



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 18/04/2018 TO: 18/04/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	2025 On 03-May-18			Bond Future	134.89	134.9074	134.8908	134.9074	1,033.00
18/04/2018	2025 On 03-May-18	133.21	Call	Bond Future	1681	2	2	2	0.00
18/04/2018	2025 On 03-May-18	133.22	Call	Bond Future	1671	2	2	2	0.00
18/04/2018	2025 On 03-May-18	133.20	Call	Bond Future	1691	2	2	2	0.00
18/04/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
18/04/2018	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
18/04/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
18/04/2018	2025 On 02-August-18			Bond Future	135.98	135.9948	135.9769	135.9948	614.00
18/04/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
18/04/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
18/04/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
18/04/2018	2025 On 02-August-18	136.67	Put	Bond Future	693	1	1	1	0.00
18/04/2018	2025 On 02-August-18	136.65	Put	Bond Future	673	1	1	1	0.00
18/04/2018	2025 On 02-August-18	136.66	Put	Bond Future	683	1	1	1	0.00
18/04/2018	2025 On 01-November-18			Bond Future	138.47	138.4921	138.4738	138.4921	0.00
18/04/2018	2025 On 07-February-19			Bond Future	139.86	139.8762	139.8562	139.8762	0.00
18/04/2018	2029 On 03-May-18			Bond Future	102.59	102.1986	102.5888	102.1986	0.00
18/04/2018	2029 On 02-August-18			Bond Future	104.46	104.0675	104.4640	104.0675	1,370.00
18/04/2018	2029 On 01-November-18			Bond Future	105.33	104.9289	105.3326	104.9289	0.00
18/04/2018	2029 On 07-February-19			Bond Future	107.46	107.0485	107.4595	107.0485	0.00
18/04/2018	2030 On 03-May-18			Bond Future	8.41	98.7517	99.0880	98.7517	93,910.00
18/04/2018	2030 On 03-May-18	9.50	Call	Bond Future	7442	7	7	7	0.00
18/04/2018	2030 On 03-May-18	9.51	Call	Bond Future	7507	7	8	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
18/04/2018	2030 On 03-May-18	9.49	Call	Bond Future	7378	7	7	7	0.00
18/04/2018	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
18/04/2018	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
18/04/2018	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
18/04/2018	2030 On 02-August-18			Bond Future	8.45	96.5204	96.8628	96.5204	127.00
18/04/2018	2030 On 02-August-18	9.46	Call	Bond Future	7071	7	7	7	0.00
18/04/2018	2030 On 02-August-18	9.47	Call	Bond Future	7130	7	7	7	0.00
18/04/2018	2030 On 02-August-18	9.45	Call	Bond Future	7013	7	7	7	0.00
18/04/2018	2030 On 02-August-18	8.91	Call	Bond Future	4001	4	4	4	7,850.00
18/04/2018	2030 On 02-August-18	9.50	Call	Bond Future	7306	7	7	7	0.00
18/04/2018	2030 On 02-August-18	8.51	Call	Bond Future	2155	2	2	2	7,850.00
18/04/2018	2030 On 02-August-18	8.91	Put	Bond Future	828	1	1	1	0.00
18/04/2018	2030 On 02-August-18	9.50	Put	Bond Future	242	0	0	0	7,850.00
18/04/2018	2030 On 02-August-18	9.45	Put	Bond Future	270	0	0	0	0.00
18/04/2018	2030 On 02-August-18	8.51	Put	Bond Future	1750	2	2	2	0.00
18/04/2018	2030 On 02-August-18	9.47	Put	Bond Future	259	0	0	0	0.00
18/04/2018	2030 On 02-August-18	9.46	Put	Bond Future	264	0	0	0	0.00
18/04/2018	2030 On 01-November-18			Bond Future	8.49	98.2740	98.6220	98.2740	0.00
18/04/2018	2030 On 01-November-18	8.59	Call	Bond Future	3106	3	3	3	0.00
18/04/2018	2030 On 01-November-18	8.60	Call	Bond Future	3145	3	3	3	0.00
18/04/2018	2030 On 01-November-18	8.58	Call	Bond Future	3067	3	3	3	0.00
18/04/2018	2030 On 01-November-18	8.58	Put	Bond Future	2425	3	2	3	0.00
18/04/2018	2030 On 01-November-18	8.60	Put	Bond Future	2365	3	2	3	0.00
18/04/2018	2030 On 01-November-18	8.59	Put	Bond Future	2395	3	2	3	0.00
18/04/2018	2030 On 07-February-19			Bond Future	8.52	96.2139	96.5679	96.2139	0.00
18/04/2018	2030 On 07-February-19	8.62	Call	Bond Future	3841	4	4	4	0.00
18/04/2018	2030 On 07-February-19	8.64	Call	Bond Future	3918	4	4	4	0.00
18/04/2018	2030 On 07-February-19	8.63	Call	Bond Future	3879	4	4	4	0.00
18/04/2018	2030 On 07-February-19	8.63	Put	Bond Future	3161	3	3	3	0.00
18/04/2018	2030 On 07-February-19	8.64	Put	Bond Future	3132	3	3	3	0.00
18/04/2018	2030 On 07-February-19	8.62	Put	Bond Future	3191	3	3	3	0.00
18/04/2018	2032 On 03-May-18			Bond Future	8.59	97.7735	98.1001	97.7735	60,170.00
18/04/2018	2032 On 03-May-18	9.71	Call	Bond Future	8269	8	8	8	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
18/04/2018	2032 On 03-May-18	9.72	Call	Bond Future	8339	8	8	8	0.00
18/04/2018	2032 On 03-May-18	9.70	Call	Bond Future	8200	8	8	8	0.00
18/04/2018	2032 On 03-May-18	9.70	Put	Bond Future	0	0	0	0	0.00
18/04/2018	2032 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	0.00
18/04/2018	2032 On 03-May-18	9.71	Put	Bond Future	0	0	0	0	0.00
18/04/2018	2032 On 02-August-18			Bond Future	8.63	99.5302	99.8628	99.5302	2.00
18/04/2018	2032 On 02-August-18	9.67	Call	Bond Future	7906	8	8	8	0.00
18/04/2018	2032 On 02-August-18	9.66	Call	Bond Future	7843	8	8	8	0.00
18/04/2018	2032 On 02-August-18	9.68	Call	Bond Future	7969	8	8	8	0.00
18/04/2018	2032 On 02-August-18	9.68	Put	Bond Future	287	0	0	0	0.00
18/04/2018	2032 On 02-August-18	9.66	Put	Bond Future	299	0	0	0	0.00
18/04/2018	2032 On 02-August-18	9.67	Put	Bond Future	293	0	0	0	0.00
18/04/2018	2032 On 01-November-18			Bond Future	8.67	97.1830	97.5210	97.1830	0.00
18/04/2018	2032 On 01-November-18	8.76	Call	Bond Future	3393	3	3	3	0.00
18/04/2018	2032 On 01-November-18	8.77	Call	Bond Future	3435	3	3	3	0.00
18/04/2018	2032 On 01-November-18	8.75	Call	Bond Future	3351	3	3	3	0.00
18/04/2018	2032 On 01-November-18	8.75	Put	Bond Future	2754	3	3	3	0.00
18/04/2018	2032 On 01-November-18	8.77	Put	Bond Future	2686	3	3	3	0.00
18/04/2018	2032 On 01-November-18	8.76	Put	Bond Future	2720	3	3	3	0.00
18/04/2018	2032 On 07-February-19			Bond Future	8.71	99.1110	99.4547	99.1110	0.00
18/04/2018	2032 On 07-February-19	8.81	Call	Bond Future	4254	4	4	4	0.00
18/04/2018	2032 On 07-February-19	8.80	Call	Bond Future	4212	4	4	4	0.00
18/04/2018	2032 On 07-February-19	8.82	Call	Bond Future	4296	4	4	4	0.00
18/04/2018	2032 On 07-February-19	8.82	Put	Bond Future	3503	4	4	4	0.00
18/04/2018	2032 On 07-February-19	8.80	Put	Bond Future	3567	4	4	4	0.00
18/04/2018	2032 On 07-February-19	8.81	Put	Bond Future	3535	4	4	4	0.00
18/04/2018	2033 On 03-May-18			Bond Future	107.37	107.3808	107.3700	107.3808	6,055.00
18/04/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
18/04/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
18/04/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
18/04/2018	2033 On 03-May-18	107.69	Put	Bond Future	320	0	0	0	0.00
18/04/2018	2033 On 03-May-18	107.71	Put	Bond Future	340	0	0	0	0.00
18/04/2018	2033 On 03-May-18	107.70	Put	Bond Future	330	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
18/04/2018	2033 On 02-August-18			Bond Future	109.33	109.3443	109.3326	109.3443	1,515.00
18/04/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
18/04/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
18/04/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
18/04/2018	2033 On 02-August-18	109.94	Put	Bond Future	607	1	1	1	0.00
18/04/2018	2033 On 02-August-18	109.92	Put	Bond Future	587	1	1	1	0.00
18/04/2018	2033 On 02-August-18	109.93	Put	Bond Future	597	1	1	1	0.00
18/04/2018	2033 On 01-November-18			Bond Future	110.22	110.2311	110.2191	110.2311	0.00
18/04/2018	2033 On 07-February-19			Bond Future	112.44	112.4580	112.4445	112.4580	0.00
18/04/2018	2037 On 03-May-18			Bond Future	8.84	98.7772	99.1462	98.7772	48,650.00
18/04/2018	2037 On 03-May-18	9.98	Call	Bond Future	9332	9	9	9	0.00
18/04/2018	2037 On 03-May-18	9.99	Call	Bond Future	9407	9	9	9	0.00
18/04/2018	2037 On 03-May-18	9.97	Call	Bond Future	9256	9	9	9	0.00
18/04/2018	2037 On 03-May-18	9.97	Put	Bond Future	0	0	0	0	0.00
18/04/2018	2037 On 03-May-18	9.99	Put	Bond Future	0	0	0	0	0.00
18/04/2018	2037 On 03-May-18	9.98	Put	Bond Future	0	0	0	0	0.00
18/04/2018	2037 On 02-August-18			Bond Future	8.89	96.2961	96.6717	96.2961	731.00
18/04/2018	2037 On 02-August-18	9.96	Call	Bond Future	9088	9	9	9	0.00
18/04/2018	2037 On 02-August-18	9.95	Call	Bond Future	9019	9	9	9	0.00
18/04/2018	2037 On 02-August-18	9.97	Call	Bond Future	9156	9	9	9	0.00
18/04/2018	2037 On 02-August-18	9.97	Put	Bond Future	340	0	0	0	0.00
18/04/2018	2037 On 02-August-18	9.95	Put	Bond Future	354	0	0	0	0.00
18/04/2018	2037 On 02-August-18	9.96	Put	Bond Future	347	0	0	0	0.00
18/04/2018	2037 On 01-November-18			Bond Future	8.93	98.0455	98.4273	98.0455	0.00
18/04/2018	2037 On 01-November-18	9.01	Call	Bond Future	3958	4	4	4	0.00
18/04/2018	2037 On 01-November-18	9.02	Call	Bond Future	4006	4	4	4	0.00
18/04/2018	2037 On 01-November-18	9.03	Call	Bond Future	4055	4	4	4	0.00
18/04/2018	2037 On 01-November-18	9.03	Put	Bond Future	3172	3	3	3	0.00
18/04/2018	2037 On 01-November-18	9.02	Put	Bond Future	3208	3	3	3	0.00
18/04/2018	2037 On 01-November-18	9.01	Put	Bond Future	3245	3	3	3	0.00
18/04/2018	2037 On 07-February-19			Bond Future	8.97	95.7303	96.1187	95.7303	0.00
18/04/2018	2037 On 07-February-19	9.06	Call	Bond Future	4945	5	5	5	0.00
18/04/2018	2037 On 07-February-19	9.05	Call	Bond Future	4899	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2018	2037 On 07-February-19	9.07	Call	Bond Future	4992	5	5	5	0.00
18/04/2018	2037 On 07-February-19	9.07	Put	Bond Future	4141	4	4	4	0.00
18/04/2018	2037 On 07-February-19	9.05	Put	Bond Future	4218	4	4	4	0.00
18/04/2018	2037 On 07-February-19	9.06	Put	Bond Future	4179	4	4	4	0.00
18/04/2018	2038 On 03-May-18			Bond Future	133.69	133.0698	133.6864	133.0698	5,837.00
18/04/2018	2038 On 03-May-18	132.28	Call	Bond Future	1406	1	1	1	0.00
18/04/2018	2038 On 03-May-18	132.29	Call	Bond Future	1396	1	1	1	0.00
18/04/2018	2038 On 03-May-18	132.27	Call	Bond Future	1416	1	1	1	0.00
18/04/2018	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
18/04/2018	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00
18/04/2018	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00
18/04/2018	2038 On 02-August-18			Bond Future	134.58	133.9512	134.5780	133.9512	5,041.00
18/04/2018	2038 On 02-August-18	134.54	Call	Bond Future	38	0	0	0	0.00
18/04/2018	2038 On 02-August-18	134.53	Call	Bond Future	48	0	0	0	0.00
18/04/2018	2038 On 02-August-18	134.55	Call	Bond Future	28	0	0	0	0.00
18/04/2018	2038 On 02-August-18	134.55	Put	Bond Future	0	1	0	1	0.00
18/04/2018	2038 On 02-August-18	134.53	Put	Bond Future	0	1	0	1	0.00
18/04/2018	2038 On 02-August-18	134.54	Put	Bond Future	0	1	0	1	0.00
18/04/2018	2038 On 01-November-18			Bond Future	137.05	136.4110	137.0494	136.4110	0.00
18/04/2018	2038 On 07-February-19			Bond Future	138.23	137.5764	138.2261	137.5764	0.00
18/04/2018	2040 On 03-May-18			Bond Future	8.91	103.0127	103.2201	103.0127	45,891.00
18/04/2018	2040 On 03-May-18	10.07	Call	Bond Future	10205	10	10	10	0.00
18/04/2018	2040 On 03-May-18	10.08	Call	Bond Future	10286	10	10	10	0.00
18/04/2018	2040 On 03-May-18	10.06	Call	Bond Future	10125	10	10	10	0.00
18/04/2018	2040 On 03-May-18	10.00	Call	Bond Future	9636	9	10	9	1,500.00
18/04/2018	2040 On 03-May-18	8.50	Call	Bond Future	33	0	0	0	1,011.00
18/04/2018	2040 On 03-May-18	9.00	Call	Bond Future	1434	1	1	1	1,239.00
18/04/2018	2040 On 03-May-18	8.50	Put	Bond Future	4120	4	4	4	0.00
18/04/2018	2040 On 03-May-18	9.00	Put	Bond Future	601	1	1	1	0.00
18/04/2018	2040 On 03-May-18	10.06	Put	Bond Future	0	0	0	0	0.00
18/04/2018	2040 On 03-May-18	10.00	Put	Bond Future	0	0	0	0	0.00
18/04/2018	2040 On 03-May-18	10.08	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
18/04/2018	2040 On 03-May-18	10.07	Put	Bond Future	0	0	0	0	0.00
18/04/2018	2040 On 02-August-18			Bond Future	8.96	100.3574	100.5685	100.3574	4,366.00
18/04/2018	2040 On 02-August-18	10.04	Call	Bond Future	9894	10	10	10	0.00
18/04/2018	2040 On 02-August-18	10.05	Call	Bond Future	9965	10	10	10	0.00
18/04/2018	2040 On 02-August-18	10.03	Call	Bond Future	9822	10	10	10	0.00
18/04/2018	2040 On 02-August-18	10.03	Put	Bond Future	406	0	0	0	0.00
18/04/2018	2040 On 02-August-18	10.05	Put	Bond Future	387	0	0	0	0.00
18/04/2018	2040 On 02-August-18	10.04	Put	Bond Future	397	0	0	0	0.00
18/04/2018	2040 On 01-November-18			Bond Future	9.00	102.1805	102.3948	102.1805	0.00
18/04/2018	2040 On 01-November-18	9.08	Call	Bond Future	4329	4	4	4	0.00
18/04/2018	2040 On 01-November-18	9.07	Call	Bond Future	4278	4	4	4	0.00
18/04/2018	2040 On 01-November-18	9.09	Call	Bond Future	4380	4	4	4	0.00
18/04/2018	2040 On 01-November-18	9.09	Put	Bond Future	3517	4	4	4	0.00
18/04/2018	2040 On 01-November-18	9.07	Put	Bond Future	3601	4	4	4	0.00
18/04/2018	2040 On 01-November-18	9.08	Put	Bond Future	3559	4	4	4	0.00
18/04/2018	2040 On 07-February-19			Bond Future	9.04	99.6967	99.9143	99.6967	0.00
18/04/2018	2040 On 07-February-19	9.12	Call	Bond Future	5407	5	5	5	0.00
18/04/2018	2040 On 07-February-19	9.13	Call	Bond Future	5458	5	5	5	0.00
18/04/2018	2040 On 07-February-19	9.11	Call	Bond Future	5356	5	5	5	0.00
18/04/2018	2040 On 07-February-19	9.11	Put	Bond Future	4713	5	5	5	0.00
18/04/2018	2040 On 07-February-19	9.13	Put	Bond Future	4631	5	5	5	0.00
18/04/2018	2040 On 07-February-19	9.12	Put	Bond Future	4672	5	5	5	0.00
18/04/2018	2044 On 03-May-18			Bond Future	8.96	100.0362	100.1986	100.0362	28,181.00
18/04/2018	2044 On 03-May-18	10.10	Call	Bond Future	10188	10	10	10	0.00
18/04/2018	2044 On 03-May-18	10.09	Call	Bond Future	10107	10	10	10	0.00
18/04/2018	2044 On 03-May-18	10.11	Call	Bond Future	10270	10	10	10	0.00
18/04/2018	2044 On 03-May-18	10.11	Put	Bond Future	0	0	0	0	0.00
18/04/2018	2044 On 03-May-18	10.09	Put	Bond Future	0	0	0	0	0.00
18/04/2018	2044 On 03-May-18	10.10	Put	Bond Future	0	0	0	0	0.00
18/04/2018	2044 On 02-August-18			Bond Future	9.01	97.4525	97.6179	97.4525	300.00
18/04/2018	2044 On 02-August-18	10.06	Call	Bond Future	9850	10	10	10	0.00
18/04/2018	2044 On 02-August-18	10.07	Call	Bond Future	9924	10	10	10	0.00
18/04/2018	2044 On 02-August-18	10.05	Call	Bond Future	9777	10	10	10	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
18/04/2018	2044 On 02-August-18	10.05	Put	Bond Future	449	0	0	0	0.00
18/04/2018	2044 On 02-August-18	10.07	Put	Bond Future	433	0	0	0	0.00
18/04/2018	2044 On 02-August-18	10.06	Put	Bond Future	441	0	0	0	0.00
18/04/2018	2044 On 01-November-18			Bond Future	9.05	99.2230	99.3907	99.2230	0.00
18/04/2018	2044 On 01-November-18	9.13	Call	Bond Future	4493	4	4	4	0.00
18/04/2018	2044 On 01-November-18	9.12	Call	Bond Future	4439	4	4	4	0.00
18/04/2018	2044 On 01-November-18	9.14	Call	Bond Future	4547	4	5	4	0.00
18/04/2018	2044 On 01-November-18	9.14	Put	Bond Future	3642	4	4	4	0.00
18/04/2018	2044 On 01-November-18	9.12	Put	Bond Future	3725	4	4	4	0.00
18/04/2018	2044 On 01-November-18	9.13	Put	Bond Future	3683	4	4	4	0.00
18/04/2018	2044 On 07-February-19			Bond Future	9.09	96.8058	96.9759	96.8058	0.00
18/04/2018	2044 On 07-February-19	9.17	Call	Bond Future	5567	5	6	5	0.00
18/04/2018	2044 On 07-February-19	9.18	Call	Bond Future	5618	6	6	6	0.00
18/04/2018	2044 On 07-February-19	9.16	Call	Bond Future	5516	5	6	5	0.00
18/04/2018	2044 On 07-February-19	9.16	Put	Bond Future	4826	5	5	5	0.00
18/04/2018	2044 On 07-February-19	9.18	Put	Bond Future	4740	5	5	5	0.00
18/04/2018	2044 On 07-February-19	9.17	Put	Bond Future	4783	5	5	5	0.00
18/04/2018	2046 On 03-May-18			Bond Future	124.94	124.2056	124.9370	124.2056	8,174.00
18/04/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
18/04/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
18/04/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
18/04/2018	2046 On 03-May-18	127.95	Put	Bond Future	3013	4	3	4	0.00
18/04/2018	2046 On 03-May-18	127.93	Put	Bond Future	2993	4	3	4	0.00
18/04/2018	2046 On 03-May-18	127.94	Put	Bond Future	3003	4	3	4	0.00
18/04/2018	2046 On 02-August-18			Bond Future	127.22	126.4769	127.2208	126.4769	2,743.00
18/04/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
18/04/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
18/04/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
18/04/2018	2046 On 02-August-18	128.77	Put	Bond Future	1549	2	2	2	0.00
18/04/2018	2046 On 02-August-18	128.79	Put	Bond Future	1569	2	2	2	0.00
18/04/2018	2046 On 02-August-18	128.78	Put	Bond Future	1559	2	2	2	0.00
18/04/2018	2046 On 01-November-18			Bond Future	127.91	127.1501	127.9075	127.1501	0.00
18/04/2018	2046 On 07-February-19			Bond Future	130.49	129.7187	130.4901	129.7187	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
18/04/2018	2050 On 03-May-18			Bond Future	132.93	132.9406	132.9296	132.9406	7,163.00
18/04/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
18/04/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
18/04/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
18/04/2018	2050 On 03-May-18	135.63	Put	Bond Future	2700	3	3	3	0.00
18/04/2018	2050 On 03-May-18	135.61	Put	Bond Future	2680	3	3	3	0.00
18/04/2018	2050 On 03-May-18	135.62	Put	Bond Future	2690	3	3	3	0.00
18/04/2018	2050 On 02-August-18			Bond Future	133.63	133.6436	133.6311	133.6436	5,151.00
18/04/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
18/04/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
18/04/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
18/04/2018	2050 On 02-August-18	137.52	Put	Bond Future	3889	4	4	4	0.00
18/04/2018	2050 On 02-August-18	137.54	Put	Bond Future	3909	4	4	4	0.00
18/04/2018	2050 On 02-August-18	137.53	Put	Bond Future	3899	4	4	4	0.00
18/04/2018	2050 On 01-November-18			Bond Future	136.09	136.0978	136.0852	136.0978	0.00
18/04/2018	2050 On 07-February-19			Bond Future	137.06	137.0752	137.0606	137.0752	0.00
18/04/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	AL37 On 03-May-18			Index Future	588.25	588.0130	588.2510	588.0130	0.00
18/04/2018	AL37 On 02-August-18			Index Future	598.82	598.5770	598.8200	598.5770	0.00
18/04/2018	AL37 On 01-November-18			Index Future	609.70	609.4540	609.6970	609.4540	0.00
18/04/2018	AL37 On 07-February-19			Index Future	621.79	621.5480	621.7890	621.5480	0.00
18/04/2018	AL7T On 03-May-18			Index Future	696.47	694.3800	696.4720	694.3800	0.00
18/04/2018	AL7T On 02-August-18			Index Future	708.99	706.8560	708.9860	706.8560	0.00
18/04/2018	AL7T On 01-November-18			Index Future	721.86	719.7000	721.8630	719.7000	0.00
18/04/2018	AL7T On 07-February-19			Index Future	736.18	733.9820	736.1800	733.9820	0.00
18/04/2018	ALBI On 03-May-18			Index Future	637.71	636.1320	637.7100	636.1320	805.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2018	ALBI On 02-August-18			Index Future	649.17	647.5620	649.1680	647.5620	0.00
18/04/2018	ALBI On 01-November-18			Index Future	660.96	659.3280	660.9590	659.3280	0.00
18/04/2018	ALBI On 07-February-19			Index Future	674.07	672.4120	674.0680	672.4120	0.00
18/04/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	C204 On 21-December-18			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
18/04/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/04/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2018	EL28 On 03-May-18			Bond Future	130.68	130.6874	130.6819	130.6874	0.00
18/04/2018	EL28 On 03-May-18	133.19	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
18/04/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
18/04/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
18/04/2018	EL28 On 03-May-18	133.20	Put	Bond Future	2518	3	3	3	0.00
18/04/2018	EL28 On 03-May-18	133.18	Put	Bond Future	2498	2	2	2	0.00
18/04/2018	EL28 On 03-May-18	133.19	Put	Bond Future	2508	3	3	3	0.00
18/04/2018	EL28 On 02-August-18			Bond Future	133.07	133.0770	133.0705	133.0770	0.00
18/04/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
18/04/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
18/04/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
18/04/2018	EL28 On 02-August-18	134.93	Put	Bond Future	1859	2	2	2	0.00
18/04/2018	EL28 On 02-August-18	134.95	Put	Bond Future	1879	2	2	2	0.00
18/04/2018	EL28 On 02-August-18	134.94	Put	Bond Future	1869	2	2	2	0.00
18/04/2018	ES33 On 03-May-18			Bond Future	10.10	80.6383	81.0183	80.6383	9,466.00
18/04/2018	ES33 On 03-May-18	11.21	Call	Bond Future	6833	6	7	6	0.00
18/04/2018	ES33 On 03-May-18	11.20	Call	Bond Future	6775	6	7	6	0.00
18/04/2018	ES33 On 03-May-18	11.22	Call	Bond Future	6890	7	7	7	0.00
18/04/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
18/04/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
18/04/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
18/04/2018	ES33 On 02-August-18			Bond Future	10.18	82.0872	82.4740	82.0872	0.00
18/04/2018	ES33 On 02-August-18	11.15	Call	Bond Future	5915	6	6	6	0.00
18/04/2018	ES33 On 02-August-18	11.16	Call	Bond Future	5973	6	6	6	0.00
18/04/2018	ES33 On 02-August-18	11.14	Call	Bond Future	5857	5	6	5	0.00
18/04/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
18/04/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
18/04/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
18/04/2018	ES33 On 01-November-18			Bond Future	10.27	79.7896	80.1830	79.7896	0.00
18/04/2018	ES33 On 07-February-19			Bond Future	10.37	81.3725	81.7729	81.3725	0.00
18/04/2018	ES42 On 03-May-18			Bond Future	10.30	84.1933	84.3677	84.1933	7,957.00
18/04/2018	ES42 On 02-August-18			Bond Future	10.38	85.7060	85.8835	85.7060	0.00
18/04/2018	ES42 On 01-November-18			Bond Future	10.47	83.0030	83.1833	83.0030	0.00
18/04/2018	ES42 On 07-February-19			Bond Future	10.56	84.6495	84.8325	84.6495	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
18/04/2018	GOVI On 03-May-18			GOVI	634.12	632.6340	634.1210	632.6340	474.00
18/04/2018	GOVI On 03-May-18	590.28	Call	GOVI	438410	42	44	42	0.00
18/04/2018	GOVI On 03-May-18	590.27	Call	GOVI	438510	42	44	42	0.00
18/04/2018	GOVI On 03-May-18	590.29	Call	GOVI	438310	42	44	42	0.00
18/04/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
18/04/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
18/04/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
18/04/2018	GOVI On 02-August-18			GOVI	645.52	644.0000	645.5150	644.0000	0.00
18/04/2018	GOVI On 02-August-18	605.71	Call	GOVI	398050	38	40	38	0.00
18/04/2018	GOVI On 02-August-18	605.72	Call	GOVI	397950	38	40	38	0.00
18/04/2018	GOVI On 02-August-18	605.70	Call	GOVI	398150	38	40	38	0.00
18/04/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
18/04/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
18/04/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
18/04/2018	GOVI On 01-November-18			GOVI	657.24	655.7020	657.2400	655.7020	0.00
18/04/2018	GOVI On 01-November-18	653.50	Call	GOVI	37400	2	4	2	0.00
18/04/2018	GOVI On 01-November-18	653.49	Call	GOVI	37500	2	4	2	0.00
18/04/2018	GOVI On 01-November-18	653.51	Call	GOVI	37300	2	4	2	0.00
18/04/2018	GOVI On 01-November-18	653.51	Put	GOVI	0	0	0	0	0.00
18/04/2018	GOVI On 01-November-18	653.49	Put	GOVI	0	0	0	0	0.00
18/04/2018	GOVI On 01-November-18	653.50	Put	GOVI	0	0	0	0	0.00
18/04/2018	GOVI On 07-February-19			GOVI	670.28	668.7130	670.2750	668.7130	0.00
18/04/2018	GOVI On 07-February-19	666.52	Call	GOVI	37550	2	4	2	0.00
18/04/2018	GOVI On 07-February-19	666.53	Call	GOVI	37450	2	4	2	0.00
18/04/2018	GOVI On 07-February-19	666.51	Call	GOVI	37650	2	4	2	0.00
18/04/2018	GOVI On 07-February-19	666.51	Put	GOVI	0	0	0	0	0.00
18/04/2018	GOVI On 07-February-19	666.53	Put	GOVI	0	0	0	0	0.00
18/04/2018	GOVI On 07-February-19	666.52	Put	GOVI	0	0	0	0	0.00
18/04/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/04/2018	IGOV On 03-May-18			Index Future	259.91	259.6590	259.9060	259.6590	1,116.00
18/04/2018	IGOV On 02-August-18			Index Future	264.66	264.4060	264.6560	264.4060	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
18/04/2018	IGOV On 01-November-18			Index Future	269.52	269.2630	269.5160	269.2630	0.00
18/04/2018	IGOV On 07-February-19			Index Future	274.96	274.7030	274.9580	274.7030	0.00
18/04/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
18/04/2018	IS01 On 20-September-18			Interest Rate Swap	100.01	100.0200	100.0100	100.0200	0.00
18/04/2018	IS01 On 20-December-18			Interest Rate Swap	100.42	100.4400	100.4200	100.4400	0.00
18/04/2018	IS01 On 22-March-19			Interest Rate Swap	99.37	99.4000	99.3700	99.4000	0.00
18/04/2018	IS01 On 20-June-19			Interest Rate Swap	99.99	100.0200	99.9900	100.0200	0.00
18/04/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
18/04/2018	IS02 On 21-September-18			Interest Rate Swap	98.48	98.4900	98.4800	98.4900	0.00
18/04/2018	IS02 On 21-December-18			Interest Rate Swap	98.80	98.8200	98.8000	98.8200	0.00
18/04/2018	IS02 On 15-March-19			Interest Rate Swap	99.12	99.1500	99.1200	99.1500	0.00
18/04/2018	IS02 On 21-June-19			Interest Rate Swap	99.43	99.4700	99.4300	99.4700	0.00
18/04/2018	IS02 On 20-September-19			Interest Rate Swap	99.75	99.7900	99.7500	99.7900	0.00
18/04/2018	IS02 On 20-December-19			Interest Rate Swap	100.60	100.6600	100.6000	100.6600	0.00
18/04/2018	IS02 On 23-March-20			Interest Rate Swap	98.25	98.3200	98.2500	98.3200	0.00
18/04/2018	IS02 On 22-June-20			Interest Rate Swap	100.03	100.1100	100.0300	100.1100	0.00
18/04/2018	IS05 On 17-December-20			Interest Rate Swap	95.44	95.5400	95.4400	95.5400	0.00
18/04/2018	IS05 On 16-March-21			Interest Rate Swap	94.57	94.6700	94.5700	94.6700	0.00
18/04/2018	IS05 On 15-June-21			Interest Rate Swap	93.67	93.7800	93.6700	93.7800	0.00
18/04/2018	IS05 On 21-September-21			Interest Rate Swap	93.74	93.8500	93.7400	93.8500	0.00
18/04/2018	IS05 On 21-December-21			Interest Rate Swap	95.85	95.9600	95.8500	95.9600	51.00
18/04/2018	IS05 On 15-March-22			Interest Rate Swap	95.90	96.0100	95.9000	96.0100	0.00
18/04/2018	IS05 On 21-June-22			Interest Rate Swap	97.00	97.1200	97.0000	97.1200	0.00
18/04/2018	IS05 On 20-September-22			Interest Rate Swap	99.12	99.2500	99.1200	99.2500	0.00
18/04/2018	IS05 On 20-December-22			Interest Rate Swap	100.30	100.4300	100.3000	100.4300	0.00
18/04/2018	IS05 On 22-March-23			Interest Rate Swap	95.29	95.4300	95.2900	95.4300	0.00
18/04/2018	IS05 On 20-June-23			Interest Rate Swap	99.55	99.7000	99.5500	99.7000	0.00
18/04/2018	IS10 On 17-December-25			Interest Rate Swap	92.69	92.8800	92.6900	92.8800	0.00
18/04/2018	IS10 On 16-March-26			Interest Rate Swap	89.59	89.7900	89.5900	89.7900	0.00
18/04/2018	IS10 On 15-June-26			Interest Rate Swap	88.24	88.4400	88.2400	88.4400	0.00
18/04/2018	IS10 On 21-September-26			Interest Rate Swap	90.34	90.5500	90.3400	90.5500	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
18/04/2018	IS10 On 21-December-26			Interest Rate Swap	94.10	94.3100	94.1000	94.3100	0.00
18/04/2018	IS10 On 15-March-27			Interest Rate Swap	92.59	92.8000	92.5900	92.8000	0.00
18/04/2018	IS10 On 21-June-27			Interest Rate Swap	94.62	94.8300	94.6200	94.8300	0.00
18/04/2018	IS10 On 20-September-27			Interest Rate Swap	98.33	98.5400	98.3300	98.5400	0.00
18/04/2018	IS10 On 20-December-27			Interest Rate Swap	98.63	98.8400	98.6300	98.8400	0.00
18/04/2018	IS10 On 22-March-28			Interest Rate Swap	93.75	93.9700	93.7500	93.9700	0.00
18/04/2018	IS10 On 20-June-28			Interest Rate Swap	99.23	99.4500	99.2300	99.4500	0.00
18/04/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
18/04/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
18/04/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
18/04/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.94	93.0600	93.0600	93.0600	0.00
18/04/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	93.1100	93.1100	0.00
18/04/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	93.2300	93.2300	0.00
18/04/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
18/04/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	93.2000	93.2000	35,000.00
18/04/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	93.1400	93.1400	0.00
18/04/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	93.0900	93.0900	0.00
18/04/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	93.0800	93.0800	0.00
18/04/2018	R023 On 03-May-18			Bond Future	7.49	102.4389	102.4813	102.4389	71,633.00
18/04/2018	R023 On 03-May-18	8.28	Call	Bond Future	3116	3	3	3	0.00
18/04/2018	R023 On 03-May-18	8.29	Call	Bond Future	3154	3	3	3	0.00
18/04/2018	R023 On 03-May-18	8.27	Call	Bond Future	3077	3	3	3	0.00
18/04/2018	R023 On 03-May-18	9.19	Call	Bond Future	6549	7	7	7	0.00
18/04/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
18/04/2018	R023 On 03-May-18	8.27	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R023 On 03-May-18	8.29	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R023 On 03-May-18	8.28	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R023 On 02-August-18			Bond Future	7.50	104.2794	104.3226	104.2794	16,296.00
18/04/2018	R023 On 02-August-18	10.39	Call	Bond Future	10372	10	10	10	0.00
18/04/2018	R023 On 02-August-18	10.41	Call	Bond Future	10439	10	10	10	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
18/04/2018	R023 On 02-August-18	10.40	Call	Bond Future	10405	10	10	10	0.00
18/04/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R023 On 01-November-18			Bond Future	7.51	102.2471	102.2905	102.2471	0.00
18/04/2018	R023 On 01-November-18	10.57	Call	Bond Future	10453	10	10	10	0.00
18/04/2018	R023 On 01-November-18	10.58	Call	Bond Future	10485	10	10	10	0.00
18/04/2018	R023 On 01-November-18	10.59	Call	Bond Future	10517	10	11	10	0.00
18/04/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R023 On 07-February-19			Bond Future	7.52	104.2756	104.3189	104.2756	0.00
18/04/2018	R023 On 07-February-19	10.57	Call	Bond Future	9891	10	10	10	0.00
18/04/2018	R023 On 07-February-19	10.59	Call	Bond Future	9952	10	10	10	0.00
18/04/2018	R023 On 07-February-19	10.58	Call	Bond Future	9922	10	10	10	0.00
18/04/2018	R023 On 07-February-19	10.58	Put	Bond Future	7	0	0	0	0.00
18/04/2018	R023 On 07-February-19	10.59	Put	Bond Future	7	0	0	0	0.00
18/04/2018	R023 On 07-February-19	10.57	Put	Bond Future	8	0	0	0	0.00
18/04/2018	R035 On 03-May-18			Bond Future	8.74	102.3946	102.8038	102.3946	78,610.00
18/04/2018	R035 On 03-May-18	9.90	Call	Bond Future	9479	9	9	9	0.00
18/04/2018	R035 On 03-May-18	9.91	Call	Bond Future	9555	9	10	9	0.00
18/04/2018	R035 On 03-May-18	8.75	Call	Bond Future	1182	1	1	1	1,000.00
18/04/2018	R035 On 03-May-18	9.25	Call	Bond Future	4403	4	4	4	0.00
18/04/2018	R035 On 03-May-18	9.89	Call	Bond Future	9403	9	9	9	0.00
18/04/2018	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R035 On 03-May-18	8.75	Put	Bond Future	1110	1	1	1	0.00
18/04/2018	R035 On 03-May-18	9.25	Put	Bond Future	72	0	0	0	1,000.00
18/04/2018	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R035 On 02-August-18			Bond Future	8.78	104.2343	104.6509	104.2343	5,691.00
18/04/2018	R035 On 02-August-18	9.44	Call	Bond Future	6647	6	7	6	0.00
18/04/2018	R035 On 02-August-18	9.42	Call	Bond Future	6526	6	7	6	0.00
18/04/2018	R035 On 02-August-18	9.43	Call	Bond Future	6586	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2018	R035 On 02-August-18	9.43	Put	Bond Future	1176	1	1	1	0.00
18/04/2018	R035 On 02-August-18	9.42	Put	Bond Future	1196	1	1	1	0.00
18/04/2018	R035 On 02-August-18	9.44	Put	Bond Future	1157	1	1	1	0.00
18/04/2018	R035 On 01-November-18			Bond Future	8.82	101.6311	102.0546	101.6311	0.00
18/04/2018	R035 On 01-November-18	8.94	Call	Bond Future	987	1	1	1	0.00
18/04/2018	R035 On 01-November-18	8.93	Call	Bond Future	902	0	1	0	0.00
18/04/2018	R035 On 01-November-18	8.92	Call	Bond Future	818	0	1	0	0.00
18/04/2018	R035 On 01-November-18	8.92	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R035 On 01-November-18	8.93	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R035 On 01-November-18	8.94	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R035 On 07-February-19			Bond Future	8.87	103.6474	104.0783	103.6474	0.00
18/04/2018	R035 On 07-February-19	8.98	Call	Bond Future	925	0	1	0	0.00
18/04/2018	R035 On 07-February-19	8.96	Call	Bond Future	757	0	1	0	0.00
18/04/2018	R035 On 07-February-19	8.97	Call	Bond Future	841	0	1	0	0.00
18/04/2018	R035 On 07-February-19	8.97	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R035 On 07-February-19	8.96	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R035 On 07-February-19	8.98	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R186 On 03-May-18			Bond Future	8.02	118.8317	119.1789	118.8317	181,875.00
18/04/2018	R186 On 03-May-18	8.92	Call	Bond Future	5854	6	6	6	0.00
18/04/2018	R186 On 03-May-18	8.93	Call	Bond Future	5917	6	6	6	0.00
18/04/2018	R186 On 03-May-18	8.91	Call	Bond Future	5791	5	6	5	0.00
18/04/2018	R186 On 03-May-18	9.30	Call	Bond Future	8210	8	8	8	1,093.00
18/04/2018	R186 On 03-May-18	10.14	Call	Bond Future	13185	13	13	13	0.00
18/04/2018	R186 On 03-May-18	9.75	Call	Bond Future	10914	11	11	11	0.00
18/04/2018	R186 On 03-May-18	8.69	Call	Bond Future	4396	4	4	4	0.00
18/04/2018	R186 On 03-May-18	9.72	Call	Bond Future	10737	10	11	10	0.00
18/04/2018	R186 On 03-May-18	9.19	Call	Bond Future	7535	7	8	7	0.00
18/04/2018	R186 On 03-May-18	8.85	Call	Bond Future	5413	5	5	5	0.00
18/04/2018	R186 On 03-May-18	8.40	Call	Bond Future	2554	2	3	2	0.00
18/04/2018	R186 On 03-May-18	8.00	Call	Bond Future	523	0	1	0	0.00
18/04/2018	R186 On 03-May-18	8.45	Call	Bond Future	2867	3	3	3	0.00
18/04/2018	R186 On 03-May-18	8.70	Call	Bond Future	4460	4	4	4	0.00
18/04/2018	R186 On 03-May-18	8.50	Call	Bond Future	3184	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2018	R186 On 03-May-18	7.85	Call	Bond Future	175	0	0	0	500.00
18/04/2018	R186 On 03-May-18	8.35	Call	Bond Future	2247	2	2	2	0.00
18/04/2018	R186 On 03-May-18	8.25	Call	Bond Future	1660	1	2	1	0.00
18/04/2018	R186 On 03-May-18	8.25	Put	Bond Future	130	0	0	0	3,500.00
18/04/2018	R186 On 03-May-18	7.85	Put	Bond Future	1334	2	1	2	0.00
18/04/2018	R186 On 03-May-18	8.35	Put	Bond Future	58	0	0	0	500.00
18/04/2018	R186 On 03-May-18	8.50	Put	Bond Future	15	0	0	0	3,500.00
18/04/2018	R186 On 03-May-18	8.70	Put	Bond Future	2	0	0	0	0.00
18/04/2018	R186 On 03-May-18	8.45	Put	Bond Future	24	0	0	0	0.00
18/04/2018	R186 On 03-May-18	8.00	Put	Bond Future	665	1	1	1	0.00
18/04/2018	R186 On 03-May-18	8.85	Put	Bond Future	0	0	0	0	4,745.00
18/04/2018	R186 On 03-May-18	8.40	Put	Bond Future	37	0	0	0	3,500.00
18/04/2018	R186 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	10,640.00
18/04/2018	R186 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R186 On 03-May-18	9.75	Put	Bond Future	0	0	0	0	3,200.00
18/04/2018	R186 On 03-May-18	8.69	Put	Bond Future	2	0	0	0	0.00
18/04/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R186 On 03-May-18	8.91	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R186 On 03-May-18	9.30	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R186 On 03-May-18	8.93	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R186 On 03-May-18	8.92	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R186 On 02-August-18			Bond Future	8.05	115.6681	116.0215	115.6681	813.00
18/04/2018	R186 On 02-August-18	8.48	Call	Bond Future	3512	3	4	3	0.00
18/04/2018	R186 On 02-August-18	8.46	Call	Bond Future	3416	3	3	3	0.00
18/04/2018	R186 On 02-August-18	7.50	Call	Bond Future	399	0	0	0	3,020.00
18/04/2018	R186 On 02-August-18	8.47	Call	Bond Future	3464	3	3	3	0.00
18/04/2018	R186 On 02-August-18	8.25	Call	Bond Future	2475	2	2	2	3,020.00
18/04/2018	R186 On 02-August-18	7.50	Put	Bond Future	4111	4	4	4	0.00
18/04/2018	R186 On 02-August-18	8.47	Put	Bond Future	769	1	1	1	0.00
18/04/2018	R186 On 02-August-18	8.46	Put	Bond Future	785	1	1	1	0.00
18/04/2018	R186 On 02-August-18	8.25	Put	Bond Future	1193	1	1	1	0.00
18/04/2018	R186 On 02-August-18	8.48	Put	Bond Future	753	1	1	1	0.00
18/04/2018	R186 On 01-November-18			Bond Future	8.08	117.7695	118.1286	117.7695	0.00
18/04/2018	R186 On 01-November-18	7.96	Call	Bond Future	1995	2	2	2	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
18/04/2018	R186 On 01-November-18	8.46	Call	Bond Future	3846	4	4	4	5,000.00
18/04/2018	R186 On 01-November-18	8.54	Call	Bond Future	4192	4	4	4	0.00
18/04/2018	R186 On 01-November-18	8.52	Call	Bond Future	4104	4	4	4	0.00
18/04/2018	R186 On 01-November-18	8.53	Call	Bond Future	4148	4	4	4	0.00
18/04/2018	R186 On 01-November-18	9.14	Call	Bond Future	7076	7	7	7	0.00
18/04/2018	R186 On 01-November-18	9.14	Put	Bond Future	565	1	1	1	5,000.00
18/04/2018	R186 On 01-November-18	8.53	Put	Bond Future	1335	1	1	1	0.00
18/04/2018	R186 On 01-November-18	8.52	Put	Bond Future	1354	1	1	1	0.00
18/04/2018	R186 On 01-November-18	8.54	Put	Bond Future	1318	1	1	1	0.00
18/04/2018	R186 On 01-November-18	8.46	Put	Bond Future	1468	2	1	2	0.00
18/04/2018	R186 On 01-November-18	7.96	Put	Bond Future	2790	3	3	3	0.00
18/04/2018	R186 On 07-February-19			Bond Future	8.11	114.7995	115.1646	114.7995	0.00
18/04/2018	R186 On 07-February-19	8.22	Call	Bond Future	3399	3	3	3	0.00
18/04/2018	R186 On 07-February-19	8.20	Call	Bond Future	3329	3	3	3	0.00
18/04/2018	R186 On 07-February-19	8.21	Call	Bond Future	3364	3	3	3	0.00
18/04/2018	R186 On 07-February-19	8.21	Put	Bond Future	2773	3	3	3	0.00
18/04/2018	R186 On 07-February-19	8.20	Put	Bond Future	2800	3	3	3	0.00
18/04/2018	R186 On 07-February-19	8.22	Put	Bond Future	2746	3	3	3	0.00
18/04/2018	R197 On 03-May-18			Bond Future	307.32	307.3630	307.3227	307.3630	2,388.00
18/04/2018	R197 On 03-May-18	304.45	Call	Bond Future	2873	3	3	3	0.00
18/04/2018	R197 On 03-May-18	304.46	Call	Bond Future	2863	3	3	3	0.00
18/04/2018	R197 On 03-May-18	304.44	Call	Bond Future	2883	3	3	3	0.00
18/04/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R197 On 02-August-18			Bond Future	305.78	305.8188	305.7754	305.8188	1,400.00
18/04/2018	R197 On 01-November-18			Bond Future	311.39	311.4348	311.3906	311.4348	0.00
18/04/2018	R197 On 07-February-19			Bond Future	310.32	310.3670	310.3186	310.3670	0.00
18/04/2018	R202 On 03-May-18			Bond Future	246.27	246.2965	246.2727	246.2965	21,079.00
18/04/2018	R202 On 03-May-18	247.48	Call	Bond Future	452	0	0	0	0.00
18/04/2018	R202 On 03-May-18	247.49	Call	Bond Future	449	0	0	0	0.00
18/04/2018	R202 On 03-May-18	247.47	Call	Bond Future	455	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
18/04/2018	R202 On 03-May-18	247.47	Put	Bond Future	1653	2	2	2	0.00
18/04/2018	R202 On 03-May-18	247.49	Put	Bond Future	1667	2	2	2	0.00
18/04/2018	R202 On 03-May-18	247.48	Put	Bond Future	1660	2	2	2	0.00
18/04/2018	R202 On 02-August-18			Bond Future	246.97	246.9950	246.9689	246.9950	2,139.00
18/04/2018	R202 On 01-November-18			Bond Future	251.50	251.5308	251.5042	251.5308	0.00
18/04/2018	R202 On 07-February-19			Bond Future	252.67	252.7032	252.6734	252.7032	0.00
18/04/2018	R204 On 03-May-18			Bond Future	6.72	103.7596	103.7888	103.7596	21,647.00
18/04/2018	R204 On 03-May-18	7.09	Call	Bond Future	225	0	0	0	0.00
18/04/2018	R204 On 03-May-18	7.08	Call	Bond Future	219	0	0	0	0.00
18/04/2018	R204 On 03-May-18	7.10	Call	Bond Future	231	0	0	0	0.00
18/04/2018	R204 On 03-May-18	7.10	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R204 On 03-May-18	7.08	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R204 On 03-May-18	7.09	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R204 On 02-August-18			Bond Future	6.30	101.5868	101.6165	101.5868	0.00
18/04/2018	R204 On 02-August-18	8.98	Call	Bond Future	984	1	1	1	0.00
18/04/2018	R204 On 02-August-18	8.99	Call	Bond Future	987	1	1	1	0.00
18/04/2018	R204 On 02-August-18	8.97	Call	Bond Future	980	1	1	1	0.00
18/04/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R207 On 03-May-18			Bond Future	6.88	102.7841	102.8228	102.7841	22,185.00
18/04/2018	R207 On 03-May-18	7.57	Call	Bond Future	1074	1	1	1	0.00
18/04/2018	R207 On 03-May-18	7.56	Call	Bond Future	1058	1	1	1	0.00
18/04/2018	R207 On 03-May-18	7.58	Call	Bond Future	1089	1	1	1	0.00
18/04/2018	R207 On 03-May-18	7.58	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R207 On 03-May-18	7.56	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R207 On 03-May-18	7.57	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R207 On 02-August-18			Bond Future	6.82	100.9894	101.0288	100.9894	0.00
18/04/2018	R207 On 02-August-18	6.86	Call	Bond Future	240	0	0	0	0.00
18/04/2018	R207 On 02-August-18	6.87	Call	Bond Future	248	0	0	0	0.00
18/04/2018	R207 On 02-August-18	6.85	Call	Bond Future	232	0	0	0	0.00
18/04/2018	R207 On 02-August-18	6.85	Put	Bond Future	189	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
18/04/2018	R207 On 02-August-18	6.87	Put	Bond Future	178	0	0	0	0.00
18/04/2018	R207 On 02-August-18	6.86	Put	Bond Future	183	0	0	0	0.00
18/04/2018	R207 On 01-November-18			Bond Future	6.69	102.8241	102.8636	102.8241	0.00
18/04/2018	R207 On 01-November-18	6.75	Call	Bond Future	304	0	0	0	0.00
18/04/2018	R207 On 01-November-18	6.74	Call	Bond Future	298	0	0	0	0.00
18/04/2018	R207 On 01-November-18	6.76	Call	Bond Future	311	0	0	0	0.00
18/04/2018	R207 On 01-November-18	6.76	Put	Bond Future	230	0	0	0	0.00
18/04/2018	R207 On 01-November-18	6.74	Put	Bond Future	240	0	0	0	0.00
18/04/2018	R207 On 01-November-18	6.75	Put	Bond Future	235	0	0	0	0.00
18/04/2018	R207 On 07-February-19			Bond Future	6.45	101.2185	101.2578	101.2185	0.00
18/04/2018	R207 On 07-February-19	6.52	Call	Bond Future	314	0	0	0	0.00
18/04/2018	R207 On 07-February-19	6.53	Call	Bond Future	319	0	0	0	0.00
18/04/2018	R207 On 07-February-19	6.51	Call	Bond Future	309	0	0	0	0.00
18/04/2018	R207 On 07-February-19	6.51	Put	Bond Future	256	0	0	0	0.00
18/04/2018	R207 On 07-February-19	6.53	Put	Bond Future	249	0	0	0	0.00
18/04/2018	R207 On 07-February-19	6.52	Put	Bond Future	253	0	0	0	0.00
18/04/2018	R208 On 03-May-18			Bond Future	7.11	99.6898	99.7543	99.6898	36,094.00
18/04/2018	R208 On 03-May-18	7.78	Call	Bond Future	1690	2	2	2	0.00
18/04/2018	R208 On 03-May-18	7.77	Call	Bond Future	1665	2	2	2	0.00
18/04/2018	R208 On 03-May-18	7.79	Call	Bond Future	1715	2	2	2	0.00
18/04/2018	R208 On 03-May-18	7.79	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R208 On 03-May-18	7.77	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R208 On 03-May-18	7.78	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R208 On 02-August-18			Bond Future	7.10	101.4809	101.5466	101.4809	1,721.00
18/04/2018	R208 On 02-August-18	7.13	Call	Bond Future	471	0	0	0	0.00
18/04/2018	R208 On 02-August-18	7.14	Call	Bond Future	485	0	0	0	0.00
18/04/2018	R208 On 02-August-18	7.12	Call	Bond Future	458	0	0	0	0.00
18/04/2018	R208 On 02-August-18	7.12	Put	Bond Future	400	0	0	0	0.00
18/04/2018	R208 On 02-August-18	7.14	Put	Bond Future	379	0	0	0	0.00
18/04/2018	R208 On 02-August-18	7.13	Put	Bond Future	389	0	0	0	0.00
18/04/2018	R208 On 01-November-18			Bond Future	7.07	99.9248	99.9910	99.9248	0.00
18/04/2018	R208 On 01-November-18	7.11	Call	Bond Future	636	1	1	1	0.00
18/04/2018	R208 On 01-November-18	7.10	Call	Bond Future	624	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2018	R208 On 01-November-18	7.12	Call	Bond Future	649	1	1	1	0.00
18/04/2018	R208 On 01-November-18	7.12	Put	Bond Future	532	1	1	1	0.00
18/04/2018	R208 On 01-November-18	7.10	Put	Bond Future	550	1	1	1	0.00
18/04/2018	R208 On 01-November-18	7.11	Put	Bond Future	540	1	1	1	0.00
18/04/2018	R208 On 07-February-19			Bond Future	7.02	101.9072	101.9738	101.9072	0.00
18/04/2018	R208 On 07-February-19	7.07	Call	Bond Future	736	1	1	1	0.00
18/04/2018	R208 On 07-February-19	7.08	Call	Bond Future	748	1	1	1	0.00
18/04/2018	R208 On 07-February-19	7.06	Call	Bond Future	725	1	1	1	0.00
18/04/2018	R208 On 07-February-19	7.06	Put	Bond Future	641	1	1	1	0.00
18/04/2018	R208 On 07-February-19	7.08	Put	Bond Future	625	1	1	1	0.00
18/04/2018	R208 On 07-February-19	7.07	Put	Bond Future	632	1	1	1	0.00
18/04/2018	R209 On 03-May-18			Bond Future	8.77	77.7322	78.0772	77.7322	88,193.00
18/04/2018	R209 On 03-May-18	9.85	Call	Bond Future	7449	7	7	7	0.00
18/04/2018	R209 On 03-May-18	9.86	Call	Bond Future	7513	7	8	7	0.00
18/04/2018	R209 On 03-May-18	9.84	Call	Bond Future	7385	7	7	7	0.00
18/04/2018	R209 On 03-May-18	10.00	Call	Bond Future	8400	8	8	8	0.00
18/04/2018	R209 On 03-May-18	10.73	Call	Bond Future	12762	12	13	12	0.00
18/04/2018	R209 On 03-May-18	10.22	Call	Bond Future	9760	9	10	9	0.00
18/04/2018	R209 On 03-May-18	9.75	Call	Bond Future	6804	6	7	6	435.00
18/04/2018	R209 On 03-May-18	9.19	Call	Bond Future	3066	3	3	3	250.00
18/04/2018	R209 On 03-May-18	9.47	Call	Bond Future	4954	5	5	5	0.00
18/04/2018	R209 On 03-May-18	9.77	Call	Bond Future	6934	7	7	7	0.00
18/04/2018	R209 On 03-May-18	9.30	Call	Bond Future	3806	3	4	3	0.00
18/04/2018	R209 On 03-May-18	8.95	Call	Bond Future	1560	1	2	1	0.00
18/04/2018	R209 On 03-May-18	8.95	Put	Bond Future	249	0	0	0	0.00
18/04/2018	R209 On 03-May-18	9.77	Put	Bond Future	0	0	0	0	250.00
18/04/2018	R209 On 03-May-18	9.30	Put	Bond Future	17	0	0	0	0.00
18/04/2018	R209 On 03-May-18	9.47	Put	Bond Future	4	0	0	0	250.00
18/04/2018	R209 On 03-May-18	9.19	Put	Bond Future	43	0	0	0	0.00
18/04/2018	R209 On 03-May-18	10.22	Put	Bond Future	0	0	0	0	435.00
18/04/2018	R209 On 03-May-18	9.75	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R209 On 03-May-18	10.73	Put	Bond Future	0	0	0	0	435.00
18/04/2018	R209 On 03-May-18	10.00	Put	Bond Future	0	0	0	0	11,067.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2018	R209 On 03-May-18	9.84	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R209 On 03-May-18	9.86	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R209 On 03-May-18	9.85	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R209 On 02-August-18			Bond Future	8.81	79.1289	79.4800	79.1289	833.00
18/04/2018	R209 On 02-August-18	9.66	Call	Bond Future	6343	6	6	6	435.00
18/04/2018	R209 On 02-August-18	9.43	Call	Bond Future	5055	5	5	5	0.00
18/04/2018	R209 On 02-August-18	10.84	Call	Bond Future	13083	13	13	13	0.00
18/04/2018	R209 On 02-August-18	10.21	Call	Bond Future	9506	9	10	9	0.00
18/04/2018	R209 On 02-August-18	8.49	Call	Bond Future	1042	1	1	1	500.00
18/04/2018	R209 On 02-August-18	8.46	Call	Bond Future	966	1	1	1	5,000.00
18/04/2018	R209 On 02-August-18	8.96	Call	Bond Future	2699	3	3	3	5,000.00
18/04/2018	R209 On 02-August-18	10.38	Call	Bond Future	10484	10	10	10	0.00
18/04/2018	R209 On 02-August-18	9.21	Call	Bond Future	3891	4	4	4	0.00
18/04/2018	R209 On 02-August-18	8.83	Call	Bond Future	2157	2	2	2	0.00
18/04/2018	R209 On 02-August-18	10.40	Call	Bond Future	10598	10	11	10	0.00
18/04/2018	R209 On 02-August-18	10.39	Call	Bond Future	10541	10	11	10	0.00
18/04/2018	R209 On 02-August-18	10.39	Put	Bond Future	71	0	0	0	0.00
18/04/2018	R209 On 02-August-18	10.40	Put	Bond Future	68	0	0	0	0.00
18/04/2018	R209 On 02-August-18	8.83	Put	Bond Future	2006	2	2	2	500.00
18/04/2018	R209 On 02-August-18	9.21	Put	Bond Future	1021	1	1	1	500.00
18/04/2018	R209 On 02-August-18	10.38	Put	Bond Future	73	0	0	0	0.00
18/04/2018	R209 On 02-August-18	8.96	Put	Bond Future	1602	2	2	2	0.00
18/04/2018	R209 On 02-August-18	8.46	Put	Bond Future	3605	4	4	4	0.00
18/04/2018	R209 On 02-August-18	10.21	Put	Bond Future	118	0	0	0	435.00
18/04/2018	R209 On 02-August-18	8.49	Put	Bond Future	3450	4	3	4	0.00
18/04/2018	R209 On 02-August-18	10.84	Put	Bond Future	17	0	0	0	435.00
18/04/2018	R209 On 02-August-18	9.43	Put	Bond Future	674	1	1	1	5,000.00
18/04/2018	R209 On 02-August-18	9.66	Put	Bond Future	430	0	0	0	0.00
18/04/2018	R209 On 01-November-18			Bond Future	8.85	77.4185	77.7755	77.4185	0.00
18/04/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	76888	77	77	77	0.00
18/04/2018	R209 On 01-November-18	9.34	Call	Bond Future	5088	5	5	5	0.00
18/04/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	76888	77	77	77	0.00
18/04/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	76888	77	77	77	0.00
18/04/2018	R209 On 01-November-18	9.97	Call	Bond Future	8324	8	8	8	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
18/04/2018	R209 On 01-November-18	9.94	Call	Bond Future	8164	8	8	8	0.00
18/04/2018	R209 On 01-November-18	10.57	Call	Bond Future	11476	11	11	11	0.00
18/04/2018	R209 On 01-November-18	10.57	Put	Bond Future	262	0	0	0	0.00
18/04/2018	R209 On 01-November-18	9.94	Put	Bond Future	754	1	1	1	0.00
18/04/2018	R209 On 01-November-18	9.97	Put	Bond Future	726	1	1	1	0.00
18/04/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R209 On 01-November-18	9.34	Put	Bond Future	1611	2	2	2	0.00
18/04/2018	R209 On 07-February-19			Bond Future	8.89	78.9543	79.3177	78.9543	0.00
18/04/2018	R209 On 07-February-19	8.95	Call	Bond Future	4025	4	4	4	0.00
18/04/2018	R209 On 07-February-19	8.96	Call	Bond Future	4063	4	4	4	0.00
18/04/2018	R209 On 07-February-19	8.97	Call	Bond Future	4102	4	4	4	0.00
18/04/2018	R209 On 07-February-19	8.97	Put	Bond Future	3512	4	4	4	0.00
18/04/2018	R209 On 07-February-19	8.96	Put	Bond Future	3544	4	4	4	0.00
18/04/2018	R209 On 07-February-19	8.95	Put	Bond Future	3577	4	4	4	0.00
18/04/2018	R210 On 03-May-18			Bond Future	189.48	189.4947	189.4752	189.4947	1,460.00
18/04/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
18/04/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
18/04/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
18/04/2018	R210 On 03-May-18	191.46	Put	Bond Future	1985	2	2	2	0.00
18/04/2018	R210 On 03-May-18	191.44	Put	Bond Future	1965	2	2	2	0.00
18/04/2018	R210 On 03-May-18	191.45	Put	Bond Future	1975	2	2	2	0.00
18/04/2018	R210 On 02-August-18			Bond Future	192.94	192.9598	192.9383	192.9598	699.00
18/04/2018	R210 On 01-November-18			Bond Future	193.98	194.0028	193.9812	194.0028	0.00
18/04/2018	R210 On 07-February-19			Bond Future	197.90	197.9219	197.8978	197.9219	0.00
18/04/2018	R212 On 03-May-18			Bond Future	155.36	155.3797	155.3583	155.3797	3,848.00
18/04/2018	R212 On 03-May-18	154.29	Call	Bond Future	1068	1	1	1	0.00
18/04/2018	R212 On 03-May-18	154.30	Call	Bond Future	1058	1	1	1	0.00
18/04/2018	R212 On 03-May-18	154.28	Call	Bond Future	1078	1	1	1	0.00
18/04/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R212 On 03-May-18	154.30	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
18/04/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R212 On 02-August-18			Bond Future	156.10	156.1189	156.0960	156.1189	1,526.00
18/04/2018	R212 On 01-November-18			Bond Future	158.96	158.9858	158.9625	158.9858	0.00
18/04/2018	R212 On 07-February-19			Bond Future	160.02	160.0436	160.0181	160.0436	0.00
18/04/2018	R213 On 03-May-18			Bond Future	8.50	89.4555	89.7496	89.4555	45,155.00
18/04/2018	R213 On 03-May-18	9.57	Call	Bond Future	7204	7	7	7	0.00
18/04/2018	R213 On 03-May-18	9.56	Call	Bond Future	7141	7	7	7	0.00
18/04/2018	R213 On 03-May-18	9.58	Call	Bond Future	7267	7	7	7	0.00
18/04/2018	R213 On 03-May-18	9.58	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R213 On 03-May-18	9.56	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R213 On 03-May-18	9.57	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R213 On 02-August-18			Bond Future	8.53	91.0627	91.3621	91.0627	1.00
18/04/2018	R213 On 02-August-18	9.06	Call	Bond Future	4316	4	4	4	0.00
18/04/2018	R213 On 02-August-18	9.07	Call	Bond Future	4368	4	4	4	0.00
18/04/2018	R213 On 02-August-18	9.05	Call	Bond Future	4264	4	4	4	0.00
18/04/2018	R213 On 02-August-18	9.05	Put	Bond Future	734	1	1	1	0.00
18/04/2018	R213 On 02-August-18	9.07	Put	Bond Future	705	1	1	1	0.00
18/04/2018	R213 On 02-August-18	9.06	Put	Bond Future	719	1	1	1	0.00
18/04/2018	R213 On 01-November-18			Bond Future	8.57	89.1703	89.4745	89.1703	0.00
18/04/2018	R213 On 01-November-18	8.65	Call	Bond Future	3035	3	3	3	0.00
18/04/2018	R213 On 01-November-18	8.64	Call	Bond Future	2996	3	3	3	0.00
18/04/2018	R213 On 01-November-18	8.66	Call	Bond Future	3074	3	3	3	0.00
18/04/2018	R213 On 01-November-18	8.66	Put	Bond Future	2457	3	2	3	0.00
18/04/2018	R213 On 01-November-18	8.64	Put	Bond Future	2516	3	3	3	0.00
18/04/2018	R213 On 01-November-18	8.65	Put	Bond Future	2486	3	2	3	0.00
18/04/2018	R213 On 07-February-19			Bond Future	8.61	90.9394	91.2488	90.9394	0.00
18/04/2018	R213 On 07-February-19	8.69	Call	Bond Future	3769	4	4	4	0.00
18/04/2018	R213 On 07-February-19	8.70	Call	Bond Future	3806	4	4	4	0.00
18/04/2018	R213 On 07-February-19	8.68	Call	Bond Future	3732	4	4	4	0.00
18/04/2018	R213 On 07-February-19	8.68	Put	Bond Future	3269	3	3	3	0.00
18/04/2018	R213 On 07-February-19	8.70	Put	Bond Future	3208	3	3	3	0.00
18/04/2018	R213 On 07-February-19	8.69	Put	Bond Future	3238	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2018	R214 On 03-May-18			Bond Future	8.90	77.7559	77.9243	77.7559	44,708.00
18/04/2018	R214 On 03-May-18	9.98	Call	Bond Future	7813	8	8	8	0.00
18/04/2018	R214 On 03-May-18	9.97	Call	Bond Future	7747	8	8	8	0.00
18/04/2018	R214 On 03-May-18	9.99	Call	Bond Future	7880	8	8	8	0.00
18/04/2018	R214 On 03-May-18	9.99	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R214 On 03-May-18	9.97	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R214 On 03-May-18	9.98	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R214 On 02-August-18			Bond Future	8.94	79.1530	79.3244	79.1530	15.00
18/04/2018	R214 On 02-August-18	8.95	Call	Bond Future	2293	2	2	2	0.00
18/04/2018	R214 On 02-August-18	8.96	Call	Bond Future	2335	2	2	2	0.00
18/04/2018	R214 On 02-August-18	8.94	Call	Bond Future	2252	2	2	2	0.00
18/04/2018	R214 On 02-August-18	8.94	Put	Bond Future	2245	2	2	2	0.00
18/04/2018	R214 On 02-August-18	8.96	Put	Bond Future	2172	2	2	2	0.00
18/04/2018	R214 On 02-August-18	8.95	Put	Bond Future	2208	2	2	2	0.00
18/04/2018	R214 On 01-November-18			Bond Future	8.98	77.2975	77.4715	77.2975	0.00
18/04/2018	R214 On 01-November-18	8.99	Call	Bond Future	3222	3	3	3	0.00
18/04/2018	R214 On 01-November-18	8.98	Call	Bond Future	3182	3	3	3	0.00
18/04/2018	R214 On 01-November-18	9.00	Call	Bond Future	3262	3	3	3	0.00
18/04/2018	R214 On 01-November-18	9.00	Put	Bond Future	3095	3	3	3	0.00
18/04/2018	R214 On 01-November-18	8.98	Put	Bond Future	3169	3	3	3	0.00
18/04/2018	R214 On 01-November-18	8.99	Put	Bond Future	3132	3	3	3	0.00
18/04/2018	R214 On 07-February-19			Bond Future	9.02	78.8310	79.0077	78.8310	0.00
18/04/2018	R214 On 07-February-19	9.04	Call	Bond Future	4149	4	4	4	0.00
18/04/2018	R214 On 07-February-19	9.05	Call	Bond Future	4190	4	4	4	0.00
18/04/2018	R214 On 07-February-19	9.03	Call	Bond Future	4109	4	4	4	0.00
18/04/2018	R214 On 07-February-19	9.03	Put	Bond Future	4039	4	4	4	0.00
18/04/2018	R214 On 07-February-19	9.05	Put	Bond Future	3966	4	4	4	0.00
18/04/2018	R214 On 07-February-19	9.04	Put	Bond Future	4002	4	4	4	0.00
18/04/2018	R248 On 03-May-18			Bond Future	8.93	99.5702	99.7369	99.5702	90,928.00
18/04/2018	R248 On 03-May-18	10.06	Call	Bond Future	10445	10	10	10	0.00
18/04/2018	R248 On 03-May-18	10.05	Call	Bond Future	10362	10	10	10	0.00
18/04/2018	R248 On 03-May-18	10.07	Call	Bond Future	10529	10	11	10	0.00
18/04/2018	R248 On 03-May-18	10.07	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
18/04/2018	R248 On 03-May-18	10.05	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R248 On 03-May-18	10.06	Put	Bond Future	0	0	0	0	0.00
18/04/2018	R248 On 02-August-18			Bond Future	8.97	101.3592	101.5290	101.3592	0.00
18/04/2018	R248 On 02-August-18	8.98	Call	Bond Future	3006	3	3	3	0.00
18/04/2018	R248 On 02-August-18	8.99	Call	Bond Future	3060	3	3	3	0.00
18/04/2018	R248 On 02-August-18	8.97	Call	Bond Future	2953	3	3	3	0.00
18/04/2018	R248 On 02-August-18	8.97	Put	Bond Future	2948	3	3	3	0.00
18/04/2018	R248 On 02-August-18	8.99	Put	Bond Future	2853	3	3	3	0.00
18/04/2018	R248 On 02-August-18	8.98	Put	Bond Future	2900	3	3	3	0.00
18/04/2018	R248 On 01-November-18			Bond Future	9.01	98.7671	98.9394	98.7671	0.00
18/04/2018	R248 On 01-November-18	9.02	Call	Bond Future	4264	4	4	4	0.00
18/04/2018	R248 On 01-November-18	9.01	Call	Bond Future	4212	4	4	4	0.00
18/04/2018	R248 On 01-November-18	9.03	Call	Bond Future	4316	4	4	4	0.00
18/04/2018	R248 On 01-November-18	9.03	Put	Bond Future	4105	4	4	4	0.00
18/04/2018	R248 On 01-November-18	9.01	Put	Bond Future	4202	4	4	4	0.00
18/04/2018	R248 On 01-November-18	9.02	Put	Bond Future	4154	4	4	4	0.00
18/04/2018	R248 On 07-February-19			Bond Future	9.05	100.7266	100.9012	100.7266	0.00
18/04/2018	R248 On 07-February-19	9.06	Call	Bond Future	5427	5	5	5	0.00
18/04/2018	R248 On 07-February-19	9.07	Call	Bond Future	5479	5	5	5	0.00
18/04/2018	R248 On 07-February-19	9.05	Call	Bond Future	5375	5	5	5	0.00
18/04/2018	R248 On 07-February-19	9.05	Put	Bond Future	5393	5	5	5	0.00
18/04/2018	R248 On 07-February-19	9.07	Put	Bond Future	5298	5	5	5	0.00
18/04/2018	R248 On 07-February-19	9.06	Put	Bond Future	5345	5	5	5	0.00