



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 March 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	2025 On 03-May-18			Bond Future	133.49	133.3137	133.4850	133.3137	1,033.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2018	2025 On 03-May-18	133.22	Call	Bond Future	265	0	265	0	0.00
19/03/2018	2025 On 03-May-18	133.21	Call	Bond Future	275	0	275	0	0.00
19/03/2018	2025 On 03-May-18	133.20	Call	Bond Future	285	0	285	0	0.00
19/03/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
19/03/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
19/03/2018	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
19/03/2018	2025 On 02-August-18			Bond Future	134.58	134.4060	134.5804	134.4060	0.00
19/03/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
19/03/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
19/03/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
19/03/2018	2025 On 02-August-18	136.66	Put	Bond Future	2080	2	2080	2	0.00
19/03/2018	2025 On 02-August-18	136.67	Put	Bond Future	2090	2	2090	2	0.00
19/03/2018	2025 On 02-August-18	136.65	Put	Bond Future	2070	2	2070	2	0.00
19/03/2018	2029 On 03-May-18			Bond Future	100.17	100.2639	100.1677	100.2639	1,370.00
19/03/2018	2029 On 02-August-18			Bond Future	102.03	102.1235	102.0256	102.1235	0.00
19/03/2018	2030 On 03-May-18			Bond Future	8.66	97.7721	8.6567	97.7721	93,383.00
19/03/2018	2030 On 03-May-18	9.49	Call	Bond Future	5704	6	5704	6	0.00
19/03/2018	2030 On 03-May-18	9.51	Call	Bond Future	5827	6	5827	6	0.00
19/03/2018	2030 On 03-May-18	9.50	Call	Bond Future	5766	6	5766	6	0.00
19/03/2018	2030 On 03-May-18	9.50	Put	Bond Future	68	0	68	0	0.00
19/03/2018	2030 On 03-May-18	9.51	Put	Bond Future	65	0	65	0	0.00
19/03/2018	2030 On 03-May-18	9.49	Put	Bond Future	71	0	71	0	0.00
19/03/2018	2030 On 02-August-18			Bond Future	8.70	95.5744	8.6988	95.5744	127.00
19/03/2018	2030 On 02-August-18	9.46	Call	Bond Future	5726	6	5726	6	0.00
19/03/2018	2030 On 02-August-18	8.51	Call	Bond Future	1544	2	1544	2	7,850.00
19/03/2018	2030 On 02-August-18	8.91	Call	Bond Future	3031	3	3031	3	7,850.00
19/03/2018	2030 On 02-August-18	9.47	Call	Bond Future	5779	6	5779	6	0.00
19/03/2018	2030 On 02-August-18	9.50	Call	Bond Future	5940	6	5940	6	0.00
19/03/2018	2030 On 02-August-18	9.45	Call	Bond Future	5672	6	5672	6	0.00
19/03/2018	2030 On 02-August-18	9.50	Put	Bond Future	601	1	601	1	7,850.00
19/03/2018	2030 On 02-August-18	9.47	Put	Bond Future	633	1	633	1	0.00
19/03/2018	2030 On 02-August-18	9.45	Put	Bond Future	655	1	655	1	0.00
19/03/2018	2030 On 02-August-18	8.91	Put	Bond Future	1583	1	1583	1	0.00
19/03/2018	2030 On 02-August-18	9.46	Put	Bond Future	644	1	644	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
19/03/2018	2030 On 02-August-18	8.51	Put	Bond Future	2864	3	2864	3	0.00
19/03/2018	2032 On 03-May-18			Bond Future	8.85	96.5516	8.8513	96.5516	61,647.00
19/03/2018	2032 On 03-May-18	9.70	Call	Bond Future	6263	7	6263	7	0.00
19/03/2018	2032 On 03-May-18	9.71	Call	Bond Future	6330	7	6330	7	0.00
19/03/2018	2032 On 03-May-18	9.72	Call	Bond Future	6396	7	6396	7	0.00
19/03/2018	2032 On 03-May-18	9.72	Put	Bond Future	71	0	71	0	0.00
19/03/2018	2032 On 03-May-18	9.70	Put	Bond Future	76	0	76	0	0.00
19/03/2018	2032 On 03-May-18	9.71	Put	Bond Future	73	0	73	0	0.00
19/03/2018	2032 On 02-August-18			Bond Future	8.89	98.3370	8.8930	98.3370	2.00
19/03/2018	2032 On 02-August-18	9.68	Call	Bond Future	6399	7	6399	7	0.00
19/03/2018	2032 On 02-August-18	9.67	Call	Bond Future	6341	7	6341	7	0.00
19/03/2018	2032 On 02-August-18	9.66	Call	Bond Future	6284	7	6284	7	0.00
19/03/2018	2032 On 02-August-18	9.67	Put	Bond Future	727	1	727	1	0.00
19/03/2018	2032 On 02-August-18	9.66	Put	Bond Future	739	1	739	1	0.00
19/03/2018	2032 On 02-August-18	9.68	Put	Bond Future	715	1	715	1	0.00
19/03/2018	2033 On 03-May-18			Bond Future	103.14	103.1334	103.1360	103.1334	6,055.00
19/03/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
19/03/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
19/03/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
19/03/2018	2033 On 03-May-18	107.69	Put	Bond Future	4554	5	4554	5	0.00
19/03/2018	2033 On 03-May-18	107.70	Put	Bond Future	4564	5	4564	5	0.00
19/03/2018	2033 On 03-May-18	107.71	Put	Bond Future	4574	5	4574	5	0.00
19/03/2018	2033 On 02-August-18			Bond Future	105.05	105.0463	105.0490	105.0463	0.00
19/03/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
19/03/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
19/03/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
19/03/2018	2033 On 02-August-18	109.93	Put	Bond Future	4881	5	4881	5	0.00
19/03/2018	2033 On 02-August-18	109.94	Put	Bond Future	4891	5	4891	5	0.00
19/03/2018	2033 On 02-August-18	109.92	Put	Bond Future	4871	5	4871	5	0.00
19/03/2018	2037 On 03-May-18			Bond Future	9.13	97.1727	9.1293	97.1727	48,150.00
19/03/2018	2037 On 03-May-18	9.97	Call	Bond Future	6880	7	6880	7	0.00
19/03/2018	2037 On 03-May-18	9.99	Call	Bond Future	7024	8	7024	8	0.00
19/03/2018	2037 On 03-May-18	9.98	Call	Bond Future	6952	7	6952	7	0.00
19/03/2018	2037 On 03-May-18	9.98	Put	Bond Future	111	0	111	0	0.00

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19/03/2018	2037 On 03-May-18	9.97	Put	Bond Future	115	0	115	0	0.00
19/03/2018	2037 On 03-May-18	9.99	Put	Bond Future	108	0	108	0	0.00
19/03/2018	2037 On 02-August-18			Bond Future	9.18	94.7136	9.1769	94.7136	731.00
19/03/2018	2037 On 02-August-18	9.95	Call	Bond Future	7080	8	7080	8	0.00
19/03/2018	2037 On 02-August-18	9.96	Call	Bond Future	7142	8	7142	8	0.00
19/03/2018	2037 On 02-August-18	9.97	Call	Bond Future	7204	8	7204	8	0.00
19/03/2018	2037 On 02-August-18	9.97	Put	Bond Future	873	1	873	1	0.00
19/03/2018	2037 On 02-August-18	9.95	Put	Bond Future	900	1	900	1	0.00
19/03/2018	2037 On 02-August-18	9.96	Put	Bond Future	886	1	886	1	0.00
19/03/2018	2038 On 03-May-18			Bond Future	126.01	125.6164	126.0139	125.6164	8,991.00
19/03/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
19/03/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
19/03/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
19/03/2018	2038 On 03-May-18	132.29	Put	Bond Future	6276	7	6276	7	0.00
19/03/2018	2038 On 03-May-18	132.27	Put	Bond Future	6256	7	6256	7	0.00
19/03/2018	2038 On 03-May-18	132.28	Put	Bond Future	6266	7	6266	7	0.00
19/03/2018	2038 On 02-August-18			Bond Future	126.80	126.3932	126.7981	126.3932	0.00
19/03/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
19/03/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
19/03/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
19/03/2018	2038 On 02-August-18	134.53	Put	Bond Future	7732	8	7732	8	0.00
19/03/2018	2038 On 02-August-18	134.54	Put	Bond Future	7742	8	7742	8	0.00
19/03/2018	2038 On 02-August-18	134.55	Put	Bond Future	7752	8	7752	8	0.00
19/03/2018	2040 On 03-May-18			Bond Future	9.21	100.9435	9.2095	100.9435	39,345.00
19/03/2018	2040 On 03-May-18	10.07	Call	Bond Future	7543	8	7543	8	0.00
19/03/2018	2040 On 03-May-18	8.50	Call	Bond Future	63	0	63	0	1,011.00
19/03/2018	2040 On 03-May-18	10.06	Call	Bond Future	7466	8	7466	8	0.00
19/03/2018	2040 On 03-May-18	10.00	Call	Bond Future	7007	8	7007	8	1,500.00
19/03/2018	2040 On 03-May-18	9.00	Call	Bond Future	861	1	861	1	1,239.00
19/03/2018	2040 On 03-May-18	10.08	Call	Bond Future	7619	8	7619	8	0.00
19/03/2018	2040 On 03-May-18	9.00	Put	Bond Future	2814	3	2814	3	0.00
19/03/2018	2040 On 03-May-18	10.06	Put	Bond Future	129	0	129	0	0.00
19/03/2018	2040 On 03-May-18	10.00	Put	Bond Future	157	0	157	0	0.00
19/03/2018	2040 On 03-May-18	10.07	Put	Bond Future	124	0	124	0	0.00

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19/03/2018	2040 On 03-May-18	8.50	Put	Bond Future	6937	6	6937	6	0.00
19/03/2018	2040 On 03-May-18	10.08	Put	Bond Future	120	0	120	0	0.00
19/03/2018	2040 On 02-August-18			Bond Future	9.26	98.3038	9.2575	98.3038	420.00
19/03/2018	2040 On 02-August-18	10.05	Call	Bond Future	7768	8	7768	8	0.00
19/03/2018	2040 On 02-August-18	10.04	Call	Bond Future	7702	8	7702	8	0.00
19/03/2018	2040 On 02-August-18	10.03	Call	Bond Future	7636	8	7636	8	0.00
19/03/2018	2040 On 02-August-18	10.04	Put	Bond Future	989	1	989	1	0.00
19/03/2018	2040 On 02-August-18	10.03	Put	Bond Future	1005	1	1005	1	0.00
19/03/2018	2040 On 02-August-18	10.05	Put	Bond Future	975	1	975	1	0.00
19/03/2018	2044 On 03-May-18			Bond Future	9.25	97.8782	9.2539	97.8782	24,212.00
19/03/2018	2044 On 03-May-18	10.11	Call	Bond Future	7607	8	7607	8	0.00
19/03/2018	2044 On 03-May-18	10.10	Call	Bond Future	7529	8	7529	8	0.00
19/03/2018	2044 On 03-May-18	10.09	Call	Bond Future	7452	8	7452	8	0.00
19/03/2018	2044 On 03-May-18	10.10	Put	Bond Future	134	0	134	0	0.00
19/03/2018	2044 On 03-May-18	10.09	Put	Bond Future	138	0	138	0	0.00
19/03/2018	2044 On 03-May-18	10.11	Put	Bond Future	129	0	129	0	0.00
19/03/2018	2044 On 02-August-18			Bond Future	9.30	95.3070	9.3007	95.3070	0.00
19/03/2018	2044 On 02-August-18	10.05	Call	Bond Future	7635	8	7635	8	0.00
19/03/2018	2044 On 02-August-18	10.07	Call	Bond Future	7767	8	7767	8	0.00
19/03/2018	2044 On 02-August-18	10.06	Call	Bond Future	7701	8	7701	8	0.00
19/03/2018	2044 On 02-August-18	10.06	Put	Bond Future	1084	1	1084	1	0.00
19/03/2018	2044 On 02-August-18	10.07	Put	Bond Future	1068	1	1068	1	0.00
19/03/2018	2044 On 02-August-18	10.05	Put	Bond Future	1099	1	1099	1	0.00
19/03/2018	2046 On 03-May-18			Bond Future	117.34	117.3332	117.3368	117.3332	10,874.00
19/03/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
19/03/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
19/03/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
19/03/2018	2046 On 03-May-18	127.94	Put	Bond Future	10603	11	10603	11	0.00
19/03/2018	2046 On 03-May-18	127.95	Put	Bond Future	10613	11	10613	11	0.00
19/03/2018	2046 On 03-May-18	127.93	Put	Bond Future	10593	11	10593	11	0.00
19/03/2018	2046 On 02-August-18			Bond Future	119.51	119.5095	119.5132	119.5095	0.00
19/03/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
19/03/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
19/03/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00

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19/03/2018	2046 On 02-August-18	128.79	Put	Bond Future	9277	9	9277	9	0.00
19/03/2018	2046 On 02-August-18	128.77	Put	Bond Future	9257	9	9257	9	0.00
19/03/2018	2046 On 02-August-18	128.78	Put	Bond Future	9267	9	9267	9	0.00
19/03/2018	2050 On 03-May-18			Bond Future	124.06	124.0537	124.0575	124.0537	9,788.00
19/03/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
19/03/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
19/03/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
19/03/2018	2050 On 03-May-18	135.63	Put	Bond Future	11573	12	11573	12	0.00
19/03/2018	2050 On 03-May-18	135.61	Put	Bond Future	11553	12	11553	12	0.00
19/03/2018	2050 On 03-May-18	135.62	Put	Bond Future	11563	12	11563	12	0.00
19/03/2018	2050 On 02-August-18			Bond Future	124.63	124.6215	124.6255	124.6215	0.00
19/03/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
19/03/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
19/03/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
19/03/2018	2050 On 02-August-18	137.54	Put	Bond Future	12914	13	12914	13	0.00
19/03/2018	2050 On 02-August-18	137.52	Put	Bond Future	12894	13	12894	13	0.00
19/03/2018	2050 On 02-August-18	137.53	Put	Bond Future	12904	13	12904	13	0.00
19/03/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	AL37 On 03-May-18			Index Future	588.75	589.9830	588.7450	589.9830	0.00
19/03/2018	AL37 On 02-August-18			Index Future	599.63	600.8920	599.6330	600.8920	0.00
19/03/2018	AL7T On 03-May-18			Index Future	688.31	690.8290	688.3090	690.8290	0.00
19/03/2018	AL7T On 02-August-18			Index Future	701.04	703.6030	701.0390	703.6030	0.00
19/03/2018	ALBI On 03-May-18			Index Future	626.44	628.9680	626.4390	628.9680	814.00
19/03/2018	ALBI On 02-August-18			Index Future	638.03	640.5990	638.0250	640.5990	0.00
19/03/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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19/03/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/03/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2018	EL28 On 03-May-18			Bond Future	128.98	128.9702	128.9755	128.9702	0.00
19/03/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
19/03/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
19/03/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
19/03/2018	EL28 On 03-May-18	133.18	Put	Bond Future	4205	4	4205	4	0.00
19/03/2018	EL28 On 03-May-18	133.19	Put	Bond Future	4215	4	4215	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
19/03/2018	EL28 On 03-May-18	133.20	Put	Bond Future	4225	4	4225	4	0.00
19/03/2018	EL28 On 02-August-18			Bond Future	131.37	131.3622	131.3676	131.3622	0.00
19/03/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
19/03/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
19/03/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
19/03/2018	EL28 On 02-August-18	134.94	Put	Bond Future	3572	4	3572	4	0.00
19/03/2018	EL28 On 02-August-18	134.95	Put	Bond Future	3582	4	3582	4	0.00
19/03/2018	EL28 On 02-August-18	134.93	Put	Bond Future	3562	4	3562	4	0.00
19/03/2018	ES33 On 03-May-18			Bond Future	10.41	79.3410	10.4082	79.3410	9,466.00
19/03/2018	ES33 On 03-May-18	11.20	Call	Bond Future	4781	5	4781	5	0.00
19/03/2018	ES33 On 03-May-18	11.22	Call	Bond Future	4896	5	4896	5	0.00
19/03/2018	ES33 On 03-May-18	11.21	Call	Bond Future	4838	5	4838	5	0.00
19/03/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
19/03/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
19/03/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
19/03/2018	ES33 On 02-August-18			Bond Future	10.50	80.8082	10.4954	80.8082	0.00
19/03/2018	ES33 On 02-August-18	11.14	Call	Bond Future	3869	4	3869	4	0.00
19/03/2018	ES33 On 02-August-18	11.15	Call	Bond Future	3927	4	3927	4	0.00
19/03/2018	ES33 On 02-August-18	11.16	Call	Bond Future	3984	4	3984	4	0.00
19/03/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
19/03/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
19/03/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
19/03/2018	ES42 On 03-May-18			Bond Future	10.60	82.5218	10.5993	82.5218	7,957.00
19/03/2018	ES42 On 02-August-18			Bond Future	10.68	84.0477	10.6845	84.0477	0.00
19/03/2018	GOVI On 03-May-18			GOVI	624.04	626.4720	624.0430	626.4720	475.00
19/03/2018	GOVI On 03-May-18	590.29	Call	GOVI	337530	36	337530	36	0.00
19/03/2018	GOVI On 03-May-18	590.27	Call	GOVI	337730	36	337730	36	0.00
19/03/2018	GOVI On 03-May-18	590.28	Call	GOVI	337630	36	337630	36	0.00
19/03/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
19/03/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
19/03/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
19/03/2018	GOVI On 02-August-18			GOVI	635.58	638.0570	635.5840	638.0570	0.00
19/03/2018	GOVI On 02-August-18	605.71	Call	GOVI	298740	32	298740	32	0.00
19/03/2018	GOVI On 02-August-18	605.72	Call	GOVI	298640	32	298640	32	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
19/03/2018	GOVI On 02-August-18	605.70	Call	GOVI	298840	32	298840	32	0.00
19/03/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
19/03/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
19/03/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
19/03/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/03/2018	IGOV On 03-May-18			Index Future	252.19	252.0860	252.1910	252.0860	1,128.00
19/03/2018	IGOV On 02-August-18			Index Future	256.87	256.7610	256.8690	256.7610	0.00
19/03/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
19/03/2018	IS01 On 20-September-18			Interest Rate Swap	100.04	100.0400	100.0400	100.0400	0.00
19/03/2018	IS01 On 20-December-18			Interest Rate Swap	100.46	100.4600	100.4600	100.4600	0.00
19/03/2018	IS01 On 22-March-19			Interest Rate Swap	99.43	99.4200	99.4300	99.4200	0.00
19/03/2018	IS01 On 20-June-19			Interest Rate Swap	100.05	100.0200	100.0500	100.0200	0.00
19/03/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
19/03/2018	IS02 On 21-September-18			Interest Rate Swap	98.51	98.5000	98.5100	98.5000	0.00
19/03/2018	IS02 On 21-December-18			Interest Rate Swap	98.84	98.8400	98.8400	98.8400	0.00
19/03/2018	IS02 On 15-March-19			Interest Rate Swap	99.18	99.1600	99.1800	99.1600	0.00
19/03/2018	IS02 On 21-June-19			Interest Rate Swap	99.50	99.4800	99.5000	99.4800	0.00
19/03/2018	IS02 On 20-September-19			Interest Rate Swap	99.83	99.8000	99.8300	99.8000	0.00
19/03/2018	IS02 On 20-December-19			Interest Rate Swap	100.71	100.6700	100.7100	100.6700	0.00
19/03/2018	IS02 On 23-March-20			Interest Rate Swap	98.40	98.3400	98.4000	98.3400	0.00
19/03/2018	IS02 On 22-June-20			Interest Rate Swap	100.21	100.1400	100.2100	100.1400	0.00
19/03/2018	IS05 On 17-December-20			Interest Rate Swap	95.64	95.5800	95.6400	95.5800	0.00
19/03/2018	IS05 On 16-March-21			Interest Rate Swap	94.79	94.7300	94.7900	94.7300	0.00
19/03/2018	IS05 On 15-June-21			Interest Rate Swap	93.90	93.8400	93.9000	93.8400	0.00
19/03/2018	IS05 On 21-September-21			Interest Rate Swap	94.00	93.9300	94.0000	93.9300	0.00
19/03/2018	IS05 On 21-December-21			Interest Rate Swap	96.13	96.0400	96.1300	96.0400	51.00
19/03/2018	IS05 On 15-March-22			Interest Rate Swap	96.19	96.1000	96.1900	96.1000	0.00
19/03/2018	IS05 On 21-June-22			Interest Rate Swap	97.32	97.2200	97.3200	97.2200	0.00
19/03/2018	IS05 On 20-September-22			Interest Rate Swap	99.46	99.3600	99.4600	99.3600	0.00
19/03/2018	IS05 On 20-December-22			Interest Rate Swap	100.65	100.5400	100.6500	100.5400	0.00
19/03/2018	IS05 On 22-March-23			Interest Rate Swap	95.67	95.5500	95.6700	95.5500	0.00
19/03/2018	IS05 On 20-June-23			Interest Rate Swap	99.96	99.8200	99.9600	99.8200	0.00
19/03/2018	IS10 On 17-December-25			Interest Rate Swap	93.37	93.1600	93.3700	93.1600	0.00
19/03/2018	IS10 On 16-March-26			Interest Rate Swap	90.30	90.0900	90.3000	90.0900	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
19/03/2018	IS10 On 15-June-26			Interest Rate Swap	88.99	88.7700	88.9900	88.7700	0.00
19/03/2018	IS10 On 21-September-26			Interest Rate Swap	91.13	90.9000	91.1300	90.9000	0.00
19/03/2018	IS10 On 21-December-26			Interest Rate Swap	94.91	94.6700	94.9100	94.6700	0.00
19/03/2018	IS10 On 15-March-27			Interest Rate Swap	93.42	93.1700	93.4200	93.1700	0.00
19/03/2018	IS10 On 21-June-27			Interest Rate Swap	95.45	95.2000	95.4500	95.2000	0.00
19/03/2018	IS10 On 20-September-27			Interest Rate Swap	99.15	98.9000	99.1500	98.9000	0.00
19/03/2018	IS10 On 20-December-27			Interest Rate Swap	99.45	99.2000	99.4500	99.2000	0.00
19/03/2018	IS10 On 22-March-28			Interest Rate Swap	94.60	94.3300	94.6000	94.3300	0.00
19/03/2018	IS10 On 20-June-28			Interest Rate Swap	100.06	99.8100	100.0600	99.8100	0.00
19/03/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/03/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
19/03/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/03/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.97	93.0300	6.9700	93.0300	2,500.00
19/03/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.94	93.0600	6.9400	93.0600	0.00
19/03/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
19/03/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
19/03/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
19/03/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
19/03/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
19/03/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
19/03/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
19/03/2018	R023 On 03-May-18			Bond Future	7.50	102.6972	7.4956	102.6972	72,254.00
19/03/2018	R023 On 03-May-18	8.27	Call	Bond Future	3064	3	3064	3	0.00
19/03/2018	R023 On 03-May-18	8.28	Call	Bond Future	3102	3	3102	3	0.00
19/03/2018	R023 On 03-May-18	8.29	Call	Bond Future	3139	3	3139	3	0.00
19/03/2018	R023 On 03-May-18	9.19	Call	Bond Future	6516	7	6516	7	0.00
19/03/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
19/03/2018	R023 On 03-May-18	8.28	Put	Bond Future	19	0	19	0	0.00
19/03/2018	R023 On 03-May-18	8.29	Put	Bond Future	18	0	18	0	0.00
19/03/2018	R023 On 03-May-18	8.27	Put	Bond Future	20	0	20	0	0.00
19/03/2018	R035 On 03-May-18			Bond Future	9.04	100.6834	9.0369	100.6834	66,923.00
19/03/2018	R035 On 03-May-18	9.90	Call	Bond Future	7082	8	7082	8	0.00
19/03/2018	R035 On 03-May-18	8.75	Call	Bond Future	965	1	965	1	1,000.00
19/03/2018	R035 On 03-May-18	9.25	Call	Bond Future	2924	3	2924	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
19/03/2018	R035 On 03-May-18	9.91	Call	Bond Future	7153	8	7153	8	0.00
19/03/2018	R035 On 03-May-18	9.89	Call	Bond Future	7012	7	7012	7	0.00
19/03/2018	R035 On 03-May-18	9.89	Put	Bond Future	158	0	158	0	0.00
19/03/2018	R035 On 03-May-18	9.25	Put	Bond Future	1141	1	1141	1	1,000.00
19/03/2018	R035 On 03-May-18	9.90	Put	Bond Future	152	0	152	0	0.00
19/03/2018	R035 On 03-May-18	9.91	Put	Bond Future	147	0	147	0	0.00
19/03/2018	R035 On 03-May-18	8.75	Put	Bond Future	3441	3	3441	3	0.00
19/03/2018	R035 On 02-August-18			Bond Future	9.08	102.5453	9.0799	102.5453	3.00
19/03/2018	R035 On 02-August-18	9.42	Call	Bond Future	5118	5	5118	5	0.00
19/03/2018	R035 On 02-August-18	9.44	Call	Bond Future	5219	6	5219	6	0.00
19/03/2018	R035 On 02-August-18	9.43	Call	Bond Future	5168	5	5168	5	0.00
19/03/2018	R035 On 02-August-18	9.44	Put	Bond Future	2270	2	2270	2	0.00
19/03/2018	R035 On 02-August-18	9.43	Put	Bond Future	2300	2	2300	2	0.00
19/03/2018	R035 On 02-August-18	9.42	Put	Bond Future	2330	2	2330	2	0.00
19/03/2018	R186 On 03-May-18			Bond Future	8.19	118.4759	8.1868	118.4759	197,621.00
19/03/2018	R186 On 03-May-18	8.93	Call	Bond Future	4877	5	4877	5	0.00
19/03/2018	R186 On 03-May-18	10.14	Call	Bond Future	12075	12	12075	12	0.00
19/03/2018	R186 On 03-May-18	9.30	Call	Bond Future	7111	8	7111	8	1,120.00
19/03/2018	R186 On 03-May-18	8.92	Call	Bond Future	4817	5	4817	5	0.00
19/03/2018	R186 On 03-May-18	8.69	Call	Bond Future	3472	4	3472	4	0.00
19/03/2018	R186 On 03-May-18	8.50	Call	Bond Future	2443	3	2443	3	0.00
19/03/2018	R186 On 03-May-18	7.85	Call	Bond Future	263	0	263	0	500.00
19/03/2018	R186 On 03-May-18	9.75	Call	Bond Future	9805	10	9805	10	0.00
19/03/2018	R186 On 03-May-18	9.19	Call	Bond Future	6445	7	6445	7	0.00
19/03/2018	R186 On 03-May-18	8.70	Call	Bond Future	3529	4	3529	4	0.00
19/03/2018	R186 On 03-May-18	8.85	Call	Bond Future	4400	5	4400	5	0.00
19/03/2018	R186 On 03-May-18	8.91	Call	Bond Future	4757	5	4757	5	0.00
19/03/2018	R186 On 03-May-18	9.72	Call	Bond Future	9627	10	9627	10	0.00
19/03/2018	R186 On 03-May-18	8.40	Call	Bond Future	1951	2	1951	2	0.00
19/03/2018	R186 On 03-May-18	8.00	Call	Bond Future	533	1	533	1	0.00
19/03/2018	R186 On 03-May-18	8.35	Call	Bond Future	1722	2	1722	2	0.00
19/03/2018	R186 On 03-May-18	8.45	Call	Bond Future	2192	3	2192	3	0.00
19/03/2018	R186 On 03-May-18	8.69	Put	Bond Future	188	0	188	0	0.00
19/03/2018	R186 On 03-May-18	8.70	Put	Bond Future	181	0	181	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
19/03/2018	R186 On 03-May-18	8.50	Put	Bond Future	384	0	384	0	3,500.00
19/03/2018	R186 On 03-May-18	9.19	Put	Bond Future	20	0	20	0	0.00
19/03/2018	R186 On 03-May-18	8.92	Put	Bond Future	73	0	73	0	0.00
19/03/2018	R186 On 03-May-18	8.85	Put	Bond Future	98	0	98	0	4,745.00
19/03/2018	R186 On 03-May-18	9.75	Put	Bond Future	0	0	0	0	3,200.00
19/03/2018	R186 On 03-May-18	8.35	Put	Bond Future	643	1	643	1	500.00
19/03/2018	R186 On 03-May-18	8.45	Put	Bond Future	458	0	458	0	0.00
19/03/2018	R186 On 03-May-18	8.91	Put	Bond Future	77	0	77	0	0.00
19/03/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
19/03/2018	R186 On 03-May-18	9.72	Put	Bond Future	1	0	1	0	10,640.00
19/03/2018	R186 On 03-May-18	8.40	Put	Bond Future	544	0	544	0	3,500.00
19/03/2018	R186 On 03-May-18	8.00	Put	Bond Future	1785	2	1785	2	0.00
19/03/2018	R186 On 03-May-18	7.85	Put	Bond Future	2532	2	2532	2	0.00
19/03/2018	R186 On 03-May-18	9.30	Put	Bond Future	11	0	11	0	0.00
19/03/2018	R186 On 03-May-18	8.93	Put	Bond Future	70	0	70	0	0.00
19/03/2018	R186 On 02-August-18			Bond Future	8.22	115.3666	8.2173	115.3666	191.00
19/03/2018	R186 On 02-August-18	8.47	Call	Bond Future	2924	3	2924	3	0.00
19/03/2018	R186 On 02-August-18	8.25	Call	Bond Future	2064	2	2064	2	1,470.00
19/03/2018	R186 On 02-August-18	7.50	Call	Bond Future	337	0	337	0	1,470.00
19/03/2018	R186 On 02-August-18	8.46	Call	Bond Future	2882	3	2882	3	0.00
19/03/2018	R186 On 02-August-18	8.48	Call	Bond Future	2966	3	2966	3	0.00
19/03/2018	R186 On 02-August-18	8.25	Put	Bond Future	1852	2	1852	2	0.00
19/03/2018	R186 On 02-August-18	7.50	Put	Bond Future	5119	5	5119	5	0.00
19/03/2018	R186 On 02-August-18	8.46	Put	Bond Future	1321	1	1321	1	0.00
19/03/2018	R186 On 02-August-18	8.48	Put	Bond Future	1278	1	1278	1	0.00
19/03/2018	R186 On 02-August-18	8.47	Put	Bond Future	1299	1	1299	1	0.00
19/03/2018	R186 On 01-November-18			Bond Future	8.24	117.5292	8.2441	117.5292	0.00
19/03/2018	R186 On 01-November-18	8.46	Call	Bond Future	3331	4	3331	4	5,000.00
19/03/2018	R186 On 01-November-18	8.53	Call	Bond Future	3608	4	3608	4	0.00
19/03/2018	R186 On 01-November-18	9.14	Call	Bond Future	6324	7	6324	7	0.00
19/03/2018	R186 On 01-November-18	8.52	Call	Bond Future	3568	4	3568	4	0.00
19/03/2018	R186 On 01-November-18	7.96	Call	Bond Future	1675	2	1675	2	5,000.00
19/03/2018	R186 On 01-November-18	8.54	Call	Bond Future	3648	4	3648	4	0.00
19/03/2018	R186 On 01-November-18	9.14	Put	Bond Future	835	1	835	1	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2018	R186 On 01-November-18	8.52	Put	Bond Future	1839	2	1839	2	0.00
19/03/2018	R186 On 01-November-18	7.96	Put	Bond Future	3492	3	3492	3	0.00
19/03/2018	R186 On 01-November-18	8.54	Put	Bond Future	1796	2	1796	2	0.00
19/03/2018	R186 On 01-November-18	8.53	Put	Bond Future	1818	2	1818	2	0.00
19/03/2018	R186 On 01-November-18	8.46	Put	Bond Future	1975	2	1975	2	0.00
19/03/2018	R197 On 03-May-18			Bond Future	306.13	306.1274	306.1302	306.1274	2,388.00
19/03/2018	R197 On 03-May-18	304.44	Call	Bond Future	1690	2	1690	2	0.00
19/03/2018	R197 On 03-May-18	304.46	Call	Bond Future	1670	2	1670	2	0.00
19/03/2018	R197 On 03-May-18	304.45	Call	Bond Future	1680	2	1680	2	0.00
19/03/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
19/03/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
19/03/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
19/03/2018	R202 On 03-May-18			Bond Future	236.73	236.7268	236.7331	236.7268	23,064.00
19/03/2018	R202 On 03-May-18	247.47	Call	Bond Future	7	0	7	0	0.00
19/03/2018	R202 On 03-May-18	247.48	Call	Bond Future	7	0	7	0	0.00
19/03/2018	R202 On 03-May-18	247.49	Call	Bond Future	7	0	7	0	0.00
19/03/2018	R202 On 03-May-18	247.49	Put	Bond Future	10764	11	10764	11	0.00
19/03/2018	R202 On 03-May-18	247.47	Put	Bond Future	10744	11	10744	11	0.00
19/03/2018	R202 On 03-May-18	247.48	Put	Bond Future	10754	11	10754	11	0.00
19/03/2018	R204 On 03-May-18			Bond Future	6.38	104.0360	6.3798	104.0360	21,652.00
19/03/2018	R204 On 03-May-18	7.09	Call	Bond Future	429	0	429	0	0.00
19/03/2018	R204 On 03-May-18	7.10	Call	Bond Future	435	0	435	0	0.00
19/03/2018	R204 On 03-May-18	7.08	Call	Bond Future	423	0	423	0	0.00
19/03/2018	R204 On 03-May-18	7.08	Put	Bond Future	0	0	0	0	0.00
19/03/2018	R204 On 03-May-18	7.09	Put	Bond Future	0	0	0	0	0.00
19/03/2018	R204 On 03-May-18	7.10	Put	Bond Future	0	0	0	0	0.00
19/03/2018	R207 On 03-May-18			Bond Future	6.73	103.1637	6.7344	103.1637	23,532.00
19/03/2018	R207 On 03-May-18	7.58	Call	Bond Future	1326	1	1326	1	0.00
19/03/2018	R207 On 03-May-18	7.57	Call	Bond Future	1310	1	1310	1	0.00
19/03/2018	R207 On 03-May-18	7.56	Call	Bond Future	1295	1	1295	1	0.00
19/03/2018	R207 On 03-May-18	7.57	Put	Bond Future	1	0	1	0	0.00
19/03/2018	R207 On 03-May-18	7.56	Put	Bond Future	1	0	1	0	0.00
19/03/2018	R207 On 03-May-18	7.58	Put	Bond Future	1	0	1	0	0.00
19/03/2018	R208 On 03-May-18			Bond Future	7.06	100.0454	7.0637	100.0454	35,809.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2018	R208 On 03-May-18	7.77	Call	Bond Future	1801	2	1801	2	0.00
19/03/2018	R208 On 03-May-18	7.78	Call	Bond Future	1826	2	1826	2	0.00
19/03/2018	R208 On 03-May-18	7.79	Call	Bond Future	1850	2	1850	2	0.00
19/03/2018	R208 On 03-May-18	7.78	Put	Bond Future	8	0	8	0	0.00
19/03/2018	R208 On 03-May-18	7.79	Put	Bond Future	7	0	7	0	0.00
19/03/2018	R208 On 03-May-18	7.77	Put	Bond Future	8	0	8	0	0.00
19/03/2018	R209 On 03-May-18			Bond Future	9.04	76.5119	9.0354	76.5119	79,396.00
19/03/2018	R209 On 03-May-18	9.85	Call	Bond Future	5611	6	5611	6	0.00
19/03/2018	R209 On 03-May-18	10.22	Call	Bond Future	7851	8	7851	8	0.00
19/03/2018	R209 On 03-May-18	10.00	Call	Bond Future	6524	7	6524	7	0.00
19/03/2018	R209 On 03-May-18	10.73	Call	Bond Future	10836	11	10836	11	0.00
19/03/2018	R209 On 03-May-18	9.75	Call	Bond Future	5005	5	5005	5	435.00
19/03/2018	R209 On 03-May-18	9.77	Call	Bond Future	5126	5	5126	5	0.00
19/03/2018	R209 On 03-May-18	9.30	Call	Bond Future	2446	3	2446	3	1,321.00
19/03/2018	R209 On 03-May-18	9.86	Call	Bond Future	5672	6	5672	6	0.00
19/03/2018	R209 On 03-May-18	9.19	Call	Bond Future	1911	2	1911	2	250.00
19/03/2018	R209 On 03-May-18	9.47	Call	Bond Future	3361	4	3361	4	0.00
19/03/2018	R209 On 03-May-18	8.95	Call	Bond Future	964	1	964	1	1,321.00
19/03/2018	R209 On 03-May-18	9.84	Call	Bond Future	5550	6	5550	6	0.00
19/03/2018	R209 On 03-May-18	9.84	Put	Bond Future	92	0	92	0	0.00
19/03/2018	R209 On 03-May-18	9.19	Put	Bond Future	815	1	815	1	0.00
19/03/2018	R209 On 03-May-18	9.86	Put	Bond Future	86	0	86	0	0.00
19/03/2018	R209 On 03-May-18	10.00	Put	Bond Future	51	0	51	0	11,067.00
19/03/2018	R209 On 03-May-18	9.47	Put	Bond Future	338	0	338	0	250.00
19/03/2018	R209 On 03-May-18	9.77	Put	Bond Future	119	0	119	0	250.00
19/03/2018	R209 On 03-May-18	9.30	Put	Bond Future	584	1	584	1	0.00
19/03/2018	R209 On 03-May-18	8.95	Put	Bond Future	1580	1	1580	1	0.00
19/03/2018	R209 On 03-May-18	9.85	Put	Bond Future	89	0	89	0	0.00
19/03/2018	R209 On 03-May-18	10.22	Put	Bond Future	17	0	17	0	435.00
19/03/2018	R209 On 03-May-18	9.75	Put	Bond Future	128	0	128	0	0.00
19/03/2018	R209 On 03-May-18	10.73	Put	Bond Future	1	0	1	0	435.00
19/03/2018	R209 On 02-August-18			Bond Future	9.08	77.9268	9.0752	77.9268	816.00
19/03/2018	R209 On 02-August-18	9.43	Call	Bond Future	3842	4	3842	4	0.00
19/03/2018	R209 On 02-August-18	10.84	Call	Bond Future	11230	12	11230	12	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
19/03/2018	R209 On 02-August-18	10.21	Call	Bond Future	7836	8	7836	8	0.00
19/03/2018	R209 On 02-August-18	8.96	Call	Bond Future	1915	2	1915	2	5,000.00
19/03/2018	R209 On 02-August-18	9.66	Call	Bond Future	4962	5	4962	5	435.00
19/03/2018	R209 On 02-August-18	10.38	Call	Bond Future	8746	9	8746	9	0.00
19/03/2018	R209 On 02-August-18	8.46	Call	Bond Future	637	1	637	1	5,000.00
19/03/2018	R209 On 02-August-18	10.39	Call	Bond Future	8800	9	8800	9	0.00
19/03/2018	R209 On 02-August-18	10.40	Call	Bond Future	8853	9	8853	9	0.00
19/03/2018	R209 On 02-August-18	10.40	Put	Bond Future	245	0	245	0	0.00
19/03/2018	R209 On 02-August-18	9.66	Put	Bond Future	971	1	971	1	0.00
19/03/2018	R209 On 02-August-18	10.38	Put	Bond Future	256	0	256	0	0.00
19/03/2018	R209 On 02-August-18	8.46	Put	Bond Future	5198	5	5198	5	0.00
19/03/2018	R209 On 02-August-18	8.96	Put	Bond Future	2740	3	2740	3	0.00
19/03/2018	R209 On 02-August-18	10.39	Put	Bond Future	251	0	251	0	0.00
19/03/2018	R209 On 02-August-18	10.21	Put	Bond Future	370	0	370	0	435.00
19/03/2018	R209 On 02-August-18	10.84	Put	Bond Future	86	0	86	0	435.00
19/03/2018	R209 On 02-August-18	9.43	Put	Bond Future	1382	1	1382	1	5,000.00
19/03/2018	R209 On 01-November-18			Bond Future	9.11	76.2388	9.1143	76.2388	0.00
19/03/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	74975	75	74975	75	0.00
19/03/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	74975	75	74975	75	0.00
19/03/2018	R209 On 01-November-18	9.97	Call	Bond Future	6897	7	6897	7	0.00
19/03/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	74975	75	74975	75	0.00
19/03/2018	R209 On 01-November-18	9.34	Call	Bond Future	3994	4	3994	4	0.00
19/03/2018	R209 On 01-November-18	9.94	Call	Bond Future	6751	7	6751	7	0.00
19/03/2018	R209 On 01-November-18	10.57	Call	Bond Future	9806	10	9806	10	0.00
19/03/2018	R209 On 01-November-18	10.57	Put	Bond Future	505	0	505	0	0.00
19/03/2018	R209 On 01-November-18	9.94	Put	Bond Future	1253	1	1253	1	0.00
19/03/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
19/03/2018	R209 On 01-November-18	9.97	Put	Bond Future	1211	1	1211	1	0.00
19/03/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
19/03/2018	R209 On 01-November-18	9.34	Put	Bond Future	2429	2	2429	2	0.00
19/03/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
19/03/2018	R210 On 03-May-18			Bond Future	186.97	186.9652	186.9689	186.9652	2,159.00
19/03/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
19/03/2018	R210 On 03-May-18	191.45	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
19/03/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
19/03/2018	R210 On 03-May-18	191.45	Put	Bond Future	4481	4	4481	4	0.00
19/03/2018	R210 On 03-May-18	191.44	Put	Bond Future	4471	4	4471	4	0.00
19/03/2018	R210 On 03-May-18	191.46	Put	Bond Future	4491	4	4491	4	0.00
19/03/2018	R212 On 03-May-18			Bond Future	155.22	155.2177	155.2185	155.2177	4,755.00
19/03/2018	R212 On 03-May-18	154.28	Call	Bond Future	939	1	939	1	0.00
19/03/2018	R212 On 03-May-18	154.30	Call	Bond Future	919	1	919	1	0.00
19/03/2018	R212 On 03-May-18	154.29	Call	Bond Future	929	1	929	1	0.00
19/03/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
19/03/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
19/03/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
19/03/2018	R213 On 03-May-18			Bond Future	8.73	88.5383	8.7289	88.5383	44,803.00
19/03/2018	R213 On 03-May-18	9.56	Call	Bond Future	5580	6	5580	6	0.00
19/03/2018	R213 On 03-May-18	9.57	Call	Bond Future	5641	6	5641	6	0.00
19/03/2018	R213 On 03-May-18	9.58	Call	Bond Future	5701	6	5701	6	0.00
19/03/2018	R213 On 03-May-18	9.58	Put	Bond Future	67	0	67	0	0.00
19/03/2018	R213 On 03-May-18	9.56	Put	Bond Future	72	0	72	0	0.00
19/03/2018	R213 On 03-May-18	9.57	Put	Bond Future	69	0	69	0	0.00
19/03/2018	R213 On 02-August-18			Bond Future	8.77	90.1755	8.7657	90.1755	1.00
19/03/2018	R213 On 02-August-18	9.07	Call	Bond Future	3409	4	3409	4	0.00
19/03/2018	R213 On 02-August-18	9.06	Call	Bond Future	3364	4	3364	4	0.00
19/03/2018	R213 On 02-August-18	9.05	Call	Bond Future	3319	4	3319	4	0.00
19/03/2018	R213 On 02-August-18	9.06	Put	Bond Future	1383	1	1383	1	0.00
19/03/2018	R213 On 02-August-18	9.05	Put	Bond Future	1405	1	1405	1	0.00
19/03/2018	R213 On 02-August-18	9.07	Put	Bond Future	1361	1	1361	1	0.00
19/03/2018	R214 On 03-May-18			Bond Future	9.17	76.2308	9.1702	76.2308	46,754.00
19/03/2018	R214 On 03-May-18	9.98	Call	Bond Future	5848	6	5848	6	0.00
19/03/2018	R214 On 03-May-18	9.99	Call	Bond Future	5910	6	5910	6	0.00
19/03/2018	R214 On 03-May-18	9.97	Call	Bond Future	5785	6	5785	6	0.00
19/03/2018	R214 On 03-May-18	9.97	Put	Bond Future	113	0	113	0	0.00
19/03/2018	R214 On 03-May-18	9.98	Put	Bond Future	109	0	109	0	0.00
19/03/2018	R214 On 03-May-18	9.99	Put	Bond Future	106	0	106	0	0.00
19/03/2018	R248 On 03-May-18			Bond Future	9.22	97.3996	9.2156	97.3996	90,984.00
19/03/2018	R248 On 03-May-18	10.07	Call	Bond Future	7845	8	7845	8	0.00

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19/03/2018	R248 On 03-May-18	10.06	Call	Bond Future	7766	8	7766	8	0.00
19/03/2018	R248 On 03-May-18	10.05	Call	Bond Future	7687	8	7687	8	0.00
19/03/2018	R248 On 03-May-18	10.06	Put	Bond Future	148	0	148	0	0.00
19/03/2018	R248 On 03-May-18	10.05	Put	Bond Future	153	0	153	0	0.00
19/03/2018	R248 On 03-May-18	10.07	Put	Bond Future	143	0	143	0	0.00