



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	2025 On 01-February-18			Bond Future	130.92	130.7548	130.9193	130.7548	1,070.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2018	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
08/01/2018	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
08/01/2018	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
08/01/2018	2025 On 01-February-18	133.90	Put	Bond Future	2981	3	2981	3	0.00
08/01/2018	2025 On 01-February-18	133.88	Put	Bond Future	2961	3	2961	3	0.00
08/01/2018	2025 On 01-February-18	133.89	Put	Bond Future	2971	3	2971	3	0.00
08/01/2018	2025 On 03-May-18			Bond Future	133.37	133.2053	133.3728	133.2053	0.00
08/01/2018	2025 On 03-May-18	133.22	Call	Bond Future	153	0	153	0	0.00
08/01/2018	2025 On 03-May-18	133.21	Call	Bond Future	163	0	163	0	0.00
08/01/2018	2025 On 03-May-18	133.20	Call	Bond Future	173	0	173	0	0.00
08/01/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
08/01/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
08/01/2018	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
08/01/2018	2025 On 02-August-18			Bond Future	135.85	135.6809	135.8479	135.6809	0.00
08/01/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
08/01/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
08/01/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
08/01/2018	2025 On 02-August-18	136.66	Put	Bond Future	812	1	812	1	0.00
08/01/2018	2025 On 02-August-18	136.67	Put	Bond Future	822	1	822	1	0.00
08/01/2018	2025 On 02-August-18	136.65	Put	Bond Future	802	1	802	1	0.00
08/01/2018	2029 On 01-February-18			Bond Future	101.02	101.0243	101.0198	101.0243	1,370.00
08/01/2018	2029 On 03-May-18			Bond Future	101.89	101.8995	101.8948	101.8995	0.00
08/01/2018	2029 On 02-August-18			Bond Future	103.82	103.8273	103.8197	103.8273	0.00
08/01/2018	2030 On 01-February-18			Bond Future	9.19	91.9204	9.1865	91.9204	71,083.00
08/01/2018	2030 On 01-February-18	9.38	Call	Bond Future	1294	2	1294	2	0.00
08/01/2018	2030 On 01-February-18	9.39	Call	Bond Future	1360	2	1360	2	0.00
08/01/2018	2030 On 01-February-18	9.37	Call	Bond Future	1228	2	1228	2	0.00
08/01/2018	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
08/01/2018	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
08/01/2018	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
08/01/2018	2030 On 03-May-18			Bond Future	9.24	93.6383	9.2435	93.6383	0.00
08/01/2018	2030 On 03-May-18	9.49	Call	Bond Future	1618	2	1618	2	0.00
08/01/2018	2030 On 03-May-18	9.51	Call	Bond Future	1747	2	1747	2	0.00
08/01/2018	2030 On 03-May-18	9.50	Call	Bond Future	1683	2	1683	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2018	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
08/01/2018	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
08/01/2018	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
08/01/2018	2030 On 02-August-18			Bond Future	9.30	91.3898	9.3033	91.3898	0.00
08/01/2018	2030 On 02-August-18	9.46	Call	Bond Future	1015	1	1015	1	0.00
08/01/2018	2030 On 02-August-18	9.47	Call	Bond Future	1080	1	1080	1	0.00
08/01/2018	2030 On 02-August-18	9.45	Call	Bond Future	951	1	951	1	0.00
08/01/2018	2030 On 02-August-18	9.47	Put	Bond Future	0	0	0	0	0.00
08/01/2018	2030 On 02-August-18	9.45	Put	Bond Future	0	0	0	0	0.00
08/01/2018	2030 On 02-August-18	9.46	Put	Bond Future	0	0	0	0	0.00
08/01/2018	2032 On 01-February-18			Bond Future	9.37	94.6065	9.3674	94.6065	38,482.00
08/01/2018	2032 On 01-February-18	9.57	Call	Bond Future	2145	2	2145	2	0.00
08/01/2018	2032 On 01-February-18	9.30	Call	Bond Future	1046	1	1046	1	7,800.00
08/01/2018	2032 On 01-February-18	9.56	Call	Bond Future	2097	2	2097	2	0.00
08/01/2018	2032 On 01-February-18	9.20	Call	Bond Future	752	1	752	1	7,500.00
08/01/2018	2032 On 01-February-18	9.55	Call	Bond Future	2050	2	2050	2	0.00
08/01/2018	2032 On 01-February-18	9.45	Call	Bond Future	1604	2	1604	2	750.00
08/01/2018	2032 On 01-February-18	9.40	Call	Bond Future	1403	2	1403	2	6,800.00
08/01/2018	2032 On 01-February-18	9.20	Put	Bond Future	1981	2	1981	2	0.00
08/01/2018	2032 On 01-February-18	9.56	Put	Bond Future	712	1	712	1	0.00
08/01/2018	2032 On 01-February-18	9.45	Put	Bond Future	1006	1	1006	1	0.00
08/01/2018	2032 On 01-February-18	9.40	Put	Bond Future	1166	1	1166	1	0.00
08/01/2018	2032 On 01-February-18	9.55	Put	Bond Future	736	1	736	1	0.00
08/01/2018	2032 On 01-February-18	9.57	Put	Bond Future	689	1	689	1	0.00
08/01/2018	2032 On 01-February-18	9.30	Put	Bond Future	1538	1	1538	1	0.00
08/01/2018	2032 On 03-May-18			Bond Future	9.42	92.2172	9.4243	92.2172	0.00
08/01/2018	2032 On 03-May-18	9.70	Call	Bond Future	4088	4	4088	4	0.00
08/01/2018	2032 On 03-May-18	9.71	Call	Bond Future	4130	4	4130	4	0.00
08/01/2018	2032 On 03-May-18	9.72	Call	Bond Future	4173	4	4173	4	0.00
08/01/2018	2032 On 03-May-18	9.72	Put	Bond Future	2088	2	2088	2	0.00
08/01/2018	2032 On 03-May-18	9.70	Put	Bond Future	2142	2	2142	2	0.00
08/01/2018	2032 On 03-May-18	9.71	Put	Bond Future	2115	2	2115	2	0.00
08/01/2018	2032 On 02-August-18			Bond Future	9.48	93.9476	9.4816	93.9476	0.00
08/01/2018	2032 On 02-August-18	9.68	Call	Bond Future	4580	5	4580	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2018	2032 On 02-August-18	9.67	Call	Bond Future	4540	5	4540	5	0.00
08/01/2018	2032 On 02-August-18	9.66	Call	Bond Future	4501	5	4501	5	0.00
08/01/2018	2032 On 02-August-18	9.67	Put	Bond Future	3223	3	3223	3	0.00
08/01/2018	2032 On 02-August-18	9.66	Put	Bond Future	3252	3	3252	3	0.00
08/01/2018	2032 On 02-August-18	9.68	Put	Bond Future	3193	3	3193	3	0.00
08/01/2018	2033 On 01-February-18			Bond Future	105.40	105.4082	105.4036	105.4082	5,730.00
08/01/2018	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
08/01/2018	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
08/01/2018	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
08/01/2018	2033 On 01-February-18	109.65	Put	Bond Future	4246	4	4246	4	0.00
08/01/2018	2033 On 01-February-18	109.66	Put	Bond Future	4256	4	4256	4	0.00
08/01/2018	2033 On 01-February-18	109.64	Put	Bond Future	4236	4	4236	4	0.00
08/01/2018	2033 On 03-May-18			Bond Future	106.29	106.2957	106.2909	106.2957	0.00
08/01/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
08/01/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
08/01/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
08/01/2018	2033 On 03-May-18	107.69	Put	Bond Future	1399	1	1399	1	0.00
08/01/2018	2033 On 03-May-18	107.70	Put	Bond Future	1409	1	1409	1	0.00
08/01/2018	2033 On 03-May-18	107.71	Put	Bond Future	1419	1	1419	1	0.00
08/01/2018	2033 On 02-August-18			Bond Future	108.30	108.3067	108.2989	108.3067	0.00
08/01/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
08/01/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
08/01/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
08/01/2018	2033 On 02-August-18	109.93	Put	Bond Future	1631	2	1631	2	0.00
08/01/2018	2033 On 02-August-18	109.94	Put	Bond Future	1641	2	1641	2	0.00
08/01/2018	2033 On 02-August-18	109.92	Put	Bond Future	1621	2	1621	2	0.00
08/01/2018	2037 On 01-February-18			Bond Future	9.70	90.0670	9.6979	90.0670	43,916.00
08/01/2018	2037 On 01-February-18	9.88	Call	Bond Future	2258	2	2258	2	2,000.00
08/01/2018	2037 On 01-February-18	9.82	Call	Bond Future	1963	2	1963	2	0.00
08/01/2018	2037 On 01-February-18	9.83	Call	Bond Future	2011	2	2011	2	0.00
08/01/2018	2037 On 01-February-18	10.72	Call	Bond Future	7578	8	7578	8	0.00
08/01/2018	2037 On 01-February-18	9.81	Call	Bond Future	1916	2	1916	2	0.00
08/01/2018	2037 On 01-February-18	10.32	Call	Bond Future	4886	5	4886	5	0.00
08/01/2018	2037 On 01-February-18	10.32	Put	Bond Future	167	0	167	0	2,000.00

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08/01/2018	2037 On 01-February-18	10.72	Put	Bond Future	27	0	27	0	2,000.00
08/01/2018	2037 On 01-February-18	9.83	Put	Bond Future	975	1	975	1	0.00
08/01/2018	2037 On 01-February-18	9.81	Put	Bond Future	1036	1	1036	1	0.00
08/01/2018	2037 On 01-February-18	9.88	Put	Bond Future	835	1	835	1	0.00
08/01/2018	2037 On 01-February-18	9.82	Put	Bond Future	1005	1	1005	1	0.00
08/01/2018	2037 On 03-May-18			Bond Future	9.76	91.7503	9.7598	91.7503	0.00
08/01/2018	2037 On 03-May-18	9.97	Call	Bond Future	4242	4	4242	4	0.00
08/01/2018	2037 On 03-May-18	9.99	Call	Bond Future	4331	5	4331	5	0.00
08/01/2018	2037 On 03-May-18	9.98	Call	Bond Future	4286	4	4286	4	0.00
08/01/2018	2037 On 03-May-18	9.98	Put	Bond Future	2591	3	2591	3	0.00
08/01/2018	2037 On 03-May-18	9.97	Put	Bond Future	2622	3	2622	3	0.00
08/01/2018	2037 On 03-May-18	9.99	Put	Bond Future	2559	3	2559	3	0.00
08/01/2018	2037 On 02-August-18			Bond Future	9.82	89.2160	9.8242	89.2160	0.00
08/01/2018	2037 On 02-August-18	9.95	Call	Bond Future	4875	5	4875	5	0.00
08/01/2018	2037 On 02-August-18	9.96	Call	Bond Future	4917	5	4917	5	0.00
08/01/2018	2037 On 02-August-18	9.97	Call	Bond Future	4959	5	4959	5	0.00
08/01/2018	2037 On 02-August-18	9.97	Put	Bond Future	3845	4	3845	4	0.00
08/01/2018	2037 On 02-August-18	9.95	Put	Bond Future	3913	4	3913	4	0.00
08/01/2018	2037 On 02-August-18	9.96	Put	Bond Future	3879	4	3879	4	0.00
08/01/2018	2038 On 01-February-18			Bond Future	127.46	127.8705	127.4576	127.8705	19,909.00
08/01/2018	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
08/01/2018	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
08/01/2018	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
08/01/2018	2038 On 01-February-18	136.93	Put	Bond Future	9472	9	9472	9	0.00
08/01/2018	2038 On 01-February-18	136.95	Put	Bond Future	9492	9	9492	9	0.00
08/01/2018	2038 On 01-February-18	136.94	Put	Bond Future	9482	9	9482	9	0.00
08/01/2018	2038 On 03-May-18			Bond Future	129.85	130.2669	129.8461	130.2669	0.00
08/01/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
08/01/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
08/01/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
08/01/2018	2038 On 03-May-18	132.27	Put	Bond Future	2424	2	2424	2	0.00
08/01/2018	2038 On 03-May-18	132.29	Put	Bond Future	2444	2	2444	2	0.00
08/01/2018	2038 On 03-May-18	132.28	Put	Bond Future	2434	2	2434	2	0.00
08/01/2018	2038 On 02-August-18			Bond Future	132.25	132.6814	132.2490	132.6814	0.00

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08/01/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
08/01/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
08/01/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
08/01/2018	2038 On 02-August-18	134.53	Put	Bond Future	2281	2	2281	2	0.00
08/01/2018	2038 On 02-August-18	134.54	Put	Bond Future	2291	2	2291	2	0.00
08/01/2018	2038 On 02-August-18	134.55	Put	Bond Future	2301	2	2301	2	0.00
08/01/2018	2040 On 01-February-18			Bond Future	9.79	93.3736	9.7880	93.3736	27,816.00
08/01/2018	2040 On 01-February-18	9.87	Call	Bond Future	1929	2	1929	2	0.00
08/01/2018	2040 On 01-February-18	9.89	Call	Bond Future	2026	2	2026	2	0.00
08/01/2018	2040 On 01-February-18	9.88	Call	Bond Future	1977	2	1977	2	0.00
08/01/2018	2040 On 01-February-18	9.88	Put	Bond Future	1205	1	1205	1	0.00
08/01/2018	2040 On 01-February-18	9.89	Put	Bond Future	1171	1	1171	1	0.00
08/01/2018	2040 On 01-February-18	9.87	Put	Bond Future	1240	1	1240	1	0.00
08/01/2018	2040 On 03-May-18			Bond Future	9.85	95.1186	9.8505	95.1186	0.00
08/01/2018	2040 On 03-May-18	10.07	Call	Bond Future	4644	5	4644	5	0.00
08/01/2018	2040 On 03-May-18	10.08	Call	Bond Future	4692	5	4692	5	0.00
08/01/2018	2040 On 03-May-18	9.00	Call	Bond Future	1032	1	1032	1	1,500.00
08/01/2018	2040 On 03-May-18	10.06	Call	Bond Future	4597	5	4597	5	0.00
08/01/2018	2040 On 03-May-18	10.00	Call	Bond Future	4317	5	4317	5	1,500.00
08/01/2018	2040 On 03-May-18	9.00	Put	Bond Future	8600	8	8600	8	0.00
08/01/2018	2040 On 03-May-18	10.06	Put	Bond Future	2874	3	2874	3	0.00
08/01/2018	2040 On 03-May-18	10.00	Put	Bond Future	3082	3	3082	3	0.00
08/01/2018	2040 On 03-May-18	10.07	Put	Bond Future	2840	3	2840	3	0.00
08/01/2018	2040 On 03-May-18	10.08	Put	Bond Future	2807	3	2807	3	0.00
08/01/2018	2040 On 02-August-18			Bond Future	9.92	92.3971	9.9155	92.3971	0.00
08/01/2018	2040 On 02-August-18	10.05	Call	Bond Future	5341	6	5341	6	0.00
08/01/2018	2040 On 02-August-18	10.04	Call	Bond Future	5297	6	5297	6	0.00
08/01/2018	2040 On 02-August-18	10.03	Call	Bond Future	5253	5	5253	5	0.00
08/01/2018	2040 On 02-August-18	10.04	Put	Bond Future	4279	4	4279	4	0.00
08/01/2018	2040 On 02-August-18	10.03	Put	Bond Future	4316	4	4316	4	0.00
08/01/2018	2040 On 02-August-18	10.05	Put	Bond Future	4243	4	4243	4	0.00
08/01/2018	2044 On 01-February-18			Bond Future	9.84	90.2936	9.8377	90.2936	21,014.00
08/01/2018	2044 On 01-February-18	9.89	Call	Bond Future	1819	2	1819	2	0.00
08/01/2018	2044 On 01-February-18	9.90	Call	Bond Future	1866	2	1866	2	0.00

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08/01/2018	2044 On 01-February-18	9.91	Call	Bond Future	1913	2	1913	2	0.00
08/01/2018	2044 On 01-February-18	9.91	Put	Bond Future	1300	1	1300	1	0.00
08/01/2018	2044 On 01-February-18	9.89	Put	Bond Future	1375	1	1375	1	0.00
08/01/2018	2044 On 01-February-18	9.90	Put	Bond Future	1337	1	1337	1	0.00
08/01/2018	2044 On 03-May-18			Bond Future	9.90	91.9811	9.8988	91.9811	0.00
08/01/2018	2044 On 03-May-18	10.11	Call	Bond Future	4677	5	4677	5	0.00
08/01/2018	2044 On 03-May-18	10.10	Call	Bond Future	4630	5	4630	5	0.00
08/01/2018	2044 On 03-May-18	10.09	Call	Bond Future	4583	5	4583	5	0.00
08/01/2018	2044 On 03-May-18	10.10	Put	Bond Future	2961	3	2961	3	0.00
08/01/2018	2044 On 03-May-18	10.09	Put	Bond Future	2996	3	2996	3	0.00
08/01/2018	2044 On 03-May-18	10.11	Put	Bond Future	2927	3	2927	3	0.00
08/01/2018	2044 On 02-August-18			Bond Future	9.96	89.3259	9.9623	89.3259	0.00
08/01/2018	2044 On 02-August-18	10.05	Call	Bond Future	5229	5	5229	5	0.00
08/01/2018	2044 On 02-August-18	10.07	Call	Bond Future	5317	6	5317	6	0.00
08/01/2018	2044 On 02-August-18	10.06	Call	Bond Future	5273	5	5273	5	0.00
08/01/2018	2044 On 02-August-18	10.06	Put	Bond Future	4466	4	4466	4	0.00
08/01/2018	2044 On 02-August-18	10.07	Put	Bond Future	4428	4	4428	4	0.00
08/01/2018	2044 On 02-August-18	10.05	Put	Bond Future	4504	4	4504	4	0.00
08/01/2018	2046 On 01-February-18			Bond Future	125.67	125.6783	125.6728	125.6783	21,632.00
08/01/2018	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
08/01/2018	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
08/01/2018	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
08/01/2018	2046 On 01-February-18	132.90	Put	Bond Future	7227	7	7227	7	0.00
08/01/2018	2046 On 01-February-18	132.91	Put	Bond Future	7237	7	7237	7	0.00
08/01/2018	2046 On 01-February-18	132.92	Put	Bond Future	7247	7	7247	7	0.00
08/01/2018	2046 On 03-May-18			Bond Future	126.43	126.4339	126.4281	126.4339	0.00
08/01/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
08/01/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
08/01/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
08/01/2018	2046 On 03-May-18	127.94	Put	Bond Future	1512	2	1512	2	0.00
08/01/2018	2046 On 03-May-18	127.95	Put	Bond Future	1522	2	1522	2	0.00
08/01/2018	2046 On 03-May-18	127.93	Put	Bond Future	1502	1	1502	1	0.00
08/01/2018	2046 On 02-August-18			Bond Future	128.82	128.8258	128.8165	128.8258	0.00
08/01/2018	2046 On 02-August-18	128.78	Call	Bond Future	36	0	36	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2018	2046 On 02-August-18	128.79	Call	Bond Future	26	0	26	0	0.00
08/01/2018	2046 On 02-August-18	128.77	Call	Bond Future	46	0	46	0	0.00
08/01/2018	2046 On 02-August-18	128.79	Put	Bond Future	0	0	0	0	0.00
08/01/2018	2046 On 02-August-18	128.77	Put	Bond Future	0	0	0	0	0.00
08/01/2018	2046 On 02-August-18	128.78	Put	Bond Future	0	0	0	0	0.00
08/01/2018	2050 On 01-February-18			Bond Future	132.14	132.4367	132.1365	132.4367	24,301.00
08/01/2018	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
08/01/2018	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
08/01/2018	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
08/01/2018	2050 On 01-February-18	140.24	Put	Bond Future	8103	8	8103	8	0.00
08/01/2018	2050 On 01-February-18	140.23	Put	Bond Future	8093	8	8093	8	0.00
08/01/2018	2050 On 01-February-18	140.25	Put	Bond Future	8113	8	8113	8	0.00
08/01/2018	2050 On 03-May-18			Bond Future	134.61	134.9188	134.6130	134.9188	0.00
08/01/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
08/01/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
08/01/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
08/01/2018	2050 On 03-May-18	135.63	Put	Bond Future	1017	1	1017	1	0.00
08/01/2018	2050 On 03-May-18	135.61	Put	Bond Future	997	1	997	1	0.00
08/01/2018	2050 On 03-May-18	135.62	Put	Bond Future	1007	1	1007	1	0.00
08/01/2018	2050 On 02-August-18			Bond Future	135.42	135.7381	135.4228	135.7381	0.00
08/01/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
08/01/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
08/01/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
08/01/2018	2050 On 02-August-18	137.54	Put	Bond Future	2117	2	2117	2	0.00
08/01/2018	2050 On 02-August-18	137.52	Put	Bond Future	2097	2	2097	2	0.00
08/01/2018	2050 On 02-August-18	137.53	Put	Bond Future	2107	2	2107	2	0.00
08/01/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	AL37 On 01-February-18			Index Future	569.83	571.0100	569.8310	571.0100	0.00
08/01/2018	AL37 On 03-May-18			Index Future	580.48	581.6810	580.4760	581.6810	0.00
08/01/2018	AL37 On 02-August-18			Index Future	591.36	592.5970	591.3560	592.5970	0.00
08/01/2018	AL7T On 01-February-18			Index Future	656.58	658.6440	656.5780	658.6440	0.00
08/01/2018	AL7T On 03-May-18			Index Future	668.84	670.9520	668.8440	670.9520	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2018	AL7T On 02-August-18			Index Future	681.38	683.5440	681.3800	683.5440	0.00
08/01/2018	ALBI On 01-February-18			Index Future	590.75	592.4470	590.7510	592.4470	777.00
08/01/2018	ALBI On 03-May-18			Index Future	601.79	603.5180	601.7870	603.5180	0.00
08/01/2018	ALBI On 02-August-18			Index Future	613.07	614.8450	613.0660	614.8450	0.00
08/01/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/01/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	C333 On 15-September-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
08/01/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2018	EL28 On 01-February-18			Bond Future	129.25	129.2559	129.2526	129.2559	0.00
08/01/2018	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
08/01/2018	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
08/01/2018	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
08/01/2018	EL28 On 01-February-18	132.30	Put	Bond Future	3047	3	3047	3	0.00
08/01/2018	EL28 On 01-February-18	132.31	Put	Bond Future	3057	3	3057	3	0.00
08/01/2018	EL28 On 01-February-18	132.29	Put	Bond Future	3037	3	3037	3	0.00
08/01/2018	EL28 On 03-May-18			Bond Future	129.92	129.9188	129.9152	129.9188	0.00
08/01/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
08/01/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
08/01/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
08/01/2018	EL28 On 03-May-18	133.18	Put	Bond Future	3265	3	3265	3	0.00
08/01/2018	EL28 On 03-May-18	133.19	Put	Bond Future	3275	3	3275	3	0.00
08/01/2018	EL28 On 03-May-18	133.20	Put	Bond Future	3285	3	3285	3	0.00
08/01/2018	EL28 On 02-August-18			Bond Future	132.37	132.3766	132.3694	132.3766	0.00
08/01/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
08/01/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
08/01/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
08/01/2018	EL28 On 02-August-18	134.94	Put	Bond Future	2571	3	2571	3	0.00
08/01/2018	EL28 On 02-August-18	134.95	Put	Bond Future	2581	3	2581	3	0.00
08/01/2018	EL28 On 02-August-18	134.93	Put	Bond Future	2561	3	2561	3	0.00
08/01/2018	ES33 On 01-February-18			Bond Future	10.79	78.6305	10.7903	78.6305	9,466.00
08/01/2018	ES33 On 01-February-18	10.99	Call	Bond Future	1198	1	1198	1	0.00
08/01/2018	ES33 On 01-February-18	11.00	Call	Bond Future	1257	1	1257	1	0.00
08/01/2018	ES33 On 01-February-18	11.01	Call	Bond Future	1316	2	1316	2	0.00
08/01/2018	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
08/01/2018	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
08/01/2018	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2018	ES33 On 03-May-18			Bond Future	10.89	76.3084	10.8895	76.3084	0.00
08/01/2018	ES33 On 03-May-18	11.20	Call	Bond Future	1821	2	1821	2	0.00
08/01/2018	ES33 On 03-May-18	11.22	Call	Bond Future	1936	2	1936	2	0.00
08/01/2018	ES33 On 03-May-18	11.21	Call	Bond Future	1879	2	1879	2	0.00
08/01/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
08/01/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
08/01/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
08/01/2018	ES33 On 02-August-18			Bond Future	10.99	77.7403	10.9902	77.7403	0.00
08/01/2018	ES33 On 02-August-18	11.14	Call	Bond Future	873	1	873	1	0.00
08/01/2018	ES33 On 02-August-18	11.15	Call	Bond Future	931	1	931	1	0.00
08/01/2018	ES33 On 02-August-18	11.16	Call	Bond Future	989	1	989	1	0.00
08/01/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
08/01/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
08/01/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
08/01/2018	ES42 On 01-February-18			Bond Future	11.07	81.0965	11.0746	81.0965	7,957.00
08/01/2018	ES42 On 03-May-18			Bond Future	11.18	78.3507	11.1769	78.3507	0.00
08/01/2018	ES42 On 02-August-18			Bond Future	11.28	79.8206	11.2788	79.8206	0.00
08/01/2018	GOVI On 01-February-18			GOVI	589.46	591.2050	589.4550	591.2050	785.00
08/01/2018	GOVI On 01-February-18	581.03	Call	GOVI	84250	10	84250	10	0.00
08/01/2018	GOVI On 01-February-18	581.04	Call	GOVI	84150	10	84150	10	0.00
08/01/2018	GOVI On 01-February-18	581.02	Call	GOVI	84350	10	84350	10	0.00
08/01/2018	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
08/01/2018	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
08/01/2018	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
08/01/2018	GOVI On 03-May-18			GOVI	600.47	602.2530	600.4660	602.2530	0.00
08/01/2018	GOVI On 03-May-18	590.29	Call	GOVI	101760	12	101760	12	0.00
08/01/2018	GOVI On 03-May-18	590.27	Call	GOVI	101960	12	101960	12	0.00
08/01/2018	GOVI On 03-May-18	590.28	Call	GOVI	101860	12	101860	12	0.00
08/01/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
08/01/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
08/01/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
08/01/2018	GOVI On 02-August-18			GOVI	611.72	613.5560	611.7210	613.5560	0.00
08/01/2018	GOVI On 02-August-18	605.71	Call	GOVI	60110	8	60110	8	0.00
08/01/2018	GOVI On 02-August-18	605.72	Call	GOVI	60010	8	60010	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2018	GOVI On 02-August-18	605.70	Call	GOVI	60210	8	60210	8	0.00
08/01/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
08/01/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
08/01/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
08/01/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/01/2018	IGOV On 01-February-18			Index Future	253.51	253.7010	253.5100	253.7010	879.00
08/01/2018	IGOV On 03-May-18			Index Future	258.26	258.4550	258.2600	258.4550	269.00
08/01/2018	IGOV On 02-August-18			Index Future	263.14	263.3450	263.1390	263.3450	0.00
08/01/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
08/01/2018	IS01 On 21-June-18			Interest Rate Swap	99.87	99.8600	99.8700	99.8600	0.00
08/01/2018	IS01 On 20-September-18			Interest Rate Swap	100.00	99.9800	100.0000	99.9800	0.00
08/01/2018	IS01 On 20-December-18			Interest Rate Swap	100.42	100.4000	100.4200	100.4000	0.00
08/01/2018	IS01 On 22-March-19			Interest Rate Swap	99.42	99.3800	99.4200	99.3800	0.00
08/01/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
08/01/2018	IS02 On 15-June-18			Interest Rate Swap	98.56	98.5600	98.5600	98.5600	0.00
08/01/2018	IS02 On 21-September-18			Interest Rate Swap	98.47	98.4500	98.4700	98.4500	0.00
08/01/2018	IS02 On 21-December-18			Interest Rate Swap	98.81	98.7800	98.8100	98.7800	0.00
08/01/2018	IS02 On 15-March-19			Interest Rate Swap	99.17	99.1400	99.1700	99.1400	0.00
08/01/2018	IS02 On 21-June-19			Interest Rate Swap	99.53	99.4800	99.5300	99.4800	0.00
08/01/2018	IS02 On 20-September-19			Interest Rate Swap	99.90	99.8500	99.9000	99.8500	0.00
08/01/2018	IS02 On 20-December-19			Interest Rate Swap	100.84	100.7700	100.8400	100.7700	0.00
08/01/2018	IS02 On 23-March-20			Interest Rate Swap	98.59	98.5000	98.5900	98.5000	0.00
08/01/2018	IS05 On 17-December-20			Interest Rate Swap	96.05	95.9100	96.0500	95.9100	0.00
08/01/2018	IS05 On 16-March-21			Interest Rate Swap	95.26	95.1200	95.2600	95.1200	0.00
08/01/2018	IS05 On 15-June-21			Interest Rate Swap	94.45	94.2800	94.4500	94.2800	0.00
08/01/2018	IS05 On 21-September-21			Interest Rate Swap	94.62	94.4200	94.6200	94.4200	0.00
08/01/2018	IS05 On 21-December-21			Interest Rate Swap	96.80	96.5900	96.8000	96.5900	51.00
08/01/2018	IS05 On 15-March-22			Interest Rate Swap	96.93	96.7100	96.9300	96.7100	0.00
08/01/2018	IS05 On 21-June-22			Interest Rate Swap	98.10	97.8700	98.1000	97.8700	0.00
08/01/2018	IS05 On 20-September-22			Interest Rate Swap	100.29	100.0500	100.2900	100.0500	0.00
08/01/2018	IS05 On 20-December-22			Interest Rate Swap	101.53	101.2900	101.5300	101.2900	0.00
08/01/2018	IS05 On 22-March-23			Interest Rate Swap	96.64	96.3800	96.6400	96.3800	0.00
08/01/2018	IS10 On 17-December-25			Interest Rate Swap	94.93	94.5800	94.9300	94.5800	0.00
08/01/2018	IS10 On 16-March-26			Interest Rate Swap	91.95	91.5700	91.9500	91.5700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2018	IS10 On 15-June-26			Interest Rate Swap	90.70	90.3000	90.7000	90.3000	0.00
08/01/2018	IS10 On 21-September-26			Interest Rate Swap	92.86	92.4500	92.8600	92.4500	0.00
08/01/2018	IS10 On 21-December-26			Interest Rate Swap	96.64	96.2200	96.6400	96.2200	0.00
08/01/2018	IS10 On 15-March-27			Interest Rate Swap	95.21	94.7900	95.2100	94.7900	0.00
08/01/2018	IS10 On 21-June-27			Interest Rate Swap	97.27	96.8500	97.2700	96.8500	0.00
08/01/2018	IS10 On 20-September-27			Interest Rate Swap	100.98	100.5800	100.9800	100.5800	0.00
08/01/2018	IS10 On 20-December-27			Interest Rate Swap	101.33	100.9200	101.3300	100.9200	0.00
08/01/2018	IS10 On 22-March-28			Interest Rate Swap	96.58	96.1600	96.5800	96.1600	0.00
08/01/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/01/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/01/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/01/2018	JBAF On 17-January-18			Jibar Tradeable Future	6.97	93.0400	6.9700	93.0400	0.00
08/01/2018	JBAF On 21-February-18			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
08/01/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.84	93.1650	6.8350	93.1650	2,500.00
08/01/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.78	93.2200	6.7800	93.2200	0.00
08/01/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.82	93.1800	6.8200	93.1800	0.00
08/01/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
08/01/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
08/01/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.96	93.0400	6.9600	93.0400	0.00
08/01/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.04	92.9600	7.0400	92.9600	0.00
08/01/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.11	92.8900	7.1100	92.8900	0.00
08/01/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.11	92.8900	7.1100	92.8900	0.00
08/01/2018	R023 On 01-February-18			Bond Future	7.89	103.0527	7.8943	103.0527	60,572.00
08/01/2018	R023 On 01-February-18	8.32	Call	Bond Future	1821	2	1821	2	0.00
08/01/2018	R023 On 01-February-18	8.33	Call	Bond Future	1856	2	1856	2	0.00
08/01/2018	R023 On 01-February-18	8.31	Call	Bond Future	1786	2	1786	2	0.00
08/01/2018	R023 On 01-February-18	8.31	Put	Bond Future	102	0	102	0	0.00
08/01/2018	R023 On 01-February-18	8.32	Put	Bond Future	97	0	97	0	0.00
08/01/2018	R023 On 01-February-18	8.33	Put	Bond Future	92	0	92	0	0.00
08/01/2018	R023 On 03-May-18			Bond Future	7.91	101.0487	7.9128	101.0487	0.00
08/01/2018	R023 On 03-May-18	8.27	Call	Bond Future	2160	2	2160	2	0.00
08/01/2018	R023 On 03-May-18	9.19	Call	Bond Future	4993	5	4993	5	0.00
08/01/2018	R023 On 03-May-18	8.29	Call	Bond Future	2213	2	2213	2	0.00
08/01/2018	R023 On 03-May-18	8.28	Call	Bond Future	2186	2	2186	2	0.00

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08/01/2018	R023 On 03-May-18	8.29	Put	Bond Future	746	1	746	1	0.00
08/01/2018	R023 On 03-May-18	9.19	Put	Bond Future	131	0	131	0	2,500.00
08/01/2018	R023 On 03-May-18	8.28	Put	Bond Future	758	1	758	1	0.00
08/01/2018	R023 On 03-May-18	8.27	Put	Bond Future	770	1	770	1	0.00
08/01/2018	R035 On 01-February-18			Bond Future	9.60	98.1440	9.5990	98.1440	48,902.00
08/01/2018	R035 On 01-February-18	9.73	Call	Bond Future	1031	1	1031	1	0.00
08/01/2018	R035 On 01-February-18	9.75	Call	Bond Future	1187	1	1187	1	0.00
08/01/2018	R035 On 01-February-18	9.74	Call	Bond Future	1109	1	1109	1	0.00
08/01/2018	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
08/01/2018	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
08/01/2018	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
08/01/2018	R035 On 03-May-18			Bond Future	9.66	95.4777	9.6575	95.4777	0.00
08/01/2018	R035 On 03-May-18	9.90	Call	Bond Future	1871	2	1871	2	0.00
08/01/2018	R035 On 03-May-18	9.91	Call	Bond Future	1947	2	1947	2	0.00
08/01/2018	R035 On 03-May-18	9.89	Call	Bond Future	1795	2	1795	2	0.00
08/01/2018	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
08/01/2018	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
08/01/2018	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
08/01/2018	R186 On 01-February-18			Bond Future	8.61	113.2632	8.6092	113.2632	113,515.00
08/01/2018	R186 On 01-February-18	8.50	Call	Bond Future	735	1	735	1	1,460.00
08/01/2018	R186 On 01-February-18	7.75	Call	Bond Future	10	0	10	0	1,460.00
08/01/2018	R186 On 01-February-18	8.96	Call	Bond Future	2580	3	2580	3	0.00
08/01/2018	R186 On 01-February-18	9.00	Call	Bond Future	2789	3	2789	3	0.00
08/01/2018	R186 On 01-February-18	9.25	Call	Bond Future	4193	5	4193	5	0.00
08/01/2018	R186 On 01-February-18	8.75	Call	Bond Future	1594	2	1594	2	0.00
08/01/2018	R186 On 01-February-18	9.65	Call	Bond Future	6585	7	6585	7	0.00
08/01/2018	R186 On 01-February-18	8.98	Call	Bond Future	2684	3	2684	3	0.00
08/01/2018	R186 On 01-February-18	8.97	Call	Bond Future	2632	3	2632	3	0.00
08/01/2018	R186 On 01-February-18	8.96	Put	Bond Future	304	0	304	0	0.00
08/01/2018	R186 On 01-February-18	9.00	Put	Bond Future	257	0	257	0	6,200.00
08/01/2018	R186 On 01-February-18	8.75	Put	Bond Future	673	1	673	1	775.00
08/01/2018	R186 On 01-February-18	9.25	Put	Bond Future	81	0	81	0	775.00
08/01/2018	R186 On 01-February-18	8.98	Put	Bond Future	280	0	280	0	0.00
08/01/2018	R186 On 01-February-18	9.65	Put	Bond Future	8	0	8	0	1,950.00

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08/01/2018	R186 On 01-February-18	8.97	Put	Bond Future	292	0	292	0	0.00
08/01/2018	R186 On 01-February-18	8.50	Put	Bond Future	1456	1	1456	1	0.00
08/01/2018	R186 On 01-February-18	7.75	Put	Bond Future	5856	6	5856	6	0.00
08/01/2018	R186 On 03-May-18			Bond Future	8.66	115.3798	8.6551	115.3798	200.00
08/01/2018	R186 On 03-May-18	9.30	Call	Bond Future	5049	5	5049	5	1,120.00
08/01/2018	R186 On 03-May-18	10.14	Call	Bond Future	9230	10	9230	10	0.00
08/01/2018	R186 On 03-May-18	8.93	Call	Bond Future	3462	4	3462	4	0.00
08/01/2018	R186 On 03-May-18	8.69	Call	Bond Future	2580	3	2580	3	0.00
08/01/2018	R186 On 03-May-18	8.92	Call	Bond Future	3423	4	3423	4	0.00
08/01/2018	R186 On 03-May-18	9.75	Call	Bond Future	7217	8	7217	8	0.00
08/01/2018	R186 On 03-May-18	9.19	Call	Bond Future	4553	5	4553	5	0.00
08/01/2018	R186 On 03-May-18	9.72	Call	Bond Future	7067	7	7067	7	0.00
08/01/2018	R186 On 03-May-18	8.91	Call	Bond Future	3384	4	3384	4	0.00
08/01/2018	R186 On 03-May-18	9.19	Put	Bond Future	1188	1	1188	1	0.00
08/01/2018	R186 On 03-May-18	8.92	Put	Bond Future	1740	2	1740	2	0.00
08/01/2018	R186 On 03-May-18	8.69	Put	Bond Future	2356	2	2356	2	0.00
08/01/2018	R186 On 03-May-18	9.75	Put	Bond Future	473	0	473	0	3,200.00
08/01/2018	R186 On 03-May-18	8.91	Put	Bond Future	1763	2	1763	2	0.00
08/01/2018	R186 On 03-May-18	9.72	Put	Bond Future	500	0	500	0	10,640.00
08/01/2018	R186 On 03-May-18	10.14	Put	Bond Future	215	0	215	0	1,120.00
08/01/2018	R186 On 03-May-18	8.93	Put	Bond Future	1716	2	1716	2	0.00
08/01/2018	R186 On 03-May-18	9.30	Put	Bond Future	1010	1	1010	1	0.00
08/01/2018	R197 On 01-February-18			Bond Future	298.80	298.5131	298.8035	298.5131	2,350.00
08/01/2018	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
08/01/2018	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
08/01/2018	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
08/01/2018	R197 On 01-February-18	301.66	Put	Bond Future	2857	3	2857	3	0.00
08/01/2018	R197 On 01-February-18	301.67	Put	Bond Future	2867	3	2867	3	0.00
08/01/2018	R197 On 01-February-18	301.68	Put	Bond Future	2877	3	2877	3	0.00
08/01/2018	R197 On 03-May-18			Bond Future	304.40	304.1075	304.4029	304.1075	0.00
08/01/2018	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
08/01/2018	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
08/01/2018	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
08/01/2018	R197 On 03-May-18	304.45	Put	Bond Future	47	0	47	0	0.00

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08/01/2018	R197 On 03-May-18	304.46	Put	Bond Future	57	0	57	0	0.00
08/01/2018	R197 On 03-May-18	304.44	Put	Bond Future	37	0	37	0	0.00
08/01/2018	R202 On 01-February-18			Bond Future	239.75	240.3550	239.7492	240.3550	21,502.00
08/01/2018	R202 On 01-February-18	249.08	Call	Bond Future	1	0	1	0	0.00
08/01/2018	R202 On 01-February-18	249.07	Call	Bond Future	1	0	1	0	0.00
08/01/2018	R202 On 01-February-18	249.06	Call	Bond Future	1	0	1	0	0.00
08/01/2018	R202 On 01-February-18	249.07	Put	Bond Future	9322	9	9322	9	0.00
08/01/2018	R202 On 01-February-18	249.06	Put	Bond Future	9312	9	9312	9	0.00
08/01/2018	R202 On 01-February-18	249.08	Put	Bond Future	9332	9	9332	9	0.00
08/01/2018	R202 On 03-May-18			Bond Future	244.24	244.8596	244.2421	244.8596	0.00
08/01/2018	R202 On 03-May-18	247.47	Call	Bond Future	1390	2	1390	2	0.00
08/01/2018	R202 On 03-May-18	247.48	Call	Bond Future	1387	2	1387	2	0.00
08/01/2018	R202 On 03-May-18	247.49	Call	Bond Future	1384	2	1384	2	0.00
08/01/2018	R202 On 03-May-18	247.49	Put	Bond Future	4632	4	4632	4	0.00
08/01/2018	R202 On 03-May-18	247.47	Put	Bond Future	4618	4	4618	4	0.00
08/01/2018	R202 On 03-May-18	247.48	Put	Bond Future	4625	4	4625	4	0.00
08/01/2018	R204 On 01-February-18			Bond Future	7.06	101.8340	7.0649	101.8340	30,625.00
08/01/2018	R204 On 01-February-18	7.25	Call	Bond Future	195	0	195	0	0.00
08/01/2018	R204 On 01-February-18	7.27	Call	Bond Future	208	0	208	0	0.00
08/01/2018	R204 On 01-February-18	7.26	Call	Bond Future	201	0	201	0	0.00
08/01/2018	R204 On 01-February-18	7.26	Put	Bond Future	38	0	38	0	0.00
08/01/2018	R204 On 01-February-18	7.27	Put	Bond Future	36	0	36	0	0.00
08/01/2018	R204 On 01-February-18	7.25	Put	Bond Future	40	0	40	0	0.00
08/01/2018	R204 On 03-May-18			Bond Future	6.87	103.7370	6.8665	103.7370	0.00
08/01/2018	R204 On 03-May-18	7.09	Call	Bond Future	245	0	245	0	0.00
08/01/2018	R204 On 03-May-18	7.10	Call	Bond Future	249	0	249	0	0.00
08/01/2018	R204 On 03-May-18	7.08	Call	Bond Future	241	0	241	0	0.00
08/01/2018	R204 On 03-May-18	7.08	Put	Bond Future	112	0	112	0	0.00
08/01/2018	R204 On 03-May-18	7.09	Put	Bond Future	110	0	110	0	0.00
08/01/2018	R204 On 03-May-18	7.10	Put	Bond Future	108	0	108	0	0.00
08/01/2018	R207 On 01-February-18			Bond Future	7.26	100.5171	7.2558	100.5171	45,523.00
08/01/2018	R207 On 01-February-18	7.60	Call	Bond Future	647	1	647	1	0.00
08/01/2018	R207 On 01-February-18	7.62	Call	Bond Future	678	1	678	1	0.00
08/01/2018	R207 On 01-February-18	7.61	Call	Bond Future	663	1	663	1	0.00

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08/01/2018	R207 On 01-February-18	7.60	Put	Bond Future	37	0	37	0	0.00
08/01/2018	R207 On 01-February-18	7.62	Put	Bond Future	33	0	33	0	0.00
08/01/2018	R207 On 01-February-18	7.61	Put	Bond Future	35	0	35	0	0.00
08/01/2018	R207 On 03-May-18			Bond Future	7.22	102.3955	7.2170	102.3955	0.00
08/01/2018	R207 On 03-May-18	7.58	Call	Bond Future	800	1	800	1	0.00
08/01/2018	R207 On 03-May-18	7.57	Call	Bond Future	789	1	789	1	0.00
08/01/2018	R207 On 03-May-18	7.56	Call	Bond Future	778	1	778	1	0.00
08/01/2018	R207 On 03-May-18	7.57	Put	Bond Future	238	0	238	0	0.00
08/01/2018	R207 On 03-May-18	7.56	Put	Bond Future	243	0	243	0	0.00
08/01/2018	R207 On 03-May-18	7.58	Put	Bond Future	234	0	234	0	0.00
08/01/2018	R208 On 01-February-18			Bond Future	7.54	100.3464	7.5438	100.3464	35,538.00
08/01/2018	R208 On 01-February-18	7.84	Call	Bond Future	901	1	901	1	0.00
08/01/2018	R208 On 01-February-18	7.85	Call	Bond Future	923	1	923	1	0.00
08/01/2018	R208 On 01-February-18	7.83	Call	Bond Future	879	1	879	1	0.00
08/01/2018	R208 On 01-February-18	7.83	Put	Bond Future	105	0	105	0	0.00
08/01/2018	R208 On 01-February-18	7.84	Put	Bond Future	100	0	100	0	0.00
08/01/2018	R208 On 01-February-18	7.85	Put	Bond Future	95	0	95	0	0.00
08/01/2018	R208 On 03-May-18			Bond Future	7.54	98.8203	7.5423	98.8203	0.00
08/01/2018	R208 On 03-May-18	7.77	Call	Bond Future	1118	1	1118	1	0.00
08/01/2018	R208 On 03-May-18	7.79	Call	Bond Future	1150	1	1150	1	0.00
08/01/2018	R208 On 03-May-18	7.78	Call	Bond Future	1134	1	1134	1	0.00
08/01/2018	R208 On 03-May-18	7.79	Put	Bond Future	526	0	526	0	0.00
08/01/2018	R208 On 03-May-18	7.78	Put	Bond Future	535	0	535	0	0.00
08/01/2018	R208 On 03-May-18	7.77	Put	Bond Future	545	0	545	0	0.00
08/01/2018	R209 On 01-February-18			Bond Future	9.54	74.3637	9.5361	74.3637	146,029.00
08/01/2018	R209 On 01-February-18	9.71	Call	Bond Future	1860	2	1860	2	0.00
08/01/2018	R209 On 01-February-18	9.88	Call	Bond Future	2650	3	2650	3	0.00
08/01/2018	R209 On 01-February-18	9.59	Call	Bond Future	1382	2	1382	2	0.00
08/01/2018	R209 On 01-February-18	9.72	Call	Bond Future	1903	2	1903	2	0.00
08/01/2018	R209 On 01-February-18	9.73	Call	Bond Future	1947	2	1947	2	0.00
08/01/2018	R209 On 01-February-18	10.10	Call	Bond Future	3808	4	3808	4	0.00
08/01/2018	R209 On 01-February-18	9.85	Call	Bond Future	2502	3	2502	3	0.00
08/01/2018	R209 On 01-February-18	9.33	Call	Bond Future	616	1	616	1	220.00
08/01/2018	R209 On 01-February-18	9.75	Call	Bond Future	2035	2	2035	2	5,000.00

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08/01/2018	R209 On 01-February-18	10.00	Call	Bond Future	3267	4	3267	4	0.00
08/01/2018	R209 On 01-February-18	9.32	Call	Bond Future	594	1	594	1	157.00
08/01/2018	R209 On 01-February-18	9.87	Call	Bond Future	2600	3	2600	3	0.00
08/01/2018	R209 On 01-February-18	9.52	Call	Bond Future	1138	1	1138	1	739.00
08/01/2018	R209 On 01-February-18	9.89	Call	Bond Future	2700	3	2700	3	0.00
08/01/2018	R209 On 01-February-18	10.22	Call	Bond Future	4479	5	4479	5	0.00
08/01/2018	R209 On 01-February-18	9.75	Put	Bond Future	622	1	622	1	0.00
08/01/2018	R209 On 01-February-18	9.72	Put	Bond Future	686	1	686	1	0.00
08/01/2018	R209 On 01-February-18	10.10	Put	Bond Future	170	0	170	0	3,000.00
08/01/2018	R209 On 01-February-18	9.85	Put	Bond Future	442	0	442	0	7,500.00
08/01/2018	R209 On 01-February-18	9.33	Put	Bond Future	2018	2	2018	2	0.00
08/01/2018	R209 On 01-February-18	9.89	Put	Bond Future	383	0	383	0	157.00
08/01/2018	R209 On 01-February-18	9.32	Put	Bond Future	2066	2	2066	2	0.00
08/01/2018	R209 On 01-February-18	9.87	Put	Bond Future	412	0	412	0	739.00
08/01/2018	R209 On 01-February-18	9.52	Put	Bond Future	1246	1	1246	1	0.00
08/01/2018	R209 On 01-February-18	10.00	Put	Bond Future	254	0	254	0	7,488.00
08/01/2018	R209 On 01-February-18	10.22	Put	Bond Future	102	0	102	0	739.00
08/01/2018	R209 On 01-February-18	9.71	Put	Bond Future	708	1	708	1	0.00
08/01/2018	R209 On 01-February-18	9.59	Put	Bond Future	1022	1	1022	1	377.00
08/01/2018	R209 On 01-February-18	9.88	Put	Bond Future	397	0	397	0	220.00
08/01/2018	R209 On 01-February-18	9.73	Put	Bond Future	664	1	664	1	0.00
08/01/2018	R209 On 03-May-18			Bond Future	9.59	72.6040	9.5889	72.6040	0.00
08/01/2018	R209 On 03-May-18	9.85	Call	Bond Future	3750	4	3750	4	0.00
08/01/2018	R209 On 03-May-18	10.22	Call	Bond Future	5286	6	5286	6	0.00
08/01/2018	R209 On 03-May-18	10.73	Call	Bond Future	7617	8	7617	8	0.00
08/01/2018	R209 On 03-May-18	9.75	Call	Bond Future	3372	4	3372	4	435.00
08/01/2018	R209 On 03-May-18	10.00	Call	Bond Future	4349	5	4349	5	0.00
08/01/2018	R209 On 03-May-18	9.84	Call	Bond Future	3711	4	3711	4	0.00
08/01/2018	R209 On 03-May-18	9.86	Call	Bond Future	3789	4	3789	4	0.00
08/01/2018	R209 On 03-May-18	10.00	Put	Bond Future	1695	2	1695	2	5,000.00
08/01/2018	R209 On 03-May-18	9.84	Put	Bond Future	2072	2	2072	2	0.00
08/01/2018	R209 On 03-May-18	9.86	Put	Bond Future	2022	2	2022	2	0.00
08/01/2018	R209 On 03-May-18	9.85	Put	Bond Future	2047	2	2047	2	0.00
08/01/2018	R209 On 03-May-18	10.22	Put	Bond Future	1271	1	1271	1	435.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2018	R209 On 03-May-18	10.73	Put	Bond Future	601	1	601	1	435.00
08/01/2018	R209 On 03-May-18	9.75	Put	Bond Future	2314	2	2314	2	0.00
08/01/2018	R209 On 02-August-18			Bond Future	9.64	73.9663	9.6418	73.9663	0.00
08/01/2018	R209 On 02-August-18	10.84	Call	Bond Future	8401	9	8401	9	0.00
08/01/2018	R209 On 02-August-18	10.21	Call	Bond Future	5777	6	5777	6	0.00
08/01/2018	R209 On 02-August-18	9.66	Call	Bond Future	3721	4	3721	4	435.00
08/01/2018	R209 On 02-August-18	10.38	Call	Bond Future	6475	7	6475	7	0.00
08/01/2018	R209 On 02-August-18	10.40	Call	Bond Future	6559	7	6559	7	0.00
08/01/2018	R209 On 02-August-18	10.39	Call	Bond Future	6517	7	6517	7	0.00
08/01/2018	R209 On 02-August-18	10.38	Put	Bond Future	1858	2	1858	2	0.00
08/01/2018	R209 On 02-August-18	9.66	Put	Bond Future	3601	3	3601	3	0.00
08/01/2018	R209 On 02-August-18	10.40	Put	Bond Future	1823	2	1823	2	0.00
08/01/2018	R209 On 02-August-18	10.39	Put	Bond Future	1840	2	1840	2	0.00
08/01/2018	R209 On 02-August-18	10.21	Put	Bond Future	2183	2	2183	2	435.00
08/01/2018	R209 On 02-August-18	10.84	Put	Bond Future	1129	1	1129	1	435.00
08/01/2018	R209 On 01-November-18			Bond Future	9.69	72.2462	9.6906	72.2462	0.00
08/01/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	71074	71	71074	71	0.00
08/01/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	71074	71	71074	71	0.00
08/01/2018	R209 On 01-November-18	10.57	Call	Bond Future	7644	8	7644	8	0.00
08/01/2018	R209 On 01-November-18	9.94	Call	Bond Future	5235	5	5235	5	0.00
08/01/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	71074	71	71074	71	0.00
08/01/2018	R209 On 01-November-18	9.34	Call	Bond Future	3271	3	3271	3	255.00
08/01/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
08/01/2018	R209 On 01-November-18	9.94	Put	Bond Future	3638	4	3638	4	255.00
08/01/2018	R209 On 01-November-18	10.57	Put	Bond Future	2243	2	2243	2	255.00
08/01/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
08/01/2018	R209 On 01-November-18	9.34	Put	Bond Future	5608	5	5608	5	0.00
08/01/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
08/01/2018	R210 On 01-February-18			Bond Future	187.51	187.5194	187.5108	187.5194	2,159.00
08/01/2018	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
08/01/2018	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
08/01/2018	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
08/01/2018	R210 On 01-February-18	192.38	Put	Bond Future	4869	5	4869	5	0.00
08/01/2018	R210 On 01-February-18	192.37	Put	Bond Future	4859	5	4859	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2018	R210 On 01-February-18	192.36	Put	Bond Future	4849	5	4849	5	0.00
08/01/2018	R210 On 03-May-18			Bond Future	188.60	188.6087	188.5997	188.6087	0.00
08/01/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
08/01/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
08/01/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
08/01/2018	R210 On 03-May-18	191.45	Put	Bond Future	2850	3	2850	3	0.00
08/01/2018	R210 On 03-May-18	191.44	Put	Bond Future	2840	3	2840	3	0.00
08/01/2018	R210 On 03-May-18	191.46	Put	Bond Future	2860	3	2860	3	0.00
08/01/2018	R212 On 01-February-18			Bond Future	151.27	151.2822	151.2744	151.2822	4,967.00
08/01/2018	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
08/01/2018	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
08/01/2018	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
08/01/2018	R212 On 01-February-18	154.69	Put	Bond Future	3416	3	3416	3	0.00
08/01/2018	R212 On 01-February-18	154.70	Put	Bond Future	3426	3	3426	3	0.00
08/01/2018	R212 On 01-February-18	154.71	Put	Bond Future	3436	3	3436	3	0.00
08/01/2018	R212 On 03-May-18			Bond Future	154.11	154.1174	154.1092	154.1174	0.00
08/01/2018	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
08/01/2018	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
08/01/2018	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
08/01/2018	R212 On 03-May-18	154.29	Put	Bond Future	181	0	181	0	0.00
08/01/2018	R212 On 03-May-18	154.30	Put	Bond Future	191	0	191	0	0.00
08/01/2018	R212 On 03-May-18	154.28	Put	Bond Future	171	0	171	0	0.00
08/01/2018	R213 On 01-February-18			Bond Future	9.24	86.5928	9.2368	86.5928	58,761.00
08/01/2018	R213 On 01-February-18	9.43	Call	Bond Future	1885	2	1885	2	0.00
08/01/2018	R213 On 01-February-18	9.42	Call	Bond Future	1842	2	1842	2	0.00
08/01/2018	R213 On 01-February-18	9.41	Call	Bond Future	1799	2	1799	2	0.00
08/01/2018	R213 On 01-February-18	9.42	Put	Bond Future	642	1	642	1	0.00
08/01/2018	R213 On 01-February-18	9.41	Put	Bond Future	664	1	664	1	0.00
08/01/2018	R213 On 01-February-18	9.43	Put	Bond Future	621	1	621	1	0.00
08/01/2018	R213 On 03-May-18			Bond Future	9.29	84.6615	9.2879	84.6615	0.00
08/01/2018	R213 On 03-May-18	9.56	Call	Bond Future	3649	4	3649	4	0.00
08/01/2018	R213 On 03-May-18	9.57	Call	Bond Future	3688	4	3688	4	0.00
08/01/2018	R213 On 03-May-18	9.58	Call	Bond Future	3727	4	3727	4	0.00
08/01/2018	R213 On 03-May-18	9.58	Put	Bond Future	1851	2	1851	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2018	R213 On 03-May-18	9.56	Put	Bond Future	1899	2	1899	2	0.00
08/01/2018	R213 On 03-May-18	9.57	Put	Bond Future	1875	2	1875	2	0.00
08/01/2018	R214 On 01-February-18			Bond Future	9.75	73.4468	9.7525	73.4468	49,252.00
08/01/2018	R214 On 01-February-18	9.82	Call	Bond Future	1497	2	1497	2	0.00
08/01/2018	R214 On 01-February-18	9.84	Call	Bond Future	1575	2	1575	2	0.00
08/01/2018	R214 On 01-February-18	9.83	Call	Bond Future	1536	2	1536	2	0.00
08/01/2018	R214 On 01-February-18	9.83	Put	Bond Future	1005	1	1005	1	0.00
08/01/2018	R214 On 01-February-18	9.84	Put	Bond Future	976	1	976	1	0.00
08/01/2018	R214 On 01-February-18	9.82	Put	Bond Future	1034	1	1034	1	0.00
08/01/2018	R214 On 03-May-18			Bond Future	9.81	71.5233	9.8066	71.5233	0.00
08/01/2018	R214 On 03-May-18	9.98	Call	Bond Future	3572	4	3572	4	0.00
08/01/2018	R214 On 03-May-18	9.99	Call	Bond Future	3610	4	3610	4	0.00
08/01/2018	R214 On 03-May-18	9.97	Call	Bond Future	3535	4	3535	4	0.00
08/01/2018	R214 On 03-May-18	9.97	Put	Bond Future	2434	2	2434	2	0.00
08/01/2018	R214 On 03-May-18	9.98	Put	Bond Future	2405	2	2405	2	0.00
08/01/2018	R214 On 03-May-18	9.99	Put	Bond Future	2376	2	2376	2	0.00
08/01/2018	R248 On 01-February-18			Bond Future	9.79	94.1345	9.7878	94.1345	80,503.00
08/01/2018	R248 On 01-February-18	9.89	Call	Bond Future	2114	2	2114	2	0.00
08/01/2018	R248 On 01-February-18	9.91	Call	Bond Future	2217	3	2217	3	0.00
08/01/2018	R248 On 01-February-18	9.90	Call	Bond Future	2166	2	2166	2	0.00
08/01/2018	R248 On 01-February-18	9.89	Put	Bond Future	1224	1	1224	1	0.00
08/01/2018	R248 On 01-February-18	9.91	Put	Bond Future	1154	1	1154	1	0.00
08/01/2018	R248 On 01-February-18	9.90	Put	Bond Future	1189	1	1189	1	0.00
08/01/2018	R248 On 03-May-18			Bond Future	9.84	91.4567	9.8430	91.4567	0.00
08/01/2018	R248 On 03-May-18	10.07	Call	Bond Future	4880	5	4880	5	0.00
08/01/2018	R248 On 03-May-18	10.06	Call	Bond Future	4831	5	4831	5	0.00
08/01/2018	R248 On 03-May-18	10.05	Call	Bond Future	4782	5	4782	5	0.00
08/01/2018	R248 On 03-May-18	10.06	Put	Bond Future	2977	3	2977	3	0.00
08/01/2018	R248 On 03-May-18	10.05	Put	Bond Future	3012	3	3012	3	0.00
08/01/2018	R248 On 03-May-18	10.07	Put	Bond Future	2943	3	2943	3	0.00