



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 July 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	2025 On 02-August-18			Bond Future	129.97	129.9546	129.9709	129.9546	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
23/07/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
23/07/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
23/07/2018	2025 On 02-August-18	136.66	Put	Bond Future	6689	7	6689	7	0.00
23/07/2018	2025 On 02-August-18	136.67	Put	Bond Future	6699	7	6699	7	0.00
23/07/2018	2025 On 02-August-18	136.65	Put	Bond Future	6679	7	6679	7	0.00
23/07/2018	2025 On 01-November-18			Bond Future	132.32	132.3041	132.3217	132.3041	365.00
23/07/2018	2025 On 07-February-19			Bond Future	133.49	133.4781	133.4946	133.4781	0.00
23/07/2018	2025 On 02-May-19			Bond Future	135.76	135.7425	135.7569	135.7425	0.00
23/07/2018	2029 On 02-August-18			Bond Future	99.35	99.5223	99.3467	99.5223	0.00
23/07/2018	2029 On 01-November-18			Bond Future	100.09	100.2719	100.0940	100.2719	1,370.00
23/07/2018	2029 On 07-February-19			Bond Future	102.05	102.2329	102.0505	102.2329	0.00
23/07/2018	2029 On 02-May-19			Bond Future	102.71	102.8967	102.7093	102.8967	0.00
23/07/2018	2030 On 02-August-18			Bond Future	9.15	92.3848	9.1537	92.3848	34,636.00
23/07/2018	2030 On 02-August-18	9.46	Call	Bond Future	2089	2	2089	2	0.00
23/07/2018	2030 On 02-August-18	8.51	Call	Bond Future	1	0	1	0	7,850.00
23/07/2018	2030 On 02-August-18	8.91	Call	Bond Future	118	0	118	0	7,850.00
23/07/2018	2030 On 02-August-18	9.50	Call	Bond Future	2322	3	2322	3	0.00
23/07/2018	2030 On 02-August-18	9.47	Call	Bond Future	2147	2	2147	2	0.00
23/07/2018	2030 On 02-August-18	9.45	Call	Bond Future	2032	2	2032	2	0.00
23/07/2018	2030 On 02-August-18	9.50	Put	Bond Future	65	0	65	0	7,850.00
23/07/2018	2030 On 02-August-18	9.47	Put	Bond Future	83	0	83	0	0.00
23/07/2018	2030 On 02-August-18	9.45	Put	Bond Future	96	0	96	0	0.00
23/07/2018	2030 On 02-August-18	8.91	Put	Bond Future	1752	2	1752	2	0.00
23/07/2018	2030 On 02-August-18	9.46	Put	Bond Future	89	0	89	0	0.00
23/07/2018	2030 On 02-August-18	8.51	Put	Bond Future	4403	4	4403	4	0.00
23/07/2018	2030 On 01-November-18			Bond Future	9.22	94.0332	9.2176	94.0332	32,995.00
23/07/2018	2030 On 01-November-18	8.58	Call	Bond Future	490	1	490	1	0.00
23/07/2018	2030 On 01-November-18	8.60	Call	Bond Future	519	1	519	1	0.00
23/07/2018	2030 On 01-November-18	8.59	Call	Bond Future	504	1	504	1	0.00
23/07/2018	2030 On 01-November-18	8.59	Put	Bond Future	4717	4	4717	4	0.00
23/07/2018	2030 On 01-November-18	8.58	Put	Bond Future	4772	5	4772	5	0.00
23/07/2018	2030 On 01-November-18	8.60	Put	Bond Future	4662	4	4662	4	0.00
23/07/2018	2030 On 07-February-19			Bond Future	9.29	91.8458	9.2899	91.8458	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
23/07/2018	2030 On 07-February-19	8.62	Call	Bond Future	1066	1	1066	1	0.00
23/07/2018	2030 On 07-February-19	8.63	Call	Bond Future	1086	1	1086	1	0.00
23/07/2018	2030 On 07-February-19	8.64	Call	Bond Future	1106	1	1106	1	0.00
23/07/2018	2030 On 07-February-19	8.64	Put	Bond Future	5385	5	5385	5	0.00
23/07/2018	2030 On 07-February-19	8.63	Put	Bond Future	5432	5	5432	5	0.00
23/07/2018	2030 On 07-February-19	8.62	Put	Bond Future	5481	5	5481	5	0.00
23/07/2018	2030 On 02-May-19			Bond Future	9.36	93.3871	9.3558	93.3871	0.00
23/07/2018	2030 On 02-May-19	9.39	Call	Bond Future	3731	4	3731	4	0.00
23/07/2018	2030 On 02-May-19	9.41	Call	Bond Future	3798	4	3798	4	0.00
23/07/2018	2030 On 02-May-19	9.40	Call	Bond Future	3764	4	3764	4	0.00
23/07/2018	2030 On 02-May-19	9.40	Put	Bond Future	3487	3	3487	3	0.00
23/07/2018	2030 On 02-May-19	9.41	Put	Bond Future	3458	3	3458	3	0.00
23/07/2018	2030 On 02-May-19	9.39	Put	Bond Future	3517	3	3517	3	0.00
23/07/2018	2032 On 02-August-18			Bond Future	9.35	94.8309	9.3540	94.8309	29,977.00
23/07/2018	2032 On 02-August-18	9.68	Call	Bond Future	2381	3	2381	3	0.00
23/07/2018	2032 On 02-August-18	9.67	Call	Bond Future	2319	3	2319	3	0.00
23/07/2018	2032 On 02-August-18	9.66	Call	Bond Future	2257	3	2257	3	0.00
23/07/2018	2032 On 02-August-18	9.67	Put	Bond Future	93	0	93	0	0.00
23/07/2018	2032 On 02-August-18	9.66	Put	Bond Future	101	0	101	0	0.00
23/07/2018	2032 On 02-August-18	9.68	Put	Bond Future	87	0	87	0	0.00
23/07/2018	2032 On 01-November-18			Bond Future	9.42	92.3680	9.4222	92.3680	24,203.00
23/07/2018	2032 On 01-November-18	8.76	Call	Bond Future	503	1	503	1	0.00
23/07/2018	2032 On 01-November-18	8.77	Call	Bond Future	518	1	518	1	0.00
23/07/2018	2032 On 01-November-18	8.75	Call	Bond Future	488	1	488	1	0.00
23/07/2018	2032 On 01-November-18	8.75	Put	Bond Future	5406	5	5406	5	0.00
23/07/2018	2032 On 01-November-18	8.76	Put	Bond Future	5345	5	5345	5	0.00
23/07/2018	2032 On 01-November-18	8.77	Put	Bond Future	5284	5	5284	5	0.00
23/07/2018	2032 On 07-February-19			Bond Future	9.50	94.1576	9.4980	94.1576	0.00
23/07/2018	2032 On 07-February-19	8.82	Call	Bond Future	1165	1	1165	1	0.00
23/07/2018	2032 On 07-February-19	8.81	Call	Bond Future	1143	1	1143	1	0.00
23/07/2018	2032 On 07-February-19	8.80	Call	Bond Future	1122	1	1122	1	0.00
23/07/2018	2032 On 07-February-19	8.81	Put	Bond Future	6091	6	6091	6	0.00
23/07/2018	2032 On 07-February-19	8.80	Put	Bond Future	6145	6	6145	6	0.00
23/07/2018	2032 On 07-February-19	8.82	Put	Bond Future	6038	6	6038	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2018	2032 On 02-May-19			Bond Future	9.56	91.5822	9.5628	91.5822	0.00
23/07/2018	2032 On 02-May-19	9.61	Call	Bond Future	4164	4	4164	4	0.00
23/07/2018	2032 On 02-May-19	9.62	Call	Bond Future	4200	4	4200	4	0.00
23/07/2018	2032 On 02-May-19	9.63	Call	Bond Future	4236	4	4236	4	0.00
23/07/2018	2032 On 02-May-19	9.63	Put	Bond Future	3779	4	3779	4	0.00
23/07/2018	2032 On 02-May-19	9.61	Put	Bond Future	3843	4	3843	4	0.00
23/07/2018	2032 On 02-May-19	9.62	Put	Bond Future	3811	4	3811	4	0.00
23/07/2018	2033 On 02-August-18			Bond Future	102.44	102.4266	102.4395	102.4266	9,076.00
23/07/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
23/07/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
23/07/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
23/07/2018	2033 On 02-August-18	109.93	Put	Bond Future	7490	8	7490	8	0.00
23/07/2018	2033 On 02-August-18	109.94	Put	Bond Future	7500	8	7500	8	0.00
23/07/2018	2033 On 02-August-18	109.92	Put	Bond Future	7480	7	7480	7	0.00
23/07/2018	2033 On 01-November-18			Bond Future	103.17	103.1573	103.1712	103.1573	5,770.00
23/07/2018	2033 On 07-February-19			Bond Future	105.19	105.1748	105.1879	105.1748	0.00
23/07/2018	2033 On 02-May-19			Bond Future	105.83	105.8158	105.8272	105.8158	0.00
23/07/2018	2037 On 02-August-18			Bond Future	9.57	91.3316	9.5736	91.3316	38,370.00
23/07/2018	2037 On 02-August-18	9.95	Call	Bond Future	2994	3	2994	3	0.00
23/07/2018	2037 On 02-August-18	9.96	Call	Bond Future	3065	3	3065	3	0.00
23/07/2018	2037 On 02-August-18	9.97	Call	Bond Future	3136	4	3136	4	0.00
23/07/2018	2037 On 02-August-18	9.97	Put	Bond Future	56	0	56	0	0.00
23/07/2018	2037 On 02-August-18	9.95	Put	Bond Future	66	0	66	0	0.00
23/07/2018	2037 On 02-August-18	9.96	Put	Bond Future	61	0	61	0	0.00
23/07/2018	2037 On 01-November-18			Bond Future	9.64	92.9611	9.6374	92.9611	37,419.00
23/07/2018	2037 On 01-November-18	9.01	Call	Bond Future	619	1	619	1	0.00
23/07/2018	2037 On 01-November-18	9.03	Call	Bond Future	656	1	656	1	0.00
23/07/2018	2037 On 01-November-18	9.02	Call	Bond Future	637	1	637	1	0.00
23/07/2018	2037 On 01-November-18	9.02	Put	Bond Future	5708	5	5708	5	0.00
23/07/2018	2037 On 01-November-18	9.03	Put	Bond Future	5642	5	5642	5	0.00
23/07/2018	2037 On 01-November-18	9.01	Put	Bond Future	5776	5	5776	5	0.00
23/07/2018	2037 On 07-February-19			Bond Future	9.71	90.5024	9.7090	90.5024	0.00
23/07/2018	2037 On 07-February-19	9.05	Call	Bond Future	1442	2	1442	2	0.00
23/07/2018	2037 On 07-February-19	9.06	Call	Bond Future	1467	2	1467	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
23/07/2018	2037 On 07-February-19	9.07	Call	Bond Future	1492	2	1492	2	0.00
23/07/2018	2037 On 07-February-19	9.07	Put	Bond Future	6670	6	6670	6	0.00
23/07/2018	2037 On 07-February-19	9.05	Put	Bond Future	6789	7	6789	7	0.00
23/07/2018	2037 On 07-February-19	9.06	Put	Bond Future	6729	6	6729	6	0.00
23/07/2018	2037 On 02-May-19			Bond Future	9.77	92.0211	9.7730	92.0211	0.00
23/07/2018	2037 On 02-May-19	9.80	Call	Bond Future	4619	5	4619	5	0.00
23/07/2018	2037 On 02-May-19	9.81	Call	Bond Future	4659	5	4659	5	0.00
23/07/2018	2037 On 02-May-19	9.79	Call	Bond Future	4579	5	4579	5	0.00
23/07/2018	2037 On 02-May-19	9.79	Put	Bond Future	4449	4	4449	4	0.00
23/07/2018	2037 On 02-May-19	9.80	Put	Bond Future	4413	4	4413	4	0.00
23/07/2018	2037 On 02-May-19	9.81	Put	Bond Future	4376	4	4376	4	0.00
23/07/2018	2038 On 02-August-18			Bond Future	121.59	121.5739	121.5894	121.5739	1,000.00
23/07/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
23/07/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
23/07/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
23/07/2018	2038 On 02-August-18	134.53	Put	Bond Future	12941	13	12941	13	0.00
23/07/2018	2038 On 02-August-18	134.54	Put	Bond Future	12951	13	12951	13	0.00
23/07/2018	2038 On 02-August-18	134.55	Put	Bond Future	12961	13	12961	13	0.00
23/07/2018	2038 On 01-November-18			Bond Future	123.79	123.7718	123.7884	123.7718	8,621.00
23/07/2018	2038 On 07-February-19			Bond Future	124.62	124.6023	124.6178	124.6023	0.00
23/07/2018	2038 On 02-May-19			Bond Future	126.73	126.7160	126.7298	126.7160	0.00
23/07/2018	2040 On 02-August-18			Bond Future	9.65	94.7592	9.6486	94.7592	20,832.00
23/07/2018	2040 On 02-August-18	10.05	Call	Bond Future	3404	4	3404	4	0.00
23/07/2018	2040 On 02-August-18	10.04	Call	Bond Future	3328	4	3328	4	0.00
23/07/2018	2040 On 02-August-18	10.03	Call	Bond Future	3253	4	3253	4	0.00
23/07/2018	2040 On 02-August-18	10.04	Put	Bond Future	67	0	67	0	0.00
23/07/2018	2040 On 02-August-18	10.03	Put	Bond Future	72	0	72	0	0.00
23/07/2018	2040 On 02-August-18	10.05	Put	Bond Future	62	0	62	0	0.00
23/07/2018	2040 On 01-November-18			Bond Future	9.71	96.4499	9.7121	96.4499	11,638.00
23/07/2018	2040 On 01-November-18	9.08	Call	Bond Future	678	1	678	1	0.00
23/07/2018	2040 On 01-November-18	9.20	Call	Bond Future	943	1	943	1	3,540.00
23/07/2018	2040 On 01-November-18	9.80	Call	Bond Future	3090	3	3090	3	3,540.00
23/07/2018	2040 On 01-November-18	9.09	Call	Bond Future	698	1	698	1	0.00
23/07/2018	2040 On 01-November-18	9.10	Call	Bond Future	718	1	718	1	2,950.00

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23/07/2018	2040 On 01-November-18	8.50	Call	Bond Future	67	0	67	0	2,950.00
23/07/2018	2040 On 01-November-18	9.07	Call	Bond Future	658	1	658	1	0.00
23/07/2018	2040 On 01-November-18	9.07	Put	Bond Future	6359	6	6359	6	0.00
23/07/2018	2040 On 01-November-18	8.50	Put	Bond Future	11302	11	11302	11	0.00
23/07/2018	2040 On 01-November-18	9.10	Put	Bond Future	6140	6	6140	6	0.00
23/07/2018	2040 On 01-November-18	9.09	Put	Bond Future	6213	6	6213	6	0.00
23/07/2018	2040 On 01-November-18	9.80	Put	Bond Future	2351	2	2351	2	0.00
23/07/2018	2040 On 01-November-18	9.08	Put	Bond Future	6286	6	6286	6	0.00
23/07/2018	2040 On 01-November-18	9.20	Put	Bond Future	5445	5	5445	5	0.00
23/07/2018	2040 On 07-February-19			Bond Future	9.78	93.8082	9.7833	93.8082	0.00
23/07/2018	2040 On 07-February-19	9.11	Call	Bond Future	1454	2	1454	2	0.00
23/07/2018	2040 On 07-February-19	9.13	Call	Bond Future	1508	2	1508	2	0.00
23/07/2018	2040 On 07-February-19	9.12	Call	Bond Future	1481	2	1481	2	0.00
23/07/2018	2040 On 07-February-19	9.12	Put	Bond Future	7294	7	7294	7	0.00
23/07/2018	2040 On 07-February-19	9.11	Put	Bond Future	7360	7	7360	7	0.00
23/07/2018	2040 On 07-February-19	9.13	Put	Bond Future	7230	7	7230	7	0.00
23/07/2018	2040 On 02-May-19			Bond Future	9.85	95.3823	9.8469	95.3823	0.00
23/07/2018	2040 On 02-May-19	9.90	Call	Bond Future	5135	5	5135	5	0.00
23/07/2018	2040 On 02-May-19	9.89	Call	Bond Future	5092	5	5092	5	0.00
23/07/2018	2040 On 02-May-19	9.88	Call	Bond Future	5049	5	5049	5	0.00
23/07/2018	2040 On 02-May-19	9.89	Put	Bond Future	4737	5	4737	5	0.00
23/07/2018	2040 On 02-May-19	9.88	Put	Bond Future	4777	5	4777	5	0.00
23/07/2018	2040 On 02-May-19	9.90	Put	Bond Future	4698	5	4698	5	0.00
23/07/2018	2044 On 02-August-18			Bond Future	9.68	91.8673	9.6783	91.8673	21,313.00
23/07/2018	2044 On 02-August-18	10.05	Call	Bond Future	3226	4	3226	4	0.00
23/07/2018	2044 On 02-August-18	10.07	Call	Bond Future	3378	4	3378	4	0.00
23/07/2018	2044 On 02-August-18	10.06	Call	Bond Future	3302	4	3302	4	0.00
23/07/2018	2044 On 02-August-18	10.06	Put	Bond Future	76	0	76	0	0.00
23/07/2018	2044 On 02-August-18	10.07	Put	Bond Future	70	0	70	0	0.00
23/07/2018	2044 On 02-August-18	10.05	Put	Bond Future	82	0	82	0	0.00
23/07/2018	2044 On 01-November-18			Bond Future	9.74	93.5064	9.7396	93.5064	26,360.00
23/07/2018	2044 On 01-November-18	9.12	Call	Bond Future	648	1	648	1	0.00
23/07/2018	2044 On 01-November-18	9.13	Call	Bond Future	669	1	669	1	0.00
23/07/2018	2044 On 01-November-18	9.14	Call	Bond Future	690	1	690	1	0.00

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23/07/2018	2044 On 01-November-18	9.13	Put	Bond Future	6184	6	6184	6	0.00
23/07/2018	2044 On 01-November-18	9.14	Put	Bond Future	6110	6	6110	6	0.00
23/07/2018	2044 On 01-November-18	9.12	Put	Bond Future	6259	6	6259	6	0.00
23/07/2018	2044 On 07-February-19			Bond Future	9.81	90.9330	9.8082	90.9330	0.00
23/07/2018	2044 On 07-February-19	9.17	Call	Bond Future	1597	2	1597	2	0.00
23/07/2018	2044 On 07-February-19	9.18	Call	Bond Future	1626	2	1626	2	0.00
23/07/2018	2044 On 07-February-19	9.16	Call	Bond Future	1569	2	1569	2	0.00
23/07/2018	2044 On 07-February-19	9.16	Put	Bond Future	7372	7	7372	7	0.00
23/07/2018	2044 On 07-February-19	9.17	Put	Bond Future	7306	7	7306	7	0.00
23/07/2018	2044 On 07-February-19	9.18	Put	Bond Future	7241	7	7241	7	0.00
23/07/2018	2044 On 02-May-19			Bond Future	9.87	92.4588	9.8693	92.4588	0.00
23/07/2018	2044 On 02-May-19	9.90	Call	Bond Future	5159	5	5159	5	0.00
23/07/2018	2044 On 02-May-19	9.92	Call	Bond Future	5245	6	5245	6	0.00
23/07/2018	2044 On 02-May-19	9.91	Call	Bond Future	5202	5	5202	5	0.00
23/07/2018	2044 On 02-May-19	9.92	Put	Bond Future	4821	5	4821	5	0.00
23/07/2018	2044 On 02-May-19	9.91	Put	Bond Future	4861	5	4861	5	0.00
23/07/2018	2044 On 02-May-19	9.90	Put	Bond Future	4901	5	4901	5	0.00
23/07/2018	2046 On 02-August-18			Bond Future	115.42	115.4046	115.4196	115.4046	8,628.00
23/07/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
23/07/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
23/07/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
23/07/2018	2046 On 02-August-18	128.77	Put	Bond Future	13350	13	13350	13	0.00
23/07/2018	2046 On 02-August-18	128.79	Put	Bond Future	13370	13	13370	13	0.00
23/07/2018	2046 On 02-August-18	128.78	Put	Bond Future	13360	13	13360	13	0.00
23/07/2018	2046 On 01-November-18			Bond Future	115.86	115.8418	115.8579	115.8418	10,966.00
23/07/2018	2046 On 07-February-19			Bond Future	118.12	118.1072	118.1223	118.1072	0.00
23/07/2018	2046 On 02-May-19			Bond Future	118.44	118.4287	118.4419	118.4287	0.00
23/07/2018	2050 On 02-August-18			Bond Future	119.96	119.9398	119.9553	119.9398	252.00
23/07/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
23/07/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
23/07/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
23/07/2018	2050 On 02-August-18	137.54	Put	Bond Future	17585	18	17585	18	0.00
23/07/2018	2050 On 02-August-18	137.52	Put	Bond Future	17565	18	17565	18	0.00
23/07/2018	2050 On 02-August-18	137.53	Put	Bond Future	17575	18	17575	18	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
23/07/2018	2050 On 01-November-18			Bond Future	122.12	122.1081	122.1250	122.1081	9,834.00
23/07/2018	2050 On 07-February-19			Bond Future	122.74	122.7249	122.7403	122.7249	0.00
23/07/2018	2050 On 02-May-19			Bond Future	124.82	124.8068	124.8205	124.8068	0.00
23/07/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	AL37 On 02-August-18			Index Future	584.48	585.4890	584.4780	585.4890	0.00
23/07/2018	AL37 On 01-November-18			Index Future	594.91	595.9350	594.9080	595.9350	0.00
23/07/2018	AL37 On 07-February-19			Index Future	606.43	607.4830	606.4320	607.4830	0.00
23/07/2018	AL37 On 02-May-19			Index Future	616.60	617.6810	616.6040	617.6810	0.00
23/07/2018	AL7T On 02-August-18			Index Future	680.63	682.5830	680.6320	682.5830	0.00
23/07/2018	AL7T On 01-November-18			Index Future	692.78	694.7620	692.7780	694.7620	0.00
23/07/2018	AL7T On 07-February-19			Index Future	706.20	708.2250	706.1980	708.2250	0.00
23/07/2018	AL7T On 02-May-19			Index Future	718.04	720.1130	718.0430	720.1130	0.00
23/07/2018	ALBI On 02-August-18			Index Future	617.53	619.6520	617.5330	619.6520	407.00
23/07/2018	ALBI On 01-November-18			Index Future	628.55	630.7080	628.5530	630.7080	498.00
23/07/2018	ALBI On 07-February-19			Index Future	640.73	642.9300	640.7280	642.9300	0.00
23/07/2018	ALBI On 02-May-19			Index Future	651.48	653.7230	651.4750	653.7230	0.00
23/07/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/07/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2018	EL28 On 02-August-18			Bond Future	127.22	127.2030	127.2215	127.2030	0.00
23/07/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
23/07/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
23/07/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
23/07/2018	EL28 On 02-August-18	134.94	Put	Bond Future	7719	8	7719	8	0.00
23/07/2018	EL28 On 02-August-18	134.95	Put	Bond Future	7729	8	7729	8	0.00
23/07/2018	EL28 On 02-August-18	134.93	Put	Bond Future	7709	8	7709	8	0.00
23/07/2018	ES33 On 02-August-18			Bond Future	10.82	78.7980	10.8196	78.7980	0.00
23/07/2018	ES33 On 02-August-18	11.14	Call	Bond Future	1886	2	1886	2	0.00
23/07/2018	ES33 On 02-August-18	11.15	Call	Bond Future	1944	2	1944	2	0.00
23/07/2018	ES33 On 02-August-18	11.16	Call	Bond Future	2002	2	2002	2	0.00
23/07/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
23/07/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
23/07/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
23/07/2018	ES33 On 01-November-18			Bond Future	10.93	76.4157	10.9330	76.4157	9,466.00
23/07/2018	ES33 On 07-February-19			Bond Future	11.06	77.8963	11.0620	77.8963	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
23/07/2018	ES33 On 02-May-19			Bond Future	11.17	75.4137	11.1708	75.4137	0.00
23/07/2018	ES42 On 02-August-18			Bond Future	11.03	81.5551	11.0343	81.5551	0.00
23/07/2018	ES42 On 01-November-18			Bond Future	11.14	78.7502	11.1443	78.7502	7,957.00
23/07/2018	ES42 On 07-February-19			Bond Future	11.27	80.2759	11.2652	80.2759	0.00
23/07/2018	ES42 On 02-May-19			Bond Future	11.37	77.3628	11.3723	77.3628	0.00
23/07/2018	GOVI On 02-August-18			GOVI	613.10	615.3200	613.0980	615.3200	145.00
23/07/2018	GOVI On 02-August-18	605.71	Call	GOVI	73880	10	73880	10	0.00
23/07/2018	GOVI On 02-August-18	605.72	Call	GOVI	73780	10	73780	10	0.00
23/07/2018	GOVI On 02-August-18	605.70	Call	GOVI	73980	10	73980	10	0.00
23/07/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
23/07/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
23/07/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
23/07/2018	GOVI On 01-November-18			GOVI	624.04	626.2990	624.0390	626.2990	341.00
23/07/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
23/07/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
23/07/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
23/07/2018	GOVI On 01-November-18	653.49	Put	GOVI	294510	27	294510	27	0.00
23/07/2018	GOVI On 01-November-18	653.51	Put	GOVI	294710	27	294710	27	0.00
23/07/2018	GOVI On 01-November-18	653.50	Put	GOVI	294610	27	294610	27	0.00
23/07/2018	GOVI On 07-February-19			GOVI	636.13	638.4360	636.1270	638.4360	0.00
23/07/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
23/07/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
23/07/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
23/07/2018	GOVI On 07-February-19	666.51	Put	GOVI	303830	28	303830	28	0.00
23/07/2018	GOVI On 07-February-19	666.52	Put	GOVI	303930	28	303930	28	0.00
23/07/2018	GOVI On 07-February-19	666.53	Put	GOVI	304030	28	304030	28	0.00
23/07/2018	GOVI On 02-May-19			GOVI	646.80	649.1530	646.7970	649.1530	0.00
23/07/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	1	0	1	0.00
23/07/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	1	0	1	0.00
23/07/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	1	0	1	0.00
23/07/2018	GOVI On 02-May-19	647.88	Put	GOVI	10830	0	10830	0	0.00
23/07/2018	GOVI On 02-May-19	647.86	Put	GOVI	10630	0	10630	0	0.00
23/07/2018	GOVI On 02-May-19	647.87	Put	GOVI	10730	0	10730	0	0.00
23/07/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2018	IGOV On 02-August-18			Index Future	249.45	249.4180	249.4520	249.4180	665.00
23/07/2018	IGOV On 01-November-18			Index Future	253.96	253.9270	253.9640	253.9270	714.00
23/07/2018	IGOV On 07-February-19			Index Future	258.93	258.8930	258.9290	258.8930	0.00
23/07/2018	IGOV On 02-May-19			Index Future	263.32	263.2860	263.3180	263.2860	0.00
23/07/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
23/07/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
23/07/2018	IS01 On 22-March-19			Interest Rate Swap	99.59	99.5900	99.5900	99.5900	0.00
23/07/2018	IS01 On 20-June-19			Interest Rate Swap	102.04	102.0400	102.0400	102.0400	0.00
23/07/2018	IS01 On 19-September-19			Interest Rate Swap	99.99	99.9800	99.9900	99.9800	0.00
23/07/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
23/07/2018	IS02 On 21-December-18			Interest Rate Swap	98.91	98.9000	98.9100	98.9000	0.00
23/07/2018	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3200	99.3300	99.3200	0.00
23/07/2018	IS02 On 21-June-19			Interest Rate Swap	99.78	99.7800	99.7800	99.7800	0.00
23/07/2018	IS02 On 20-September-19			Interest Rate Swap	101.99	101.9800	101.9900	101.9800	0.00
23/07/2018	IS02 On 20-December-19			Interest Rate Swap	103.01	103.0000	103.0100	103.0000	0.00
23/07/2018	IS02 On 23-March-20			Interest Rate Swap	99.11	99.1000	99.1100	99.1000	0.00
23/07/2018	IS02 On 22-June-20			Interest Rate Swap	102.76	102.7500	102.7600	102.7500	0.00
23/07/2018	IS02 On 21-September-20			Interest Rate Swap	99.85	99.8300	99.8500	99.8300	0.00
23/07/2018	IS05 On 17-December-20			Interest Rate Swap	96.74	96.7100	96.7400	96.7100	0.00
23/07/2018	IS05 On 16-March-21			Interest Rate Swap	96.01	95.9600	96.0100	95.9600	0.00
23/07/2018	IS05 On 15-June-21			Interest Rate Swap	95.25	95.1800	95.2500	95.1800	0.00
23/07/2018	IS05 On 21-September-21			Interest Rate Swap	95.47	95.3900	95.4700	95.3900	0.00
23/07/2018	IS05 On 21-December-21			Interest Rate Swap	97.69	97.6200	97.6900	97.6200	51.00
23/07/2018	IS05 On 15-March-22			Interest Rate Swap	97.85	97.7700	97.8500	97.7700	0.00
23/07/2018	IS05 On 21-June-22			Interest Rate Swap	99.07	99.0000	99.0700	99.0000	0.00
23/07/2018	IS05 On 20-September-22			Interest Rate Swap	103.00	102.9200	103.0000	102.9200	0.00
23/07/2018	IS05 On 20-December-22			Interest Rate Swap	104.27	104.1800	104.2700	104.1800	0.00
23/07/2018	IS05 On 22-March-23			Interest Rate Swap	97.71	97.6100	97.7100	97.6100	0.00
23/07/2018	IS05 On 20-June-23			Interest Rate Swap	103.74	103.6300	103.7400	103.6300	0.00
23/07/2018	IS05 On 19-September-23			Interest Rate Swap	99.29	99.1700	99.2900	99.1700	0.00
23/07/2018	IS10 On 17-December-25			Interest Rate Swap	96.05	95.8800	96.0500	95.8800	0.00
23/07/2018	IS10 On 16-March-26			Interest Rate Swap	93.07	92.8900	93.0700	92.8900	0.00
23/07/2018	IS10 On 15-June-26			Interest Rate Swap	91.82	91.6400	91.8200	91.6400	0.00
23/07/2018	IS10 On 21-September-26			Interest Rate Swap	93.97	93.7800	93.9700	93.7800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2018	IS10 On 21-December-26			Interest Rate Swap	97.73	97.5300	97.7300	97.5300	0.00
23/07/2018	IS10 On 15-March-27			Interest Rate Swap	96.30	96.0900	96.3000	96.0900	0.00
23/07/2018	IS10 On 21-June-27			Interest Rate Swap	98.36	98.1400	98.3600	98.1400	0.00
23/07/2018	IS10 On 20-September-27			Interest Rate Swap	103.77	103.5300	103.7700	103.5300	0.00
23/07/2018	IS10 On 20-December-27			Interest Rate Swap	104.11	103.8700	104.1100	103.8700	0.00
23/07/2018	IS10 On 22-March-28			Interest Rate Swap	97.67	97.4100	97.6700	97.4100	0.00
23/07/2018	IS10 On 20-June-28			Interest Rate Swap	104.78	104.5300	104.7800	104.5300	0.00
23/07/2018	IS10 On 19-September-28			Interest Rate Swap	98.39	98.1300	98.3900	98.1300	0.00
23/07/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/07/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
23/07/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/07/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
23/07/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
23/07/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
23/07/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
23/07/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
23/07/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
23/07/2018	R023 On 02-August-18			Bond Future	8.19	101.8851	8.1934	101.8851	26,214.00
23/07/2018	R023 On 02-August-18	10.40	Call	Bond Future	7783	8	7783	8	0.00
23/07/2018	R023 On 02-August-18	10.41	Call	Bond Future	7816	8	7816	8	0.00
23/07/2018	R023 On 02-August-18	10.39	Call	Bond Future	7749	8	7749	8	0.00
23/07/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
23/07/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
23/07/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
23/07/2018	R023 On 01-November-18			Bond Future	8.26	99.7770	8.2620	99.7770	22,140.00
23/07/2018	R023 On 01-November-18	10.59	Call	Bond Future	7815	8	7815	8	0.00
23/07/2018	R023 On 01-November-18	10.58	Call	Bond Future	7784	8	7784	8	0.00
23/07/2018	R023 On 01-November-18	10.57	Call	Bond Future	7752	8	7752	8	0.00
23/07/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	1	0	0.00
23/07/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	1	0	0.00
23/07/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	1	0	0.00
23/07/2018	R023 On 07-February-19			Bond Future	8.35	101.7104	8.3453	101.7104	0.00
23/07/2018	R023 On 07-February-19	10.57	Call	Bond Future	7127	7	7127	7	0.00
23/07/2018	R023 On 07-February-19	10.59	Call	Bond Future	7186	7	7186	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2018	R023 On 07-February-19	10.58	Call	Bond Future	7156	7	7156	7	0.00
23/07/2018	R023 On 07-February-19	10.58	Put	Bond Future	43	0	43	0	0.00
23/07/2018	R023 On 07-February-19	10.59	Put	Bond Future	42	0	42	0	0.00
23/07/2018	R023 On 07-February-19	10.57	Put	Bond Future	44	0	44	0	0.00
23/07/2018	R023 On 02-May-19			Bond Future	8.41	99.4895	8.4115	99.4895	0.00
23/07/2018	R023 On 02-May-19	8.46	Call	Bond Future	1729	2	1729	2	0.00
23/07/2018	R023 On 02-May-19	8.45	Call	Bond Future	1710	2	1710	2	0.00
23/07/2018	R023 On 02-May-19	8.44	Call	Bond Future	1690	2	1690	2	0.00
23/07/2018	R023 On 02-May-19	8.45	Put	Bond Future	1588	2	1588	2	0.00
23/07/2018	R023 On 02-May-19	8.44	Put	Bond Future	1600	2	1600	2	0.00
23/07/2018	R023 On 02-May-19	8.46	Put	Bond Future	1576	1	1576	1	0.00
23/07/2018	R035 On 02-August-18			Bond Future	9.50	99.0458	9.5039	99.0458	39,599.00
23/07/2018	R035 On 02-August-18	9.42	Call	Bond Future	466	1	466	1	0.00
23/07/2018	R035 On 02-August-18	9.43	Call	Bond Future	497	1	497	1	0.00
23/07/2018	R035 On 02-August-18	9.44	Call	Bond Future	528	1	528	1	0.00
23/07/2018	R035 On 02-August-18	9.43	Put	Bond Future	1086	1	1086	1	0.00
23/07/2018	R035 On 02-August-18	9.44	Put	Bond Future	1037	1	1037	1	0.00
23/07/2018	R035 On 02-August-18	9.42	Put	Bond Future	1136	1	1136	1	0.00
23/07/2018	R035 On 01-November-18			Bond Future	9.57	96.3173	9.5726	96.3173	57,958.00
23/07/2018	R035 On 01-November-18	8.94	Call	Bond Future	578	1	578	1	0.00
23/07/2018	R035 On 01-November-18	8.93	Call	Bond Future	560	1	560	1	0.00
23/07/2018	R035 On 01-November-18	8.92	Call	Bond Future	543	1	543	1	0.00
23/07/2018	R035 On 01-November-18	8.93	Put	Bond Future	5797	5	5797	5	0.00
23/07/2018	R035 On 01-November-18	8.92	Put	Bond Future	5864	6	5864	6	0.00
23/07/2018	R035 On 01-November-18	8.94	Put	Bond Future	5730	5	5730	5	0.00
23/07/2018	R035 On 07-February-19			Bond Future	9.65	98.1835	9.6503	98.1835	0.00
23/07/2018	R035 On 07-February-19	8.96	Call	Bond Future	1321	1	1321	1	0.00
23/07/2018	R035 On 07-February-19	8.98	Call	Bond Future	1369	2	1369	2	0.00
23/07/2018	R035 On 07-February-19	8.97	Call	Bond Future	1345	1	1345	1	0.00
23/07/2018	R035 On 07-February-19	8.97	Put	Bond Future	6809	7	6809	7	0.00
23/07/2018	R035 On 07-February-19	8.98	Put	Bond Future	6749	6	6749	6	0.00
23/07/2018	R035 On 07-February-19	8.96	Put	Bond Future	6868	7	6868	7	0.00
23/07/2018	R035 On 02-May-19			Bond Future	9.71	95.3332	9.7127	95.3332	0.00
23/07/2018	R035 On 02-May-19	9.74	Call	Bond Future	4608	5	4608	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
23/07/2018	R035 On 02-May-19	9.75	Call	Bond Future	4648	5	4648	5	0.00
23/07/2018	R035 On 02-May-19	9.73	Call	Bond Future	4569	5	4569	5	0.00
23/07/2018	R035 On 02-May-19	9.73	Put	Bond Future	4438	4	4438	4	0.00
23/07/2018	R035 On 02-May-19	9.75	Put	Bond Future	4365	4	4365	4	0.00
23/07/2018	R035 On 02-May-19	9.74	Put	Bond Future	4402	4	4402	4	0.00
23/07/2018	R186 On 02-August-18			Bond Future	8.77	111.7222	8.7740	111.7222	84,737.00
23/07/2018	R186 On 02-August-18	8.90	Call	Bond Future	1038	1	1038	1	0.00
23/07/2018	R186 On 02-August-18	8.47	Call	Bond Future	50	0	50	0	0.00
23/07/2018	R186 On 02-August-18	8.50	Call	Bond Future	68	0	68	0	0.00
23/07/2018	R186 On 02-August-18	8.25	Call	Bond Future	3	0	3	0	3,020.00
23/07/2018	R186 On 02-August-18	8.75	Call	Bond Future	485	1	485	1	2,500.00
23/07/2018	R186 On 02-August-18	7.50	Call	Bond Future	0	0	0	0	3,020.00
23/07/2018	R186 On 02-August-18	8.46	Call	Bond Future	45	0	45	0	0.00
23/07/2018	R186 On 02-August-18	9.04	Call	Bond Future	1730	2	1730	2	0.00
23/07/2018	R186 On 02-August-18	8.48	Call	Bond Future	55	0	55	0	0.00
23/07/2018	R186 On 02-August-18	8.25	Put	Bond Future	3330	3	3330	3	0.00
23/07/2018	R186 On 02-August-18	7.50	Put	Bond Future	8321	8	8321	8	0.00
23/07/2018	R186 On 02-August-18	8.46	Put	Bond Future	2023	2	2023	2	0.00
23/07/2018	R186 On 02-August-18	8.75	Put	Bond Future	634	1	634	1	2,500.00
23/07/2018	R186 On 02-August-18	9.04	Put	Bond Future	90	0	90	0	0.00
23/07/2018	R186 On 02-August-18	8.48	Put	Bond Future	1906	2	1906	2	0.00
23/07/2018	R186 On 02-August-18	8.50	Put	Bond Future	1791	2	1791	2	0.00
23/07/2018	R186 On 02-August-18	8.47	Put	Bond Future	1964	2	1964	2	0.00
23/07/2018	R186 On 02-August-18	8.90	Put	Bond Future	257	0	257	0	2,500.00
23/07/2018	R186 On 01-November-18			Bond Future	8.84	113.7156	8.8425	113.7156	31,616.00
23/07/2018	R186 On 01-November-18	8.46	Call	Bond Future	795	1	795	1	5,000.00
23/07/2018	R186 On 01-November-18	8.53	Call	Bond Future	939	1	939	1	0.00
23/07/2018	R186 On 01-November-18	9.14	Call	Bond Future	2845	3	2845	3	0.00
23/07/2018	R186 On 01-November-18	8.52	Call	Bond Future	918	1	918	1	0.00
23/07/2018	R186 On 01-November-18	7.96	Call	Bond Future	170	0	170	0	5,000.00
23/07/2018	R186 On 01-November-18	8.54	Call	Bond Future	960	1	960	1	0.00
23/07/2018	R186 On 01-November-18	9.14	Put	Bond Future	1062	1	1062	1	5,000.00
23/07/2018	R186 On 01-November-18	8.52	Put	Bond Future	2895	3	2895	3	0.00
23/07/2018	R186 On 01-November-18	7.96	Put	Bond Future	5692	5	5692	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
23/07/2018	R186 On 01-November-18	8.54	Put	Bond Future	2813	3	2813	3	0.00
23/07/2018	R186 On 01-November-18	8.53	Put	Bond Future	2854	3	2854	3	0.00
23/07/2018	R186 On 01-November-18	8.46	Put	Bond Future	3145	3	3145	3	0.00
23/07/2018	R186 On 07-February-19			Bond Future	8.92	110.6139	8.9202	110.6139	0.00
23/07/2018	R186 On 07-February-19	8.20	Call	Bond Future	842	1	842	1	0.00
23/07/2018	R186 On 07-February-19	8.22	Call	Bond Future	876	1	876	1	0.00
23/07/2018	R186 On 07-February-19	8.21	Call	Bond Future	859	1	859	1	0.00
23/07/2018	R186 On 07-February-19	8.20	Put	Bond Future	5185	5	5185	5	0.00
23/07/2018	R186 On 07-February-19	8.22	Put	Bond Future	5095	5	5095	5	0.00
23/07/2018	R186 On 07-February-19	8.21	Put	Bond Future	5140	5	5140	5	0.00
23/07/2018	R186 On 02-May-19			Bond Future	8.99	112.4701	8.9890	112.4701	0.00
23/07/2018	R186 On 02-May-19	9.03	Call	Bond Future	3335	4	3335	4	0.00
23/07/2018	R186 On 02-May-19	9.02	Call	Bond Future	3302	3	3302	3	0.00
23/07/2018	R186 On 02-May-19	9.01	Call	Bond Future	3269	3	3269	3	0.00
23/07/2018	R186 On 02-May-19	9.02	Put	Bond Future	3125	3	3125	3	0.00
23/07/2018	R186 On 02-May-19	9.01	Put	Bond Future	3149	3	3149	3	0.00
23/07/2018	R186 On 02-May-19	9.03	Put	Bond Future	3101	3	3101	3	0.00
23/07/2018	R197 On 02-August-18			Bond Future	296.79	296.7518	296.7873	296.7518	1,235.00
23/07/2018	R197 On 01-November-18			Bond Future	302.16	302.1168	302.1552	302.1168	2,350.00
23/07/2018	R197 On 07-February-19			Bond Future	300.70	300.6691	300.7049	300.6691	0.00
23/07/2018	R197 On 02-May-19			Bond Future	305.80	305.7696	305.8007	305.7696	0.00
23/07/2018	R202 On 02-August-18			Bond Future	232.84	232.8124	232.8418	232.8124	12,645.00
23/07/2018	R202 On 01-November-18			Bond Future	237.05	237.0215	237.0529	237.0215	9,729.00
23/07/2018	R202 On 07-February-19			Bond Future	237.78	237.7497	237.7791	237.7497	0.00
23/07/2018	R202 On 02-May-19			Bond Future	241.81	241.7830	241.8089	241.7830	0.00
23/07/2018	R204 On 02-August-18			Bond Future	6.67	101.4853	6.6710	101.4853	10,270.00
23/07/2018	R204 On 02-August-18	8.98	Call	Bond Future	845	1	845	1	0.00
23/07/2018	R204 On 02-August-18	8.99	Call	Bond Future	848	1	848	1	0.00
23/07/2018	R204 On 02-August-18	8.97	Call	Bond Future	841	1	841	1	0.00
23/07/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
23/07/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
23/07/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
23/07/2018	R207 On 02-August-18			Bond Future	7.49	100.1908	7.4862	100.1908	17,183.00
23/07/2018	R207 On 02-August-18	6.85	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2018	R207 On 02-August-18	6.87	Call	Bond Future	0	0	0	0	0.00
23/07/2018	R207 On 02-August-18	6.86	Call	Bond Future	0	0	0	0	0.00
23/07/2018	R207 On 02-August-18	6.85	Put	Bond Future	856	1	856	1	0.00
23/07/2018	R207 On 02-August-18	6.87	Put	Bond Future	829	1	829	1	0.00
23/07/2018	R207 On 02-August-18	6.86	Put	Bond Future	842	1	842	1	0.00
23/07/2018	R207 On 01-November-18			Bond Future	7.53	101.9784	7.5305	101.9784	3,628.00
23/07/2018	R207 On 01-November-18	6.75	Call	Bond Future	6	0	6	0	0.00
23/07/2018	R207 On 01-November-18	6.74	Call	Bond Future	6	0	6	0	0.00
23/07/2018	R207 On 01-November-18	6.76	Call	Bond Future	6	0	6	0	0.00
23/07/2018	R207 On 01-November-18	6.74	Put	Bond Future	896	1	896	1	0.00
23/07/2018	R207 On 01-November-18	6.75	Put	Bond Future	884	1	884	1	0.00
23/07/2018	R207 On 01-November-18	6.76	Put	Bond Future	873	1	873	1	0.00
23/07/2018	R207 On 07-February-19			Bond Future	7.60	100.3094	7.6006	100.3094	0.00
23/07/2018	R207 On 07-February-19	6.53	Call	Bond Future	8	0	8	0	0.00
23/07/2018	R207 On 07-February-19	6.52	Call	Bond Future	8	0	8	0	0.00
23/07/2018	R207 On 07-February-19	6.51	Call	Bond Future	8	0	8	0	0.00
23/07/2018	R207 On 07-February-19	6.52	Put	Bond Future	959	1	959	1	0.00
23/07/2018	R207 On 07-February-19	6.51	Put	Bond Future	968	1	968	1	0.00
23/07/2018	R207 On 07-February-19	6.53	Put	Bond Future	951	1	951	1	0.00
23/07/2018	R207 On 02-May-19			Bond Future	7.71	101.9928	7.7059	101.9928	0.00
23/07/2018	R207 On 02-May-19	7.61	Call	Bond Future	236	0	236	0	0.00
23/07/2018	R207 On 02-May-19	7.63	Call	Bond Future	243	0	243	0	0.00
23/07/2018	R207 On 02-May-19	7.62	Call	Bond Future	239	0	239	0	0.00
23/07/2018	R207 On 02-May-19	7.62	Put	Bond Future	296	0	296	0	0.00
23/07/2018	R207 On 02-May-19	7.63	Put	Bond Future	293	0	293	0	0.00
23/07/2018	R207 On 02-May-19	7.61	Put	Bond Future	299	0	299	0	0.00
23/07/2018	R208 On 02-August-18			Bond Future	7.79	100.0288	7.7882	100.0288	14,964.00
23/07/2018	R208 On 02-August-18	7.14	Call	Bond Future	0	0	0	0	0.00
23/07/2018	R208 On 02-August-18	7.12	Call	Bond Future	0	0	0	0	0.00
23/07/2018	R208 On 02-August-18	7.13	Call	Bond Future	0	0	0	0	0.00
23/07/2018	R208 On 02-August-18	7.13	Put	Bond Future	1540	1	1540	1	0.00
23/07/2018	R208 On 02-August-18	7.14	Put	Bond Future	1517	1	1517	1	0.00
23/07/2018	R208 On 02-August-18	7.12	Put	Bond Future	1564	1	1564	1	0.00
23/07/2018	R208 On 01-November-18			Bond Future	7.85	98.4141	7.8523	98.4141	21,360.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2018	R208 On 01-November-18	7.11	Call	Bond Future	27	0	27	0	0.00
23/07/2018	R208 On 01-November-18	7.12	Call	Bond Future	28	0	28	0	0.00
23/07/2018	R208 On 01-November-18	7.10	Call	Bond Future	26	0	26	0	0.00
23/07/2018	R208 On 01-November-18	7.12	Put	Bond Future	1594	1	1594	1	0.00
23/07/2018	R208 On 01-November-18	7.10	Put	Bond Future	1635	2	1635	2	0.00
23/07/2018	R208 On 01-November-18	7.11	Put	Bond Future	1614	2	1614	2	0.00
23/07/2018	R208 On 07-February-19			Bond Future	7.93	100.3209	7.9344	100.3209	0.00
23/07/2018	R208 On 07-February-19	7.08	Call	Bond Future	59	0	59	0	0.00
23/07/2018	R208 On 07-February-19	7.07	Call	Bond Future	57	0	57	0	0.00
23/07/2018	R208 On 07-February-19	7.06	Call	Bond Future	55	0	55	0	0.00
23/07/2018	R208 On 07-February-19	7.08	Put	Bond Future	1698	2	1698	2	0.00
23/07/2018	R208 On 07-February-19	7.06	Put	Bond Future	1732	2	1732	2	0.00
23/07/2018	R208 On 07-February-19	7.07	Put	Bond Future	1715	2	1715	2	0.00
23/07/2018	R208 On 02-May-19			Bond Future	8.01	98.6047	8.0101	98.6047	0.00
23/07/2018	R208 On 02-May-19	8.02	Call	Bond Future	842	1	842	1	0.00
23/07/2018	R208 On 02-May-19	8.03	Call	Bond Future	853	1	853	1	0.00
23/07/2018	R208 On 02-May-19	8.04	Call	Bond Future	863	1	863	1	0.00
23/07/2018	R208 On 02-May-19	8.04	Put	Bond Future	812	1	812	1	0.00
23/07/2018	R208 On 02-May-19	8.02	Put	Bond Future	825	1	825	1	0.00
23/07/2018	R208 On 02-May-19	8.03	Put	Bond Future	819	1	819	1	0.00
23/07/2018	R209 On 02-August-18			Bond Future	9.48	75.0749	9.4830	75.0749	89,883.00
23/07/2018	R209 On 02-August-18	10.21	Call	Bond Future	4652	5	4652	5	0.00
23/07/2018	R209 On 02-August-18	8.83	Call	Bond Future	1	0	1	0	0.00
23/07/2018	R209 On 02-August-18	10.84	Call	Bond Future	8326	9	8326	9	0.00
23/07/2018	R209 On 02-August-18	8.96	Call	Bond Future	7	0	7	0	5,000.00
23/07/2018	R209 On 02-August-18	9.43	Call	Bond Future	507	1	507	1	0.00
23/07/2018	R209 On 02-August-18	9.66	Call	Bond Future	1428	2	1428	2	435.00
23/07/2018	R209 On 02-August-18	10.38	Call	Bond Future	5673	6	5673	6	0.00
23/07/2018	R209 On 02-August-18	9.21	Call	Bond Future	107	0	107	0	0.00
23/07/2018	R209 On 02-August-18	8.49	Call	Bond Future	0	0	0	0	500.00
23/07/2018	R209 On 02-August-18	8.46	Call	Bond Future	0	0	0	0	5,000.00
23/07/2018	R209 On 02-August-18	10.39	Call	Bond Future	5732	6	5732	6	0.00
23/07/2018	R209 On 02-August-18	10.40	Call	Bond Future	5791	6	5791	6	0.00
23/07/2018	R209 On 02-August-18	10.40	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
23/07/2018	R209 On 02-August-18	10.38	Put	Bond Future	0	0	0	0	0.00
23/07/2018	R209 On 02-August-18	9.66	Put	Bond Future	254	0	254	0	0.00
23/07/2018	R209 On 02-August-18	8.46	Put	Bond Future	7378	7	7378	7	0.00
23/07/2018	R209 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
23/07/2018	R209 On 02-August-18	8.96	Put	Bond Future	3649	3	3649	3	0.00
23/07/2018	R209 On 02-August-18	9.43	Put	Bond Future	865	1	865	1	5,000.00
23/07/2018	R209 On 02-August-18	10.84	Put	Bond Future	0	0	0	0	435.00
23/07/2018	R209 On 02-August-18	8.83	Put	Bond Future	4590	4	4590	4	500.00
23/07/2018	R209 On 02-August-18	8.49	Put	Bond Future	7147	7	7147	7	0.00
23/07/2018	R209 On 02-August-18	9.21	Put	Bond Future	1976	2	1976	2	500.00
23/07/2018	R209 On 02-August-18	10.21	Put	Bond Future	3	0	3	0	435.00
23/07/2018	R209 On 01-November-18			Bond Future	9.54	73.2668	9.5438	73.2668	92,654.00
23/07/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72039	72	72039	72	0.00
23/07/2018	R209 On 01-November-18	8.89	Call	Bond Future	479	1	479	1	2,000.00
23/07/2018	R209 On 01-November-18	9.97	Call	Bond Future	3812	4	3812	4	0.00
23/07/2018	R209 On 01-November-18	9.64	Call	Bond Future	2437	3	2437	3	2,000.00
23/07/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72039	72	72039	72	0.00
23/07/2018	R209 On 01-November-18	10.00	Call	Bond Future	3949	4	3949	4	0.00
23/07/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72039	72	72039	72	0.00
23/07/2018	R209 On 01-November-18	9.34	Call	Bond Future	1452	2	1452	2	0.00
23/07/2018	R209 On 01-November-18	9.98	Call	Bond Future	3857	4	3857	4	0.00
23/07/2018	R209 On 01-November-18	10.57	Call	Bond Future	6751	7	6751	7	0.00
23/07/2018	R209 On 01-November-18	9.94	Call	Bond Future	3676	4	3676	4	0.00
23/07/2018	R209 On 01-November-18	9.94	Put	Bond Future	1115	1	1115	1	0.00
23/07/2018	R209 On 01-November-18	10.57	Put	Bond Future	385	0	385	0	0.00
23/07/2018	R209 On 01-November-18	10.00	Put	Bond Future	1011	1	1011	1	5,850.00
23/07/2018	R209 On 01-November-18	9.97	Put	Bond Future	1062	1	1062	1	0.00
23/07/2018	R209 On 01-November-18	9.64	Put	Bond Future	1802	2	1802	2	0.00
23/07/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
23/07/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
23/07/2018	R209 On 01-November-18	9.34	Put	Bond Future	2824	3	2824	3	0.00
23/07/2018	R209 On 01-November-18	9.98	Put	Bond Future	1044	1	1044	1	2,000.00
23/07/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
23/07/2018	R209 On 01-November-18	8.89	Put	Bond Future	5018	5	5018	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
23/07/2018	R209 On 07-February-19			Bond Future	9.61	74.6864	9.6108	74.6864	0.00
23/07/2018	R209 On 07-February-19	8.96	Call	Bond Future	1236	1	1236	1	0.00
23/07/2018	R209 On 07-February-19	8.97	Call	Bond Future	1258	1	1258	1	0.00
23/07/2018	R209 On 07-February-19	8.95	Call	Bond Future	1215	1	1215	1	0.00
23/07/2018	R209 On 07-February-19	8.95	Put	Bond Future	5746	6	5746	6	0.00
23/07/2018	R209 On 07-February-19	8.96	Put	Bond Future	5696	5	5696	5	0.00
23/07/2018	R209 On 07-February-19	8.97	Put	Bond Future	5646	5	5646	5	0.00
23/07/2018	R209 On 02-May-19			Bond Future	9.67	72.7916	9.6678	72.7916	0.00
23/07/2018	R209 On 02-May-19	9.69	Call	Bond Future	3955	4	3955	4	0.00
23/07/2018	R209 On 02-May-19	9.68	Call	Bond Future	3921	4	3921	4	0.00
23/07/2018	R209 On 02-May-19	9.70	Call	Bond Future	3988	4	3988	4	0.00
23/07/2018	R209 On 02-May-19	9.68	Put	Bond Future	3842	4	3842	4	0.00
23/07/2018	R209 On 02-May-19	9.69	Put	Bond Future	3811	4	3811	4	0.00
23/07/2018	R209 On 02-May-19	9.70	Put	Bond Future	3779	4	3779	4	0.00
23/07/2018	R210 On 02-August-18			Bond Future	184.93	184.9077	184.9307	184.9077	1,480.00
23/07/2018	R210 On 01-November-18			Bond Future	185.78	185.7504	185.7754	185.7504	969.00
23/07/2018	R210 On 07-February-19			Bond Future	189.41	189.3831	189.4065	189.3831	0.00
23/07/2018	R210 On 02-May-19			Bond Future	190.07	190.0458	190.0662	190.0458	0.00
23/07/2018	R212 On 02-August-18			Bond Future	153.08	153.3635	153.0751	153.3635	2,387.00
23/07/2018	R212 On 01-November-18			Bond Future	155.84	156.1362	155.8438	156.1362	3,446.00
23/07/2018	R212 On 07-February-19			Bond Future	156.74	157.0361	156.7362	157.0361	0.00
23/07/2018	R212 On 02-May-19			Bond Future	159.39	159.7000	159.3923	159.7000	0.00
23/07/2018	R213 On 02-August-18			Bond Future	9.26	86.7864	9.2585	86.7864	28,004.00
23/07/2018	R213 On 02-August-18	9.07	Call	Bond Future	179	0	179	0	0.00
23/07/2018	R213 On 02-August-18	9.06	Call	Bond Future	166	0	166	0	0.00
23/07/2018	R213 On 02-August-18	9.05	Call	Bond Future	153	0	153	0	0.00
23/07/2018	R213 On 02-August-18	9.06	Put	Bond Future	1467	1	1467	1	0.00
23/07/2018	R213 On 02-August-18	9.05	Put	Bond Future	1520	1	1520	1	0.00
23/07/2018	R213 On 02-August-18	9.07	Put	Bond Future	1414	1	1414	1	0.00
23/07/2018	R213 On 01-November-18			Bond Future	9.32	84.7888	9.3248	84.7888	18,919.00
23/07/2018	R213 On 01-November-18	8.66	Call	Bond Future	432	1	432	1	0.00
23/07/2018	R213 On 01-November-18	8.65	Call	Bond Future	419	0	419	0	0.00
23/07/2018	R213 On 01-November-18	8.64	Call	Bond Future	406	0	406	0	0.00
23/07/2018	R213 On 01-November-18	8.65	Put	Bond Future	4884	5	4884	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
23/07/2018	R213 On 01-November-18	8.64	Put	Bond Future	4939	5	4939	5	0.00
23/07/2018	R213 On 01-November-18	8.66	Put	Bond Future	4829	5	4829	5	0.00
23/07/2018	R213 On 07-February-19			Bond Future	9.40	86.4318	9.4001	86.4318	0.00
23/07/2018	R213 On 07-February-19	8.68	Call	Bond Future	1008	1	1008	1	0.00
23/07/2018	R213 On 07-February-19	8.69	Call	Bond Future	1027	1	1027	1	0.00
23/07/2018	R213 On 07-February-19	8.70	Call	Bond Future	1046	1	1046	1	0.00
23/07/2018	R213 On 07-February-19	8.69	Put	Bond Future	5649	5	5649	5	0.00
23/07/2018	R213 On 07-February-19	8.70	Put	Bond Future	5600	5	5600	5	0.00
23/07/2018	R213 On 07-February-19	8.68	Put	Bond Future	5697	5	5697	5	0.00
23/07/2018	R213 On 02-May-19			Bond Future	9.46	84.3346	9.4604	84.3346	0.00
23/07/2018	R213 On 02-May-19	9.50	Call	Bond Future	3763	4	3763	4	0.00
23/07/2018	R213 On 02-May-19	9.49	Call	Bond Future	3730	4	3730	4	0.00
23/07/2018	R213 On 02-May-19	9.48	Call	Bond Future	3697	4	3697	4	0.00
23/07/2018	R213 On 02-May-19	9.49	Put	Bond Future	3548	3	3548	3	0.00
23/07/2018	R213 On 02-May-19	9.48	Put	Bond Future	3576	3	3576	3	0.00
23/07/2018	R213 On 02-May-19	9.50	Put	Bond Future	3519	3	3519	3	0.00
23/07/2018	R214 On 02-August-18			Bond Future	9.64	74.4993	9.6380	74.4993	23,670.00
23/07/2018	R214 On 02-August-18	8.94	Call	Bond Future	0	0	0	0	0.00
23/07/2018	R214 On 02-August-18	8.96	Call	Bond Future	1	0	1	0	0.00
23/07/2018	R214 On 02-August-18	8.95	Call	Bond Future	0	0	0	0	0.00
23/07/2018	R214 On 02-August-18	8.95	Put	Bond Future	5089	5	5089	5	0.00
23/07/2018	R214 On 02-August-18	8.96	Put	Bond Future	5011	5	5011	5	0.00
23/07/2018	R214 On 02-August-18	8.94	Put	Bond Future	5167	5	5167	5	0.00
23/07/2018	R214 On 01-November-18			Bond Future	9.70	72.5358	9.6998	72.5358	18,010.00
23/07/2018	R214 On 01-November-18	8.98	Call	Bond Future	454	1	454	1	0.00
23/07/2018	R214 On 01-November-18	8.99	Call	Bond Future	469	1	469	1	0.00
23/07/2018	R214 On 01-November-18	9.00	Call	Bond Future	483	1	483	1	0.00
23/07/2018	R214 On 01-November-18	9.00	Put	Bond Future	5606	5	5606	5	0.00
23/07/2018	R214 On 01-November-18	8.98	Put	Bond Future	5731	5	5731	5	0.00
23/07/2018	R214 On 01-November-18	8.99	Put	Bond Future	5668	5	5668	5	0.00
23/07/2018	R214 On 07-February-19			Bond Future	9.77	73.9413	9.7692	73.9413	0.00
23/07/2018	R214 On 07-February-19	9.04	Call	Bond Future	1118	1	1118	1	0.00
23/07/2018	R214 On 07-February-19	9.05	Call	Bond Future	1139	1	1139	1	0.00
23/07/2018	R214 On 07-February-19	9.03	Call	Bond Future	1097	1	1097	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
23/07/2018	R214 On 07-February-19	9.03	Put	Bond Future	6455	6	6455	6	0.00
23/07/2018	R214 On 07-February-19	9.04	Put	Bond Future	6399	6	6399	6	0.00
23/07/2018	R214 On 07-February-19	9.05	Put	Bond Future	6344	6	6344	6	0.00
23/07/2018	R214 On 02-May-19			Bond Future	9.82	71.8878	9.8247	71.8878	0.00
23/07/2018	R214 On 02-May-19	9.87	Call	Bond Future	4244	4	4244	4	0.00
23/07/2018	R214 On 02-May-19	9.85	Call	Bond Future	4174	4	4174	4	0.00
23/07/2018	R214 On 02-May-19	9.86	Call	Bond Future	4209	4	4209	4	0.00
23/07/2018	R214 On 02-May-19	9.86	Put	Bond Future	3970	4	3970	4	0.00
23/07/2018	R214 On 02-May-19	9.87	Put	Bond Future	3938	4	3938	4	0.00
23/07/2018	R214 On 02-May-19	9.85	Put	Bond Future	4003	4	4003	4	0.00
23/07/2018	R248 On 02-August-18			Bond Future	9.67	95.2791	9.6731	95.2791	76,267.00
23/07/2018	R248 On 02-August-18	8.99	Call	Bond Future	1	0	1	0	0.00
23/07/2018	R248 On 02-August-18	8.98	Call	Bond Future	0	0	0	0	0.00
23/07/2018	R248 On 02-August-18	8.97	Call	Bond Future	0	0	0	0	0.00
23/07/2018	R248 On 02-August-18	8.98	Put	Bond Future	6589	6	6589	6	0.00
23/07/2018	R248 On 02-August-18	8.97	Put	Bond Future	6690	6	6690	6	0.00
23/07/2018	R248 On 02-August-18	8.99	Put	Bond Future	6489	6	6489	6	0.00
23/07/2018	R248 On 01-November-18			Bond Future	9.74	92.5466	9.7358	92.5466	90,308.00
23/07/2018	R248 On 01-November-18	9.01	Call	Bond Future	464	1	464	1	0.00
23/07/2018	R248 On 01-November-18	9.03	Call	Bond Future	498	1	498	1	0.00
23/07/2018	R248 On 01-November-18	9.02	Call	Bond Future	481	1	481	1	0.00
23/07/2018	R248 On 01-November-18	9.02	Put	Bond Future	7216	7	7216	7	0.00
23/07/2018	R248 On 01-November-18	9.03	Put	Bond Future	7133	7	7133	7	0.00
23/07/2018	R248 On 01-November-18	9.01	Put	Bond Future	7300	7	7300	7	0.00
23/07/2018	R248 On 07-February-19			Bond Future	9.81	94.3398	9.8062	94.3398	0.00
23/07/2018	R248 On 07-February-19	9.06	Call	Bond Future	1335	1	1335	1	0.00
23/07/2018	R248 On 07-February-19	9.05	Call	Bond Future	1309	1	1309	1	0.00
23/07/2018	R248 On 07-February-19	9.07	Call	Bond Future	1361	2	1361	2	0.00
23/07/2018	R248 On 07-February-19	9.07	Put	Bond Future	8204	8	8204	8	0.00
23/07/2018	R248 On 07-February-19	9.05	Put	Bond Future	8351	8	8351	8	0.00
23/07/2018	R248 On 07-February-19	9.06	Put	Bond Future	8277	8	8277	8	0.00
23/07/2018	R248 On 02-May-19			Bond Future	9.86	91.4883	9.8625	91.4883	0.00
23/07/2018	R248 On 02-May-19	9.90	Call	Bond Future	5326	6	5326	6	0.00
23/07/2018	R248 On 02-May-19	9.91	Call	Bond Future	5370	6	5370	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2018	R248 On 02-May-19	9.89	Call	Bond Future	5282	6	5282	6	0.00
23/07/2018	R248 On 02-May-19	9.91	Put	Bond Future	4962	5	4962	5	0.00
23/07/2018	R248 On 02-May-19	9.89	Put	Bond Future	5044	5	5044	5	0.00
23/07/2018	R248 On 02-May-19	9.90	Put	Bond Future	5003	5	5003	5	0.00