



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 April 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	2025 On 03-May-18			Bond Future	134.63	134.8908	134.6315	134.8908	1,012.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2018	2025 On 03-May-18	133.22	Call	Bond Future	1411	2	1411	2	0.00
19/04/2018	2025 On 03-May-18	133.21	Call	Bond Future	1421	2	1421	2	0.00
19/04/2018	2025 On 03-May-18	133.20	Call	Bond Future	1431	2	1431	2	0.00
19/04/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2025 On 02-August-18			Bond Future	135.71	135.9769	135.7127	135.9769	614.00
19/04/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
19/04/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
19/04/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
19/04/2018	2025 On 02-August-18	136.66	Put	Bond Future	947	1	947	1	0.00
19/04/2018	2025 On 02-August-18	136.67	Put	Bond Future	957	1	957	1	0.00
19/04/2018	2025 On 02-August-18	136.65	Put	Bond Future	937	1	937	1	0.00
19/04/2018	2025 On 01-November-18			Bond Future	138.21	138.4738	138.2055	138.4738	0.00
19/04/2018	2025 On 07-February-19			Bond Future	139.58	139.8562	139.5797	139.8562	0.00
19/04/2018	2029 On 03-May-18			Bond Future	101.59	102.5888	101.5884	102.5888	0.00
19/04/2018	2029 On 02-August-18			Bond Future	103.45	104.4640	103.4451	104.4640	1,370.00
19/04/2018	2029 On 01-November-18			Bond Future	104.30	105.3326	104.2955	105.3326	0.00
19/04/2018	2029 On 07-February-19			Bond Future	106.40	107.4595	106.3994	107.4595	0.00
19/04/2018	2030 On 03-May-18			Bond Future	8.39	99.0880	8.3864	99.0880	93,910.00
19/04/2018	2030 On 03-May-18	9.49	Call	Bond Future	7562	7	7562	7	0.00
19/04/2018	2030 On 03-May-18	9.51	Call	Bond Future	7692	8	7692	8	0.00
19/04/2018	2030 On 03-May-18	9.50	Call	Bond Future	7627	7	7627	7	0.00
19/04/2018	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2030 On 02-August-18			Bond Future	8.43	96.8628	8.4264	96.8628	127.00
19/04/2018	2030 On 02-August-18	9.46	Call	Bond Future	7228	7	7228	7	0.00
19/04/2018	2030 On 02-August-18	8.51	Call	Bond Future	2230	2	2230	2	7,850.00
19/04/2018	2030 On 02-August-18	8.91	Call	Bond Future	4119	4	4119	4	7,850.00
19/04/2018	2030 On 02-August-18	9.47	Call	Bond Future	7287	7	7287	7	0.00
19/04/2018	2030 On 02-August-18	9.50	Call	Bond Future	7465	7	7465	7	0.00
19/04/2018	2030 On 02-August-18	9.45	Call	Bond Future	7169	7	7169	7	0.00
19/04/2018	2030 On 02-August-18	9.50	Put	Bond Future	214	0	214	0	7,850.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2018	2030 On 02-August-18	9.47	Put	Bond Future	228	0	228	0	0.00
19/04/2018	2030 On 02-August-18	9.45	Put	Bond Future	239	0	239	0	0.00
19/04/2018	2030 On 02-August-18	8.91	Put	Bond Future	758	1	758	1	0.00
19/04/2018	2030 On 02-August-18	9.46	Put	Bond Future	234	0	234	0	0.00
19/04/2018	2030 On 02-August-18	8.51	Put	Bond Future	1638	2	1638	2	0.00
19/04/2018	2030 On 01-November-18			Bond Future	8.46	98.6220	8.4603	98.6220	0.00
19/04/2018	2030 On 01-November-18	8.58	Call	Bond Future	3177	3	3177	3	0.00
19/04/2018	2030 On 01-November-18	8.60	Call	Bond Future	3258	3	3258	3	0.00
19/04/2018	2030 On 01-November-18	8.59	Call	Bond Future	3217	3	3217	3	0.00
19/04/2018	2030 On 01-November-18	8.59	Put	Bond Future	2314	2	2314	2	0.00
19/04/2018	2030 On 01-November-18	8.58	Put	Bond Future	2343	2	2343	2	0.00
19/04/2018	2030 On 01-November-18	8.60	Put	Bond Future	2286	2	2286	2	0.00
19/04/2018	2030 On 07-February-19			Bond Future	8.50	96.5679	8.4965	96.5679	0.00
19/04/2018	2030 On 07-February-19	8.62	Call	Bond Future	3978	4	3978	4	0.00
19/04/2018	2030 On 07-February-19	8.63	Call	Bond Future	4016	4	4016	4	0.00
19/04/2018	2030 On 07-February-19	8.64	Call	Bond Future	4055	4	4055	4	0.00
19/04/2018	2030 On 07-February-19	8.64	Put	Bond Future	3075	3	3075	3	0.00
19/04/2018	2030 On 07-February-19	8.63	Put	Bond Future	3104	3	3104	3	0.00
19/04/2018	2030 On 07-February-19	8.62	Put	Bond Future	3134	3	3134	3	0.00
19/04/2018	2032 On 03-May-18			Bond Future	8.56	98.1001	8.5612	98.1001	60,170.00
19/04/2018	2032 On 03-May-18	9.70	Call	Bond Future	8441	8	8441	8	0.00
19/04/2018	2032 On 03-May-18	9.71	Call	Bond Future	8510	8	8510	8	0.00
19/04/2018	2032 On 03-May-18	9.72	Call	Bond Future	8580	8	8580	8	0.00
19/04/2018	2032 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2032 On 03-May-18	9.70	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2032 On 03-May-18	9.71	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2032 On 02-August-18			Bond Future	8.60	99.8628	8.6003	99.8628	2.00
19/04/2018	2032 On 02-August-18	9.68	Call	Bond Future	8182	8	8182	8	0.00
19/04/2018	2032 On 02-August-18	9.67	Call	Bond Future	8120	8	8120	8	0.00
19/04/2018	2032 On 02-August-18	9.66	Call	Bond Future	8058	8	8058	8	0.00
19/04/2018	2032 On 02-August-18	9.67	Put	Bond Future	262	0	262	0	0.00
19/04/2018	2032 On 02-August-18	9.66	Put	Bond Future	269	0	269	0	0.00
19/04/2018	2032 On 02-August-18	9.68	Put	Bond Future	256	0	256	0	0.00
19/04/2018	2032 On 01-November-18			Bond Future	8.64	97.5210	8.6391	97.5210	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
19/04/2018	2032 On 01-November-18	8.76	Call	Bond Future	3538	3	3538	3	0.00
19/04/2018	2032 On 01-November-18	8.77	Call	Bond Future	3582	3	3582	3	0.00
19/04/2018	2032 On 01-November-18	8.75	Call	Bond Future	3494	3	3494	3	0.00
19/04/2018	2032 On 01-November-18	8.75	Put	Bond Future	2647	3	2647	3	0.00
19/04/2018	2032 On 01-November-18	8.76	Put	Bond Future	2615	3	2615	3	0.00
19/04/2018	2032 On 01-November-18	8.77	Put	Bond Future	2584	3	2584	3	0.00
19/04/2018	2032 On 07-February-19			Bond Future	8.68	99.4547	8.6805	99.4547	0.00
19/04/2018	2032 On 07-February-19	8.82	Call	Bond Future	4507	4	4507	4	0.00
19/04/2018	2032 On 07-February-19	8.81	Call	Bond Future	4464	4	4464	4	0.00
19/04/2018	2032 On 07-February-19	8.80	Call	Bond Future	4421	4	4421	4	0.00
19/04/2018	2032 On 07-February-19	8.81	Put	Bond Future	3491	4	3491	4	0.00
19/04/2018	2032 On 07-February-19	8.80	Put	Bond Future	3523	4	3523	4	0.00
19/04/2018	2032 On 07-February-19	8.82	Put	Bond Future	3459	4	3459	4	0.00
19/04/2018	2033 On 03-May-18			Bond Future	106.96	107.3700	106.9564	107.3700	6,055.00
19/04/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
19/04/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
19/04/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
19/04/2018	2033 On 03-May-18	107.69	Put	Bond Future	734	0	734	0	0.00
19/04/2018	2033 On 03-May-18	107.70	Put	Bond Future	744	0	744	0	0.00
19/04/2018	2033 On 03-May-18	107.71	Put	Bond Future	754	0	754	0	0.00
19/04/2018	2033 On 02-August-18			Bond Future	108.91	109.3326	108.9113	109.3326	1,515.00
19/04/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
19/04/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
19/04/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
19/04/2018	2033 On 02-August-18	109.93	Put	Bond Future	1019	1	1019	1	0.00
19/04/2018	2033 On 02-August-18	109.94	Put	Bond Future	1029	1	1029	1	0.00
19/04/2018	2033 On 02-August-18	109.92	Put	Bond Future	1009	1	1009	1	0.00
19/04/2018	2033 On 01-November-18			Bond Future	109.79	110.2191	109.7906	110.2191	0.00
19/04/2018	2033 On 07-February-19			Bond Future	112.01	112.4445	112.0052	112.4445	0.00
19/04/2018	2037 On 03-May-18			Bond Future	8.81	99.1462	8.8070	99.1462	48,650.00
19/04/2018	2037 On 03-May-18	9.97	Call	Bond Future	9572	9	9572	9	0.00
19/04/2018	2037 On 03-May-18	9.99	Call	Bond Future	9724	9	9724	9	0.00
19/04/2018	2037 On 03-May-18	9.98	Call	Bond Future	9648	9	9648	9	0.00
19/04/2018	2037 On 03-May-18	9.98	Put	Bond Future	0	0	0	0	0.00

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19/04/2018	2037 On 03-May-18	9.97	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2037 On 03-May-18	9.99	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2037 On 02-August-18			Bond Future	8.85	96.6717	8.8509	96.6717	731.00
19/04/2018	2037 On 02-August-18	9.95	Call	Bond Future	9305	9	9305	9	0.00
19/04/2018	2037 On 02-August-18	9.96	Call	Bond Future	9373	9	9373	9	0.00
19/04/2018	2037 On 02-August-18	9.97	Call	Bond Future	9441	9	9441	9	0.00
19/04/2018	2037 On 02-August-18	9.97	Put	Bond Future	303	0	303	0	0.00
19/04/2018	2037 On 02-August-18	9.95	Put	Bond Future	318	0	318	0	0.00
19/04/2018	2037 On 02-August-18	9.96	Put	Bond Future	311	0	311	0	0.00
19/04/2018	2037 On 01-November-18			Bond Future	8.89	98.4273	8.8896	98.4273	0.00
19/04/2018	2037 On 01-November-18	9.01	Call	Bond Future	4155	4	4155	4	0.00
19/04/2018	2037 On 01-November-18	9.03	Call	Bond Future	4255	4	4255	4	0.00
19/04/2018	2037 On 01-November-18	9.02	Call	Bond Future	4205	4	4205	4	0.00
19/04/2018	2037 On 01-November-18	9.02	Put	Bond Future	3078	3	3078	3	0.00
19/04/2018	2037 On 01-November-18	9.03	Put	Bond Future	3043	3	3043	3	0.00
19/04/2018	2037 On 01-November-18	9.01	Put	Bond Future	3114	3	3114	3	0.00
19/04/2018	2037 On 07-February-19			Bond Future	8.93	96.1187	8.9312	96.1187	0.00
19/04/2018	2037 On 07-February-19	9.05	Call	Bond Future	5054	5	5054	5	0.00
19/04/2018	2037 On 07-February-19	9.06	Call	Bond Future	5102	5	5102	5	0.00
19/04/2018	2037 On 07-February-19	9.07	Call	Bond Future	5151	5	5151	5	0.00
19/04/2018	2037 On 07-February-19	9.07	Put	Bond Future	3966	4	3966	4	0.00
19/04/2018	2037 On 07-February-19	9.05	Put	Bond Future	4039	4	4039	4	0.00
19/04/2018	2037 On 07-February-19	9.06	Put	Bond Future	4003	4	4003	4	0.00
19/04/2018	2038 On 03-May-18			Bond Future	133.68	133.6864	133.6814	133.6864	5,837.00
19/04/2018	2038 On 03-May-18	132.27	Call	Bond Future	1411	1	1411	1	0.00
19/04/2018	2038 On 03-May-18	132.28	Call	Bond Future	1401	1	1401	1	0.00
19/04/2018	2038 On 03-May-18	132.29	Call	Bond Future	1391	1	1391	1	0.00
19/04/2018	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2038 On 02-August-18			Bond Future	134.57	134.5780	134.5727	134.5780	8,180.00
19/04/2018	2038 On 02-August-18	134.54	Call	Bond Future	33	0	33	0	0.00
19/04/2018	2038 On 02-August-18	134.55	Call	Bond Future	23	0	23	0	0.00
19/04/2018	2038 On 02-August-18	134.53	Call	Bond Future	43	0	43	0	0.00

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19/04/2018	2038 On 02-August-18	134.53	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2038 On 02-August-18	134.54	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2038 On 02-August-18	134.55	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2038 On 01-November-18			Bond Future	137.04	137.0494	137.0445	137.0494	0.00
19/04/2018	2038 On 07-February-19			Bond Future	138.22	138.2261	138.2185	138.2261	0.00
19/04/2018	2040 On 03-May-18			Bond Future	8.87	103.2201	8.8720	103.2201	45,891.00
19/04/2018	2040 On 03-May-18	10.07	Call	Bond Future	10597	10	10597	10	0.00
19/04/2018	2040 On 03-May-18	8.50	Call	Bond Future	45	0	45	0	1,011.00
19/04/2018	2040 On 03-May-18	10.06	Call	Bond Future	10516	10	10516	10	0.00
19/04/2018	2040 On 03-May-18	9.00	Call	Bond Future	1681	1	1681	1	1,239.00
19/04/2018	2040 On 03-May-18	10.00	Call	Bond Future	10028	10	10028	10	1,500.00
19/04/2018	2040 On 03-May-18	10.08	Call	Bond Future	10678	10	10678	10	0.00
19/04/2018	2040 On 03-May-18	9.00	Put	Bond Future	456	1	456	1	0.00
19/04/2018	2040 On 03-May-18	10.06	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2040 On 03-May-18	10.00	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2040 On 03-May-18	10.07	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2040 On 03-May-18	8.50	Put	Bond Future	3741	4	3741	4	0.00
19/04/2018	2040 On 03-May-18	10.08	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2040 On 02-August-18			Bond Future	8.92	100.5685	8.9159	100.5685	4,686.00
19/04/2018	2040 On 02-August-18	10.05	Call	Bond Future	10313	10	10313	10	0.00
19/04/2018	2040 On 02-August-18	10.04	Call	Bond Future	10241	10	10241	10	0.00
19/04/2018	2040 On 02-August-18	10.03	Call	Bond Future	10168	10	10168	10	0.00
19/04/2018	2040 On 02-August-18	10.04	Put	Bond Future	346	0	346	0	0.00
19/04/2018	2040 On 02-August-18	10.03	Put	Bond Future	354	0	354	0	0.00
19/04/2018	2040 On 02-August-18	10.05	Put	Bond Future	338	0	338	0	0.00
19/04/2018	2040 On 01-November-18			Bond Future	8.95	102.3948	8.9545	102.3948	0.00
19/04/2018	2040 On 01-November-18	9.08	Call	Bond Future	4575	4	4575	4	0.00
19/04/2018	2040 On 01-November-18	9.09	Call	Bond Future	4629	4	4629	4	0.00
19/04/2018	2040 On 01-November-18	9.07	Call	Bond Future	4521	4	4521	4	0.00
19/04/2018	2040 On 01-November-18	9.07	Put	Bond Future	3438	4	3438	4	0.00
19/04/2018	2040 On 01-November-18	9.08	Put	Bond Future	3398	4	3398	4	0.00
19/04/2018	2040 On 01-November-18	9.09	Put	Bond Future	3360	4	3360	4	0.00
19/04/2018	2040 On 07-February-19			Bond Future	9.00	99.9143	8.9963	99.9143	0.00
19/04/2018	2040 On 07-February-19	9.11	Call	Bond Future	5603	5	5603	5	0.00

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19/04/2018	2040 On 07-February-19	9.13	Call	Bond Future	5707	5	5707	5	0.00
19/04/2018	2040 On 07-February-19	9.12	Call	Bond Future	5655	5	5655	5	0.00
19/04/2018	2040 On 07-February-19	9.12	Put	Bond Future	4507	5	4507	5	0.00
19/04/2018	2040 On 07-February-19	9.11	Put	Bond Future	4547	5	4547	5	0.00
19/04/2018	2040 On 07-February-19	9.13	Put	Bond Future	4467	5	4467	5	0.00
19/04/2018	2044 On 03-May-18			Bond Future	8.92	100.1986	8.9168	100.1986	28,181.00
19/04/2018	2044 On 03-May-18	10.11	Call	Bond Future	10720	10	10720	10	0.00
19/04/2018	2044 On 03-May-18	10.10	Call	Bond Future	10638	10	10638	10	0.00
19/04/2018	2044 On 03-May-18	10.09	Call	Bond Future	10557	10	10557	10	0.00
19/04/2018	2044 On 03-May-18	10.10	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2044 On 03-May-18	10.09	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2044 On 03-May-18	10.11	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2044 On 02-August-18			Bond Future	8.96	97.6179	8.9595	97.6179	300.00
19/04/2018	2044 On 02-August-18	10.05	Call	Bond Future	10184	10	10184	10	0.00
19/04/2018	2044 On 02-August-18	10.07	Call	Bond Future	10330	10	10330	10	0.00
19/04/2018	2044 On 02-August-18	10.06	Call	Bond Future	10257	10	10257	10	0.00
19/04/2018	2044 On 02-August-18	10.06	Put	Bond Future	390	0	390	0	0.00
19/04/2018	2044 On 02-August-18	10.07	Put	Bond Future	381	0	381	0	0.00
19/04/2018	2044 On 02-August-18	10.05	Put	Bond Future	400	0	400	0	0.00
19/04/2018	2044 On 01-November-18			Bond Future	9.00	99.3907	8.9972	99.3907	0.00
19/04/2018	2044 On 01-November-18	9.12	Call	Bond Future	4728	4	4728	4	0.00
19/04/2018	2044 On 01-November-18	9.13	Call	Bond Future	4783	4	4783	4	0.00
19/04/2018	2044 On 01-November-18	9.14	Call	Bond Future	4839	5	4839	5	0.00
19/04/2018	2044 On 01-November-18	9.13	Put	Bond Future	3507	4	3507	4	0.00
19/04/2018	2044 On 01-November-18	9.14	Put	Bond Future	3467	4	3467	4	0.00
19/04/2018	2044 On 01-November-18	9.12	Put	Bond Future	3547	4	3547	4	0.00
19/04/2018	2044 On 07-February-19			Bond Future	9.04	96.9759	9.0377	96.9759	0.00
19/04/2018	2044 On 07-February-19	9.17	Call	Bond Future	5856	6	5856	6	0.00
19/04/2018	2044 On 07-February-19	9.18	Call	Bond Future	5910	6	5910	6	0.00
19/04/2018	2044 On 07-February-19	9.16	Call	Bond Future	5803	6	5803	6	0.00
19/04/2018	2044 On 07-February-19	9.16	Put	Bond Future	4638	5	4638	5	0.00
19/04/2018	2044 On 07-February-19	9.17	Put	Bond Future	4597	5	4597	5	0.00
19/04/2018	2044 On 07-February-19	9.18	Put	Bond Future	4557	5	4557	5	0.00
19/04/2018	2046 On 03-May-18			Bond Future	122.97	124.9370	122.9670	124.9370	8,169.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
19/04/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
19/04/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
19/04/2018	2046 On 03-May-18	127.94	Put	Bond Future	4973	3	4973	3	0.00
19/04/2018	2046 On 03-May-18	127.95	Put	Bond Future	4983	3	4983	3	0.00
19/04/2018	2046 On 03-May-18	127.93	Put	Bond Future	4963	3	4963	3	0.00
19/04/2018	2046 On 02-August-18			Bond Future	125.21	127.2208	125.2147	127.2208	3,006.00
19/04/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
19/04/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
19/04/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
19/04/2018	2046 On 02-August-18	128.79	Put	Bond Future	3575	2	3575	2	0.00
19/04/2018	2046 On 02-August-18	128.77	Put	Bond Future	3555	2	3555	2	0.00
19/04/2018	2046 On 02-August-18	128.78	Put	Bond Future	3565	2	3565	2	0.00
19/04/2018	2046 On 01-November-18			Bond Future	125.87	127.9075	125.8650	127.9075	0.00
19/04/2018	2046 On 07-February-19			Bond Future	128.40	130.4901	128.4039	130.4901	0.00
19/04/2018	2050 On 03-May-18			Bond Future	130.62	132.9296	130.6227	132.9296	7,163.00
19/04/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
19/04/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
19/04/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
19/04/2018	2050 On 03-May-18	135.63	Put	Bond Future	5007	3	5007	3	0.00
19/04/2018	2050 On 03-May-18	135.61	Put	Bond Future	4987	3	4987	3	0.00
19/04/2018	2050 On 03-May-18	135.62	Put	Bond Future	4997	3	4997	3	0.00
19/04/2018	2050 On 02-August-18			Bond Future	131.28	133.6311	131.2819	133.6311	7,240.00
19/04/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
19/04/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
19/04/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
19/04/2018	2050 On 02-August-18	137.54	Put	Bond Future	6258	4	6258	4	0.00
19/04/2018	2050 On 02-August-18	137.52	Put	Bond Future	6238	4	6238	4	0.00
19/04/2018	2050 On 02-August-18	137.53	Put	Bond Future	6248	4	6248	4	0.00
19/04/2018	2050 On 01-November-18			Bond Future	133.69	136.0852	133.6934	136.0852	0.00
19/04/2018	2050 On 07-February-19			Bond Future	134.62	137.0606	134.6183	137.0606	0.00
19/04/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	8657 On 21-December-26			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
19/04/2018	AL37 On 03-May-18			Index Future	588.60	588.2510	588.6030	588.2510	0.00
19/04/2018	AL37 On 02-August-18			Index Future	599.18	598.8200	599.1760	598.8200	0.00
19/04/2018	AL37 On 01-November-18			Index Future	610.06	609.6970	610.0630	609.6970	0.00
19/04/2018	AL37 On 07-February-19			Index Future	622.16	621.7890	622.1560	621.7890	0.00
19/04/2018	AL7T On 03-May-18			Index Future	697.57	696.4720	697.5650	696.4720	0.00
19/04/2018	AL7T On 02-August-18			Index Future	710.10	708.9860	710.0950	708.9860	0.00
19/04/2018	AL7T On 01-November-18			Index Future	723.00	721.8630	722.9980	721.8630	0.00
19/04/2018	AL7T On 07-February-19			Index Future	737.33	736.1800	737.3300	736.1800	0.00
19/04/2018	ALBI On 03-May-18			Index Future	639.37	637.7100	639.3740	637.7100	805.00
19/04/2018	ALBI On 02-August-18			Index Future	650.86	649.1680	650.8590	649.1680	265.00
19/04/2018	ALBI On 01-November-18			Index Future	662.69	660.9590	662.6860	660.9590	0.00
19/04/2018	ALBI On 07-February-19			Index Future	675.82	674.0680	675.8210	674.0680	0.00
19/04/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/04/2018	C210 On 31-March-28			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
19/04/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	EL28 On 03-May-18			Bond Future	130.68	130.6819	130.6797	130.6819	0.00
19/04/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
19/04/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
19/04/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
19/04/2018	EL28 On 03-May-18	133.18	Put	Bond Future	2500	2	2500	2	0.00
19/04/2018	EL28 On 03-May-18	133.19	Put	Bond Future	2510	3	2510	3	0.00
19/04/2018	EL28 On 03-May-18	133.20	Put	Bond Future	2520	3	2520	3	0.00
19/04/2018	EL28 On 02-August-18			Bond Future	133.07	133.0705	133.0682	133.0705	0.00
19/04/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
19/04/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
19/04/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
19/04/2018	EL28 On 02-August-18	134.94	Put	Bond Future	1872	2	1872	2	0.00
19/04/2018	EL28 On 02-August-18	134.95	Put	Bond Future	1882	2	1882	2	0.00
19/04/2018	EL28 On 02-August-18	134.93	Put	Bond Future	1862	2	1862	2	0.00
19/04/2018	ES33 On 03-May-18			Bond Future	10.07	81.0183	10.0727	81.0183	7,466.00
19/04/2018	ES33 On 03-May-18	11.20	Call	Bond Future	6946	7	6946	7	0.00
19/04/2018	ES33 On 03-May-18	11.22	Call	Bond Future	7061	7	7061	7	0.00
19/04/2018	ES33 On 03-May-18	11.21	Call	Bond Future	7004	7	7004	7	0.00
19/04/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
19/04/2018	ES33 On 03-May-18	11.20	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
19/04/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
19/04/2018	ES33 On 02-August-18			Bond Future	10.16	82.4740	10.1553	82.4740	2,000.00
19/04/2018	ES33 On 02-August-18	11.14	Call	Bond Future	6031	6	6031	6	0.00
19/04/2018	ES33 On 02-August-18	11.15	Call	Bond Future	6089	6	6089	6	0.00
19/04/2018	ES33 On 02-August-18	11.16	Call	Bond Future	6147	6	6147	6	0.00
19/04/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
19/04/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
19/04/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
19/04/2018	ES33 On 01-November-18			Bond Future	10.24	80.1830	10.2414	80.1830	0.00
19/04/2018	ES33 On 07-February-19			Bond Future	10.34	81.7729	10.3380	81.7729	0.00
19/04/2018	ES42 On 03-May-18			Bond Future	10.26	84.3677	10.2573	84.3677	3,000.00
19/04/2018	ES42 On 02-August-18			Bond Future	10.34	85.8835	10.3373	85.8835	7,957.00
19/04/2018	ES42 On 01-November-18			Bond Future	10.42	83.1833	10.4195	83.1833	0.00
19/04/2018	ES42 On 07-February-19			Bond Future	10.51	84.8325	10.5085	84.8325	0.00
19/04/2018	GOVI On 03-May-18			GOVI	635.64	634.1210	635.6440	634.1210	474.00
19/04/2018	GOVI On 03-May-18	590.29	Call	GOVI	453540	44	453540	44	0.00
19/04/2018	GOVI On 03-May-18	590.27	Call	GOVI	453740	44	453740	44	0.00
19/04/2018	GOVI On 03-May-18	590.28	Call	GOVI	453640	44	453640	44	0.00
19/04/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
19/04/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
19/04/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
19/04/2018	GOVI On 02-August-18			GOVI	647.06	645.5150	647.0620	645.5150	0.00
19/04/2018	GOVI On 02-August-18	605.71	Call	GOVI	413520	40	413520	40	0.00
19/04/2018	GOVI On 02-August-18	605.72	Call	GOVI	413420	40	413420	40	0.00
19/04/2018	GOVI On 02-August-18	605.70	Call	GOVI	413620	40	413620	40	0.00
19/04/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
19/04/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
19/04/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
19/04/2018	GOVI On 01-November-18			GOVI	658.82	657.2400	658.8190	657.2400	0.00
19/04/2018	GOVI On 01-November-18	653.49	Call	GOVI	53290	4	53290	4	0.00
19/04/2018	GOVI On 01-November-18	653.51	Call	GOVI	53090	4	53090	4	0.00
19/04/2018	GOVI On 01-November-18	653.50	Call	GOVI	53190	4	53190	4	0.00
19/04/2018	GOVI On 01-November-18	653.49	Put	GOVI	0	0	0	0	0.00
19/04/2018	GOVI On 01-November-18	653.51	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2018	GOVI On 01-November-18	653.50	Put	GOVI	0	0	0	0	0.00
19/04/2018	GOVI On 07-February-19			GOVI	671.88	670.2750	671.8780	670.2750	0.00
19/04/2018	GOVI On 07-February-19	666.52	Call	GOVI	53580	4	53580	4	0.00
19/04/2018	GOVI On 07-February-19	666.53	Call	GOVI	53480	4	53480	4	0.00
19/04/2018	GOVI On 07-February-19	666.51	Call	GOVI	53680	4	53680	4	0.00
19/04/2018	GOVI On 07-February-19	666.51	Put	GOVI	0	0	0	0	0.00
19/04/2018	GOVI On 07-February-19	666.52	Put	GOVI	0	0	0	0	0.00
19/04/2018	GOVI On 07-February-19	666.53	Put	GOVI	0	0	0	0	0.00
19/04/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/04/2018	IGOV On 03-May-18			Index Future	258.45	259.9060	258.4520	259.9060	875.00
19/04/2018	IGOV On 02-August-18			Index Future	263.18	264.6560	263.1760	264.6560	0.00
19/04/2018	IGOV On 01-November-18			Index Future	268.01	269.5160	268.0100	269.5160	241.00
19/04/2018	IGOV On 07-February-19			Index Future	273.42	274.9580	273.4170	274.9580	0.00
19/04/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
19/04/2018	IS01 On 20-September-18			Interest Rate Swap	100.01	100.0100	100.0100	100.0100	0.00
19/04/2018	IS01 On 20-December-18			Interest Rate Swap	100.42	100.4200	100.4200	100.4200	0.00
19/04/2018	IS01 On 22-March-19			Interest Rate Swap	99.36	99.3700	99.3600	99.3700	0.00
19/04/2018	IS01 On 20-June-19			Interest Rate Swap	99.97	99.9900	99.9700	99.9900	0.00
19/04/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
19/04/2018	IS02 On 21-September-18			Interest Rate Swap	98.48	98.4800	98.4800	98.4800	0.00
19/04/2018	IS02 On 21-December-18			Interest Rate Swap	98.80	98.8000	98.8000	98.8000	0.00
19/04/2018	IS02 On 15-March-19			Interest Rate Swap	99.11	99.1200	99.1100	99.1200	0.00
19/04/2018	IS02 On 21-June-19			Interest Rate Swap	99.42	99.4300	99.4200	99.4300	0.00
19/04/2018	IS02 On 20-September-19			Interest Rate Swap	99.73	99.7500	99.7300	99.7500	0.00
19/04/2018	IS02 On 20-December-19			Interest Rate Swap	100.58	100.6000	100.5800	100.6000	0.00
19/04/2018	IS02 On 23-March-20			Interest Rate Swap	98.23	98.2500	98.2300	98.2500	0.00
19/04/2018	IS02 On 22-June-20			Interest Rate Swap	100.01	100.0300	100.0100	100.0300	0.00
19/04/2018	IS05 On 17-December-20			Interest Rate Swap	95.40	95.4400	95.4000	95.4400	0.00
19/04/2018	IS05 On 16-March-21			Interest Rate Swap	94.53	94.5700	94.5300	94.5700	0.00
19/04/2018	IS05 On 15-June-21			Interest Rate Swap	93.62	93.6700	93.6200	93.6700	0.00
19/04/2018	IS05 On 21-September-21			Interest Rate Swap	93.68	93.7400	93.6800	93.7400	0.00
19/04/2018	IS05 On 21-December-21			Interest Rate Swap	95.79	95.8500	95.7900	95.8500	51.00
19/04/2018	IS05 On 15-March-22			Interest Rate Swap	95.83	95.9000	95.8300	95.9000	0.00
19/04/2018	IS05 On 21-June-22			Interest Rate Swap	96.92	97.0000	96.9200	97.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2018	IS05 On 20-September-22			Interest Rate Swap	99.04	99.1200	99.0400	99.1200	0.00
19/04/2018	IS05 On 20-December-22			Interest Rate Swap	100.20	100.3000	100.2000	100.3000	0.00
19/04/2018	IS05 On 22-March-23			Interest Rate Swap	95.18	95.2900	95.1800	95.2900	0.00
19/04/2018	IS05 On 20-June-23			Interest Rate Swap	99.44	99.5500	99.4400	99.5500	0.00
19/04/2018	IS10 On 17-December-25			Interest Rate Swap	92.50	92.6900	92.5000	92.6900	0.00
19/04/2018	IS10 On 16-March-26			Interest Rate Swap	89.39	89.5900	89.3900	89.5900	0.00
19/04/2018	IS10 On 15-June-26			Interest Rate Swap	88.03	88.2400	88.0300	88.2400	0.00
19/04/2018	IS10 On 21-September-26			Interest Rate Swap	90.12	90.3400	90.1200	90.3400	0.00
19/04/2018	IS10 On 21-December-26			Interest Rate Swap	93.88	94.1000	93.8800	94.1000	0.00
19/04/2018	IS10 On 15-March-27			Interest Rate Swap	92.36	92.5900	92.3600	92.5900	0.00
19/04/2018	IS10 On 21-June-27			Interest Rate Swap	94.38	94.6200	94.3800	94.6200	0.00
19/04/2018	IS10 On 20-September-27			Interest Rate Swap	98.10	98.3300	98.1000	98.3300	0.00
19/04/2018	IS10 On 20-December-27			Interest Rate Swap	98.40	98.6300	98.4000	98.6300	0.00
19/04/2018	IS10 On 22-March-28			Interest Rate Swap	93.51	93.7500	93.5100	93.7500	0.00
19/04/2018	IS10 On 20-June-28			Interest Rate Swap	99.00	99.2300	99.0000	99.2300	0.00
19/04/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/04/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
19/04/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/04/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
19/04/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
19/04/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
19/04/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
19/04/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
19/04/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
19/04/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
19/04/2018	R023 On 03-May-18			Bond Future	7.47	102.4813	7.4722	102.4813	71,633.00
19/04/2018	R023 On 03-May-18	8.27	Call	Bond Future	3138	3	3138	3	0.00
19/04/2018	R023 On 03-May-18	8.28	Call	Bond Future	3177	3	3177	3	0.00
19/04/2018	R023 On 03-May-18	8.29	Call	Bond Future	3215	3	3215	3	0.00
19/04/2018	R023 On 03-May-18	9.19	Call	Bond Future	6610	7	6610	7	0.00
19/04/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
19/04/2018	R023 On 03-May-18	8.28	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R023 On 03-May-18	8.29	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R023 On 03-May-18	8.27	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
19/04/2018	R023 On 02-August-18			Bond Future	7.48	104.3226	7.4814	104.3226	16,296.00
19/04/2018	R023 On 02-August-18	10.40	Call	Bond Future	10467	10	10467	10	0.00
19/04/2018	R023 On 02-August-18	10.41	Call	Bond Future	10500	10	10500	10	0.00
19/04/2018	R023 On 02-August-18	10.39	Call	Bond Future	10433	10	10433	10	0.00
19/04/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R023 On 01-November-18			Bond Future	7.49	102.2905	7.4920	102.2905	0.00
19/04/2018	R023 On 01-November-18	10.59	Call	Bond Future	10580	11	10580	11	0.00
19/04/2018	R023 On 01-November-18	10.58	Call	Bond Future	10548	10	10548	10	0.00
19/04/2018	R023 On 01-November-18	10.57	Call	Bond Future	10516	10	10516	10	0.00
19/04/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R023 On 07-February-19			Bond Future	7.50	104.3189	7.5007	104.3189	0.00
19/04/2018	R023 On 07-February-19	10.57	Call	Bond Future	9953	10	9953	10	0.00
19/04/2018	R023 On 07-February-19	10.59	Call	Bond Future	10014	10	10014	10	0.00
19/04/2018	R023 On 07-February-19	10.58	Call	Bond Future	9983	10	9983	10	0.00
19/04/2018	R023 On 07-February-19	10.58	Put	Bond Future	5	0	5	0	0.00
19/04/2018	R023 On 07-February-19	10.59	Put	Bond Future	5	0	5	0	0.00
19/04/2018	R023 On 07-February-19	10.57	Put	Bond Future	6	0	6	0	0.00
19/04/2018	R035 On 03-May-18			Bond Future	8.71	102.8038	8.7062	102.8038	78,610.00
19/04/2018	R035 On 03-May-18	8.75	Call	Bond Future	1312	1	1312	1	1,000.00
19/04/2018	R035 On 03-May-18	9.90	Call	Bond Future	9793	9	9793	9	0.00
19/04/2018	R035 On 03-May-18	9.25	Call	Bond Future	4691	4	4691	4	0.00
19/04/2018	R035 On 03-May-18	9.91	Call	Bond Future	9869	10	9869	10	0.00
19/04/2018	R035 On 03-May-18	9.89	Call	Bond Future	9717	9	9717	9	0.00
19/04/2018	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R035 On 03-May-18	9.25	Put	Bond Future	47	0	47	0	1,000.00
19/04/2018	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R035 On 03-May-18	8.75	Put	Bond Future	926	1	926	1	0.00
19/04/2018	R035 On 02-August-18			Bond Future	8.75	104.6509	8.7455	104.6509	5,691.00
19/04/2018	R035 On 02-August-18	9.42	Call	Bond Future	6759	7	6759	7	0.00

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19/04/2018	R035 On 02-August-18	9.44	Call	Bond Future	6882	7	6882	7	0.00
19/04/2018	R035 On 02-August-18	9.43	Call	Bond Future	6820	7	6820	7	0.00
19/04/2018	R035 On 02-August-18	9.44	Put	Bond Future	1073	1	1073	1	0.00
19/04/2018	R035 On 02-August-18	9.43	Put	Bond Future	1091	1	1091	1	0.00
19/04/2018	R035 On 02-August-18	9.42	Put	Bond Future	1110	1	1110	1	0.00
19/04/2018	R035 On 01-November-18			Bond Future	8.79	102.0546	8.7865	102.0546	0.00
19/04/2018	R035 On 01-November-18	8.94	Call	Bond Future	1313	1	1313	1	0.00
19/04/2018	R035 On 01-November-18	8.93	Call	Bond Future	1228	1	1228	1	0.00
19/04/2018	R035 On 01-November-18	8.92	Call	Bond Future	1143	1	1143	1	0.00
19/04/2018	R035 On 01-November-18	8.93	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R035 On 01-November-18	8.92	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R035 On 01-November-18	8.94	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R035 On 07-February-19			Bond Future	8.83	104.0783	8.8312	104.0783	0.00
19/04/2018	R035 On 07-February-19	8.96	Call	Bond Future	1088	1	1088	1	0.00
19/04/2018	R035 On 07-February-19	8.98	Call	Bond Future	1256	1	1256	1	0.00
19/04/2018	R035 On 07-February-19	8.97	Call	Bond Future	1172	1	1172	1	0.00
19/04/2018	R035 On 07-February-19	8.97	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R035 On 07-February-19	8.98	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R035 On 07-February-19	8.96	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R186 On 03-May-18			Bond Future	8.00	119.1789	7.9954	119.1789	180,727.00
19/04/2018	R186 On 03-May-18	8.93	Call	Bond Future	6089	6	6089	6	0.00
19/04/2018	R186 On 03-May-18	9.30	Call	Bond Future	8382	8	8382	8	0.00
19/04/2018	R186 On 03-May-18	10.14	Call	Bond Future	13357	13	13357	13	0.00
19/04/2018	R186 On 03-May-18	8.69	Call	Bond Future	4567	4	4567	4	0.00
19/04/2018	R186 On 03-May-18	8.50	Call	Bond Future	3350	3	3350	3	0.00
19/04/2018	R186 On 03-May-18	8.25	Call	Bond Future	1799	2	1799	2	0.00
19/04/2018	R186 On 03-May-18	7.85	Call	Bond Future	203	0	203	0	500.00
19/04/2018	R186 On 03-May-18	8.92	Call	Bond Future	6026	6	6026	6	0.00
19/04/2018	R186 On 03-May-18	8.91	Call	Bond Future	5963	6	5963	6	0.00
19/04/2018	R186 On 03-May-18	8.40	Call	Bond Future	2715	3	2715	3	0.00
19/04/2018	R186 On 03-May-18	8.00	Call	Bond Future	592	1	592	1	0.00
19/04/2018	R186 On 03-May-18	8.45	Call	Bond Future	3031	3	3031	3	0.00
19/04/2018	R186 On 03-May-18	9.72	Call	Bond Future	10909	11	10909	11	0.00
19/04/2018	R186 On 03-May-18	8.35	Call	Bond Future	2402	2	2402	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
19/04/2018	R186 On 03-May-18	9.19	Call	Bond Future	7707	8	7707	8	0.00
19/04/2018	R186 On 03-May-18	8.85	Call	Bond Future	5585	5	5585	5	0.00
19/04/2018	R186 On 03-May-18	9.75	Call	Bond Future	11087	11	11087	11	0.00
19/04/2018	R186 On 03-May-18	8.70	Call	Bond Future	4631	4	4631	4	0.00
19/04/2018	R186 On 03-May-18	9.75	Put	Bond Future	0	0	0	0	3,200.00
19/04/2018	R186 On 03-May-18	8.85	Put	Bond Future	0	0	0	0	4,745.00
19/04/2018	R186 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R186 On 03-May-18	8.70	Put	Bond Future	1	0	1	0	0.00
19/04/2018	R186 On 03-May-18	8.50	Put	Bond Future	9	0	9	0	3,500.00
19/04/2018	R186 On 03-May-18	8.25	Put	Bond Future	97	0	97	0	3,500.00
19/04/2018	R186 On 03-May-18	8.69	Put	Bond Future	1	0	1	0	0.00
19/04/2018	R186 On 03-May-18	8.92	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R186 On 03-May-18	8.91	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R186 On 03-May-18	8.35	Put	Bond Future	41	0	41	0	500.00
19/04/2018	R186 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	10,640.00
19/04/2018	R186 On 03-May-18	8.40	Put	Bond Future	25	0	25	0	3,500.00
19/04/2018	R186 On 03-May-18	8.00	Put	Bond Future	561	1	561	1	0.00
19/04/2018	R186 On 03-May-18	8.45	Put	Bond Future	16	0	16	0	0.00
19/04/2018	R186 On 03-May-18	7.85	Put	Bond Future	1190	1	1190	1	0.00
19/04/2018	R186 On 03-May-18	8.93	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R186 On 03-May-18	9.30	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R186 On 02-August-18			Bond Future	8.03	116.0215	8.0269	116.0215	7,210.00
19/04/2018	R186 On 02-August-18	8.47	Call	Bond Future	3571	3	3571	3	0.00
19/04/2018	R186 On 02-August-18	8.25	Call	Bond Future	2560	2	2560	2	3,020.00
19/04/2018	R186 On 02-August-18	8.48	Call	Bond Future	3619	4	3619	4	0.00
19/04/2018	R186 On 02-August-18	7.50	Call	Bond Future	417	0	417	0	3,020.00
19/04/2018	R186 On 02-August-18	8.46	Call	Bond Future	3522	3	3522	3	0.00
19/04/2018	R186 On 02-August-18	8.46	Put	Bond Future	716	1	716	1	0.00
19/04/2018	R186 On 02-August-18	8.25	Put	Bond Future	1104	1	1104	1	0.00
19/04/2018	R186 On 02-August-18	7.50	Put	Bond Future	3955	4	3955	4	0.00
19/04/2018	R186 On 02-August-18	8.48	Put	Bond Future	687	1	687	1	0.00
19/04/2018	R186 On 02-August-18	8.47	Put	Bond Future	701	1	701	1	0.00
19/04/2018	R186 On 01-November-18			Bond Future	8.06	118.1286	8.0557	118.1286	0.00

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19/04/2018	R186 On 01-November-18	8.46	Call	Bond Future	3964	4	3964	4	5,000.00
19/04/2018	R186 On 01-November-18	8.53	Call	Bond Future	4271	4	4271	4	0.00
19/04/2018	R186 On 01-November-18	9.14	Call	Bond Future	7218	7	7218	7	0.00
19/04/2018	R186 On 01-November-18	7.96	Call	Bond Future	2075	2	2075	2	5,000.00
19/04/2018	R186 On 01-November-18	8.54	Call	Bond Future	4316	4	4316	4	0.00
19/04/2018	R186 On 01-November-18	8.52	Call	Bond Future	4227	4	4227	4	0.00
19/04/2018	R186 On 01-November-18	8.52	Put	Bond Future	1297	1	1297	1	0.00
19/04/2018	R186 On 01-November-18	9.14	Put	Bond Future	528	1	528	1	5,000.00
19/04/2018	R186 On 01-November-18	7.96	Put	Bond Future	2691	3	2691	3	0.00
19/04/2018	R186 On 01-November-18	8.54	Put	Bond Future	1262	1	1262	1	0.00
19/04/2018	R186 On 01-November-18	8.53	Put	Bond Future	1280	1	1280	1	0.00
19/04/2018	R186 On 01-November-18	8.46	Put	Bond Future	1408	1	1408	1	0.00
19/04/2018	R186 On 07-February-19			Bond Future	8.09	115.1646	8.0857	115.1646	0.00
19/04/2018	R186 On 07-February-19	8.20	Call	Bond Future	3346	3	3346	3	0.00
19/04/2018	R186 On 07-February-19	8.21	Call	Bond Future	3381	3	3381	3	0.00
19/04/2018	R186 On 07-February-19	8.22	Call	Bond Future	3417	3	3417	3	0.00
19/04/2018	R186 On 07-February-19	8.22	Put	Bond Future	2583	3	2583	3	0.00
19/04/2018	R186 On 07-February-19	8.20	Put	Bond Future	2636	3	2636	3	0.00
19/04/2018	R186 On 07-February-19	8.21	Put	Bond Future	2609	3	2609	3	0.00
19/04/2018	R197 On 03-May-18			Bond Future	306.42	307.3227	306.4166	307.3227	1,438.00
19/04/2018	R197 On 03-May-18	304.44	Call	Bond Future	1977	3	1977	3	0.00
19/04/2018	R197 On 03-May-18	304.46	Call	Bond Future	1957	3	1957	3	0.00
19/04/2018	R197 On 03-May-18	304.45	Call	Bond Future	1967	3	1967	3	0.00
19/04/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R197 On 02-August-18			Bond Future	304.85	305.7754	304.8527	305.7754	2,350.00
19/04/2018	R197 On 01-November-18			Bond Future	310.45	311.3906	310.4522	311.3906	0.00
19/04/2018	R197 On 07-February-19			Bond Future	309.36	310.3186	309.3554	310.3186	0.00
19/04/2018	R202 On 03-May-18			Bond Future	245.07	246.2727	245.0714	246.2727	19,277.00
19/04/2018	R202 On 03-May-18	247.47	Call	Bond Future	167	0	167	0	0.00
19/04/2018	R202 On 03-May-18	247.48	Call	Bond Future	165	0	165	0	0.00
19/04/2018	R202 On 03-May-18	247.49	Call	Bond Future	164	0	164	0	0.00
19/04/2018	R202 On 03-May-18	247.49	Put	Bond Future	2582	2	2582	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
19/04/2018	R202 On 03-May-18	247.47	Put	Bond Future	2565	2	2565	2	0.00
19/04/2018	R202 On 03-May-18	247.48	Put	Bond Future	2574	2	2574	2	0.00
19/04/2018	R202 On 02-August-18			Bond Future	245.75	246.9689	245.7453	246.9689	3,911.00
19/04/2018	R202 On 01-November-18			Bond Future	250.26	251.5042	250.2591	251.5042	0.00
19/04/2018	R202 On 07-February-19			Bond Future	251.40	252.6734	251.3987	252.6734	0.00
19/04/2018	R204 On 03-May-18			Bond Future	6.71	103.7888	6.7133	103.7888	21,647.00
19/04/2018	R204 On 03-May-18	7.09	Call	Bond Future	227	0	227	0	0.00
19/04/2018	R204 On 03-May-18	7.10	Call	Bond Future	233	0	233	0	0.00
19/04/2018	R204 On 03-May-18	7.08	Call	Bond Future	221	0	221	0	0.00
19/04/2018	R204 On 03-May-18	7.08	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R204 On 03-May-18	7.09	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R204 On 03-May-18	7.10	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R204 On 02-August-18			Bond Future	6.29	101.6165	6.2913	101.6165	0.00
19/04/2018	R204 On 02-August-18	8.98	Call	Bond Future	985	1	985	1	0.00
19/04/2018	R204 On 02-August-18	8.97	Call	Bond Future	981	1	981	1	0.00
19/04/2018	R204 On 02-August-18	8.99	Call	Bond Future	989	1	989	1	0.00
19/04/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R207 On 03-May-18			Bond Future	6.88	102.8228	6.8793	102.8228	22,185.00
19/04/2018	R207 On 03-May-18	7.58	Call	Bond Future	1097	1	1097	1	0.00
19/04/2018	R207 On 03-May-18	7.57	Call	Bond Future	1081	1	1081	1	0.00
19/04/2018	R207 On 03-May-18	7.56	Call	Bond Future	1065	1	1065	1	0.00
19/04/2018	R207 On 03-May-18	7.57	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R207 On 03-May-18	7.56	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R207 On 03-May-18	7.58	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R207 On 02-August-18			Bond Future	6.81	101.0288	6.8128	101.0288	0.00
19/04/2018	R207 On 02-August-18	6.85	Call	Bond Future	239	0	239	0	0.00
19/04/2018	R207 On 02-August-18	6.86	Call	Bond Future	247	0	247	0	0.00
19/04/2018	R207 On 02-August-18	6.87	Call	Bond Future	255	0	255	0	0.00
19/04/2018	R207 On 02-August-18	6.87	Put	Bond Future	178	0	178	0	0.00
19/04/2018	R207 On 02-August-18	6.85	Put	Bond Future	189	0	189	0	0.00
19/04/2018	R207 On 02-August-18	6.86	Put	Bond Future	183	0	183	0	0.00
19/04/2018	R207 On 01-November-18			Bond Future	6.68	102.8636	6.6821	102.8636	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
19/04/2018	R207 On 01-November-18	6.75	Call	Bond Future	308	0	308	0	0.00
19/04/2018	R207 On 01-November-18	6.76	Call	Bond Future	315	0	315	0	0.00
19/04/2018	R207 On 01-November-18	6.74	Call	Bond Future	302	0	302	0	0.00
19/04/2018	R207 On 01-November-18	6.74	Put	Bond Future	236	0	236	0	0.00
19/04/2018	R207 On 01-November-18	6.75	Put	Bond Future	231	0	231	0	0.00
19/04/2018	R207 On 01-November-18	6.76	Put	Bond Future	227	0	227	0	0.00
19/04/2018	R207 On 07-February-19			Bond Future	6.44	101.2578	6.4435	101.2578	0.00
19/04/2018	R207 On 07-February-19	6.53	Call	Bond Future	325	0	325	0	0.00
19/04/2018	R207 On 07-February-19	6.52	Call	Bond Future	319	0	319	0	0.00
19/04/2018	R207 On 07-February-19	6.51	Call	Bond Future	314	0	314	0	0.00
19/04/2018	R207 On 07-February-19	6.52	Put	Bond Future	251	0	251	0	0.00
19/04/2018	R207 On 07-February-19	6.51	Put	Bond Future	255	0	255	0	0.00
19/04/2018	R207 On 07-February-19	6.53	Put	Bond Future	248	0	248	0	0.00
19/04/2018	R208 On 03-May-18			Bond Future	7.10	99.7543	7.1037	99.7543	36,094.00
19/04/2018	R208 On 03-May-18	7.77	Call	Bond Future	1690	2	1690	2	0.00
19/04/2018	R208 On 03-May-18	7.78	Call	Bond Future	1715	2	1715	2	0.00
19/04/2018	R208 On 03-May-18	7.79	Call	Bond Future	1740	2	1740	2	0.00
19/04/2018	R208 On 03-May-18	7.78	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R208 On 03-May-18	7.79	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R208 On 03-May-18	7.77	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R208 On 02-August-18			Bond Future	7.08	101.5466	7.0845	101.5466	1,721.00
19/04/2018	R208 On 02-August-18	7.14	Call	Bond Future	503	0	503	0	0.00
19/04/2018	R208 On 02-August-18	7.12	Call	Bond Future	476	0	476	0	0.00
19/04/2018	R208 On 02-August-18	7.13	Call	Bond Future	489	0	489	0	0.00
19/04/2018	R208 On 02-August-18	7.13	Put	Bond Future	381	0	381	0	0.00
19/04/2018	R208 On 02-August-18	7.14	Put	Bond Future	372	0	372	0	0.00
19/04/2018	R208 On 02-August-18	7.12	Put	Bond Future	392	0	392	0	0.00
19/04/2018	R208 On 01-November-18			Bond Future	7.05	99.9910	7.0534	99.9910	0.00
19/04/2018	R208 On 01-November-18	7.11	Call	Bond Future	626	1	626	1	0.00
19/04/2018	R208 On 01-November-18	7.12	Call	Bond Future	639	1	639	1	0.00
19/04/2018	R208 On 01-November-18	7.10	Call	Bond Future	613	1	613	1	0.00
19/04/2018	R208 On 01-November-18	7.12	Put	Bond Future	495	1	495	1	0.00
19/04/2018	R208 On 01-November-18	7.10	Put	Bond Future	512	1	512	1	0.00
19/04/2018	R208 On 01-November-18	7.11	Put	Bond Future	503	1	503	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
19/04/2018	R208 On 07-February-19			Bond Future	7.00	101.9738	7.0029	101.9738	0.00
19/04/2018	R208 On 07-February-19	7.08	Call	Bond Future	764	1	764	1	0.00
19/04/2018	R208 On 07-February-19	7.07	Call	Bond Future	752	1	752	1	0.00
19/04/2018	R208 On 07-February-19	7.06	Call	Bond Future	741	1	741	1	0.00
19/04/2018	R208 On 07-February-19	7.08	Put	Bond Future	615	1	615	1	0.00
19/04/2018	R208 On 07-February-19	7.06	Put	Bond Future	630	1	630	1	0.00
19/04/2018	R208 On 07-February-19	7.07	Put	Bond Future	622	1	622	1	0.00
19/04/2018	R209 On 03-May-18			Bond Future	8.74	78.0772	8.7359	78.0772	110,943.00
19/04/2018	R209 On 03-May-18	9.85	Call	Bond Future	7714	7	7714	7	0.00
19/04/2018	R209 On 03-May-18	10.22	Call	Bond Future	10025	10	10025	10	0.00
19/04/2018	R209 On 03-May-18	10.00	Call	Bond Future	8665	8	8665	8	0.00
19/04/2018	R209 On 03-May-18	10.73	Call	Bond Future	13027	13	13027	13	0.00
19/04/2018	R209 On 03-May-18	9.75	Call	Bond Future	7069	7	7069	7	435.00
19/04/2018	R209 On 03-May-18	9.77	Call	Bond Future	7199	7	7199	7	0.00
19/04/2018	R209 On 03-May-18	9.30	Call	Bond Future	4064	4	4064	4	0.00
19/04/2018	R209 On 03-May-18	9.86	Call	Bond Future	7778	8	7778	8	0.00
19/04/2018	R209 On 03-May-18	9.19	Call	Bond Future	3316	3	3316	3	250.00
19/04/2018	R209 On 03-May-18	9.47	Call	Bond Future	5217	5	5217	5	0.00
19/04/2018	R209 On 03-May-18	8.95	Call	Bond Future	1759	2	1759	2	0.00
19/04/2018	R209 On 03-May-18	9.84	Call	Bond Future	7650	7	7650	7	0.00
19/04/2018	R209 On 03-May-18	9.84	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R209 On 03-May-18	9.19	Put	Bond Future	27	0	27	0	0.00
19/04/2018	R209 On 03-May-18	9.86	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R209 On 03-May-18	10.00	Put	Bond Future	0	0	0	0	11,067.00
19/04/2018	R209 On 03-May-18	9.47	Put	Bond Future	2	0	2	0	250.00
19/04/2018	R209 On 03-May-18	9.77	Put	Bond Future	0	0	0	0	250.00
19/04/2018	R209 On 03-May-18	9.30	Put	Bond Future	10	0	10	0	0.00
19/04/2018	R209 On 03-May-18	8.95	Put	Bond Future	183	0	183	0	0.00
19/04/2018	R209 On 03-May-18	9.85	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R209 On 03-May-18	10.22	Put	Bond Future	0	0	0	0	435.00
19/04/2018	R209 On 03-May-18	9.75	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R209 On 03-May-18	10.73	Put	Bond Future	0	0	0	0	435.00
19/04/2018	R209 On 02-August-18			Bond Future	8.77	79.4800	8.7731	79.4800	29,433.00
19/04/2018	R209 On 02-August-18	9.43	Call	Bond Future	5275	5	5275	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
19/04/2018	R209 On 02-August-18	10.84	Call	Bond Future	13348	13	13348	13	0.00
19/04/2018	R209 On 02-August-18	10.21	Call	Bond Future	9758	10	9758	10	0.00
19/04/2018	R209 On 02-August-18	8.96	Call	Bond Future	2870	3	2870	3	5,000.00
19/04/2018	R209 On 02-August-18	8.83	Call	Bond Future	2305	2	2305	2	0.00
19/04/2018	R209 On 02-August-18	9.66	Call	Bond Future	6579	6	6579	6	435.00
19/04/2018	R209 On 02-August-18	8.49	Call	Bond Future	1137	1	1137	1	500.00
19/04/2018	R209 On 02-August-18	10.38	Call	Bond Future	10741	10	10741	10	0.00
19/04/2018	R209 On 02-August-18	9.21	Call	Bond Future	4092	4	4092	4	0.00
19/04/2018	R209 On 02-August-18	8.46	Call	Bond Future	1056	1	1056	1	5,000.00
19/04/2018	R209 On 02-August-18	10.39	Call	Bond Future	10799	11	10799	11	0.00
19/04/2018	R209 On 02-August-18	10.40	Call	Bond Future	10857	11	10857	11	0.00
19/04/2018	R209 On 02-August-18	10.40	Put	Bond Future	57	0	57	0	0.00
19/04/2018	R209 On 02-August-18	10.38	Put	Bond Future	61	0	61	0	0.00
19/04/2018	R209 On 02-August-18	9.66	Put	Bond Future	397	0	397	0	0.00
19/04/2018	R209 On 02-August-18	10.39	Put	Bond Future	59	0	59	0	0.00
19/04/2018	R209 On 02-August-18	8.46	Put	Bond Future	3426	4	3426	4	0.00
19/04/2018	R209 On 02-August-18	8.96	Put	Bond Future	1503	2	1503	2	0.00
19/04/2018	R209 On 02-August-18	8.83	Put	Bond Future	1886	2	1886	2	500.00
19/04/2018	R209 On 02-August-18	9.21	Put	Bond Future	952	1	952	1	500.00
19/04/2018	R209 On 02-August-18	10.21	Put	Bond Future	100	0	100	0	435.00
19/04/2018	R209 On 02-August-18	8.49	Put	Bond Future	3275	3	3275	3	0.00
19/04/2018	R209 On 02-August-18	10.84	Put	Bond Future	14	0	14	0	435.00
19/04/2018	R209 On 02-August-18	9.43	Put	Bond Future	625	1	625	1	5,000.00
19/04/2018	R209 On 01-November-18			Bond Future	8.81	77.7755	8.8100	77.7755	0.00
19/04/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	77163	77	77163	77	0.00
19/04/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	77163	77	77163	77	0.00
19/04/2018	R209 On 01-November-18	9.97	Call	Bond Future	8543	8	8543	8	0.00
19/04/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	77163	77	77163	77	0.00
19/04/2018	R209 On 01-November-18	9.34	Call	Bond Future	5318	5	5318	5	0.00
19/04/2018	R209 On 01-November-18	10.57	Call	Bond Future	11722	11	11722	11	0.00
19/04/2018	R209 On 01-November-18	9.94	Call	Bond Future	8388	8	8388	8	0.00
19/04/2018	R209 On 01-November-18	9.94	Put	Bond Future	703	1	703	1	0.00
19/04/2018	R209 On 01-November-18	10.57	Put	Bond Future	233	0	233	0	0.00
19/04/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2018	R209 On 01-November-18	9.97	Put	Bond Future	669	1	669	1	0.00
19/04/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R209 On 01-November-18	9.34	Put	Bond Future	1566	2	1566	2	0.00
19/04/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R209 On 07-February-19			Bond Future	8.85	79.3177	8.8493	79.3177	0.00
19/04/2018	R209 On 07-February-19	8.96	Call	Bond Future	4275	4	4275	4	0.00
19/04/2018	R209 On 07-February-19	8.97	Call	Bond Future	4316	4	4316	4	0.00
19/04/2018	R209 On 07-February-19	8.95	Call	Bond Future	4235	4	4235	4	0.00
19/04/2018	R209 On 07-February-19	8.95	Put	Bond Future	3508	4	3508	4	0.00
19/04/2018	R209 On 07-February-19	8.96	Put	Bond Future	3477	4	3477	4	0.00
19/04/2018	R209 On 07-February-19	8.97	Put	Bond Future	3446	4	3446	4	0.00
19/04/2018	R210 On 03-May-18			Bond Future	189.47	189.4752	189.4681	189.4752	1,460.00
19/04/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
19/04/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
19/04/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
19/04/2018	R210 On 03-May-18	191.45	Put	Bond Future	1982	2	1982	2	0.00
19/04/2018	R210 On 03-May-18	191.44	Put	Bond Future	1972	2	1972	2	0.00
19/04/2018	R210 On 03-May-18	191.46	Put	Bond Future	1992	2	1992	2	0.00
19/04/2018	R210 On 02-August-18			Bond Future	192.93	192.9383	192.9310	192.9383	699.00
19/04/2018	R210 On 01-November-18			Bond Future	193.97	193.9812	193.9744	193.9812	0.00
19/04/2018	R210 On 07-February-19			Bond Future	197.89	197.8978	197.8872	197.8978	0.00
19/04/2018	R212 On 03-May-18			Bond Future	154.88	155.3583	154.8822	155.3583	3,848.00
19/04/2018	R212 On 03-May-18	154.28	Call	Bond Future	602	1	602	1	0.00
19/04/2018	R212 On 03-May-18	154.30	Call	Bond Future	582	1	582	1	0.00
19/04/2018	R212 On 03-May-18	154.29	Call	Bond Future	592	1	592	1	0.00
19/04/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R212 On 02-August-18			Bond Future	155.61	156.0960	155.6111	156.0960	1,746.00
19/04/2018	R212 On 01-November-18			Bond Future	158.47	158.9625	158.4693	158.9625	0.00
19/04/2018	R212 On 07-February-19			Bond Future	159.51	160.0181	159.5120	160.0181	0.00
19/04/2018	R213 On 03-May-18			Bond Future	8.47	89.7496	8.4657	89.7496	45,155.00
19/04/2018	R213 On 03-May-18	9.56	Call	Bond Future	7358	7	7358	7	0.00
19/04/2018	R213 On 03-May-18	9.57	Call	Bond Future	7421	7	7421	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
19/04/2018	R213 On 03-May-18	9.58	Call	Bond Future	7485	7	7485	7	0.00
19/04/2018	R213 On 03-May-18	9.58	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R213 On 03-May-18	9.56	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R213 On 03-May-18	9.57	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R213 On 02-August-18			Bond Future	8.50	91.3621	8.5008	91.3621	1.00
19/04/2018	R213 On 02-August-18	9.07	Call	Bond Future	4544	4	4544	4	0.00
19/04/2018	R213 On 02-August-18	9.06	Call	Bond Future	4491	4	4491	4	0.00
19/04/2018	R213 On 02-August-18	9.05	Call	Bond Future	4439	4	4439	4	0.00
19/04/2018	R213 On 02-August-18	9.06	Put	Bond Future	674	1	674	1	0.00
19/04/2018	R213 On 02-August-18	9.05	Put	Bond Future	688	1	688	1	0.00
19/04/2018	R213 On 02-August-18	9.07	Put	Bond Future	661	1	661	1	0.00
19/04/2018	R213 On 01-November-18			Bond Future	8.54	89.4745	8.5378	89.4745	0.00
19/04/2018	R213 On 01-November-18	8.66	Call	Bond Future	3174	3	3174	3	0.00
19/04/2018	R213 On 01-November-18	8.65	Call	Bond Future	3134	3	3134	3	0.00
19/04/2018	R213 On 01-November-18	8.64	Call	Bond Future	3094	3	3094	3	0.00
19/04/2018	R213 On 01-November-18	8.65	Put	Bond Future	2360	2	2360	2	0.00
19/04/2018	R213 On 01-November-18	8.64	Put	Bond Future	2389	3	2389	3	0.00
19/04/2018	R213 On 01-November-18	8.66	Put	Bond Future	2331	2	2331	2	0.00
19/04/2018	R213 On 07-February-19			Bond Future	8.58	91.2488	8.5781	91.2488	0.00
19/04/2018	R213 On 07-February-19	8.68	Call	Bond Future	3891	4	3891	4	0.00
19/04/2018	R213 On 07-February-19	8.69	Call	Bond Future	3928	4	3928	4	0.00
19/04/2018	R213 On 07-February-19	8.70	Call	Bond Future	3966	4	3966	4	0.00
19/04/2018	R213 On 07-February-19	8.69	Put	Bond Future	3168	3	3168	3	0.00
19/04/2018	R213 On 07-February-19	8.70	Put	Bond Future	3139	3	3139	3	0.00
19/04/2018	R213 On 07-February-19	8.68	Put	Bond Future	3198	3	3198	3	0.00
19/04/2018	R214 On 03-May-18			Bond Future	8.86	77.9243	8.8558	77.9243	44,708.00
19/04/2018	R214 On 03-May-18	9.98	Call	Bond Future	8174	8	8174	8	0.00
19/04/2018	R214 On 03-May-18	9.99	Call	Bond Future	8240	8	8240	8	0.00
19/04/2018	R214 On 03-May-18	9.97	Call	Bond Future	8108	8	8108	8	0.00
19/04/2018	R214 On 03-May-18	9.97	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R214 On 03-May-18	9.98	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R214 On 03-May-18	9.99	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R214 On 02-August-18			Bond Future	8.89	79.3244	8.8924	79.3244	15.00
19/04/2018	R214 On 02-August-18	8.94	Call	Bond Future	2457	2	2457	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
19/04/2018	R214 On 02-August-18	8.96	Call	Bond Future	2545	2	2545	2	0.00
19/04/2018	R214 On 02-August-18	8.95	Call	Bond Future	2501	2	2501	2	0.00
19/04/2018	R214 On 02-August-18	8.95	Put	Bond Future	2049	2	2049	2	0.00
19/04/2018	R214 On 02-August-18	8.96	Put	Bond Future	2015	2	2015	2	0.00
19/04/2018	R214 On 02-August-18	8.94	Put	Bond Future	2084	2	2084	2	0.00
19/04/2018	R214 On 01-November-18			Bond Future	8.93	77.4715	8.9303	77.4715	0.00
19/04/2018	R214 On 01-November-18	8.98	Call	Bond Future	3389	3	3389	3	0.00
19/04/2018	R214 On 01-November-18	8.99	Call	Bond Future	3430	3	3430	3	0.00
19/04/2018	R214 On 01-November-18	9.00	Call	Bond Future	3472	3	3472	3	0.00
19/04/2018	R214 On 01-November-18	9.00	Put	Bond Future	2930	3	2930	3	0.00
19/04/2018	R214 On 01-November-18	8.98	Put	Bond Future	3001	3	3001	3	0.00
19/04/2018	R214 On 01-November-18	8.99	Put	Bond Future	2966	3	2966	3	0.00
19/04/2018	R214 On 07-February-19			Bond Future	8.97	79.0077	8.9715	79.0077	0.00
19/04/2018	R214 On 07-February-19	9.04	Call	Bond Future	4423	4	4423	4	0.00
19/04/2018	R214 On 07-February-19	9.05	Call	Bond Future	4465	4	4465	4	0.00
19/04/2018	R214 On 07-February-19	9.03	Call	Bond Future	4381	4	4381	4	0.00
19/04/2018	R214 On 07-February-19	9.03	Put	Bond Future	3929	4	3929	4	0.00
19/04/2018	R214 On 07-February-19	9.04	Put	Bond Future	3895	4	3895	4	0.00
19/04/2018	R214 On 07-February-19	9.05	Put	Bond Future	3860	4	3860	4	0.00
19/04/2018	R248 On 03-May-18			Bond Future	8.89	99.7369	8.8909	99.7369	102,469.00
19/04/2018	R248 On 03-May-18	10.07	Call	Bond Future	10945	11	10945	11	0.00
19/04/2018	R248 On 03-May-18	10.06	Call	Bond Future	10861	10	10861	10	0.00
19/04/2018	R248 On 03-May-18	10.05	Call	Bond Future	10777	10	10777	10	0.00
19/04/2018	R248 On 03-May-18	10.06	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R248 On 03-May-18	10.05	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R248 On 03-May-18	10.07	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R248 On 02-August-18			Bond Future	8.93	101.5290	8.9279	101.5290	15,000.00
19/04/2018	R248 On 02-August-18	8.99	Call	Bond Future	3302	3	3302	3	0.00
19/04/2018	R248 On 02-August-18	8.98	Call	Bond Future	3247	3	3247	3	0.00
19/04/2018	R248 On 02-August-18	8.97	Call	Bond Future	3192	3	3192	3	0.00
19/04/2018	R248 On 02-August-18	8.98	Put	Bond Future	2718	3	2718	3	0.00
19/04/2018	R248 On 02-August-18	8.97	Put	Bond Future	2764	3	2764	3	0.00
19/04/2018	R248 On 02-August-18	8.99	Put	Bond Future	2673	3	2673	3	0.00
19/04/2018	R248 On 01-November-18			Bond Future	8.97	98.9394	8.9662	98.9394	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
19/04/2018	R248 On 01-November-18	9.01	Call	Bond Future	4459	4	4459	4	0.00
19/04/2018	R248 On 01-November-18	9.03	Call	Bond Future	4570	4	4570	4	0.00
19/04/2018	R248 On 01-November-18	9.02	Call	Bond Future	4515	4	4515	4	0.00
19/04/2018	R248 On 01-November-18	9.02	Put	Bond Future	3973	4	3973	4	0.00
19/04/2018	R248 On 01-November-18	9.03	Put	Bond Future	3929	4	3929	4	0.00
19/04/2018	R248 On 01-November-18	9.01	Put	Bond Future	4018	4	4018	4	0.00
19/04/2018	R248 On 07-February-19			Bond Future	9.01	100.9012	9.0078	100.9012	0.00
19/04/2018	R248 On 07-February-19	9.06	Call	Bond Future	5645	5	5645	5	0.00
19/04/2018	R248 On 07-February-19	9.07	Call	Bond Future	5698	5	5698	5	0.00
19/04/2018	R248 On 07-February-19	9.05	Call	Bond Future	5592	5	5592	5	0.00
19/04/2018	R248 On 07-February-19	9.07	Put	Bond Future	5079	5	5079	5	0.00
19/04/2018	R248 On 07-February-19	9.05	Put	Bond Future	5171	5	5171	5	0.00
19/04/2018	R248 On 07-February-19	9.06	Put	Bond Future	5125	5	5125	5	0.00