



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 01/08/2018 TO: 01/08/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	2025 On 02-August-18			Bond Future	130.66	130.8625	130.6618	130.8625	498.00
01/08/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
01/08/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
01/08/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
01/08/2018	2025 On 02-August-18	136.66	Put	Bond Future	5998	6	6	6	0.00
01/08/2018	2025 On 02-August-18	136.67	Put	Bond Future	6008	6	6	6	0.00
01/08/2018	2025 On 02-August-18	136.65	Put	Bond Future	5988	6	6	6	0.00
01/08/2018	2025 On 01-November-18			Bond Future	133.02	133.2286	133.0240	133.2286	365.00
01/08/2018	2025 On 07-February-19			Bond Future	134.21	134.4211	134.2109	134.4211	0.00
01/08/2018	2025 On 02-May-19			Bond Future	136.48	136.6912	136.4792	136.6912	0.00
01/08/2018	2029 On 02-August-18			Bond Future	99.58	99.6169	99.5849	99.6169	0.00
01/08/2018	2029 On 01-November-18			Bond Future	100.34	100.3684	100.3386	100.3684	1,370.00
01/08/2018	2029 On 07-February-19			Bond Future	102.30	102.3316	102.3006	102.3316	0.00
01/08/2018	2029 On 02-May-19			Bond Future	102.96	102.9892	102.9570	102.9892	0.00
01/08/2018	2030 On 02-August-18			Bond Future	9.01	93.2667	93.0102	93.2667	34,636.00
01/08/2018	2030 On 02-August-18	9.46	Call	Bond Future	2954	3	3	3	0.00
01/08/2018	2030 On 02-August-18	8.51	Call	Bond Future	0	0	0	0	7,850.00
01/08/2018	2030 On 02-August-18	8.91	Call	Bond Future	12	0	0	0	7,850.00
01/08/2018	2030 On 02-August-18	9.50	Call	Bond Future	3211	3	3	3	0.00
01/08/2018	2030 On 02-August-18	9.47	Call	Bond Future	3019	3	3	3	0.00
01/08/2018	2030 On 02-August-18	9.45	Call	Bond Future	2890	3	3	3	0.00
01/08/2018	2030 On 02-August-18	9.50	Put	Bond Future	0	0	0	0	7,850.00
01/08/2018	2030 On 02-August-18	9.47	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
01/08/2018	2030 On 02-August-18	9.45	Put	Bond Future	0	0	0	0	0.00
01/08/2018	2030 On 02-August-18	8.91	Put	Bond Future	692	1	1	1	0.00
01/08/2018	2030 On 02-August-18	9.46	Put	Bond Future	0	0	0	0	0.00
01/08/2018	2030 On 02-August-18	8.51	Put	Bond Future	3448	3	3	3	0.00
01/08/2018	2030 On 01-November-18			Bond Future	9.07	94.9302	94.6691	94.9302	48,226.00
01/08/2018	2030 On 01-November-18	8.58	Call	Bond Future	623	1	1	1	0.00
01/08/2018	2030 On 01-November-18	8.60	Call	Bond Future	659	1	1	1	0.00
01/08/2018	2030 On 01-November-18	8.59	Call	Bond Future	641	1	1	1	0.00
01/08/2018	2030 On 01-November-18	8.59	Put	Bond Future	3883	4	4	4	0.00
01/08/2018	2030 On 01-November-18	8.58	Put	Bond Future	3934	4	4	4	0.00
01/08/2018	2030 On 01-November-18	8.60	Put	Bond Future	3832	4	4	4	0.00
01/08/2018	2030 On 07-February-19			Bond Future	9.14	92.7606	92.4940	92.7606	167.00
01/08/2018	2030 On 07-February-19	8.62	Call	Bond Future	1362	1	1	1	0.00
01/08/2018	2030 On 07-February-19	8.63	Call	Bond Future	1385	1	1	1	0.00
01/08/2018	2030 On 07-February-19	8.64	Call	Bond Future	1408	2	1	2	0.00
01/08/2018	2030 On 07-February-19	8.64	Put	Bond Future	4696	5	5	5	0.00
01/08/2018	2030 On 07-February-19	8.63	Put	Bond Future	4741	5	5	5	0.00
01/08/2018	2030 On 07-February-19	8.62	Put	Bond Future	4786	5	5	5	0.00
01/08/2018	2030 On 02-May-19			Bond Future	9.20	94.3101	94.0400	94.3101	0.00
01/08/2018	2030 On 02-May-19	9.39	Call	Bond Future	4019	4	4	4	0.00
01/08/2018	2030 On 02-May-19	9.41	Call	Bond Future	4092	4	4	4	0.00
01/08/2018	2030 On 02-May-19	9.40	Call	Bond Future	4056	4	4	4	0.00
01/08/2018	2030 On 02-May-19	9.40	Put	Bond Future	2777	3	3	3	0.00
01/08/2018	2030 On 02-May-19	9.41	Put	Bond Future	2751	3	3	3	0.00
01/08/2018	2030 On 02-May-19	9.39	Put	Bond Future	2803	3	3	3	0.00
01/08/2018	2032 On 02-August-18			Bond Future	9.20	95.8600	95.6193	95.8600	19,886.00
01/08/2018	2032 On 02-August-18	9.68	Call	Bond Future	3439	4	3	4	0.00
01/08/2018	2032 On 02-August-18	9.67	Call	Bond Future	3369	4	3	4	0.00
01/08/2018	2032 On 02-August-18	9.66	Call	Bond Future	3300	4	3	4	0.00
01/08/2018	2032 On 02-August-18	9.67	Put	Bond Future	0	0	0	0	0.00
01/08/2018	2032 On 02-August-18	9.66	Put	Bond Future	0	0	0	0	0.00
01/08/2018	2032 On 02-August-18	9.68	Put	Bond Future	0	0	0	0	0.00
01/08/2018	2032 On 01-November-18			Bond Future	9.26	93.4149	93.1698	93.4149	34,700.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2018	2032 On 01-November-18	8.76	Call	Bond Future	661	1	1	1	0.00
01/08/2018	2032 On 01-November-18	8.77	Call	Bond Future	681	1	1	1	0.00
01/08/2018	2032 On 01-November-18	8.75	Call	Bond Future	642	1	1	1	0.00
01/08/2018	2032 On 01-November-18	8.75	Put	Bond Future	4396	4	4	4	0.00
01/08/2018	2032 On 01-November-18	8.76	Put	Bond Future	4340	4	4	4	0.00
01/08/2018	2032 On 01-November-18	8.77	Put	Bond Future	4283	4	4	4	0.00
01/08/2018	2032 On 07-February-19			Bond Future	9.33	95.2252	94.9750	95.2252	456.00
01/08/2018	2032 On 07-February-19	8.82	Call	Bond Future	1526	2	2	2	0.00
01/08/2018	2032 On 07-February-19	8.81	Call	Bond Future	1501	2	2	2	0.00
01/08/2018	2032 On 07-February-19	8.80	Call	Bond Future	1476	2	1	2	0.00
01/08/2018	2032 On 07-February-19	8.81	Put	Bond Future	5261	5	5	5	0.00
01/08/2018	2032 On 07-February-19	8.80	Put	Bond Future	5311	5	5	5	0.00
01/08/2018	2032 On 07-February-19	8.82	Put	Bond Future	5212	5	5	5	0.00
01/08/2018	2032 On 02-May-19			Bond Future	9.39	92.6606	92.4073	92.6606	0.00
01/08/2018	2032 On 02-May-19	9.61	Call	Bond Future	4629	5	5	5	0.00
01/08/2018	2032 On 02-May-19	9.62	Call	Bond Future	4670	5	5	5	0.00
01/08/2018	2032 On 02-May-19	9.63	Call	Bond Future	4711	5	5	5	0.00
01/08/2018	2032 On 02-May-19	9.63	Put	Bond Future	3051	3	3	3	0.00
01/08/2018	2032 On 02-May-19	9.61	Put	Bond Future	3106	3	3	3	0.00
01/08/2018	2032 On 02-May-19	9.62	Put	Bond Future	3078	3	3	3	0.00
01/08/2018	2033 On 02-August-18			Bond Future	103.13	103.1594	103.1259	103.1594	9,076.00
01/08/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
01/08/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
01/08/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
01/08/2018	2033 On 02-August-18	109.93	Put	Bond Future	6804	7	7	7	0.00
01/08/2018	2033 On 02-August-18	109.94	Put	Bond Future	6814	7	7	7	0.00
01/08/2018	2033 On 02-August-18	109.92	Put	Bond Future	6794	7	7	7	0.00
01/08/2018	2033 On 01-November-18			Bond Future	103.87	103.9035	103.8721	103.9035	5,770.00
01/08/2018	2033 On 07-February-19			Bond Future	105.90	105.9359	105.9032	105.9359	0.00
01/08/2018	2033 On 02-May-19			Bond Future	106.55	106.5817	106.5484	106.5817	0.00
01/08/2018	2037 On 02-August-18			Bond Future	9.40	92.6026	92.3725	92.6026	22,706.00
01/08/2018	2037 On 02-August-18	9.95	Call	Bond Future	4365	5	4	5	0.00

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01/08/2018	2037 On 02-August-18	9.96	Call	Bond Future	4441	5	4	5	0.00
01/08/2018	2037 On 02-August-18	9.97	Call	Bond Future	4517	5	5	5	0.00
01/08/2018	2037 On 02-August-18	9.97	Put	Bond Future	0	0	0	0	0.00
01/08/2018	2037 On 02-August-18	9.95	Put	Bond Future	0	0	0	0	0.00
01/08/2018	2037 On 02-August-18	9.96	Put	Bond Future	0	0	0	0	0.00
01/08/2018	2037 On 01-November-18			Bond Future	9.45	94.2542	94.0200	94.2542	48,614.00
01/08/2018	2037 On 01-November-18	9.01	Call	Bond Future	859	1	1	1	0.00
01/08/2018	2037 On 01-November-18	9.03	Call	Bond Future	908	1	1	1	0.00
01/08/2018	2037 On 01-November-18	9.02	Call	Bond Future	883	1	1	1	0.00
01/08/2018	2037 On 01-November-18	9.02	Put	Bond Future	4493	4	4	4	0.00
01/08/2018	2037 On 01-November-18	9.03	Put	Bond Future	4432	4	4	4	0.00
01/08/2018	2037 On 01-November-18	9.01	Put	Bond Future	4554	4	5	4	0.00
01/08/2018	2037 On 07-February-19			Bond Future	9.52	91.8209	91.5817	91.8209	650.00
01/08/2018	2037 On 07-February-19	9.05	Call	Bond Future	1832	2	2	2	0.00
01/08/2018	2037 On 07-February-19	9.06	Call	Bond Future	1861	2	2	2	0.00
01/08/2018	2037 On 07-February-19	9.07	Call	Bond Future	1892	2	2	2	0.00
01/08/2018	2037 On 07-February-19	9.07	Put	Bond Future	5578	5	6	5	0.00
01/08/2018	2037 On 07-February-19	9.05	Put	Bond Future	5688	6	6	6	0.00
01/08/2018	2037 On 07-February-19	9.06	Put	Bond Future	5633	5	6	5	0.00
01/08/2018	2037 On 02-May-19			Bond Future	9.58	93.3547	93.1125	93.3547	0.00
01/08/2018	2037 On 02-May-19	9.80	Call	Bond Future	5227	5	5	5	0.00
01/08/2018	2037 On 02-May-19	9.81	Call	Bond Future	5272	5	5	5	0.00
01/08/2018	2037 On 02-May-19	9.79	Call	Bond Future	5182	5	5	5	0.00
01/08/2018	2037 On 02-May-19	9.79	Put	Bond Future	3540	3	4	3	0.00
01/08/2018	2037 On 02-May-19	9.80	Put	Bond Future	3509	3	4	3	0.00
01/08/2018	2037 On 02-May-19	9.81	Put	Bond Future	3478	3	3	3	0.00
01/08/2018	2038 On 02-August-18			Bond Future	122.97	122.4414	122.9680	122.4414	429.00
01/08/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
01/08/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
01/08/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
01/08/2018	2038 On 02-August-18	134.53	Put	Bond Future	11562	12	12	12	0.00
01/08/2018	2038 On 02-August-18	134.54	Put	Bond Future	11572	12	12	12	0.00
01/08/2018	2038 On 02-August-18	134.55	Put	Bond Future	11582	12	12	12	0.00

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01/08/2018	2038 On 01-November-18			Bond Future	125.19	124.6554	125.1912	124.6554	9,621.00
01/08/2018	2038 On 07-February-19			Bond Future	126.05	125.5034	126.0480	125.5034	0.00
01/08/2018	2038 On 02-May-19			Bond Future	128.18	127.6228	128.1783	127.6228	0.00
01/08/2018	2040 On 02-August-18			Bond Future	9.47	96.1265	95.8787	96.1265	13,118.00
01/08/2018	2040 On 02-August-18	10.05	Call	Bond Future	4888	5	5	5	0.00
01/08/2018	2040 On 02-August-18	10.04	Call	Bond Future	4807	5	5	5	0.00
01/08/2018	2040 On 02-August-18	10.03	Call	Bond Future	4726	5	5	5	0.00
01/08/2018	2040 On 02-August-18	10.04	Put	Bond Future	0	0	0	0	0.00
01/08/2018	2040 On 02-August-18	10.03	Put	Bond Future	0	0	0	0	0.00
01/08/2018	2040 On 02-August-18	10.05	Put	Bond Future	0	0	0	0	0.00
01/08/2018	2040 On 01-November-18			Bond Future	9.53	97.8411	97.5888	97.8411	19,698.00
01/08/2018	2040 On 01-November-18	9.08	Call	Bond Future	940	1	1	1	0.00
01/08/2018	2040 On 01-November-18	9.20	Call	Bond Future	1286	1	1	1	3,540.00
01/08/2018	2040 On 01-November-18	9.80	Call	Bond Future	3908	4	4	4	3,540.00
01/08/2018	2040 On 01-November-18	9.09	Call	Bond Future	966	1	1	1	0.00
01/08/2018	2040 On 01-November-18	9.10	Call	Bond Future	993	1	1	1	2,950.00
01/08/2018	2040 On 01-November-18	8.50	Call	Bond Future	105	0	0	0	2,950.00
01/08/2018	2040 On 01-November-18	9.07	Call	Bond Future	914	1	1	1	0.00
01/08/2018	2040 On 01-November-18	9.07	Put	Bond Future	5042	5	5	5	0.00
01/08/2018	2040 On 01-November-18	8.50	Put	Bond Future	9768	10	10	10	0.00
01/08/2018	2040 On 01-November-18	9.10	Put	Bond Future	4843	5	5	5	0.00
01/08/2018	2040 On 01-November-18	9.09	Put	Bond Future	4909	5	5	5	0.00
01/08/2018	2040 On 01-November-18	9.80	Put	Bond Future	1596	2	2	2	0.00
01/08/2018	2040 On 01-November-18	9.08	Put	Bond Future	4975	5	5	5	0.00
01/08/2018	2040 On 01-November-18	9.20	Put	Bond Future	4217	4	4	4	0.00
01/08/2018	2040 On 07-February-19			Bond Future	9.59	95.2268	94.9691	95.2268	100.00
01/08/2018	2040 On 07-February-19	9.11	Call	Bond Future	1965	2	2	2	0.00
01/08/2018	2040 On 07-February-19	9.13	Call	Bond Future	2029	2	2	2	0.00
01/08/2018	2040 On 07-February-19	9.12	Call	Bond Future	1997	2	2	2	0.00
01/08/2018	2040 On 07-February-19	9.12	Put	Bond Future	6207	6	6	6	0.00
01/08/2018	2040 On 07-February-19	9.11	Put	Bond Future	6267	6	6	6	0.00
01/08/2018	2040 On 07-February-19	9.13	Put	Bond Future	6147	6	6	6	0.00
01/08/2018	2040 On 02-May-19			Bond Future	9.65	96.8174	96.5565	96.8174	0.00

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01/08/2018	2040 On 02-May-19	9.90	Call	Bond Future	5712	6	6	6	0.00
01/08/2018	2040 On 02-May-19	9.89	Call	Bond Future	5665	6	6	6	0.00
01/08/2018	2040 On 02-May-19	9.88	Call	Bond Future	5616	6	6	6	0.00
01/08/2018	2040 On 02-May-19	9.89	Put	Bond Future	3685	4	4	4	0.00
01/08/2018	2040 On 02-May-19	9.88	Put	Bond Future	3719	4	4	4	0.00
01/08/2018	2040 On 02-May-19	9.90	Put	Bond Future	3651	4	4	4	0.00
01/08/2018	2044 On 02-August-18			Bond Future	9.51	93.2122	92.9594	93.2122	12,254.00
01/08/2018	2044 On 02-August-18	10.05	Call	Bond Future	4669	5	5	5	0.00
01/08/2018	2044 On 02-August-18	10.07	Call	Bond Future	4833	5	5	5	0.00
01/08/2018	2044 On 02-August-18	10.06	Call	Bond Future	4751	5	5	5	0.00
01/08/2018	2044 On 02-August-18	10.06	Put	Bond Future	0	0	0	0	0.00
01/08/2018	2044 On 02-August-18	10.07	Put	Bond Future	0	0	0	0	0.00
01/08/2018	2044 On 02-August-18	10.05	Put	Bond Future	0	0	0	0	0.00
01/08/2018	2044 On 01-November-18			Bond Future	9.56	94.8748	94.6173	94.8748	38,689.00
01/08/2018	2044 On 01-November-18	9.12	Call	Bond Future	992	1	1	1	0.00
01/08/2018	2044 On 01-November-18	9.13	Call	Bond Future	1020	1	1	1	0.00
01/08/2018	2044 On 01-November-18	9.14	Call	Bond Future	1047	1	1	1	0.00
01/08/2018	2044 On 01-November-18	9.13	Put	Bond Future	4983	5	5	5	0.00
01/08/2018	2044 On 01-November-18	9.14	Put	Bond Future	4916	5	5	5	0.00
01/08/2018	2044 On 01-November-18	9.12	Put	Bond Future	5051	5	5	5	0.00
01/08/2018	2044 On 07-February-19			Bond Future	9.62	92.3282	92.0653	92.3282	108.00
01/08/2018	2044 On 07-February-19	9.17	Call	Bond Future	2123	2	2	2	0.00
01/08/2018	2044 On 07-February-19	9.18	Call	Bond Future	2156	2	2	2	0.00
01/08/2018	2044 On 07-February-19	9.16	Call	Bond Future	2089	2	2	2	0.00
01/08/2018	2044 On 07-February-19	9.16	Put	Bond Future	6310	6	6	6	0.00
01/08/2018	2044 On 07-February-19	9.17	Put	Bond Future	6249	6	6	6	0.00
01/08/2018	2044 On 07-February-19	9.18	Put	Bond Future	6189	6	6	6	0.00
01/08/2018	2044 On 02-May-19			Bond Future	9.68	93.8704	93.6042	93.8704	0.00
01/08/2018	2044 On 02-May-19	9.90	Call	Bond Future	5711	6	6	6	0.00
01/08/2018	2044 On 02-May-19	9.92	Call	Bond Future	5808	6	6	6	0.00
01/08/2018	2044 On 02-May-19	9.91	Call	Bond Future	5760	6	6	6	0.00
01/08/2018	2044 On 02-May-19	9.92	Put	Bond Future	3780	4	4	4	0.00
01/08/2018	2044 On 02-May-19	9.91	Put	Bond Future	3814	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2018	2044 On 02-May-19	9.90	Put	Bond Future	3849	4	4	4	0.00
01/08/2018	2046 On 02-August-18			Bond Future	117.37	116.9605	117.3719	116.9605	7,628.00
01/08/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
01/08/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
01/08/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
01/08/2018	2046 On 02-August-18	128.77	Put	Bond Future	11398	12	11	12	0.00
01/08/2018	2046 On 02-August-18	128.79	Put	Bond Future	11418	12	11	12	0.00
01/08/2018	2046 On 02-August-18	128.78	Put	Bond Future	11408	12	11	12	0.00
01/08/2018	2046 On 01-November-18			Bond Future	117.85	117.4259	117.8490	117.4259	11,966.00
01/08/2018	2046 On 07-February-19			Bond Future	120.15	119.7228	120.1534	119.7228	0.00
01/08/2018	2046 On 02-May-19			Bond Future	120.50	120.0624	120.4987	120.0624	0.00
01/08/2018	2050 On 02-August-18			Bond Future	121.17	121.0796	121.1699	121.0796	232.00
01/08/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
01/08/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
01/08/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
01/08/2018	2050 On 02-August-18	137.54	Put	Bond Future	16370	16	16	16	0.00
01/08/2018	2050 On 02-August-18	137.52	Put	Bond Future	16350	16	16	16	0.00
01/08/2018	2050 On 02-August-18	137.53	Put	Bond Future	16360	16	16	16	0.00
01/08/2018	2050 On 01-November-18			Bond Future	123.36	123.2688	123.3606	123.2688	9,854.00
01/08/2018	2050 On 07-February-19			Bond Future	124.00	123.9083	124.0013	123.9083	0.00
01/08/2018	2050 On 02-May-19			Bond Future	126.10	126.0008	126.0970	126.0008	0.00
01/08/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	AL37 On 02-August-18			Index Future	586.78	587.6180	586.7830	587.6180	0.00
01/08/2018	AL37 On 01-November-18			Index Future	597.25	598.0980	597.2480	598.0980	0.00
01/08/2018	AL37 On 07-February-19			Index Future	608.82	609.6920	608.8210	609.6920	0.00
01/08/2018	AL37 On 02-May-19			Index Future	619.00	619.8820	619.0020	619.8820	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
01/08/2018	AL7T On 02-August-18			Index Future	686.99	688.4890	686.9860	688.4890	0.00
01/08/2018	AL7T On 01-November-18			Index Future	699.24	700.7680	699.2380	700.7680	0.00
01/08/2018	AL7T On 07-February-19			Index Future	712.79	714.3520	712.7880	714.3520	0.00
01/08/2018	AL7T On 02-May-19			Index Future	724.71	726.2920	724.7080	726.2920	0.00
01/08/2018	ALBI On 02-August-18			Index Future	624.82	626.3220	624.8230	626.3220	245.00
01/08/2018	ALBI On 01-November-18			Index Future	635.97	637.4920	635.9670	637.4920	863.00
01/08/2018	ALBI On 07-February-19			Index Future	648.29	649.8500	648.2910	649.8500	0.00
01/08/2018	ALBI On 02-May-19			Index Future	659.13	660.7110	659.1310	660.7110	0.00
01/08/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/08/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2018	EL28 On 02-August-18			Bond Future	127.42	127.4533	127.4199	127.4533	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
01/08/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
01/08/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
01/08/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
01/08/2018	EL28 On 02-August-18	134.94	Put	Bond Future	7520	7	8	7	0.00
01/08/2018	EL28 On 02-August-18	134.95	Put	Bond Future	7530	7	8	7	0.00
01/08/2018	EL28 On 02-August-18	134.93	Put	Bond Future	7510	7	8	7	0.00
01/08/2018	ES33 On 02-August-18			Bond Future	10.64	79.7478	79.5849	79.7478	0.00
01/08/2018	ES33 On 02-August-18	11.14	Call	Bond Future	2968	3	3	3	0.00
01/08/2018	ES33 On 02-August-18	11.15	Call	Bond Future	3026	3	3	3	0.00
01/08/2018	ES33 On 02-August-18	11.16	Call	Bond Future	3084	3	3	3	0.00
01/08/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
01/08/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
01/08/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
01/08/2018	ES33 On 01-November-18			Bond Future	10.75	77.3819	77.2160	77.3819	9,466.00
01/08/2018	ES33 On 07-February-19			Bond Future	10.87	78.8816	78.7122	78.8816	0.00
01/08/2018	ES33 On 02-May-19			Bond Future	10.97	76.4098	76.2383	76.4098	0.00
01/08/2018	ES42 On 02-August-18			Bond Future	10.85	82.7114	82.5236	82.7114	0.00
01/08/2018	ES42 On 01-November-18			Bond Future	10.95	79.9266	79.7353	79.9266	7,957.00
01/08/2018	ES42 On 07-February-19			Bond Future	11.06	81.4755	81.2801	81.4755	0.00
01/08/2018	ES42 On 02-May-19			Bond Future	11.16	78.5765	78.3787	78.5765	0.00
01/08/2018	GOVI On 02-August-18			GOVI	620.69	622.2650	620.6850	622.2650	21.00
01/08/2018	GOVI On 02-August-18	605.71	Call	GOVI	149750	17	15	17	0.00
01/08/2018	GOVI On 02-August-18	605.72	Call	GOVI	149650	17	15	17	0.00
01/08/2018	GOVI On 02-August-18	605.70	Call	GOVI	149850	17	15	17	0.00
01/08/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
01/08/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
01/08/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
01/08/2018	GOVI On 01-November-18			GOVI	631.76	633.3630	631.7550	633.3630	465.00
01/08/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
01/08/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
01/08/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2018	GOVI On 01-November-18	653.49	Put	GOVI	217350	20	22	20	0.00
01/08/2018	GOVI On 01-November-18	653.51	Put	GOVI	217550	20	22	20	0.00
01/08/2018	GOVI On 01-November-18	653.50	Put	GOVI	217450	20	22	20	0.00
01/08/2018	GOVI On 07-February-19			GOVI	644.00	645.6410	643.9970	645.6410	0.00
01/08/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
01/08/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
01/08/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
01/08/2018	GOVI On 07-February-19	666.51	Put	GOVI	225130	21	23	21	0.00
01/08/2018	GOVI On 07-February-19	666.52	Put	GOVI	225230	21	23	21	0.00
01/08/2018	GOVI On 07-February-19	666.53	Put	GOVI	225330	21	23	21	0.00
01/08/2018	GOVI On 02-May-19			GOVI	654.77	656.4320	654.7660	656.4320	0.00
01/08/2018	GOVI On 02-May-19	647.88	Call	GOVI	68860	9	7	9	0.00
01/08/2018	GOVI On 02-May-19	647.87	Call	GOVI	68960	9	7	9	0.00
01/08/2018	GOVI On 02-May-19	647.86	Call	GOVI	69060	9	7	9	0.00
01/08/2018	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
01/08/2018	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
01/08/2018	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
01/08/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/08/2018	IGOV On 02-August-18			Index Future	250.90	250.7140	250.8980	250.7140	424.00
01/08/2018	IGOV On 01-November-18			Index Future	255.43	255.2470	255.4340	255.2470	718.00
01/08/2018	IGOV On 07-February-19			Index Future	260.43	260.2400	260.4290	260.2400	0.00
01/08/2018	IGOV On 02-May-19			Index Future	264.83	264.6360	264.8310	264.6360	0.00
01/08/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
01/08/2018	IS01 On 20-December-18			Interest Rate Swap	102.23	102.2400	102.2300	102.2400	0.00
01/08/2018	IS01 On 22-March-19			Interest Rate Swap	99.56	99.5700	99.5600	99.5700	0.00
01/08/2018	IS01 On 20-June-19			Interest Rate Swap	102.00	102.0000	102.0000	102.0000	0.00
01/08/2018	IS01 On 19-September-19			Interest Rate Swap	99.91	99.9000	99.9100	99.9000	0.00
01/08/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
01/08/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
01/08/2018	IS02 On 15-March-19			Interest Rate Swap	99.30	99.3100	99.3000	99.3100	0.00
01/08/2018	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2018	IS02 On 20-September-19			Interest Rate Swap	101.91	101.9000	101.9100	101.9000	0.00
01/08/2018	IS02 On 20-December-19			Interest Rate Swap	102.90	102.8900	102.9000	102.8900	0.00
01/08/2018	IS02 On 23-March-20			Interest Rate Swap	98.98	98.9600	98.9800	98.9600	0.00
01/08/2018	IS02 On 22-June-20			Interest Rate Swap	102.60	102.5700	102.6000	102.5700	0.00
01/08/2018	IS02 On 21-September-20			Interest Rate Swap	99.66	99.6100	99.6600	99.6100	0.00
01/08/2018	IS05 On 17-December-20			Interest Rate Swap	96.51	96.4700	96.5100	96.4700	0.00
01/08/2018	IS05 On 16-March-21			Interest Rate Swap	95.75	95.6900	95.7500	95.6900	0.00
01/08/2018	IS05 On 15-June-21			Interest Rate Swap	94.94	94.8900	94.9400	94.8900	0.00
01/08/2018	IS05 On 21-September-21			Interest Rate Swap	95.13	95.0500	95.1300	95.0500	0.00
01/08/2018	IS05 On 21-December-21			Interest Rate Swap	97.32	97.2300	97.3200	97.2300	51.00
01/08/2018	IS05 On 15-March-22			Interest Rate Swap	97.44	97.3400	97.4400	97.3400	0.00
01/08/2018	IS05 On 21-June-22			Interest Rate Swap	98.63	98.5100	98.6300	98.5100	0.00
01/08/2018	IS05 On 20-September-22			Interest Rate Swap	102.54	102.4100	102.5400	102.4100	0.00
01/08/2018	IS05 On 20-December-22			Interest Rate Swap	103.78	103.6400	103.7800	103.6400	0.00
01/08/2018	IS05 On 22-March-23			Interest Rate Swap	97.18	97.0200	97.1800	97.0200	0.00
01/08/2018	IS05 On 20-June-23			Interest Rate Swap	103.20	103.0300	103.2000	103.0300	0.00
01/08/2018	IS05 On 19-September-23			Interest Rate Swap	98.71	98.5200	98.7100	98.5200	0.00
01/08/2018	IS10 On 17-December-25			Interest Rate Swap	95.44	95.1900	95.4400	95.1900	0.00
01/08/2018	IS10 On 16-March-26			Interest Rate Swap	92.45	92.1800	92.4500	92.1800	0.00
01/08/2018	IS10 On 15-June-26			Interest Rate Swap	91.20	90.9200	91.2000	90.9200	0.00
01/08/2018	IS10 On 21-September-26			Interest Rate Swap	93.35	93.0700	93.3500	93.0700	0.00
01/08/2018	IS10 On 21-December-26			Interest Rate Swap	97.12	96.8400	97.1200	96.8400	0.00
01/08/2018	IS10 On 15-March-27			Interest Rate Swap	95.69	95.3900	95.6900	95.3900	0.00
01/08/2018	IS10 On 21-June-27			Interest Rate Swap	97.75	97.4500	97.7500	97.4500	0.00
01/08/2018	IS10 On 20-September-27			Interest Rate Swap	103.16	102.8600	103.1600	102.8600	0.00
01/08/2018	IS10 On 20-December-27			Interest Rate Swap	103.49	103.1800	103.4900	103.1800	0.00
01/08/2018	IS10 On 22-March-28			Interest Rate Swap	97.02	96.6800	97.0200	96.6800	0.00
01/08/2018	IS10 On 20-June-28			Interest Rate Swap	104.15	103.8100	104.1500	103.8100	0.00
01/08/2018	IS10 On 19-September-28			Interest Rate Swap	97.72	97.3700	97.7200	97.3700	0.00
01/08/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
01/08/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
01/08/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
01/08/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
01/08/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	35,000.00
01/08/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
01/08/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
01/08/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
01/08/2018	R023 On 02-August-18			Bond Future	8.09	102.2430	102.1005	102.2430	14,637.00
01/08/2018	R023 On 02-August-18	10.40	Call	Bond Future	8183	8	8	8	0.00
01/08/2018	R023 On 02-August-18	10.41	Call	Bond Future	8217	8	8	8	0.00
01/08/2018	R023 On 02-August-18	10.39	Call	Bond Future	8150	8	8	8	0.00
01/08/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
01/08/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
01/08/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
01/08/2018	R023 On 01-November-18			Bond Future	8.15	100.1407	99.9956	100.1407	41,469.00
01/08/2018	R023 On 01-November-18	10.59	Call	Bond Future	8222	8	8	8	0.00
01/08/2018	R023 On 01-November-18	10.58	Call	Bond Future	8190	8	8	8	0.00
01/08/2018	R023 On 01-November-18	10.57	Call	Bond Future	8158	8	8	8	0.00
01/08/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
01/08/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
01/08/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
01/08/2018	R023 On 07-February-19			Bond Future	8.22	102.0816	101.9332	102.0816	0.00
01/08/2018	R023 On 07-February-19	10.57	Call	Bond Future	7524	8	8	8	0.00
01/08/2018	R023 On 07-February-19	10.59	Call	Bond Future	7583	8	8	8	0.00
01/08/2018	R023 On 07-February-19	10.58	Call	Bond Future	7553	8	8	8	0.00
01/08/2018	R023 On 07-February-19	10.58	Put	Bond Future	25	0	0	0	0.00
01/08/2018	R023 On 07-February-19	10.59	Put	Bond Future	24	0	0	0	0.00
01/08/2018	R023 On 07-February-19	10.57	Put	Bond Future	26	0	0	0	0.00
01/08/2018	R023 On 02-May-19			Bond Future	8.28	99.8595	99.7096	99.8595	0.00
01/08/2018	R023 On 02-May-19	8.46	Call	Bond Future	1788	2	2	2	0.00
01/08/2018	R023 On 02-May-19	8.45	Call	Bond Future	1768	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2018	R023 On 02-May-19	8.44	Call	Bond Future	1747	2	2	2	0.00
01/08/2018	R023 On 02-May-19	8.45	Put	Bond Future	1229	1	1	1	0.00
01/08/2018	R023 On 02-May-19	8.44	Put	Bond Future	1240	1	1	1	0.00
01/08/2018	R023 On 02-May-19	8.46	Put	Bond Future	1218	1	1	1	0.00
01/08/2018	R035 On 02-August-18			Bond Future	9.33	100.2691	100.0415	100.2691	37,551.00
01/08/2018	R035 On 02-August-18	9.42	Call	Bond Future	747	1	1	1	0.00
01/08/2018	R035 On 02-August-18	9.43	Call	Bond Future	821	1	1	1	0.00
01/08/2018	R035 On 02-August-18	9.44	Call	Bond Future	895	1	1	1	0.00
01/08/2018	R035 On 02-August-18	9.43	Put	Bond Future	20	0	0	0	0.00
01/08/2018	R035 On 02-August-18	9.44	Put	Bond Future	14	0	0	0	0.00
01/08/2018	R035 On 02-August-18	9.42	Put	Bond Future	27	0	0	0	0.00
01/08/2018	R035 On 01-November-18			Bond Future	9.39	97.5617	97.3301	97.5617	68,063.00
01/08/2018	R035 On 01-November-18	8.94	Call	Bond Future	876	1	1	1	0.00
01/08/2018	R035 On 01-November-18	8.93	Call	Bond Future	852	1	1	1	0.00
01/08/2018	R035 On 01-November-18	8.92	Call	Bond Future	829	1	1	1	0.00
01/08/2018	R035 On 01-November-18	8.93	Put	Bond Future	4674	5	5	5	0.00
01/08/2018	R035 On 01-November-18	8.92	Put	Bond Future	4736	5	5	5	0.00
01/08/2018	R035 On 01-November-18	8.94	Put	Bond Future	4613	4	5	4	0.00
01/08/2018	R035 On 07-February-19			Bond Future	9.47	99.4526	99.2160	99.4526	298.00
01/08/2018	R035 On 07-February-19	8.96	Call	Bond Future	1672	2	2	2	0.00
01/08/2018	R035 On 07-February-19	8.98	Call	Bond Future	1730	2	2	2	0.00
01/08/2018	R035 On 07-February-19	8.97	Call	Bond Future	1701	2	2	2	0.00
01/08/2018	R035 On 07-February-19	8.97	Put	Bond Future	5723	6	6	6	0.00
01/08/2018	R035 On 07-February-19	8.98	Put	Bond Future	5668	6	6	6	0.00
01/08/2018	R035 On 07-February-19	8.96	Put	Bond Future	5777	6	6	6	0.00
01/08/2018	R035 On 02-May-19			Bond Future	9.52	96.6163	96.3768	96.6163	0.00
01/08/2018	R035 On 02-May-19	9.74	Call	Bond Future	5112	5	5	5	0.00
01/08/2018	R035 On 02-May-19	9.75	Call	Bond Future	5156	5	5	5	0.00
01/08/2018	R035 On 02-May-19	9.73	Call	Bond Future	5068	5	5	5	0.00
01/08/2018	R035 On 02-May-19	9.73	Put	Bond Future	3475	3	3	3	0.00
01/08/2018	R035 On 02-May-19	9.75	Put	Bond Future	3411	3	3	3	0.00
01/08/2018	R035 On 02-May-19	9.74	Put	Bond Future	3443	3	3	3	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
01/08/2018	R186 On 02-August-18			Bond Future	8.61	112.6440	112.4357	112.6440	69,961.00
01/08/2018	R186 On 02-August-18	8.90	Call	Bond Future	1804	2	2	2	0.00
01/08/2018	R186 On 02-August-18	8.50	Call	Bond Future	6	0	0	0	0.00
01/08/2018	R186 On 02-August-18	8.47	Call	Bond Future	2	0	0	0	0.00
01/08/2018	R186 On 02-August-18	8.25	Call	Bond Future	0	0	0	0	3,020.00
01/08/2018	R186 On 02-August-18	8.75	Call	Bond Future	876	1	1	1	2,500.00
01/08/2018	R186 On 02-August-18	8.46	Call	Bond Future	1	0	0	0	0.00
01/08/2018	R186 On 02-August-18	7.50	Call	Bond Future	0	0	0	0	3,020.00
01/08/2018	R186 On 02-August-18	9.04	Call	Bond Future	2663	3	3	3	0.00
01/08/2018	R186 On 02-August-18	8.48	Call	Bond Future	2	0	0	0	0.00
01/08/2018	R186 On 02-August-18	8.25	Put	Bond Future	2304	2	2	2	0.00
01/08/2018	R186 On 02-August-18	7.50	Put	Bond Future	7299	7	7	7	0.00
01/08/2018	R186 On 02-August-18	8.46	Put	Bond Future	956	1	1	1	0.00
01/08/2018	R186 On 02-August-18	8.75	Put	Bond Future	2	0	0	0	2,500.00
01/08/2018	R186 On 02-August-18	9.04	Put	Bond Future	0	0	0	0	0.00
01/08/2018	R186 On 02-August-18	8.48	Put	Bond Future	830	1	1	1	0.00
01/08/2018	R186 On 02-August-18	8.47	Put	Bond Future	893	1	1	1	0.00
01/08/2018	R186 On 02-August-18	8.50	Put	Bond Future	706	1	1	1	0.00
01/08/2018	R186 On 02-August-18	8.90	Put	Bond Future	0	0	0	0	2,500.00
01/08/2018	R186 On 01-November-18			Bond Future	8.67	114.6532	114.4409	114.6532	55,290.00
01/08/2018	R186 On 01-November-18	8.46	Call	Bond Future	1070	1	1	1	5,000.00
01/08/2018	R186 On 01-November-18	8.53	Call	Bond Future	1251	1	1	1	0.00
01/08/2018	R186 On 01-November-18	8.90	Call	Bond Future	2479	3	2	3	0.00
01/08/2018	R186 On 01-November-18	9.14	Call	Bond Future	3501	4	4	4	0.00
01/08/2018	R186 On 01-November-18	8.52	Call	Bond Future	1225	1	1	1	0.00
01/08/2018	R186 On 01-November-18	7.96	Call	Bond Future	245	0	0	0	5,000.00
01/08/2018	R186 On 01-November-18	8.54	Call	Bond Future	1278	1	1	1	0.00
01/08/2018	R186 On 01-November-18	8.90	Put	Bond Future	1091	1	1	1	2,500.00
01/08/2018	R186 On 01-November-18	9.14	Put	Bond Future	678	1	1	1	5,000.00
01/08/2018	R186 On 01-November-18	8.52	Put	Bond Future	2162	2	2	2	0.00
01/08/2018	R186 On 01-November-18	7.96	Put	Bond Future	4727	5	5	5	0.00
01/08/2018	R186 On 01-November-18	8.54	Put	Bond Future	2091	2	2	2	0.00
01/08/2018	R186 On 01-November-18	8.53	Put	Bond Future	2126	2	2	2	0.00
01/08/2018	R186 On 01-November-18	8.46	Put	Bond Future	2380	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2018	R186 On 07-February-19			Bond Future	8.74	111.5701	111.3533	111.5701	719.00
01/08/2018	R186 On 07-February-19	8.20	Call	Bond Future	1063	1	1	1	0.00
01/08/2018	R186 On 07-February-19	8.22	Call	Bond Future	1104	1	1	1	0.00
01/08/2018	R186 On 07-February-19	8.21	Call	Bond Future	1083	1	1	1	0.00
01/08/2018	R186 On 07-February-19	8.20	Put	Bond Future	4345	4	4	4	0.00
01/08/2018	R186 On 07-February-19	8.22	Put	Bond Future	4262	4	4	4	0.00
01/08/2018	R186 On 07-February-19	8.21	Put	Bond Future	4303	4	4	4	0.00
01/08/2018	R186 On 02-May-19			Bond Future	8.80	113.4340	113.2147	113.4340	0.00
01/08/2018	R186 On 02-May-19	9.03	Call	Bond Future	3642	4	4	4	0.00
01/08/2018	R186 On 02-May-19	9.02	Call	Bond Future	3606	4	4	4	0.00
01/08/2018	R186 On 02-May-19	9.01	Call	Bond Future	3570	4	4	4	0.00
01/08/2018	R186 On 02-May-19	9.02	Put	Bond Future	2355	2	2	2	0.00
01/08/2018	R186 On 02-May-19	9.01	Put	Bond Future	2377	2	2	2	0.00
01/08/2018	R186 On 02-May-19	9.03	Put	Bond Future	2334	2	2	2	0.00
01/08/2018	R197 On 02-August-18			Bond Future	297.47	297.7095	297.4694	297.7095	1,235.00
01/08/2018	R197 On 01-November-18			Bond Future	302.85	303.0922	302.8476	303.0922	2,350.00
01/08/2018	R197 On 07-February-19			Bond Future	301.42	301.6644	301.4185	301.6644	0.00
01/08/2018	R197 On 02-May-19			Bond Future	306.51	306.7585	306.5125	306.7585	0.00
01/08/2018	R202 On 02-August-18			Bond Future	232.96	233.0337	232.9590	233.0337	12,245.00
01/08/2018	R202 On 01-November-18			Bond Future	237.17	237.2472	237.1707	237.2472	10,129.00
01/08/2018	R202 On 07-February-19			Bond Future	237.90	237.9806	237.9041	237.9806	0.00
01/08/2018	R202 On 02-May-19			Bond Future	241.92	241.9994	241.9248	241.9994	0.00
01/08/2018	R204 On 02-August-18			Bond Future	6.63	101.5007	101.4924	101.5007	1,606.00
01/08/2018	R204 On 02-August-18	8.98	Call	Bond Future	860	1	1	1	0.00
01/08/2018	R204 On 02-August-18	8.99	Call	Bond Future	863	1	1	1	0.00
01/08/2018	R204 On 02-August-18	8.97	Call	Bond Future	856	1	1	1	0.00
01/08/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
01/08/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
01/08/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
01/08/2018	R207 On 02-August-18			Bond Future	7.42	100.2833	100.2243	100.2833	3,376.00
01/08/2018	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
01/08/2018	R207 On 02-August-18	6.87	Call	Bond Future	0	0	0	0	0.00
01/08/2018	R207 On 02-August-18	6.86	Call	Bond Future	0	0	0	0	0.00
01/08/2018	R207 On 02-August-18	6.85	Put	Bond Future	761	1	1	1	0.00
01/08/2018	R207 On 02-August-18	6.87	Put	Bond Future	734	1	1	1	0.00
01/08/2018	R207 On 02-August-18	6.86	Put	Bond Future	748	1	1	1	0.00
01/08/2018	R207 On 01-November-18			Bond Future	7.45	102.0719	102.0118	102.0719	19,140.00
01/08/2018	R207 On 01-November-18	6.75	Call	Bond Future	12	0	0	0	0.00
01/08/2018	R207 On 01-November-18	6.74	Call	Bond Future	12	0	0	0	0.00
01/08/2018	R207 On 01-November-18	6.76	Call	Bond Future	12	0	0	0	0.00
01/08/2018	R207 On 01-November-18	6.74	Put	Bond Future	806	1	1	1	0.00
01/08/2018	R207 On 01-November-18	6.75	Put	Bond Future	795	1	1	1	0.00
01/08/2018	R207 On 01-November-18	6.76	Put	Bond Future	784	1	1	1	0.00
01/08/2018	R207 On 07-February-19			Bond Future	7.49	100.4052	100.3434	100.4052	0.00
01/08/2018	R207 On 07-February-19	6.53	Call	Bond Future	13	0	0	0	0.00
01/08/2018	R207 On 07-February-19	6.52	Call	Bond Future	13	0	0	0	0.00
01/08/2018	R207 On 07-February-19	6.51	Call	Bond Future	12	0	0	0	0.00
01/08/2018	R207 On 07-February-19	6.52	Put	Bond Future	866	1	1	1	0.00
01/08/2018	R207 On 07-February-19	6.51	Put	Bond Future	875	1	1	1	0.00
01/08/2018	R207 On 07-February-19	6.53	Put	Bond Future	857	1	1	1	0.00
01/08/2018	R207 On 02-May-19			Bond Future	7.56	102.0826	102.0208	102.0826	0.00
01/08/2018	R207 On 02-May-19	7.61	Call	Bond Future	238	0	0	0	0.00
01/08/2018	R207 On 02-May-19	7.63	Call	Bond Future	246	0	0	0	0.00
01/08/2018	R207 On 02-May-19	7.62	Call	Bond Future	241	0	0	0	0.00
01/08/2018	R207 On 02-May-19	7.62	Put	Bond Future	203	0	0	0	0.00
01/08/2018	R207 On 02-May-19	7.63	Put	Bond Future	201	0	0	0	0.00
01/08/2018	R207 On 02-May-19	7.61	Put	Bond Future	206	0	0	0	0.00
01/08/2018	R208 On 02-August-18			Bond Future	7.72	100.1934	100.0927	100.1934	7,728.00
01/08/2018	R208 On 02-August-18	7.14	Call	Bond Future	0	0	0	0	0.00
01/08/2018	R208 On 02-August-18	7.12	Call	Bond Future	0	0	0	0	0.00
01/08/2018	R208 On 02-August-18	7.13	Call	Bond Future	0	0	0	0	0.00
01/08/2018	R208 On 02-August-18	7.13	Put	Bond Future	1372	1	1	1	0.00
01/08/2018	R208 On 02-August-18	7.14	Put	Bond Future	1348	1	1	1	0.00
01/08/2018	R208 On 02-August-18	7.12	Put	Bond Future	1395	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2018	R208 On 01-November-18			Bond Future	7.77	98.5809	98.4784	98.5809	28,717.00
01/08/2018	R208 On 01-November-18	7.11	Call	Bond Future	37	0	0	0	0.00
01/08/2018	R208 On 01-November-18	7.12	Call	Bond Future	38	0	0	0	0.00
01/08/2018	R208 On 01-November-18	7.10	Call	Bond Future	36	0	0	0	0.00
01/08/2018	R208 On 01-November-18	7.12	Put	Bond Future	1433	1	1	1	0.00
01/08/2018	R208 On 01-November-18	7.10	Put	Bond Future	1474	1	1	1	0.00
01/08/2018	R208 On 01-November-18	7.11	Put	Bond Future	1454	1	1	1	0.00
01/08/2018	R208 On 07-February-19			Bond Future	7.84	100.4915	100.3865	100.4915	0.00
01/08/2018	R208 On 07-February-19	7.08	Call	Bond Future	77	0	0	0	0.00
01/08/2018	R208 On 07-February-19	7.07	Call	Bond Future	74	0	0	0	0.00
01/08/2018	R208 On 07-February-19	7.06	Call	Bond Future	71	0	0	0	0.00
01/08/2018	R208 On 07-February-19	7.08	Put	Bond Future	1541	1	2	1	0.00
01/08/2018	R208 On 07-February-19	7.06	Put	Bond Future	1574	1	2	1	0.00
01/08/2018	R208 On 07-February-19	7.07	Put	Bond Future	1557	1	2	1	0.00
01/08/2018	R208 On 02-May-19			Bond Future	7.91	98.7706	98.6649	98.7706	0.00
01/08/2018	R208 On 02-May-19	8.02	Call	Bond Future	829	1	1	1	0.00
01/08/2018	R208 On 02-May-19	8.03	Call	Bond Future	840	1	1	1	0.00
01/08/2018	R208 On 02-May-19	8.04	Call	Bond Future	851	1	1	1	0.00
01/08/2018	R208 On 02-May-19	8.04	Put	Bond Future	627	1	1	1	0.00
01/08/2018	R208 On 02-May-19	8.02	Put	Bond Future	639	1	1	1	0.00
01/08/2018	R208 On 02-May-19	8.03	Put	Bond Future	633	1	1	1	0.00
01/08/2018	R209 On 02-August-18			Bond Future	9.31	76.1068	75.9128	76.1068	70,011.00
01/08/2018	R209 On 02-August-18	10.21	Call	Bond Future	5821	6	6	6	0.00
01/08/2018	R209 On 02-August-18	8.96	Call	Bond Future	0	0	0	0	5,000.00
01/08/2018	R209 On 02-August-18	9.43	Call	Bond Future	824	1	1	1	0.00
01/08/2018	R209 On 02-August-18	8.83	Call	Bond Future	0	0	0	0	0.00
01/08/2018	R209 On 02-August-18	10.84	Call	Bond Future	9498	10	9	10	0.00
01/08/2018	R209 On 02-August-18	9.66	Call	Bond Future	2346	3	2	3	435.00
01/08/2018	R209 On 02-August-18	8.49	Call	Bond Future	0	0	0	0	0.00
01/08/2018	R209 On 02-August-18	10.38	Call	Bond Future	6844	7	7	7	0.00
01/08/2018	R209 On 02-August-18	9.21	Call	Bond Future	15	0	0	0	0.00
01/08/2018	R209 On 02-August-18	8.46	Call	Bond Future	0	0	0	0	5,000.00
01/08/2018	R209 On 02-August-18	10.39	Call	Bond Future	6903	7	7	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
01/08/2018	R209 On 02-August-18	10.40	Call	Bond Future	6963	7	7	7	0.00
01/08/2018	R209 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
01/08/2018	R209 On 02-August-18	10.38	Put	Bond Future	0	0	0	0	0.00
01/08/2018	R209 On 02-August-18	9.66	Put	Bond Future	0	0	0	0	0.00
01/08/2018	R209 On 02-August-18	8.46	Put	Bond Future	6207	6	6	6	0.00
01/08/2018	R209 On 02-August-18	8.96	Put	Bond Future	2470	2	2	2	0.00
01/08/2018	R209 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
01/08/2018	R209 On 02-August-18	10.84	Put	Bond Future	0	0	0	0	435.00
01/08/2018	R209 On 02-August-18	8.83	Put	Bond Future	3417	3	3	3	0.00
01/08/2018	R209 On 02-August-18	8.49	Put	Bond Future	5975	6	6	6	0.00
01/08/2018	R209 On 02-August-18	9.21	Put	Bond Future	712	1	1	1	0.00
01/08/2018	R209 On 02-August-18	9.43	Put	Bond Future	9	0	0	0	5,000.00
01/08/2018	R209 On 02-August-18	10.21	Put	Bond Future	0	0	0	0	435.00
01/08/2018	R209 On 01-November-18			Bond Future	9.37	74.3167	74.1191	74.3167	131,875.00
01/08/2018	R209 On 01-November-18	8.89	Call	Bond Future	721	1	1	1	2,000.00
01/08/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	73231	73	73	73	0.00
01/08/2018	R209 On 01-November-18	9.82	Call	Bond Future	3939	4	4	4	0.00
01/08/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	73231	73	73	73	0.00
01/08/2018	R209 On 01-November-18	9.97	Call	Bond Future	4672	5	5	5	0.00
01/08/2018	R209 On 01-November-18	9.64	Call	Bond Future	3114	3	3	3	2,000.00
01/08/2018	R209 On 01-November-18	10.00	Call	Bond Future	4823	5	5	5	0.00
01/08/2018	R209 On 01-November-18	9.47	Call	Bond Future	2410	3	2	3	0.00
01/08/2018	R209 On 01-November-18	8.98	Call	Bond Future	913	1	1	1	0.00
01/08/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	73231	73	73	73	0.00
01/08/2018	R209 On 01-November-18	9.34	Call	Bond Future	1936	2	2	2	0.00
01/08/2018	R209 On 01-November-18	9.98	Call	Bond Future	4722	5	5	5	0.00
01/08/2018	R209 On 01-November-18	9.49	Call	Bond Future	2487	3	2	3	0.00
01/08/2018	R209 On 01-November-18	9.84	Call	Bond Future	4035	4	4	4	0.00
01/08/2018	R209 On 01-November-18	8.99	Call	Bond Future	936	1	1	1	760.00
01/08/2018	R209 On 01-November-18	9.94	Call	Bond Future	4523	5	5	5	0.00
01/08/2018	R209 On 01-November-18	10.57	Call	Bond Future	7768	8	8	8	0.00
01/08/2018	R209 On 01-November-18	10.57	Put	Bond Future	211	0	0	0	0.00
01/08/2018	R209 On 01-November-18	9.49	Put	Bond Future	1654	2	2	2	0.00
01/08/2018	R209 On 01-November-18	9.94	Put	Bond Future	769	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2018	R209 On 01-November-18	9.84	Put	Bond Future	915	1	1	1	0.00
01/08/2018	R209 On 01-November-18	8.99	Put	Bond Future	3563	3	4	3	0.00
01/08/2018	R209 On 01-November-18	9.82	Put	Bond Future	947	1	1	1	760.00
01/08/2018	R209 On 01-November-18	10.00	Put	Bond Future	693	1	1	1	5,850.00
01/08/2018	R209 On 01-November-18	9.47	Put	Bond Future	1710	2	2	2	760.00
01/08/2018	R209 On 01-November-18	8.98	Put	Bond Future	3612	3	4	3	0.00
01/08/2018	R209 On 01-November-18	9.97	Put	Bond Future	730	1	1	1	0.00
01/08/2018	R209 On 01-November-18	9.64	Put	Bond Future	1288	1	1	1	0.00
01/08/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
01/08/2018	R209 On 01-November-18	9.98	Put	Bond Future	718	1	1	1	2,000.00
01/08/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
01/08/2018	R209 On 01-November-18	9.34	Put	Bond Future	2116	2	2	2	0.00
01/08/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
01/08/2018	R209 On 01-November-18	8.89	Put	Bond Future	4069	4	4	4	0.00
01/08/2018	R209 On 07-February-19			Bond Future	9.43	75.7569	75.5551	75.7569	340.00
01/08/2018	R209 On 07-February-19	8.96	Call	Bond Future	1552	2	2	2	0.00
01/08/2018	R209 On 07-February-19	8.97	Call	Bond Future	1578	2	2	2	0.00
01/08/2018	R209 On 07-February-19	8.95	Call	Bond Future	1526	2	2	2	0.00
01/08/2018	R209 On 07-February-19	8.95	Put	Bond Future	4842	5	5	5	0.00
01/08/2018	R209 On 07-February-19	8.96	Put	Bond Future	4796	5	5	5	0.00
01/08/2018	R209 On 07-February-19	8.97	Put	Bond Future	4750	5	5	5	0.00
01/08/2018	R209 On 02-May-19			Bond Future	9.48	73.8745	73.6701	73.8745	0.00
01/08/2018	R209 On 02-May-19	9.69	Call	Bond Future	4377	5	4	5	0.00
01/08/2018	R209 On 02-May-19	9.68	Call	Bond Future	4340	4	4	4	0.00
01/08/2018	R209 On 02-May-19	9.70	Call	Bond Future	4414	5	4	5	0.00
01/08/2018	R209 On 02-May-19	9.68	Put	Bond Future	3028	3	3	3	0.00
01/08/2018	R209 On 02-May-19	9.69	Put	Bond Future	3000	3	3	3	0.00
01/08/2018	R209 On 02-May-19	9.70	Put	Bond Future	2973	3	3	3	0.00
01/08/2018	R210 On 02-August-18			Bond Future	185.18	185.2372	185.1773	185.2372	300.00
01/08/2018	R210 On 01-November-18			Bond Future	186.03	186.0863	186.0317	186.0863	2,149.00
01/08/2018	R210 On 07-February-19			Bond Future	189.67	189.7261	189.6694	189.7261	0.00
01/08/2018	R210 On 02-May-19			Bond Future	190.32	190.3800	190.3201	190.3800	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
01/08/2018	R212 On 02-August-18			Bond Future	153.39	153.4449	153.3910	153.4449	2,357.00
01/08/2018	R212 On 01-November-18			Bond Future	156.16	156.2193	156.1642	156.2193	3,476.00
01/08/2018	R212 On 07-February-19			Bond Future	157.06	157.1212	157.0627	157.1212	0.00
01/08/2018	R212 On 02-May-19			Bond Future	159.72	159.7745	159.7172	159.7745	0.00
01/08/2018	R213 On 02-August-18			Bond Future	9.11	87.6820	87.4636	87.6820	14,535.00
01/08/2018	R213 On 02-August-18	9.07	Call	Bond Future	84	0	0	0	0.00
01/08/2018	R213 On 02-August-18	9.06	Call	Bond Future	66	0	0	0	0.00
01/08/2018	R213 On 02-August-18	9.05	Call	Bond Future	51	0	0	0	0.00
01/08/2018	R213 On 02-August-18	9.06	Put	Bond Future	368	0	0	0	0.00
01/08/2018	R213 On 02-August-18	9.05	Put	Bond Future	419	0	0	0	0.00
01/08/2018	R213 On 02-August-18	9.07	Put	Bond Future	320	0	0	0	0.00
01/08/2018	R213 On 01-November-18			Bond Future	9.17	85.6999	85.4775	85.6999	32,893.00
01/08/2018	R213 On 01-November-18	8.66	Call	Bond Future	569	1	1	1	0.00
01/08/2018	R213 On 01-November-18	8.65	Call	Bond Future	552	1	1	1	0.00
01/08/2018	R213 On 01-November-18	8.64	Call	Bond Future	535	1	1	1	0.00
01/08/2018	R213 On 01-November-18	8.65	Put	Bond Future	4000	4	4	4	0.00
01/08/2018	R213 On 01-November-18	8.64	Put	Bond Future	4052	4	4	4	0.00
01/08/2018	R213 On 01-November-18	8.66	Put	Bond Future	3949	4	4	4	0.00
01/08/2018	R213 On 07-February-19			Bond Future	9.24	87.3609	87.1338	87.3609	112.00
01/08/2018	R213 On 07-February-19	8.68	Call	Bond Future	1237	1	1	1	0.00
01/08/2018	R213 On 07-February-19	8.69	Call	Bond Future	1259	1	1	1	0.00
01/08/2018	R213 On 07-February-19	8.70	Call	Bond Future	1281	1	1	1	0.00
01/08/2018	R213 On 07-February-19	8.69	Put	Bond Future	4843	5	5	5	0.00
01/08/2018	R213 On 07-February-19	8.70	Put	Bond Future	4798	5	5	5	0.00
01/08/2018	R213 On 07-February-19	8.68	Put	Bond Future	4888	5	5	5	0.00
01/08/2018	R213 On 02-May-19			Bond Future	9.29	85.2729	85.0429	85.2729	0.00
01/08/2018	R213 On 02-May-19	9.50	Call	Bond Future	4078	4	4	4	0.00
01/08/2018	R213 On 02-May-19	9.49	Call	Bond Future	4042	4	4	4	0.00
01/08/2018	R213 On 02-May-19	9.48	Call	Bond Future	4006	4	4	4	0.00
01/08/2018	R213 On 02-May-19	9.49	Put	Bond Future	2809	3	3	3	0.00
01/08/2018	R213 On 02-May-19	9.48	Put	Bond Future	2835	3	3	3	0.00
01/08/2018	R213 On 02-May-19	9.50	Put	Bond Future	2783	3	3	3	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
01/08/2018	R214 On 02-August-18			Bond Future	9.46	75.6497	75.4461	75.6497	15,576.00
01/08/2018	R214 On 02-August-18	8.94	Call	Bond Future	0	0	0	0	0.00
01/08/2018	R214 On 02-August-18	8.96	Call	Bond Future	0	0	0	0	0.00
01/08/2018	R214 On 02-August-18	8.95	Call	Bond Future	0	0	0	0	0.00
01/08/2018	R214 On 02-August-18	8.95	Put	Bond Future	3793	4	4	4	0.00
01/08/2018	R214 On 02-August-18	8.96	Put	Bond Future	3715	4	4	4	0.00
01/08/2018	R214 On 02-August-18	8.94	Put	Bond Future	3872	4	4	4	0.00
01/08/2018	R214 On 01-November-18			Bond Future	9.51	73.7063	73.4991	73.7063	34,170.00
01/08/2018	R214 On 01-November-18	8.98	Call	Bond Future	631	1	1	1	0.00
01/08/2018	R214 On 01-November-18	8.99	Call	Bond Future	651	1	1	1	0.00
01/08/2018	R214 On 01-November-18	9.00	Call	Bond Future	670	1	1	1	0.00
01/08/2018	R214 On 01-November-18	9.00	Put	Bond Future	4475	4	4	4	0.00
01/08/2018	R214 On 01-November-18	8.98	Put	Bond Future	4591	4	5	4	0.00
01/08/2018	R214 On 01-November-18	8.99	Put	Bond Future	4533	4	5	4	0.00
01/08/2018	R214 On 07-February-19			Bond Future	9.58	75.1348	74.9232	75.1348	0.00
01/08/2018	R214 On 07-February-19	9.04	Call	Bond Future	1526	2	2	2	0.00
01/08/2018	R214 On 07-February-19	9.05	Call	Bond Future	1551	2	2	2	0.00
01/08/2018	R214 On 07-February-19	9.03	Call	Bond Future	1501	2	2	2	0.00
01/08/2018	R214 On 07-February-19	9.03	Put	Bond Future	5515	5	6	5	0.00
01/08/2018	R214 On 07-February-19	9.04	Put	Bond Future	5463	5	5	5	0.00
01/08/2018	R214 On 07-February-19	9.05	Put	Bond Future	5412	5	5	5	0.00
01/08/2018	R214 On 02-May-19			Bond Future	9.63	73.0959	72.8816	73.0959	0.00
01/08/2018	R214 On 02-May-19	9.87	Call	Bond Future	4814	5	5	5	0.00
01/08/2018	R214 On 02-May-19	9.85	Call	Bond Future	4734	5	5	5	0.00
01/08/2018	R214 On 02-May-19	9.86	Call	Bond Future	4774	5	5	5	0.00
01/08/2018	R214 On 02-May-19	9.86	Put	Bond Future	3173	3	3	3	0.00
01/08/2018	R214 On 02-May-19	9.87	Put	Bond Future	3146	3	3	3	0.00
01/08/2018	R214 On 02-May-19	9.85	Put	Bond Future	3200	3	3	3	0.00
01/08/2018	R248 On 02-August-18			Bond Future	9.50	96.7064	96.4000	96.7064	74,628.00
01/08/2018	R248 On 02-August-18	8.99	Call	Bond Future	0	0	0	0	0.00
01/08/2018	R248 On 02-August-18	8.98	Call	Bond Future	0	0	0	0	0.00
01/08/2018	R248 On 02-August-18	8.97	Call	Bond Future	0	0	0	0	0.00
01/08/2018	R248 On 02-August-18	8.98	Put	Bond Future	5023	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2018	R248 On 02-August-18	8.97	Put	Bond Future	5124	5	5	5	0.00
01/08/2018	R248 On 02-August-18	8.99	Put	Bond Future	4922	5	5	5	0.00
01/08/2018	R248 On 01-November-18			Bond Future	9.56	93.9988	93.6868	93.9988	96,472.00
01/08/2018	R248 On 01-November-18	9.01	Call	Bond Future	746	1	1	1	0.00
01/08/2018	R248 On 01-November-18	9.03	Call	Bond Future	793	1	1	1	0.00
01/08/2018	R248 On 01-November-18	9.02	Call	Bond Future	770	1	1	1	0.00
01/08/2018	R248 On 01-November-18	9.02	Put	Bond Future	5912	6	6	6	0.00
01/08/2018	R248 On 01-November-18	9.03	Put	Bond Future	5835	6	6	6	0.00
01/08/2018	R248 On 01-November-18	9.01	Put	Bond Future	5989	6	6	6	0.00
01/08/2018	R248 On 07-February-19			Bond Future	9.62	95.8206	95.5022	95.8206	0.00
01/08/2018	R248 On 07-February-19	9.06	Call	Bond Future	1821	2	2	2	0.00
01/08/2018	R248 On 07-February-19	9.07	Call	Bond Future	1852	2	2	2	0.00
01/08/2018	R248 On 07-February-19	9.05	Call	Bond Future	1790	2	2	2	0.00
01/08/2018	R248 On 07-February-19	9.07	Put	Bond Future	7071	7	7	7	0.00
01/08/2018	R248 On 07-February-19	9.05	Put	Bond Future	7207	7	7	7	0.00
01/08/2018	R248 On 07-February-19	9.06	Put	Bond Future	7139	7	7	7	0.00
01/08/2018	R248 On 02-May-19			Bond Future	9.67	92.9870	92.6642	92.9870	0.00
01/08/2018	R248 On 02-May-19	9.90	Call	Bond Future	5900	6	6	6	0.00
01/08/2018	R248 On 02-May-19	9.91	Call	Bond Future	5950	6	6	6	0.00
01/08/2018	R248 On 02-May-19	9.89	Call	Bond Future	5851	6	6	6	0.00
01/08/2018	R248 On 02-May-19	9.91	Put	Bond Future	3894	4	4	4	0.00
01/08/2018	R248 On 02-May-19	9.89	Put	Bond Future	3966	4	4	4	0.00
01/08/2018	R248 On 02-May-19	9.90	Put	Bond Future	3930	4	4	4	0.00