/07/2018	2046 On 07-February-19			Bond Future	118.08	118.0283	118.0766	118.0283	0.00
18/07/2018	2046 On 02-May-19			Bond Future	118.40	118.3511	118.3972	118.3511	0.00
18/07/2018	2050 On 02-August-18			Bond Future	119.91	120.1160	119.9083	120.1160	5,204.00
18/07/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
18/07/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
18/07/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
18/07/2018	2050 On 02-August-18	137.54	Put	Bond Future	17632	17	18	17	0.00
18/07/2018	2050 On 02-August-18	137.52	Put	Bond Future	17612	17	18	17	0.00
18/07/2018	2050 On 02-August-18	137.53	Put	Bond Future	17622	17	18	17	0.00
18/07/2018	2050 On 01-November-18			Bond Future	122.08	122.2880	122.0765	122.2880	4,697.00
18/07/2018	2050 On 07-February-19			Bond Future	122.69	122.9073	122.6931	122.9073	0.00
18/07/2018	2050 On 02-May-19			Bond Future	124.77	124.9954	124.7743	124.9954	0.00
18/07/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	AL37 On 02-August-18			Index Future	586.31	586.2950	586.3130	586.2950	0.00
18/07/2018	AL37 On 01-November-18			Index Future	596.78	596.7580	596.7750	596.7580	0.00
18/07/2018	AL37 On 07-February-19			Index Future	608.34	608.3200	608.3410	608.3200	0.00
18/07/2018	AL37 On 02-May-19			Index Future	618.55	618.5480	618.5540	618.5480	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
18/07/2018	AL7T On 02-August-18			Index Future	684.10	684.6840	684.0950	684.6840	0.00
18/07/2018	AL7T On 01-November-18			Index Future	696.30	696.9030	696.3030	696.9030	0.00
18/07/2018	AL7T On 07-February-19			Index Future	709.80	710.4050	709.7970	710.4050	0.00
18/07/2018	AL7T On 02-May-19			Index Future	721.71	722.3500	721.7130	722.3500	0.00
18/07/2018	ALBI On 02-August-18			Index Future	621.20	622.0390	621.2010	622.0390	449.00
18/07/2018	ALBI On 01-November-18			Index Future	632.29	633.1400	632.2860	633.1400	456.00
18/07/2018	ALBI On 07-February-19			Index Future	644.54	645.4070	644.5390	645.4070	0.00
18/07/2018	ALBI On 02-May-19			Index Future	655.36	656.2590	655.3600	656.2590	0.00
18/07/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C197 On 07-December-23			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
18/07/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/07/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	EL28 On 02-August-18			Bond Future	127.27	127.2166	127.2727	127.2166	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
18/07/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
18/07/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
18/07/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
18/07/2018	EL28 On 02-August-18	134.94	Put	Bond Future	7667	8	8	8	0.00
18/07/2018	EL28 On 02-August-18	134.95	Put	Bond Future	7677	8	8	8	0.00
18/07/2018	EL28 On 02-August-18	134.93	Put	Bond Future	7657	8	8	8	0.00
18/07/2018	ES33 On 02-August-18			Bond Future	10.73	79.1581	79.0268	79.1581	0.00
18/07/2018	ES33 On 02-August-18	11.14	Call	Bond Future	2410	3	2	3	0.00
18/07/2018	ES33 On 02-August-18	11.15	Call	Bond Future	2468	3	2	3	0.00
18/07/2018	ES33 On 02-August-18	11.16	Call	Bond Future	2526	3	3	3	0.00
18/07/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
18/07/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
18/07/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
18/07/2018	ES33 On 01-November-18			Bond Future	10.84	76.7825	76.6487	76.7825	9,466.00
18/07/2018	ES33 On 07-February-19			Bond Future	10.97	78.2697	78.1340	78.2697	0.00
18/07/2018	ES33 On 02-May-19			Bond Future	11.07	75.7954	75.6555	75.7954	0.00
18/07/2018	ES42 On 02-August-18			Bond Future	10.95	81.8978	81.7821	81.8978	0.00
18/07/2018	ES42 On 01-November-18			Bond Future	11.06	79.0993	78.9815	79.0993	7,957.00
18/07/2018	ES42 On 07-February-19			Bond Future	11.18	80.6311	80.5117	80.6311	0.00
18/07/2018	ES42 On 02-May-19			Bond Future	11.28	77.7263	77.6028	77.7263	0.00
18/07/2018	GOVI On 02-August-18			GOVI	616.91	617.7580	616.9060	617.7580	477.00
18/07/2018	GOVI On 02-August-18	605.71	Call	GOVI	111960	12	11	12	0.00
18/07/2018	GOVI On 02-August-18	605.72	Call	GOVI	111860	12	11	12	0.00
18/07/2018	GOVI On 02-August-18	605.70	Call	GOVI	112060	12	11	12	0.00
18/07/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
18/07/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
18/07/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
18/07/2018	GOVI On 01-November-18			GOVI	627.92	628.7820	627.9150	628.7820	0.00
18/07/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
18/07/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
18/07/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2018	GOVI On 01-November-18	653.49	Put	GOVI	255750	25	26	25	0.00
18/07/2018	GOVI On 01-November-18	653.51	Put	GOVI	255950	25	26	25	0.00
18/07/2018	GOVI On 01-November-18	653.50	Put	GOVI	255850	25	26	25	0.00
18/07/2018	GOVI On 07-February-19			GOVI	640.08	640.9650	640.0840	640.9650	0.00
18/07/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
18/07/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
18/07/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
18/07/2018	GOVI On 07-February-19	666.51	Put	GOVI	264260	26	26	26	0.00
18/07/2018	GOVI On 07-February-19	666.52	Put	GOVI	264360	26	26	26	0.00
18/07/2018	GOVI On 07-February-19	666.53	Put	GOVI	264460	26	26	26	0.00
18/07/2018	GOVI On 02-May-19			GOVI	650.83	651.7420	650.8290	651.7420	0.00
18/07/2018	GOVI On 02-May-19	647.88	Call	GOVI	29490	4	3	4	0.00
18/07/2018	GOVI On 02-May-19	647.87	Call	GOVI	29590	4	3	4	0.00
18/07/2018	GOVI On 02-May-19	647.86	Call	GOVI	29690	4	3	4	0.00
18/07/2018	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
18/07/2018	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
18/07/2018	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
18/07/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/07/2018	IGOV On 02-August-18			Index Future	249.53	249.5720	249.5300	249.5720	852.00
18/07/2018	IGOV On 01-November-18			Index Future	254.04	254.0850	254.0420	254.0850	226.00
18/07/2018	IGOV On 07-February-19			Index Future	259.01	259.0540	259.0110	259.0540	0.00
18/07/2018	IGOV On 02-May-19			Index Future	263.41	263.4560	263.4060	263.4560	0.00
18/07/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
18/07/2018	IS01 On 20-December-18			Interest Rate Swap	102.23	102.2300	102.2300	102.2300	0.00
18/07/2018	IS01 On 22-March-19			Interest Rate Swap	99.57	99.5700	99.5700	99.5700	0.00
18/07/2018	IS01 On 20-June-19			Interest Rate Swap	101.99	102.0000	101.9900	102.0000	0.00
18/07/2018	IS01 On 19-September-19			Interest Rate Swap	99.92	99.9200	99.9200	99.9200	0.00
18/07/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
18/07/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
18/07/2018	IS02 On 15-March-19			Interest Rate Swap	99.30	99.3100	99.3000	99.3100	0.00
18/07/2018	IS02 On 21-June-19			Interest Rate Swap	99.73	99.7400	99.7300	99.7400	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
18/07/2018	IS02 On 20-September-19			Interest Rate Swap	101.92	101.9100	101.9200	101.9100	0.00
18/07/2018	IS02 On 20-December-19			Interest Rate Swap	102.90	102.9100	102.9000	102.9100	0.00
18/07/2018	IS02 On 23-March-20			Interest Rate Swap	98.98	98.9900	98.9800	98.9900	0.00
18/07/2018	IS02 On 22-June-20			Interest Rate Swap	102.60	102.6100	102.6000	102.6100	0.00
18/07/2018	IS02 On 21-September-20			Interest Rate Swap	99.66	99.6700	99.6600	99.6700	0.00
18/07/2018	IS05 On 17-December-20			Interest Rate Swap	96.53	96.5400	96.5300	96.5400	0.00
18/07/2018	IS05 On 16-March-21			Interest Rate Swap	95.78	95.7800	95.7800	95.7800	0.00
18/07/2018	IS05 On 15-June-21			Interest Rate Swap	95.00	94.9900	95.0000	94.9900	0.00
18/07/2018	IS05 On 21-September-21			Interest Rate Swap	95.20	95.1900	95.2000	95.1900	0.00
18/07/2018	IS05 On 21-December-21			Interest Rate Swap	97.41	97.4000	97.4100	97.4000	51.00
18/07/2018	IS05 On 15-March-22			Interest Rate Swap	97.56	97.5400	97.5600	97.5400	0.00
18/07/2018	IS05 On 21-June-22			Interest Rate Swap	98.77	98.7600	98.7700	98.7600	0.00
18/07/2018	IS05 On 20-September-22			Interest Rate Swap	102.69	102.6800	102.6900	102.6800	0.00
18/07/2018	IS05 On 20-December-22			Interest Rate Swap	103.95	103.9400	103.9500	103.9400	0.00
18/07/2018	IS05 On 22-March-23			Interest Rate Swap	97.37	97.3500	97.3700	97.3500	0.00
18/07/2018	IS05 On 20-June-23			Interest Rate Swap	103.40	103.3900	103.4000	103.3900	0.00
18/07/2018	IS05 On 19-September-23			Interest Rate Swap	98.94	98.9200	98.9400	98.9200	0.00
18/07/2018	IS10 On 17-December-25			Interest Rate Swap	95.70	95.6600	95.7000	95.6600	0.00
18/07/2018	IS10 On 16-March-26			Interest Rate Swap	92.70	92.6600	92.7000	92.6600	0.00
18/07/2018	IS10 On 15-June-26			Interest Rate Swap	91.44	91.4000	91.4400	91.4000	0.00
18/07/2018	IS10 On 21-September-26			Interest Rate Swap	93.59	93.5500	93.5900	93.5500	0.00
18/07/2018	IS10 On 21-December-26			Interest Rate Swap	97.35	97.3300	97.3500	97.3300	0.00
18/07/2018	IS10 On 15-March-27			Interest Rate Swap	95.91	95.9000	95.9100	95.9000	0.00
18/07/2018	IS10 On 21-June-27			Interest Rate Swap	97.96	97.9600	97.9600	97.9600	0.00
18/07/2018	IS10 On 20-September-27			Interest Rate Swap	103.37	103.3700	103.3700	103.3700	0.00
18/07/2018	IS10 On 20-December-27			Interest Rate Swap	103.70	103.7000	103.7000	103.7000	0.00
18/07/2018	IS10 On 22-March-28			Interest Rate Swap	97.24	97.2300	97.2400	97.2300	0.00
18/07/2018	IS10 On 20-June-28			Interest Rate Swap	104.37	104.3500	104.3700	104.3500	0.00
18/07/2018	IS10 On 19-September-28			Interest Rate Swap	97.96	97.9500	97.9600	97.9500	0.00
18/07/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
18/07/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	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
18/07/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
18/07/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
18/07/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
18/07/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	35,000.00
18/07/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
18/07/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
18/07/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
18/07/2018	R023 On 02-August-18			Bond Future	8.10	102.0428	102.0496	102.0428	26,307.00
18/07/2018	R023 On 02-August-18	10.40	Call	Bond Future	8132	8	8	8	0.00
18/07/2018	R023 On 02-August-18	10.41	Call	Bond Future	8166	8	8	8	0.00
18/07/2018	R023 On 02-August-18	10.39	Call	Bond Future	8099	8	8	8	0.00
18/07/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
18/07/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
18/07/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
18/07/2018	R023 On 01-November-18			Bond Future	8.16	99.9378	99.9447	99.9378	19,978.00
18/07/2018	R023 On 01-November-18	10.59	Call	Bond Future	8171	8	8	8	0.00
18/07/2018	R023 On 01-November-18	10.58	Call	Bond Future	8139	8	8	8	0.00
18/07/2018	R023 On 01-November-18	10.57	Call	Bond Future	8107	8	8	8	0.00
18/07/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	0	0	0.00
18/07/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	0	0	0.00
18/07/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	0	0	0.00
18/07/2018	R023 On 07-February-19			Bond Future	8.24	101.8737	101.8814	101.8737	0.00
18/07/2018	R023 On 07-February-19	10.57	Call	Bond Future	7484	7	7	7	0.00
18/07/2018	R023 On 07-February-19	10.59	Call	Bond Future	7543	8	8	8	0.00
18/07/2018	R023 On 07-February-19	10.58	Call	Bond Future	7514	8	8	8	0.00
18/07/2018	R023 On 07-February-19	10.58	Put	Bond Future	37	0	0	0	0.00
18/07/2018	R023 On 07-February-19	10.59	Put	Bond Future	36	0	0	0	0.00
18/07/2018	R023 On 07-February-19	10.57	Put	Bond Future	38	0	0	0	0.00
18/07/2018	R023 On 02-May-19			Bond Future	8.29	99.6583	99.6636	99.6583	0.00
18/07/2018	R023 On 02-May-19	8.46	Call	Bond Future	1944	2	2	2	0.00
18/07/2018	R023 On 02-May-19	8.45	Call	Bond Future	1924	2	2	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
18/07/2018	R023 On 02-May-19	8.44	Call	Bond Future	1903	2	2	2	0.00
18/07/2018	R023 On 02-May-19	8.45	Put	Bond Future	1431	1	1	1	0.00
18/07/2018	R023 On 02-May-19	8.44	Put	Bond Future	1442	1	1	1	0.00
18/07/2018	R023 On 02-May-19	8.46	Put	Bond Future	1420	1	1	1	0.00
18/07/2018	R035 On 02-August-18			Bond Future	9.42	99.5014	99.3161	99.5014	60,945.00
18/07/2018	R035 On 02-August-18	9.42	Call	Bond Future	925	1	1	1	0.00
18/07/2018	R035 On 02-August-18	9.43	Call	Bond Future	966	1	1	1	0.00
18/07/2018	R035 On 02-August-18	9.44	Call	Bond Future	1008	1	1	1	0.00
18/07/2018	R035 On 02-August-18	9.43	Put	Bond Future	890	1	1	1	0.00
18/07/2018	R035 On 02-August-18	9.44	Put	Bond Future	853	1	1	1	0.00
18/07/2018	R035 On 02-August-18	9.42	Put	Bond Future	929	1	1	1	0.00
18/07/2018	R035 On 01-November-18			Bond Future	9.49	96.7813	96.5925	96.7813	36,299.00
18/07/2018	R035 On 01-November-18	8.94	Call	Bond Future	762	1	1	1	0.00
18/07/2018	R035 On 01-November-18	8.93	Call	Bond Future	740	1	1	1	0.00
18/07/2018	R035 On 01-November-18	8.92	Call	Bond Future	719	1	1	1	0.00
18/07/2018	R035 On 01-November-18	8.93	Put	Bond Future	5300	5	5	5	0.00
18/07/2018	R035 On 01-November-18	8.92	Put	Bond Future	5364	5	5	5	0.00
18/07/2018	R035 On 01-November-18	8.94	Put	Bond Future	5237	5	5	5	0.00
18/07/2018	R035 On 07-February-19			Bond Future	9.56	98.6559	98.4644	98.6559	0.00
18/07/2018	R035 On 07-February-19	8.96	Call	Bond Future	1554	2	2	2	0.00
18/07/2018	R035 On 07-February-19	8.98	Call	Bond Future	1608	2	2	2	0.00
18/07/2018	R035 On 07-February-19	8.97	Call	Bond Future	1581	2	2	2	0.00
18/07/2018	R035 On 07-February-19	8.97	Put	Bond Future	6354	6	6	6	0.00
18/07/2018	R035 On 07-February-19	8.98	Put	Bond Future	6297	6	6	6	0.00
18/07/2018	R035 On 07-February-19	8.96	Put	Bond Future	6411	6	6	6	0.00
18/07/2018	R035 On 02-May-19			Bond Future	9.62	95.8161	95.6189	95.8161	0.00
18/07/2018	R035 On 02-May-19	9.74	Call	Bond Future	5031	5	5	5	0.00
18/07/2018	R035 On 02-May-19	9.75	Call	Bond Future	5072	5	5	5	0.00
18/07/2018	R035 On 02-May-19	9.73	Call	Bond Future	4989	5	5	5	0.00
18/07/2018	R035 On 02-May-19	9.73	Put	Bond Future	4154	4	4	4	0.00
18/07/2018	R035 On 02-May-19	9.75	Put	Bond Future	4085	4	4	4	0.00
18/07/2018	R035 On 02-May-19	9.74	Put	Bond Future	4120	4	4	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
18/07/2018	R186 On 02-August-18			Bond Future	8.69	112.0474	111.9655	112.0474	84,978.00
18/07/2018	R186 On 02-August-18	8.90	Call	Bond Future	1554	2	2	2	0.00
18/07/2018	R186 On 02-August-18	8.47	Call	Bond Future	197	0	0	0	0.00
18/07/2018	R186 On 02-August-18	8.50	Call	Bond Future	242	0	0	0	0.00
18/07/2018	R186 On 02-August-18	8.25	Call	Bond Future	30	0	0	0	3,020.00
18/07/2018	R186 On 02-August-18	8.75	Call	Bond Future	904	1	1	1	2,500.00
18/07/2018	R186 On 02-August-18	8.46	Call	Bond Future	184	0	0	0	0.00
18/07/2018	R186 On 02-August-18	7.50	Call	Bond Future	0	0	0	0	3,020.00
18/07/2018	R186 On 02-August-18	9.04	Call	Bond Future	2283	2	2	2	0.00
18/07/2018	R186 On 02-August-18	8.48	Call	Bond Future	211	0	0	0	0.00
18/07/2018	R186 On 02-August-18	8.25	Put	Bond Future	2804	3	3	3	0.00
18/07/2018	R186 On 02-August-18	7.50	Put	Bond Future	7769	8	8	8	0.00
18/07/2018	R186 On 02-August-18	8.46	Put	Bond Future	1609	2	2	2	0.00
18/07/2018	R186 On 02-August-18	8.75	Put	Bond Future	501	0	1	0	2,500.00
18/07/2018	R186 On 02-August-18	9.04	Put	Bond Future	90	0	0	0	0.00
18/07/2018	R186 On 02-August-18	8.48	Put	Bond Future	1509	1	2	1	0.00
18/07/2018	R186 On 02-August-18	8.50	Put	Bond Future	1412	1	1	1	0.00
18/07/2018	R186 On 02-August-18	8.47	Put	Bond Future	1559	2	2	2	0.00
18/07/2018	R186 On 02-August-18	8.90	Put	Bond Future	220	0	0	0	2,500.00
18/07/2018	R186 On 01-November-18			Bond Future	8.75	114.0469	113.9634	114.0469	22,829.00
18/07/2018	R186 On 01-November-18	8.46	Call	Bond Future	1015	1	1	1	5,000.00
18/07/2018	R186 On 01-November-18	8.53	Call	Bond Future	1182	1	1	1	0.00
18/07/2018	R186 On 01-November-18	9.14	Call	Bond Future	3268	3	3	3	0.00
18/07/2018	R186 On 01-November-18	8.52	Call	Bond Future	1158	1	1	1	0.00
18/07/2018	R186 On 01-November-18	7.96	Call	Bond Future	249	0	0	0	5,000.00
18/07/2018	R186 On 01-November-18	8.54	Call	Bond Future	1207	1	1	1	0.00
18/07/2018	R186 On 01-November-18	9.14	Put	Bond Future	922	1	1	1	5,000.00
18/07/2018	R186 On 01-November-18	8.52	Put	Bond Future	2572	3	3	3	0.00
18/07/2018	R186 On 01-November-18	7.96	Put	Bond Future	5209	5	5	5	0.00
18/07/2018	R186 On 01-November-18	8.54	Put	Bond Future	2497	2	2	2	0.00
18/07/2018	R186 On 01-November-18	8.53	Put	Bond Future	2535	2	3	2	0.00
18/07/2018	R186 On 01-November-18	8.46	Put	Bond Future	2803	3	3	3	0.00
18/07/2018	R186 On 07-February-19			Bond Future	8.82	110.9509	110.8667	110.9509	0.00
18/07/2018	R186 On 07-February-19	8.20	Call	Bond Future	1017	1	1	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
18/07/2018	R186 On 07-February-19	8.22	Call	Bond Future	1055	1	1	1	0.00
18/07/2018	R186 On 07-February-19	8.21	Call	Bond Future	1036	1	1	1	0.00
18/07/2018	R186 On 07-February-19	8.20	Put	Bond Future	4785	5	5	5	0.00
18/07/2018	R186 On 07-February-19	8.22	Put	Bond Future	4700	5	5	5	0.00
18/07/2018	R186 On 07-February-19	8.21	Put	Bond Future	4742	5	5	5	0.00
18/07/2018	R186 On 02-May-19			Bond Future	8.89	112.8158	112.7274	112.8158	0.00
18/07/2018	R186 On 02-May-19	9.03	Call	Bond Future	3680	4	4	4	0.00
18/07/2018	R186 On 02-May-19	9.02	Call	Bond Future	3646	4	4	4	0.00
18/07/2018	R186 On 02-May-19	9.01	Call	Bond Future	3611	4	4	4	0.00
18/07/2018	R186 On 02-May-19	9.02	Put	Bond Future	2882	3	3	3	0.00
18/07/2018	R186 On 02-May-19	9.01	Put	Bond Future	2905	3	3	3	0.00
18/07/2018	R186 On 02-May-19	9.03	Put	Bond Future	2860	3	3	3	0.00
18/07/2018	R197 On 02-August-18			Bond Future	297.37	297.2670	297.3746	297.2670	1,273.00
18/07/2018	R197 On 01-November-18			Bond Future	302.75	302.6422	302.7515	302.6422	2,350.00
18/07/2018	R197 On 07-February-19			Bond Future	301.32	301.2031	301.3172	301.2031	0.00
18/07/2018	R197 On 02-May-19			Bond Future	306.43	306.3198	306.4284	306.3198	0.00
18/07/2018	R202 On 02-August-18			Bond Future	232.75	232.6636	232.7530	232.6636	18,679.00
18/07/2018	R202 On 01-November-18			Bond Future	236.96	236.8706	236.9613	236.8706	3,700.00
18/07/2018	R202 On 07-February-19			Bond Future	237.69	237.5947	237.6892	237.5947	0.00
18/07/2018	R202 On 02-May-19			Bond Future	241.72	241.6311	241.7214	241.6311	0.00
18/07/2018	R204 On 02-August-18			Bond Future	6.64	101.4970	101.4903	101.4970	10,270.00
18/07/2018	R204 On 02-August-18	8.98	Call	Bond Future	857	1	1	1	0.00
18/07/2018	R204 On 02-August-18	8.99	Call	Bond Future	861	1	1	1	0.00
18/07/2018	R204 On 02-August-18	8.97	Call	Bond Future	854	1	1	1	0.00
18/07/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
18/07/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
18/07/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
18/07/2018	R207 On 02-August-18			Bond Future	7.39	100.2645	100.2587	100.2645	20,062.00
18/07/2018	R207 On 02-August-18	6.85	Call	Bond Future	0	0	0	0	0.00
18/07/2018	R207 On 02-August-18	6.87	Call	Bond Future	0	0	0	0	0.00
18/07/2018	R207 On 02-August-18	6.86	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2018	R207 On 02-August-18	6.85	Put	Bond Future	727	1	1	1	0.00
18/07/2018	R207 On 02-August-18	6.87	Put	Bond Future	700	1	1	1	0.00
18/07/2018	R207 On 02-August-18	6.86	Put	Bond Future	713	1	1	1	0.00
18/07/2018	R207 On 01-November-18			Bond Future	7.41	102.0538	102.0477	102.0538	1,678.00
18/07/2018	R207 On 01-November-18	6.75	Call	Bond Future	14	0	0	0	0.00
18/07/2018	R207 On 01-November-18	6.74	Call	Bond Future	13	0	0	0	0.00
18/07/2018	R207 On 01-November-18	6.76	Call	Bond Future	14	0	0	0	0.00
18/07/2018	R207 On 01-November-18	6.74	Put	Bond Future	772	1	1	1	0.00
18/07/2018	R207 On 01-November-18	6.75	Put	Bond Future	760	1	1	1	0.00
18/07/2018	R207 On 01-November-18	6.76	Put	Bond Future	750	1	1	1	0.00
18/07/2018	R207 On 07-February-19			Bond Future	7.45	100.3856	100.3802	100.3856	0.00
18/07/2018	R207 On 07-February-19	6.53	Call	Bond Future	16	0	0	0	0.00
18/07/2018	R207 On 07-February-19	6.52	Call	Bond Future	15	0	0	0	0.00
18/07/2018	R207 On 07-February-19	6.51	Call	Bond Future	15	0	0	0	0.00
18/07/2018	R207 On 07-February-19	6.52	Put	Bond Future	832	1	1	1	0.00
18/07/2018	R207 On 07-February-19	6.51	Put	Bond Future	840	1	1	1	0.00
18/07/2018	R207 On 07-February-19	6.53	Put	Bond Future	823	1	1	1	0.00
18/07/2018	R207 On 02-May-19			Bond Future	7.50	102.0730	102.0650	102.0730	0.00
18/07/2018	R207 On 02-May-19	7.61	Call	Bond Future	308	0	0	0	0.00
18/07/2018	R207 On 02-May-19	7.63	Call	Bond Future	317	0	0	0	0.00
18/07/2018	R207 On 02-May-19	7.62	Call	Bond Future	312	0	0	0	0.00
18/07/2018	R207 On 02-May-19	7.62	Put	Bond Future	230	0	0	0	0.00
18/07/2018	R207 On 02-May-19	7.63	Put	Bond Future	228	0	0	0	0.00
18/07/2018	R207 On 02-May-19	7.61	Put	Bond Future	232	0	0	0	0.00
18/07/2018	R208 On 02-August-18			Bond Future	7.69	100.1640	100.1559	100.1640	14,964.00
18/07/2018	R208 On 02-August-18	7.14	Call	Bond Future	1	0	0	0	0.00
18/07/2018	R208 On 02-August-18	7.12	Call	Bond Future	1	0	0	0	0.00
18/07/2018	R208 On 02-August-18	7.13	Call	Bond Future	1	0	0	0	0.00
18/07/2018	R208 On 02-August-18	7.13	Put	Bond Future	1309	1	1	1	0.00
18/07/2018	R208 On 02-August-18	7.14	Put	Bond Future	1286	1	1	1	0.00
18/07/2018	R208 On 02-August-18	7.12	Put	Bond Future	1333	1	1	1	0.00
18/07/2018	R208 On 01-November-18			Bond Future	7.74	98.5519	98.5436	98.5519	14,364.00
18/07/2018	R208 On 01-November-18	7.11	Call	Bond Future	49	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
18/07/2018	R208 On 01-November-18	7.12	Call	Bond Future	51	0	0	0	0.00
18/07/2018	R208 On 01-November-18	7.10	Call	Bond Future	48	0	0	0	0.00
18/07/2018	R208 On 01-November-18	7.12	Put	Bond Future	1381	1	1	1	0.00
18/07/2018	R208 On 01-November-18	7.10	Put	Bond Future	1421	1	1	1	0.00
18/07/2018	R208 On 01-November-18	7.11	Put	Bond Future	1401	1	1	1	0.00
18/07/2018	R208 On 07-February-19			Bond Future	7.81	100.4609	100.4532	100.4609	0.00
18/07/2018	R208 On 07-February-19	7.08	Call	Bond Future	91	0	0	0	0.00
18/07/2018	R208 On 07-February-19	7.07	Call	Bond Future	88	0	0	0	0.00
18/07/2018	R208 On 07-February-19	7.06	Call	Bond Future	85	0	0	0	0.00
18/07/2018	R208 On 07-February-19	7.08	Put	Bond Future	1489	1	1	1	0.00
18/07/2018	R208 On 07-February-19	7.06	Put	Bond Future	1521	2	2	2	0.00
18/07/2018	R208 On 07-February-19	7.07	Put	Bond Future	1505	2	2	2	0.00
18/07/2018	R208 On 02-May-19			Bond Future	7.87	98.7496	98.7393	98.7496	0.00
18/07/2018	R208 On 02-May-19	8.02	Call	Bond Future	981	1	1	1	0.00
18/07/2018	R208 On 02-May-19	8.03	Call	Bond Future	992	1	1	1	0.00
18/07/2018	R208 On 02-May-19	8.04	Call	Bond Future	1003	1	1	1	0.00
18/07/2018	R208 On 02-May-19	8.04	Put	Bond Future	705	1	1	1	0.00
18/07/2018	R208 On 02-May-19	8.02	Put	Bond Future	717	1	1	1	0.00
18/07/2018	R208 On 02-May-19	8.03	Put	Bond Future	711	1	1	1	0.00
18/07/2018	R209 On 02-August-18			Bond Future	9.39	75.4969	75.3387	75.4969	89,878.00
18/07/2018	R209 On 02-August-18	10.21	Call	Bond Future	5254	5	5	5	0.00
18/07/2018	R209 On 02-August-18	8.83	Call	Bond Future	15	0	0	0	0.00
18/07/2018	R209 On 02-August-18	8.96	Call	Bond Future	55	0	0	0	5,000.00
18/07/2018	R209 On 02-August-18	9.43	Call	Bond Future	951	1	1	1	0.00
18/07/2018	R209 On 02-August-18	10.84	Call	Bond Future	8924	9	9	9	0.00
18/07/2018	R209 On 02-August-18	9.66	Call	Bond Future	2011	2	2	2	435.00
18/07/2018	R209 On 02-August-18	8.49	Call	Bond Future	0	0	0	0	500.00
18/07/2018	R209 On 02-August-18	10.38	Call	Bond Future	6272	6	6	6	0.00
18/07/2018	R209 On 02-August-18	9.21	Call	Bond Future	330	0	0	0	0.00
18/07/2018	R209 On 02-August-18	8.46	Call	Bond Future	0	0	0	0	5,000.00
18/07/2018	R209 On 02-August-18	10.39	Call	Bond Future	6331	6	6	6	0.00
18/07/2018	R209 On 02-August-18	10.40	Call	Bond Future	6390	7	6	7	0.00
18/07/2018	R209 On 02-August-18	10.40	Put	Bond Future	1	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
18/07/2018	R209 On 02-August-18	10.38	Put	Bond Future	2	0	0	0	0.00
18/07/2018	R209 On 02-August-18	9.66	Put	Bond Future	239	0	0	0	0.00
18/07/2018	R209 On 02-August-18	10.39	Put	Bond Future	2	0	0	0	0.00
18/07/2018	R209 On 02-August-18	8.46	Put	Bond Future	6781	7	7	7	0.00
18/07/2018	R209 On 02-August-18	8.96	Put	Bond Future	3099	3	3	3	0.00
18/07/2018	R209 On 02-August-18	10.84	Put	Bond Future	0	0	0	0	435.00
18/07/2018	R209 On 02-August-18	9.43	Put	Bond Future	711	1	1	1	5,000.00
18/07/2018	R209 On 02-August-18	8.83	Put	Bond Future	4006	4	4	4	500.00
18/07/2018	R209 On 02-August-18	8.49	Put	Bond Future	6549	6	7	6	0.00
18/07/2018	R209 On 02-August-18	9.21	Put	Bond Future	1600	1	2	1	500.00
18/07/2018	R209 On 02-August-18	10.21	Put	Bond Future	8	0	0	0	435.00
18/07/2018	R209 On 01-November-18			Bond Future	9.45	73.6965	73.5353	73.6965	89,063.00
18/07/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72647	73	73	73	0.00
18/07/2018	R209 On 01-November-18	8.89	Call	Bond Future	639	1	1	1	2,000.00
18/07/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72647	73	73	73	0.00
18/07/2018	R209 On 01-November-18	10.00	Call	Bond Future	4440	5	4	5	0.00
18/07/2018	R209 On 01-November-18	9.97	Call	Bond Future	4297	4	4	4	0.00
18/07/2018	R209 On 01-November-18	9.64	Call	Bond Future	2843	3	3	3	2,000.00
18/07/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72647	73	73	73	0.00
18/07/2018	R209 On 01-November-18	9.34	Call	Bond Future	1766	2	2	2	0.00
18/07/2018	R209 On 01-November-18	9.98	Call	Bond Future	4345	4	4	4	0.00
18/07/2018	R209 On 01-November-18	9.94	Call	Bond Future	4156	4	4	4	0.00
18/07/2018	R209 On 01-November-18	10.57	Call	Bond Future	7317	7	7	7	0.00
18/07/2018	R209 On 01-November-18	10.57	Put	Bond Future	343	0	0	0	0.00
18/07/2018	R209 On 01-November-18	9.94	Put	Bond Future	986	1	1	1	0.00
18/07/2018	R209 On 01-November-18	10.00	Put	Bond Future	894	1	1	1	5,850.00
18/07/2018	R209 On 01-November-18	9.97	Put	Bond Future	939	1	1	1	0.00
18/07/2018	R209 On 01-November-18	9.64	Put	Bond Future	1600	2	2	2	0.00
18/07/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
18/07/2018	R209 On 01-November-18	9.98	Put	Bond Future	924	1	1	1	2,000.00
18/07/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
18/07/2018	R209 On 01-November-18	9.34	Put	Bond Future	2529	2	3	2	0.00
18/07/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
18/07/2018	R209 On 01-November-18	8.89	Put	Bond Future	4571	4	5	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
18/07/2018	R209 On 07-February-19			Bond Future	9.52	75.1239	74.9602	75.1239	0.00
18/07/2018	R209 On 07-February-19	8.96	Call	Bond Future	1457	2	1	2	0.00
18/07/2018	R209 On 07-February-19	8.97	Call	Bond Future	1481	2	1	2	0.00
18/07/2018	R209 On 07-February-19	8.95	Call	Bond Future	1433	2	1	2	0.00
18/07/2018	R209 On 07-February-19	8.95	Put	Bond Future	5344	5	5	5	0.00
18/07/2018	R209 On 07-February-19	8.96	Put	Bond Future	5296	5	5	5	0.00
18/07/2018	R209 On 07-February-19	8.97	Put	Bond Future	5248	5	5	5	0.00
18/07/2018	R209 On 02-May-19			Bond Future	9.57	73.2385	73.0702	73.2385	0.00
18/07/2018	R209 On 02-May-19	9.69	Call	Bond Future	4334	4	4	4	0.00
18/07/2018	R209 On 02-May-19	9.68	Call	Bond Future	4299	4	4	4	0.00
18/07/2018	R209 On 02-May-19	9.70	Call	Bond Future	4369	4	4	4	0.00
18/07/2018	R209 On 02-May-19	9.68	Put	Bond Future	3587	4	4	4	0.00
18/07/2018	R209 On 02-May-19	9.69	Put	Bond Future	3557	3	4	3	0.00
18/07/2018	R209 On 02-May-19	9.70	Put	Bond Future	3527	3	4	3	0.00
18/07/2018	R210 On 02-August-18			Bond Future	185.02	184.9459	185.0162	184.9459	1,480.00
18/07/2018	R210 On 01-November-18			Bond Future	185.86	185.7899	185.8615	185.7899	949.00
18/07/2018	R210 On 07-February-19			Bond Future	189.50	189.4223	189.4969	189.4223	0.00
18/07/2018	R210 On 02-May-19			Bond Future	190.16	190.0901	190.1613	190.0901	0.00
18/07/2018	R212 On 02-August-18			Bond Future	153.33	153.2700	153.3272	153.2700	4,307.00
18/07/2018	R212 On 01-November-18			Bond Future	156.10	156.0415	156.0996	156.0415	1,526.00
18/07/2018	R212 On 07-February-19			Bond Future	157.00	156.9386	156.9993	156.9386	0.00
18/07/2018	R212 On 02-May-19			Bond Future	159.66	159.6047	159.6625	159.6047	0.00
18/07/2018	R213 On 02-August-18			Bond Future	9.17	87.1262	87.0403	87.1262	28,004.00
18/07/2018	R213 On 02-August-18	9.07	Call	Bond Future	463	1	0	1	0.00
18/07/2018	R213 On 02-August-18	9.06	Call	Bond Future	439	0	0	0	0.00
18/07/2018	R213 On 02-August-18	9.05	Call	Bond Future	415	0	0	0	0.00
18/07/2018	R213 On 02-August-18	9.06	Put	Bond Future	1164	1	1	1	0.00
18/07/2018	R213 On 02-August-18	9.05	Put	Bond Future	1207	1	1	1	0.00
18/07/2018	R213 On 02-August-18	9.07	Put	Bond Future	1121	1	1	1	0.00
18/07/2018	R213 On 01-November-18			Bond Future	9.23	85.1349	85.0475	85.1349	18,903.00
18/07/2018	R213 On 01-November-18	8.66	Call	Bond Future	581	1	1	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
18/07/2018	R213 On 01-November-18	8.65	Call	Bond Future	564	1	1	1	0.00
18/07/2018	R213 On 01-November-18	8.64	Call	Bond Future	548	1	1	1	0.00
18/07/2018	R213 On 01-November-18	8.65	Put	Bond Future	4443	4	4	4	0.00
18/07/2018	R213 On 01-November-18	8.64	Put	Bond Future	4496	4	4	4	0.00
18/07/2018	R213 On 01-November-18	8.66	Put	Bond Future	4391	4	4	4	0.00
18/07/2018	R213 On 07-February-19			Bond Future	9.31	86.7841	86.6956	86.7841	0.00
18/07/2018	R213 On 07-February-19	8.68	Call	Bond Future	1201	1	1	1	0.00
18/07/2018	R213 On 07-February-19	8.69	Call	Bond Future	1223	1	1	1	0.00
18/07/2018	R213 On 07-February-19	8.70	Call	Bond Future	1244	1	1	1	0.00
18/07/2018	R213 On 07-February-19	8.69	Put	Bond Future	5245	5	5	5	0.00
18/07/2018	R213 On 07-February-19	8.70	Put	Bond Future	5199	5	5	5	0.00
18/07/2018	R213 On 07-February-19	8.68	Put	Bond Future	5291	5	5	5	0.00
18/07/2018	R213 On 02-May-19			Bond Future	9.36	84.6951	84.6030	84.6951	0.00
18/07/2018	R213 On 02-May-19	9.50	Call	Bond Future	4128	4	4	4	0.00
18/07/2018	R213 On 02-May-19	9.49	Call	Bond Future	4094	4	4	4	0.00
18/07/2018	R213 On 02-May-19	9.48	Call	Bond Future	4059	4	4	4	0.00
18/07/2018	R213 On 02-May-19	9.49	Put	Bond Future	3301	3	3	3	0.00
18/07/2018	R213 On 02-May-19	9.48	Put	Bond Future	3328	3	3	3	0.00
18/07/2018	R213 On 02-May-19	9.50	Put	Bond Future	3274	3	3	3	0.00
18/07/2018	R214 On 02-August-18			Bond Future	9.55	74.8682	74.7389	74.8682	23,670.00
18/07/2018	R214 On 02-August-18	8.94	Call	Bond Future	9	0	0	0	0.00
18/07/2018	R214 On 02-August-18	8.96	Call	Bond Future	11	0	0	0	0.00
18/07/2018	R214 On 02-August-18	8.95	Call	Bond Future	10	0	0	0	0.00
18/07/2018	R214 On 02-August-18	8.95	Put	Bond Future	4510	4	5	4	0.00
18/07/2018	R214 On 02-August-18	8.96	Put	Bond Future	4433	4	4	4	0.00
18/07/2018	R214 On 02-August-18	8.94	Put	Bond Future	4587	4	5	4	0.00
18/07/2018	R214 On 01-November-18			Bond Future	9.61	72.9116	72.7798	72.9116	17,922.00
18/07/2018	R214 On 01-November-18	8.98	Call	Bond Future	601	1	1	1	0.00
18/07/2018	R214 On 01-November-18	8.99	Call	Bond Future	619	1	1	1	0.00
18/07/2018	R214 On 01-November-18	9.00	Call	Bond Future	637	1	1	1	0.00
18/07/2018	R214 On 01-November-18	9.00	Put	Bond Future	5161	5	5	5	0.00
18/07/2018	R214 On 01-November-18	8.98	Put	Bond Future	5280	5	5	5	0.00
18/07/2018	R214 On 01-November-18	8.99	Put	Bond Future	5220	5	5	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
18/07/2018	R214 On 07-February-19			Bond Future	9.68	74.3239	74.1902	74.3239	0.00
18/07/2018	R214 On 07-February-19	9.04	Call	Bond Future	1318	1	1	1	0.00
18/07/2018	R214 On 07-February-19	9.05	Call	Bond Future	1342	1	1	1	0.00
18/07/2018	R214 On 07-February-19	9.03	Call	Bond Future	1295	1	1	1	0.00
18/07/2018	R214 On 07-February-19	9.03	Put	Bond Future	6042	6	6	6	0.00
18/07/2018	R214 On 07-February-19	9.04	Put	Bond Future	5989	6	6	6	0.00
18/07/2018	R214 On 07-February-19	9.05	Put	Bond Future	5936	6	6	6	0.00
18/07/2018	R214 On 02-May-19			Bond Future	9.73	72.2789	72.1411	72.2789	0.00
18/07/2018	R214 On 02-May-19	9.87	Call	Bond Future	4624	5	5	5	0.00
18/07/2018	R214 On 02-May-19	9.85	Call	Bond Future	4550	5	5	5	0.00
18/07/2018	R214 On 02-May-19	9.86	Call	Bond Future	4587	5	5	5	0.00
18/07/2018	R214 On 02-May-19	9.86	Put	Bond Future	3726	4	4	4	0.00
18/07/2018	R214 On 02-May-19	9.87	Put	Bond Future	3695	4	4	4	0.00
18/07/2018	R214 On 02-May-19	9.85	Put	Bond Future	3757	4	4	4	0.00
18/07/2018	R248 On 02-August-18			Bond Future	9.59	95.7508	95.5399	95.7508	84,567.00
18/07/2018	R248 On 02-August-18	8.99	Call	Bond Future	10	0	0	0	0.00
18/07/2018	R248 On 02-August-18	8.98	Call	Bond Future	9	0	0	0	0.00
18/07/2018	R248 On 02-August-18	8.97	Call	Bond Future	8	0	0	0	0.00
18/07/2018	R248 On 02-August-18	8.98	Put	Bond Future	5892	6	6	6	0.00
18/07/2018	R248 On 02-August-18	8.97	Put	Bond Future	5992	6	6	6	0.00
18/07/2018	R248 On 02-August-18	8.99	Put	Bond Future	5792	6	6	6	0.00
18/07/2018	R248 On 01-November-18			Bond Future	9.66	93.0269	92.8123	93.0269	80,008.00
18/07/2018	R248 On 01-November-18	9.01	Call	Bond Future	622	1	1	1	0.00
18/07/2018	R248 On 01-November-18	9.03	Call	Bond Future	663	1	1	1	0.00
18/07/2018	R248 On 01-November-18	9.02	Call	Bond Future	642	1	1	1	0.00
18/07/2018	R248 On 01-November-18	9.02	Put	Bond Future	6659	6	7	6	0.00
18/07/2018	R248 On 01-November-18	9.03	Put	Bond Future	6580	6	7	6	0.00
18/07/2018	R248 On 01-November-18	9.01	Put	Bond Future	6739	7	7	7	0.00
18/07/2018	R248 On 07-February-19			Bond Future	9.72	94.8289	94.6107	94.8289	0.00
18/07/2018	R248 On 07-February-19	9.06	Call	Bond Future	1568	2	2	2	0.00
18/07/2018	R248 On 07-February-19	9.07	Call	Bond Future	1597	2	2	2	0.00
18/07/2018	R248 On 07-February-19	9.05	Call	Bond Future	1539	2	2	2	0.00
18/07/2018	R248 On 07-February-19	9.07	Put	Bond Future	7707	8	8	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
18/07/2018	R248 On 07-February-19	9.05	Put	Bond Future	7848	8	8	8	0.00
18/07/2018	R248 On 07-February-19	9.06	Put	Bond Future	7777	8	8	8	0.00
18/07/2018	R248 On 02-May-19			Bond Future	9.78	91.9881	91.7640	91.9881	0.00
18/07/2018	R248 On 02-May-19	9.90	Call	Bond Future	5782	6	6	6	0.00
18/07/2018	R248 On 02-May-19	9.91	Call	Bond Future	5829	6	6	6	0.00
18/07/2018	R248 On 02-May-19	9.89	Call	Bond Future	5736	6	6	6	0.00
18/07/2018	R248 On 02-May-19	9.91	Put	Bond Future	4673	5	5	5	0.00
18/07/2018	R248 On 02-May-19	9.89	Put	Bond Future	4751	5	5	5	0.00
18/07/2018	R248 On 02-May-19	9.90	Put	Bond Future	4712	5	5	5	0.00