



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For February 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	2025 On 03-May-18			Bond Future	131.79	131.8298	131.7921	131.8298	1,033.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2018	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
07/02/2018	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
07/02/2018	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
07/02/2018	2025 On 03-May-18	133.21	Put	Bond Future	1418	1	1418	1	0.00
07/02/2018	2025 On 03-May-18	133.20	Put	Bond Future	1408	1	1408	1	0.00
07/02/2018	2025 On 03-May-18	133.22	Put	Bond Future	1428	1	1428	1	0.00
07/02/2018	2025 On 02-August-18			Bond Future	132.86	132.8966	132.8588	132.8966	0.00
07/02/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
07/02/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
07/02/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
07/02/2018	2025 On 02-August-18	136.66	Put	Bond Future	3801	4	3801	4	0.00
07/02/2018	2025 On 02-August-18	136.67	Put	Bond Future	3811	4	3811	4	0.00
07/02/2018	2025 On 02-August-18	136.65	Put	Bond Future	3791	4	3791	4	0.00
07/02/2018	2029 On 03-May-18			Bond Future	100.07	100.1017	100.0740	100.1017	1,370.00
07/02/2018	2029 On 02-August-18			Bond Future	101.93	101.9598	101.9321	101.9598	0.00
07/02/2018	2030 On 03-May-18			Bond Future	8.95	94.7851	8.9525	94.7851	93,070.00
07/02/2018	2030 On 03-May-18	9.49	Call	Bond Future	4431	4	4431	4	0.00
07/02/2018	2030 On 03-May-18	9.51	Call	Bond Future	4530	4	4530	4	0.00
07/02/2018	2030 On 03-May-18	9.50	Call	Bond Future	4480	4	4480	4	0.00
07/02/2018	2030 On 03-May-18	9.50	Put	Bond Future	836	1	836	1	0.00
07/02/2018	2030 On 03-May-18	9.51	Put	Bond Future	820	1	820	1	0.00
07/02/2018	2030 On 03-May-18	9.49	Put	Bond Future	851	1	851	1	0.00
07/02/2018	2030 On 02-August-18			Bond Future	9.01	92.5331	9.0050	92.5331	127.00
07/02/2018	2030 On 02-August-18	9.46	Call	Bond Future	4859	5	4859	5	0.00
07/02/2018	2030 On 02-August-18	8.51	Call	Bond Future	1871	2	1871	2	7,850.00
07/02/2018	2030 On 02-August-18	8.91	Call	Bond Future	2883	3	2883	3	7,850.00
07/02/2018	2030 On 02-August-18	9.47	Call	Bond Future	4902	5	4902	5	0.00
07/02/2018	2030 On 02-August-18	9.50	Call	Bond Future	5032	5	5032	5	0.00
07/02/2018	2030 On 02-August-18	9.45	Call	Bond Future	4815	4	4815	4	0.00
07/02/2018	2030 On 02-August-18	9.50	Put	Bond Future	1783	2	1783	2	7,850.00
07/02/2018	2030 On 02-August-18	9.47	Put	Bond Future	1845	2	1845	2	0.00
07/02/2018	2030 On 02-August-18	9.45	Put	Bond Future	1888	2	1888	2	0.00
07/02/2018	2030 On 02-August-18	8.91	Put	Bond Future	3525	4	3525	4	0.00
07/02/2018	2030 On 02-August-18	9.46	Put	Bond Future	1867	2	1867	2	0.00

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07/02/2018	2030 On 02-August-18	8.51	Put	Bond Future	5281	6	5281	6	0.00
07/02/2018	2032 On 03-May-18			Bond Future	9.16	93.2369	9.1634	93.2369	62,948.00
07/02/2018	2032 On 03-May-18	9.70	Call	Bond Future	4458	4	4458	4	0.00
07/02/2018	2032 On 03-May-18	9.71	Call	Bond Future	4513	4	4513	4	0.00
07/02/2018	2032 On 03-May-18	9.72	Call	Bond Future	4568	4	4568	4	0.00
07/02/2018	2032 On 03-May-18	9.72	Put	Bond Future	586	1	586	1	0.00
07/02/2018	2032 On 03-May-18	9.70	Put	Bond Future	614	1	614	1	0.00
07/02/2018	2032 On 03-May-18	9.71	Put	Bond Future	600	1	600	1	0.00
07/02/2018	2032 On 02-August-18			Bond Future	9.22	94.9618	9.2151	94.9618	2.00
07/02/2018	2032 On 02-August-18	9.68	Call	Bond Future	4956	5	4956	5	0.00
07/02/2018	2032 On 02-August-18	9.67	Call	Bond Future	4908	5	4908	5	0.00
07/02/2018	2032 On 02-August-18	9.66	Call	Bond Future	4861	5	4861	5	0.00
07/02/2018	2032 On 02-August-18	9.67	Put	Bond Future	1680	2	1680	2	0.00
07/02/2018	2032 On 02-August-18	9.66	Put	Bond Future	1702	2	1702	2	0.00
07/02/2018	2032 On 02-August-18	9.68	Put	Bond Future	1658	2	1658	2	0.00
07/02/2018	2033 On 03-May-18			Bond Future	102.97	102.9989	102.9715	102.9989	6,055.00
07/02/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
07/02/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
07/02/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
07/02/2018	2033 On 03-May-18	107.69	Put	Bond Future	4719	5	4719	5	0.00
07/02/2018	2033 On 03-May-18	107.70	Put	Bond Future	4729	5	4729	5	0.00
07/02/2018	2033 On 03-May-18	107.71	Put	Bond Future	4739	5	4739	5	0.00
07/02/2018	2033 On 02-August-18			Bond Future	104.88	104.9109	104.8833	104.9109	0.00
07/02/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
07/02/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
07/02/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
07/02/2018	2033 On 02-August-18	109.93	Put	Bond Future	5047	5	5047	5	0.00
07/02/2018	2033 On 02-August-18	109.94	Put	Bond Future	5057	5	5057	5	0.00
07/02/2018	2033 On 02-August-18	109.92	Put	Bond Future	5037	5	5037	5	0.00
07/02/2018	2037 On 03-May-18			Bond Future	9.45	93.5742	9.4521	93.5742	43,874.00
07/02/2018	2037 On 03-May-18	9.97	Call	Bond Future	4884	5	4884	5	0.00
07/02/2018	2037 On 03-May-18	9.99	Call	Bond Future	5001	5	5001	5	0.00
07/02/2018	2037 On 03-May-18	9.98	Call	Bond Future	4942	5	4942	5	0.00
07/02/2018	2037 On 03-May-18	9.98	Put	Bond Future	791	1	791	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
07/02/2018	2037 On 03-May-18	9.97	Put	Bond Future	808	1	808	1	0.00
07/02/2018	2037 On 03-May-18	9.99	Put	Bond Future	774	1	774	1	0.00
07/02/2018	2037 On 02-August-18			Bond Future	9.51	91.0495	9.5095	91.0495	731.00
07/02/2018	2037 On 02-August-18	9.95	Call	Bond Future	5361	5	5361	5	0.00
07/02/2018	2037 On 02-August-18	9.96	Call	Bond Future	5413	6	5413	6	0.00
07/02/2018	2037 On 02-August-18	9.97	Call	Bond Future	5464	6	5464	6	0.00
07/02/2018	2037 On 02-August-18	9.97	Put	Bond Future	1871	2	1871	2	0.00
07/02/2018	2037 On 02-August-18	9.95	Put	Bond Future	1919	2	1919	2	0.00
07/02/2018	2037 On 02-August-18	9.96	Put	Bond Future	1895	2	1895	2	0.00
07/02/2018	2038 On 03-May-18			Bond Future	124.56	124.5892	124.5564	124.5892	8,991.00
07/02/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
07/02/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
07/02/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
07/02/2018	2038 On 03-May-18	132.29	Put	Bond Future	7734	8	7734	8	0.00
07/02/2018	2038 On 03-May-18	132.27	Put	Bond Future	7714	8	7714	8	0.00
07/02/2018	2038 On 03-May-18	132.28	Put	Bond Future	7724	8	7724	8	0.00
07/02/2018	2038 On 02-August-18			Bond Future	125.32	125.3490	125.3161	125.3490	0.00
07/02/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
07/02/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
07/02/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
07/02/2018	2038 On 02-August-18	134.53	Put	Bond Future	9214	9	9214	9	0.00
07/02/2018	2038 On 02-August-18	134.54	Put	Bond Future	9224	9	9224	9	0.00
07/02/2018	2038 On 02-August-18	134.55	Put	Bond Future	9234	9	9234	9	0.00
07/02/2018	2040 On 03-May-18			Bond Future	9.54	97.0291	9.5375	97.0291	34,590.00
07/02/2018	2040 On 03-May-18	10.07	Call	Bond Future	5312	5	5312	5	0.00
07/02/2018	2040 On 03-May-18	10.06	Call	Bond Future	5249	5	5249	5	0.00
07/02/2018	2040 On 03-May-18	10.00	Call	Bond Future	4877	5	4877	5	1,500.00
07/02/2018	2040 On 03-May-18	9.00	Call	Bond Future	832	1	832	1	1,500.00
07/02/2018	2040 On 03-May-18	10.08	Call	Bond Future	5375	5	5375	5	0.00
07/02/2018	2040 On 03-May-18	9.00	Put	Bond Future	5725	6	5725	6	0.00
07/02/2018	2040 On 03-May-18	10.06	Put	Bond Future	851	1	851	1	0.00
07/02/2018	2040 On 03-May-18	10.00	Put	Bond Future	967	1	967	1	0.00
07/02/2018	2040 On 03-May-18	10.07	Put	Bond Future	832	1	832	1	0.00
07/02/2018	2040 On 03-May-18	10.08	Put	Bond Future	815	1	815	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
07/02/2018	2040 On 02-August-18			Bond Future	9.60	94.3180	9.5953	94.3180	420.00
07/02/2018	2040 On 02-August-18	10.05	Call	Bond Future	5807	6	5807	6	0.00
07/02/2018	2040 On 02-August-18	10.04	Call	Bond Future	5752	6	5752	6	0.00
07/02/2018	2040 On 02-August-18	10.03	Call	Bond Future	5697	6	5697	6	0.00
07/02/2018	2040 On 02-August-18	10.04	Put	Bond Future	2032	3	2032	3	0.00
07/02/2018	2040 On 02-August-18	10.03	Put	Bond Future	2058	3	2058	3	0.00
07/02/2018	2040 On 02-August-18	10.05	Put	Bond Future	2006	3	2006	3	0.00
07/02/2018	2044 On 03-May-18			Bond Future	9.56	94.1351	9.5607	94.1351	23,196.00
07/02/2018	2044 On 03-May-18	10.11	Call	Bond Future	5505	5	5505	5	0.00
07/02/2018	2044 On 03-May-18	10.10	Call	Bond Future	5441	5	5441	5	0.00
07/02/2018	2044 On 03-May-18	10.09	Call	Bond Future	5378	5	5378	5	0.00
07/02/2018	2044 On 03-May-18	10.10	Put	Bond Future	845	1	845	1	0.00
07/02/2018	2044 On 03-May-18	10.09	Put	Bond Future	863	1	863	1	0.00
07/02/2018	2044 On 03-May-18	10.11	Put	Bond Future	827	1	827	1	0.00
07/02/2018	2044 On 02-August-18			Bond Future	9.62	91.4956	9.6163	91.4956	0.00
07/02/2018	2044 On 02-August-18	10.05	Call	Bond Future	5799	6	5799	6	0.00
07/02/2018	2044 On 02-August-18	10.07	Call	Bond Future	5909	6	5909	6	0.00
07/02/2018	2044 On 02-August-18	10.06	Call	Bond Future	5854	6	5854	6	0.00
07/02/2018	2044 On 02-August-18	10.06	Put	Bond Future	2086	3	2086	3	0.00
07/02/2018	2044 On 02-August-18	10.07	Put	Bond Future	2060	3	2060	3	0.00
07/02/2018	2044 On 02-August-18	10.05	Put	Bond Future	2113	3	2113	3	0.00
07/02/2018	2046 On 03-May-18			Bond Future	117.66	116.8825	117.6622	116.8825	10,874.00
07/02/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
07/02/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
07/02/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
07/02/2018	2046 On 03-May-18	127.94	Put	Bond Future	10278	11	10278	11	0.00
07/02/2018	2046 On 03-May-18	127.95	Put	Bond Future	10288	11	10288	11	0.00
07/02/2018	2046 On 03-May-18	127.93	Put	Bond Future	10268	11	10268	11	0.00
07/02/2018	2046 On 02-August-18			Bond Future	119.85	119.0520	119.8469	119.0520	0.00
07/02/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
07/02/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
07/02/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
07/02/2018	2046 On 02-August-18	128.79	Put	Bond Future	8943	10	8943	10	0.00
07/02/2018	2046 On 02-August-18	128.77	Put	Bond Future	8923	10	8923	10	0.00

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07/02/2018	2046 On 02-August-18	128.78	Put	Bond Future	8933	10	8933	10	0.00
07/02/2018	2050 On 03-May-18			Bond Future	124.15	124.1849	124.1533	124.1849	9,738.00
07/02/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
07/02/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
07/02/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
07/02/2018	2050 On 03-May-18	135.63	Put	Bond Future	11477	11	11477	11	0.00
07/02/2018	2050 On 03-May-18	135.61	Put	Bond Future	11457	11	11457	11	0.00
07/02/2018	2050 On 03-May-18	135.62	Put	Bond Future	11467	11	11467	11	0.00
07/02/2018	2050 On 02-August-18			Bond Future	124.73	124.7571	124.7256	124.7571	0.00
07/02/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
07/02/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
07/02/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
07/02/2018	2050 On 02-August-18	137.54	Put	Bond Future	12814	13	12814	13	0.00
07/02/2018	2050 On 02-August-18	137.52	Put	Bond Future	12794	13	12794	13	0.00
07/02/2018	2050 On 02-August-18	137.53	Put	Bond Future	12804	13	12804	13	0.00
07/02/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	AL37 On 03-May-18			Index Future	584.88	583.5010	584.8750	583.5010	0.00
07/02/2018	AL37 On 02-August-18			Index Future	595.70	594.2990	595.6990	594.2990	0.00
07/02/2018	AL7T On 03-May-18			Index Future	677.23	674.3870	677.2340	674.3870	0.00
07/02/2018	AL7T On 02-August-18			Index Future	689.77	686.8670	689.7670	686.8670	0.00
07/02/2018	ALBI On 03-May-18			Index Future	613.48	610.9340	613.4750	610.9340	829.00
07/02/2018	ALBI On 02-August-18			Index Future	624.83	622.2390	624.8290	622.2390	0.00
07/02/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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07/02/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/02/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2018	EL28 On 03-May-18			Bond Future	128.00	128.0238	127.9957	128.0238	0.00
07/02/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
07/02/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
07/02/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
07/02/2018	EL28 On 03-May-18	133.18	Put	Bond Future	5184	5	5184	5	0.00
07/02/2018	EL28 On 03-May-18	133.19	Put	Bond Future	5194	5	5194	5	0.00
07/02/2018	EL28 On 03-May-18	133.20	Put	Bond Future	5204	5	5204	5	0.00
07/02/2018	EL28 On 02-August-18			Bond Future	130.37	130.4001	130.3720	130.4001	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
07/02/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
07/02/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
07/02/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
07/02/2018	EL28 On 02-August-18	134.94	Put	Bond Future	4568	5	4568	5	0.00
07/02/2018	EL28 On 02-August-18	134.95	Put	Bond Future	4578	5	4578	5	0.00
07/02/2018	EL28 On 02-August-18	134.93	Put	Bond Future	4558	5	4558	5	0.00
07/02/2018	ES33 On 03-May-18			Bond Future	10.68	77.0015	10.6790	77.0015	9,466.00
07/02/2018	ES33 On 03-May-18	11.20	Call	Bond Future	3095	3	3095	3	0.00
07/02/2018	ES33 On 03-May-18	11.22	Call	Bond Future	3210	3	3210	3	0.00
07/02/2018	ES33 On 03-May-18	11.21	Call	Bond Future	3152	3	3152	3	0.00
07/02/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
07/02/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
07/02/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
07/02/2018	ES33 On 02-August-18			Bond Future	10.78	78.4260	10.7754	78.4260	0.00
07/02/2018	ES33 On 02-August-18	11.14	Call	Bond Future	2152	2	2152	2	0.00
07/02/2018	ES33 On 02-August-18	11.15	Call	Bond Future	2210	2	2210	2	0.00
07/02/2018	ES33 On 02-August-18	11.16	Call	Bond Future	2268	2	2268	2	0.00
07/02/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
07/02/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
07/02/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
07/02/2018	ES42 On 03-May-18			Bond Future	10.85	79.9494	10.8533	79.9494	7,957.00
07/02/2018	ES42 On 02-August-18			Bond Future	10.95	81.4283	10.9468	81.4283	0.00
07/02/2018	GOVI On 03-May-18			GOVI	611.92	609.3740	611.9190	609.3740	607.00
07/02/2018	GOVI On 03-May-18	590.29	Call	GOVI	216290	19	216290	19	0.00
07/02/2018	GOVI On 03-May-18	590.27	Call	GOVI	216490	19	216490	19	0.00
07/02/2018	GOVI On 03-May-18	590.28	Call	GOVI	216390	19	216390	19	0.00
07/02/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
07/02/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
07/02/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
07/02/2018	GOVI On 02-August-18			GOVI	623.24	620.6510	623.2440	620.6510	0.00
07/02/2018	GOVI On 02-August-18	605.71	Call	GOVI	175340	15	175340	15	0.00
07/02/2018	GOVI On 02-August-18	605.72	Call	GOVI	175240	15	175240	15	0.00
07/02/2018	GOVI On 02-August-18	605.70	Call	GOVI	175440	15	175440	15	0.00
07/02/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
07/02/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
07/02/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/02/2018	IGOV On 03-May-18			Index Future	250.54	250.3460	250.5390	250.3460	1,146.00
07/02/2018	IGOV On 02-August-18			Index Future	255.19	254.9940	255.1910	254.9940	0.00
07/02/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
07/02/2018	IS01 On 21-June-18			Interest Rate Swap	99.89	99.9000	99.8900	99.9000	0.00
07/02/2018	IS01 On 20-September-18			Interest Rate Swap	100.03	100.0500	100.0300	100.0500	0.00
07/02/2018	IS01 On 20-December-18			Interest Rate Swap	100.46	100.5000	100.4600	100.5000	0.00
07/02/2018	IS01 On 22-March-19			Interest Rate Swap	99.47	99.5200	99.4700	99.5200	0.00
07/02/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
07/02/2018	IS02 On 15-June-18			Interest Rate Swap	98.58	98.5900	98.5800	98.5900	0.00
07/02/2018	IS02 On 21-September-18			Interest Rate Swap	98.50	98.5200	98.5000	98.5200	0.00
07/02/2018	IS02 On 21-December-18			Interest Rate Swap	98.84	98.8800	98.8400	98.8800	0.00
07/02/2018	IS02 On 15-March-19			Interest Rate Swap	99.22	99.2700	99.2200	99.2700	0.00
07/02/2018	IS02 On 21-June-19			Interest Rate Swap	99.56	99.6300	99.5600	99.6300	0.00
07/02/2018	IS02 On 20-September-19			Interest Rate Swap	99.93	100.0100	99.9300	100.0100	0.00
07/02/2018	IS02 On 20-December-19			Interest Rate Swap	100.84	100.9400	100.8400	100.9400	0.00
07/02/2018	IS02 On 23-March-20			Interest Rate Swap	98.57	98.6900	98.5700	98.6900	0.00
07/02/2018	IS05 On 17-December-20			Interest Rate Swap	95.98	96.1600	95.9800	96.1600	0.00
07/02/2018	IS05 On 16-March-21			Interest Rate Swap	95.20	95.3800	95.2000	95.3800	0.00
07/02/2018	IS05 On 15-June-21			Interest Rate Swap	94.38	94.5800	94.3800	94.5800	0.00
07/02/2018	IS05 On 21-September-21			Interest Rate Swap	94.55	94.7700	94.5500	94.7700	0.00
07/02/2018	IS05 On 21-December-21			Interest Rate Swap	96.74	96.9700	96.7400	96.9700	51.00
07/02/2018	IS05 On 15-March-22			Interest Rate Swap	96.87	97.1200	96.8700	97.1200	0.00
07/02/2018	IS05 On 21-June-22			Interest Rate Swap	98.06	98.3300	98.0600	98.3300	0.00
07/02/2018	IS05 On 20-September-22			Interest Rate Swap	100.26	100.5400	100.2600	100.5400	0.00
07/02/2018	IS05 On 20-December-22			Interest Rate Swap	101.50	101.8100	101.5000	101.8100	0.00
07/02/2018	IS05 On 22-March-23			Interest Rate Swap	96.61	96.9400	96.6100	96.9400	0.00
07/02/2018	IS10 On 17-December-25			Interest Rate Swap	94.82	95.2700	94.8200	95.2700	0.00
07/02/2018	IS10 On 16-March-26			Interest Rate Swap	91.82	92.2900	91.8200	92.2900	0.00
07/02/2018	IS10 On 15-June-26			Interest Rate Swap	90.55	91.0500	90.5500	91.0500	0.00
07/02/2018	IS10 On 21-September-26			Interest Rate Swap	92.71	93.2200	92.7100	93.2200	0.00
07/02/2018	IS10 On 21-December-26			Interest Rate Swap	96.48	97.0000	96.4800	97.0000	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
07/02/2018	IS10 On 15-March-27			Interest Rate Swap	95.05	95.5900	95.0500	95.5900	0.00
07/02/2018	IS10 On 21-June-27			Interest Rate Swap	97.11	97.6500	97.1100	97.6500	0.00
07/02/2018	IS10 On 20-September-27			Interest Rate Swap	100.83	101.3700	100.8300	101.3700	0.00
07/02/2018	IS10 On 20-December-27			Interest Rate Swap	101.18	101.7200	101.1800	101.7200	0.00
07/02/2018	IS10 On 22-March-28			Interest Rate Swap	96.43	96.9900	96.4300	96.9900	0.00
07/02/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/02/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/02/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/02/2018	JBAF On 21-February-18			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
07/02/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.95	93.0500	6.9500	93.0500	2,500.00
07/02/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.94	93.0600	6.9400	93.0600	0.00
07/02/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
07/02/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.88	93.1200	6.8800	93.1200	0.00
07/02/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
07/02/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.93	93.0700	6.9300	93.0700	35,000.00
07/02/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.00	93.0000	7.0000	93.0000	0.00
07/02/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.08	92.9200	7.0800	92.9200	0.00
07/02/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00
07/02/2018	R023 On 03-May-18			Bond Future	7.71	101.3316	7.7067	101.3316	66,216.00
07/02/2018	R023 On 03-May-18	8.27	Call	Bond Future	2406	2	2406	2	0.00
07/02/2018	R023 On 03-May-18	8.28	Call	Bond Future	2439	2	2439	2	0.00
07/02/2018	R023 On 03-May-18	8.29	Call	Bond Future	2472	2	2472	2	0.00
07/02/2018	R023 On 03-May-18	9.19	Call	Bond Future	5681	5	5681	5	0.00
07/02/2018	R023 On 03-May-18	9.19	Put	Bond Future	6	0	6	0	2,500.00
07/02/2018	R023 On 03-May-18	8.28	Put	Bond Future	197	0	197	0	0.00
07/02/2018	R023 On 03-May-18	8.29	Put	Bond Future	191	0	191	0	0.00
07/02/2018	R023 On 03-May-18	8.27	Put	Bond Future	203	0	203	0	0.00
07/02/2018	R035 On 03-May-18			Bond Future	9.35	97.1890	9.3537	97.1890	60,929.00
07/02/2018	R035 On 03-May-18	9.90	Call	Bond Future	5442	5	5442	5	0.00
07/02/2018	R035 On 03-May-18	9.91	Call	Bond Future	5498	5	5498	5	0.00
07/02/2018	R035 On 03-May-18	9.89	Call	Bond Future	5385	5	5385	5	0.00
07/02/2018	R035 On 03-May-18	9.89	Put	Bond Future	1163	1	1163	1	0.00
07/02/2018	R035 On 03-May-18	9.90	Put	Bond Future	1144	1	1144	1	0.00
07/02/2018	R035 On 03-May-18	9.91	Put	Bond Future	1125	1	1125	1	0.00

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07/02/2018	R035 On 02-August-18			Bond Future	9.41	98.9872	9.4065	98.9872	3.00
07/02/2018	R035 On 02-August-18	9.42	Call	Bond Future	4103	4	4103	4	0.00
07/02/2018	R035 On 02-August-18	9.44	Call	Bond Future	4177	4	4177	4	0.00
07/02/2018	R035 On 02-August-18	9.43	Call	Bond Future	4140	4	4140	4	0.00
07/02/2018	R035 On 02-August-18	9.44	Put	Bond Future	3908	4	3908	4	0.00
07/02/2018	R035 On 02-August-18	9.43	Put	Bond Future	3951	4	3951	4	0.00
07/02/2018	R035 On 02-August-18	9.42	Put	Bond Future	3994	4	3994	4	0.00
07/02/2018	R186 On 03-May-18			Bond Future	8.44	115.9247	8.4439	115.9247	179,546.00
07/02/2018	R186 On 03-May-18	8.93	Call	Bond Future	3669	3	3669	3	0.00
07/02/2018	R186 On 03-May-18	9.30	Call	Bond Future	5619	5	5619	5	1,120.00
07/02/2018	R186 On 03-May-18	10.14	Call	Bond Future	10392	10	10392	10	0.00
07/02/2018	R186 On 03-May-18	8.92	Call	Bond Future	3619	3	3619	3	0.00
07/02/2018	R186 On 03-May-18	8.69	Call	Bond Future	2560	2	2560	2	0.00
07/02/2018	R186 On 03-May-18	9.75	Call	Bond Future	8161	8	8161	8	0.00
07/02/2018	R186 On 03-May-18	9.19	Call	Bond Future	5018	5	5018	5	0.00
07/02/2018	R186 On 03-May-18	8.70	Call	Bond Future	2602	2	2602	2	0.00
07/02/2018	R186 On 03-May-18	8.85	Call	Bond Future	3282	3	3282	3	0.00
07/02/2018	R186 On 03-May-18	8.40	Call	Bond Future	1494	1	1494	1	4,745.00
07/02/2018	R186 On 03-May-18	8.91	Call	Bond Future	3570	3	3570	3	0.00
07/02/2018	R186 On 03-May-18	8.00	Call	Bond Future	605	1	605	1	4,745.00
07/02/2018	R186 On 03-May-18	9.72	Call	Bond Future	7989	8	7989	8	0.00
07/02/2018	R186 On 03-May-18	8.70	Put	Bond Future	948	1	948	1	3,500.00
07/02/2018	R186 On 03-May-18	8.69	Put	Bond Future	969	1	969	1	0.00
07/02/2018	R186 On 03-May-18	9.19	Put	Bond Future	287	0	287	0	0.00
07/02/2018	R186 On 03-May-18	8.92	Put	Bond Future	570	1	570	1	0.00
07/02/2018	R186 On 03-May-18	8.85	Put	Bond Future	673	1	673	1	4,745.00
07/02/2018	R186 On 03-May-18	9.75	Put	Bond Future	50	0	50	0	3,200.00
07/02/2018	R186 On 03-May-18	9.72	Put	Bond Future	56	0	56	0	10,640.00
07/02/2018	R186 On 03-May-18	8.40	Put	Bond Future	1781	2	1781	2	0.00
07/02/2018	R186 On 03-May-18	8.91	Put	Bond Future	583	1	583	1	0.00
07/02/2018	R186 On 03-May-18	10.14	Put	Bond Future	11	0	11	0	0.00
07/02/2018	R186 On 03-May-18	8.00	Put	Bond Future	3550	4	3550	4	0.00
07/02/2018	R186 On 03-May-18	8.93	Put	Bond Future	556	1	556	1	0.00
07/02/2018	R186 On 03-May-18	9.30	Put	Bond Future	213	0	213	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
07/02/2018	R186 On 02-August-18			Bond Future	8.49	112.7691	8.4855	112.7691	782.00
07/02/2018	R186 On 02-August-18	8.47	Call	Bond Future	2305	2	2305	2	0.00
07/02/2018	R186 On 02-August-18	8.25	Call	Bond Future	1716	2	1716	2	1,470.00
07/02/2018	R186 On 02-August-18	7.50	Call	Bond Future	512	1	512	1	1,470.00
07/02/2018	R186 On 02-August-18	8.46	Call	Bond Future	2276	2	2276	2	0.00
07/02/2018	R186 On 02-August-18	8.48	Call	Bond Future	2335	2	2335	2	0.00
07/02/2018	R186 On 02-August-18	8.25	Put	Bond Future	3228	4	3228	4	0.00
07/02/2018	R186 On 02-August-18	7.50	Put	Bond Future	7018	8	7018	8	0.00
07/02/2018	R186 On 02-August-18	8.46	Put	Bond Future	2438	3	2438	3	0.00
07/02/2018	R186 On 02-August-18	8.48	Put	Bond Future	2370	3	2370	3	0.00
07/02/2018	R186 On 02-August-18	8.47	Put	Bond Future	2404	3	2404	3	0.00
07/02/2018	R186 On 01-November-18			Bond Future	8.52	114.8952	8.5224	114.8952	0.00
07/02/2018	R186 On 01-November-18	8.46	Call	Bond Future	2875	3	2875	3	5,000.00
07/02/2018	R186 On 01-November-18	8.53	Call	Bond Future	3072	3	3072	3	0.00
07/02/2018	R186 On 01-November-18	9.14	Call	Bond Future	5305	5	5305	5	0.00
07/02/2018	R186 On 01-November-18	8.52	Call	Bond Future	3044	3	3044	3	0.00
07/02/2018	R186 On 01-November-18	7.96	Call	Bond Future	1715	2	1715	2	5,000.00
07/02/2018	R186 On 01-November-18	8.54	Call	Bond Future	3101	3	3101	3	0.00
07/02/2018	R186 On 01-November-18	9.14	Put	Bond Future	1559	2	1559	2	5,000.00
07/02/2018	R186 On 01-November-18	8.52	Put	Bond Future	3059	4	3059	4	0.00
07/02/2018	R186 On 01-November-18	7.96	Put	Bond Future	5275	6	5275	6	0.00
07/02/2018	R186 On 01-November-18	8.54	Put	Bond Future	2992	3	2992	3	0.00
07/02/2018	R186 On 01-November-18	8.53	Put	Bond Future	3025	3	3025	3	0.00
07/02/2018	R186 On 01-November-18	8.46	Put	Bond Future	3263	4	3263	4	0.00
07/02/2018	R197 On 03-May-18			Bond Future	301.13	301.2172	301.1301	301.2172	2,388.00
07/02/2018	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
07/02/2018	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
07/02/2018	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
07/02/2018	R197 On 03-May-18	304.45	Put	Bond Future	3320	3	3320	3	0.00
07/02/2018	R197 On 03-May-18	304.46	Put	Bond Future	3330	3	3330	3	0.00
07/02/2018	R197 On 03-May-18	304.44	Put	Bond Future	3310	3	3310	3	0.00
07/02/2018	R202 On 03-May-18			Bond Future	236.37	236.1469	236.3735	236.1469	23,050.00
07/02/2018	R202 On 03-May-18	247.47	Call	Bond Future	58	0	58	0	0.00
07/02/2018	R202 On 03-May-18	247.48	Call	Bond Future	57	0	57	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
07/02/2018	R202 On 03-May-18	247.49	Call	Bond Future	57	0	57	0	0.00
07/02/2018	R202 On 03-May-18	247.49	Put	Bond Future	11174	11	11174	11	0.00
07/02/2018	R202 On 03-May-18	247.47	Put	Bond Future	11154	11	11154	11	0.00
07/02/2018	R202 On 03-May-18	247.48	Put	Bond Future	11164	11	11164	11	0.00
07/02/2018	R204 On 03-May-18			Bond Future	6.83	103.6671	6.8320	103.6671	22,580.00
07/02/2018	R204 On 03-May-18	7.09	Call	Bond Future	179	0	179	0	0.00
07/02/2018	R204 On 03-May-18	7.10	Call	Bond Future	184	0	184	0	0.00
07/02/2018	R204 On 03-May-18	7.08	Call	Bond Future	174	0	174	0	0.00
07/02/2018	R204 On 03-May-18	7.08	Put	Bond Future	24	0	24	0	0.00
07/02/2018	R204 On 03-May-18	7.09	Put	Bond Future	23	0	23	0	0.00
07/02/2018	R204 On 03-May-18	7.10	Put	Bond Future	22	0	22	0	0.00
07/02/2018	R207 On 03-May-18			Bond Future	6.93	102.6432	6.9305	102.6432	47,558.00
07/02/2018	R207 On 03-May-18	7.58	Call	Bond Future	1031	1	1031	1	0.00
07/02/2018	R207 On 03-May-18	7.57	Call	Bond Future	1017	1	1017	1	0.00
07/02/2018	R207 On 03-May-18	7.56	Call	Bond Future	1002	1	1002	1	0.00
07/02/2018	R207 On 03-May-18	7.57	Put	Bond Future	16	0	16	0	0.00
07/02/2018	R207 On 03-May-18	7.56	Put	Bond Future	17	0	17	0	0.00
07/02/2018	R207 On 03-May-18	7.58	Put	Bond Future	16	0	16	0	0.00
07/02/2018	R208 On 03-May-18			Bond Future	7.26	99.1879	7.2593	99.1879	33,372.00
07/02/2018	R208 On 03-May-18	7.77	Call	Bond Future	1359	1	1359	1	0.00
07/02/2018	R208 On 03-May-18	7.78	Call	Bond Future	1381	1	1381	1	0.00
07/02/2018	R208 On 03-May-18	7.79	Call	Bond Future	1404	1	1404	1	0.00
07/02/2018	R208 On 03-May-18	7.78	Put	Bond Future	64	0	64	0	0.00
07/02/2018	R208 On 03-May-18	7.79	Put	Bond Future	61	0	61	0	0.00
07/02/2018	R208 On 03-May-18	7.77	Put	Bond Future	67	0	67	0	0.00
07/02/2018	R209 On 03-May-18			Bond Future	9.34	73.6458	9.3404	73.6458	79,692.00
07/02/2018	R209 On 03-May-18	9.85	Call	Bond Future	4004	4	4004	4	0.00
07/02/2018	R209 On 03-May-18	10.22	Call	Bond Future	5946	6	5946	6	0.00
07/02/2018	R209 On 03-May-18	10.73	Call	Bond Future	8752	8	8752	8	0.00
07/02/2018	R209 On 03-May-18	10.00	Call	Bond Future	4770	5	4770	5	0.00
07/02/2018	R209 On 03-May-18	9.77	Call	Bond Future	3613	4	3613	4	0.00
07/02/2018	R209 On 03-May-18	9.75	Call	Bond Future	3517	3	3517	3	435.00
07/02/2018	R209 On 03-May-18	9.86	Call	Bond Future	4054	4	4054	4	0.00
07/02/2018	R209 On 03-May-18	9.19	Call	Bond Future	1386	1	1386	1	250.00

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07/02/2018	R209 On 03-May-18	9.84	Call	Bond Future	3955	4	3955	4	0.00
07/02/2018	R209 On 03-May-18	9.47	Call	Bond Future	2293	2	2293	2	0.00
07/02/2018	R209 On 03-May-18	9.19	Put	Bond Future	2431	3	2431	3	0.00
07/02/2018	R209 On 03-May-18	9.84	Put	Bond Future	637	1	637	1	0.00
07/02/2018	R209 On 03-May-18	9.86	Put	Bond Future	609	1	609	1	0.00
07/02/2018	R209 On 03-May-18	9.47	Put	Bond Future	1410	2	1410	2	250.00
07/02/2018	R209 On 03-May-18	10.00	Put	Bond Future	438	1	438	1	11,067.00
07/02/2018	R209 On 03-May-18	9.77	Put	Bond Future	747	1	747	1	250.00
07/02/2018	R209 On 03-May-18	9.85	Put	Bond Future	623	1	623	1	0.00
07/02/2018	R209 On 03-May-18	10.22	Put	Bond Future	254	0	254	0	435.00
07/02/2018	R209 On 03-May-18	9.75	Put	Bond Future	781	1	781	1	0.00
07/02/2018	R209 On 03-May-18	10.73	Put	Bond Future	58	0	58	0	435.00
07/02/2018	R209 On 02-August-18			Bond Future	9.39	75.0083	9.3887	75.0083	835.00
07/02/2018	R209 On 02-August-18	10.84	Call	Bond Future	9339	9	9339	9	0.00
07/02/2018	R209 On 02-August-18	10.21	Call	Bond Future	6273	6	6273	6	0.00
07/02/2018	R209 On 02-August-18	9.66	Call	Bond Future	3821	4	3821	4	435.00
07/02/2018	R209 On 02-August-18	10.38	Call	Bond Future	7094	7	7094	7	0.00
07/02/2018	R209 On 02-August-18	10.39	Call	Bond Future	7142	7	7142	7	0.00
07/02/2018	R209 On 02-August-18	10.40	Call	Bond Future	7191	7	7191	7	0.00
07/02/2018	R209 On 02-August-18	10.40	Put	Bond Future	763	1	763	1	0.00
07/02/2018	R209 On 02-August-18	9.66	Put	Bond Future	2009	2	2009	2	0.00
07/02/2018	R209 On 02-August-18	10.38	Put	Bond Future	784	1	784	1	0.00
07/02/2018	R209 On 02-August-18	10.39	Put	Bond Future	773	1	773	1	0.00
07/02/2018	R209 On 02-August-18	10.21	Put	Bond Future	986	1	986	1	435.00
07/02/2018	R209 On 02-August-18	10.84	Put	Bond Future	375	1	375	1	435.00
07/02/2018	R209 On 01-November-18			Bond Future	9.44	73.2735	9.4355	73.2735	0.00
07/02/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72763	72	72763	72	0.00
07/02/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72763	72	72763	72	0.00
07/02/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72763	72	72763	72	0.00
07/02/2018	R209 On 01-November-18	9.34	Call	Bond Future	3215	3	3215	3	255.00
07/02/2018	R209 On 01-November-18	10.57	Call	Bond Future	8212	8	8212	8	0.00
07/02/2018	R209 On 01-November-18	9.94	Call	Bond Future	5427	6	5427	6	0.00
07/02/2018	R209 On 01-November-18	9.94	Put	Bond Future	2141	3	2141	3	255.00
07/02/2018	R209 On 01-November-18	10.57	Put	Bond Future	1122	2	1122	2	255.00

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07/02/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
07/02/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
07/02/2018	R209 On 01-November-18	9.34	Put	Bond Future	3863	4	3863	4	0.00
07/02/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
07/02/2018	R210 On 03-May-18			Bond Future	185.70	185.7517	185.6997	185.7517	2,159.00
07/02/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
07/02/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
07/02/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
07/02/2018	R210 On 03-May-18	191.45	Put	Bond Future	5750	6	5750	6	0.00
07/02/2018	R210 On 03-May-18	191.44	Put	Bond Future	5740	6	5740	6	0.00
07/02/2018	R210 On 03-May-18	191.46	Put	Bond Future	5760	6	5760	6	0.00
07/02/2018	R212 On 03-May-18			Bond Future	153.58	153.4537	153.5801	153.4537	4,755.00
07/02/2018	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
07/02/2018	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
07/02/2018	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
07/02/2018	R212 On 03-May-18	154.29	Put	Bond Future	710	1	710	1	0.00
07/02/2018	R212 On 03-May-18	154.30	Put	Bond Future	720	1	720	1	0.00
07/02/2018	R212 On 03-May-18	154.28	Put	Bond Future	700	1	700	1	0.00
07/02/2018	R213 On 03-May-18			Bond Future	9.03	85.5838	9.0331	85.5838	45,278.00
07/02/2018	R213 On 03-May-18	9.56	Call	Bond Future	3974	4	3974	4	0.00
07/02/2018	R213 On 03-May-18	9.57	Call	Bond Future	4024	4	4024	4	0.00
07/02/2018	R213 On 03-May-18	9.58	Call	Bond Future	4075	4	4075	4	0.00
07/02/2018	R213 On 03-May-18	9.58	Put	Bond Future	514	1	514	1	0.00
07/02/2018	R213 On 03-May-18	9.56	Put	Bond Future	539	1	539	1	0.00
07/02/2018	R213 On 03-May-18	9.57	Put	Bond Future	526	1	526	1	0.00
07/02/2018	R213 On 02-August-18			Bond Future	9.08	87.1672	9.0796	87.1672	1.00
07/02/2018	R213 On 02-August-18	9.07	Call	Bond Future	2652	3	2652	3	0.00
07/02/2018	R213 On 02-August-18	9.06	Call	Bond Future	2621	3	2621	3	0.00
07/02/2018	R213 On 02-August-18	9.05	Call	Bond Future	2591	3	2591	3	0.00
07/02/2018	R213 On 02-August-18	9.06	Put	Bond Future	2751	3	2751	3	0.00
07/02/2018	R213 On 02-August-18	9.05	Put	Bond Future	2787	3	2787	3	0.00
07/02/2018	R213 On 02-August-18	9.07	Put	Bond Future	2715	3	2715	3	0.00
07/02/2018	R214 On 03-May-18			Bond Future	9.50	73.0434	9.5000	73.0434	50,015.00
07/02/2018	R214 On 03-May-18	9.98	Call	Bond Future	4050	4	4050	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
07/02/2018	R214 On 03-May-18	9.99	Call	Bond Future	4100	4	4100	4	0.00
07/02/2018	R214 On 03-May-18	9.97	Call	Bond Future	3999	4	3999	4	0.00
07/02/2018	R214 On 03-May-18	9.97	Put	Bond Future	755	1	755	1	0.00
07/02/2018	R214 On 03-May-18	9.98	Put	Bond Future	738	1	738	1	0.00
07/02/2018	R214 On 03-May-18	9.99	Put	Bond Future	722	1	722	1	0.00
07/02/2018	R248 On 03-May-18			Bond Future	9.53	93.4966	9.5255	93.4966	99,399.00
07/02/2018	R248 On 03-May-18	10.07	Call	Bond Future	5580	5	5580	5	0.00
07/02/2018	R248 On 03-May-18	10.06	Call	Bond Future	5515	5	5515	5	0.00
07/02/2018	R248 On 03-May-18	10.05	Call	Bond Future	5449	5	5449	5	0.00
07/02/2018	R248 On 03-May-18	10.06	Put	Bond Future	823	1	823	1	0.00
07/02/2018	R248 On 03-May-18	10.05	Put	Bond Future	842	1	842	1	0.00
07/02/2018	R248 On 03-May-18	10.07	Put	Bond Future	805	1	805	1	0.00