



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: 05/01/2018 TO: 05/01/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	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
05/01/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	2025 On 01-February-18			Bond Future	130.75	130.7604	130.7548	130.7604	1,070.00
05/01/2018	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
05/01/2018	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
05/01/2018	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
05/01/2018	2025 On 01-February-18	133.90	Put	Bond Future	3145	3	3	3	0.00
05/01/2018	2025 On 01-February-18	133.88	Put	Bond Future	3125	3	3	3	0.00
05/01/2018	2025 On 01-February-18	133.89	Put	Bond Future	3135	3	3	3	0.00
05/01/2018	2025 On 03-May-18			Bond Future	133.21	133.2110	133.2053	133.2110	0.00
05/01/2018	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
05/01/2018	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
05/01/2018	2025 On 03-May-18	133.20	Call	Bond Future	5	0	0	0	0.00
05/01/2018	2025 On 03-May-18	133.21	Put	Bond Future	5	0	0	0	0.00
05/01/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
05/01/2018	2025 On 03-May-18	133.22	Put	Bond Future	15	0	0	0	0.00
05/01/2018	2025 On 02-August-18			Bond Future	135.68	135.6874	135.6809	135.6874	0.00
05/01/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
05/01/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
05/01/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
05/01/2018	2025 On 02-August-18	136.66	Put	Bond Future	979	1	1	1	0.00
05/01/2018	2025 On 02-August-18	136.67	Put	Bond Future	989	1	1	1	0.00
05/01/2018	2025 On 02-August-18	136.65	Put	Bond Future	969	1	1	1	0.00
05/01/2018	2029 On 01-February-18			Bond Future	101.02	101.0281	101.0243	101.0281	1,370.00
05/01/2018	2029 On 03-May-18			Bond Future	101.90	101.9033	101.8995	101.9033	0.00
05/01/2018	2029 On 02-August-18			Bond Future	103.83	103.8318	103.8273	103.8318	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
05/01/2018	2030 On 01-February-18			Bond Future	9.14	91.7794	91.9204	91.7794	71,083.00
05/01/2018	2030 On 01-February-18	9.38	Call	Bond Future	1598	1	2	1	0.00
05/01/2018	2030 On 01-February-18	9.39	Call	Bond Future	1664	2	2	2	0.00
05/01/2018	2030 On 01-February-18	9.37	Call	Bond Future	1532	1	2	1	0.00
05/01/2018	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
05/01/2018	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
05/01/2018	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
05/01/2018	2030 On 03-May-18			Bond Future	9.20	93.4946	93.6383	93.4946	0.00
05/01/2018	2030 On 03-May-18	9.49	Call	Bond Future	1928	2	2	2	0.00
05/01/2018	2030 On 03-May-18	9.51	Call	Bond Future	2057	2	2	2	0.00
05/01/2018	2030 On 03-May-18	9.50	Call	Bond Future	1993	2	2	2	0.00
05/01/2018	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
05/01/2018	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
05/01/2018	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
05/01/2018	2030 On 02-August-18			Bond Future	9.25	91.2433	91.3898	91.2433	0.00
05/01/2018	2030 On 02-August-18	9.46	Call	Bond Future	1334	1	1	1	0.00
05/01/2018	2030 On 02-August-18	9.47	Call	Bond Future	1398	1	1	1	0.00
05/01/2018	2030 On 02-August-18	9.45	Call	Bond Future	1269	1	1	1	0.00
05/01/2018	2030 On 02-August-18	9.47	Put	Bond Future	0	0	0	0	0.00
05/01/2018	2030 On 02-August-18	9.45	Put	Bond Future	0	0	0	0	0.00
05/01/2018	2030 On 02-August-18	9.46	Put	Bond Future	0	0	0	0	0.00
05/01/2018	2032 On 01-February-18			Bond Future	9.32	94.4542	94.6065	94.4542	38,482.00
05/01/2018	2032 On 01-February-18	9.57	Call	Bond Future	2467	2	2	2	0.00
05/01/2018	2032 On 01-February-18	9.30	Call	Bond Future	1293	1	1	1	7,800.00
05/01/2018	2032 On 01-February-18	9.56	Call	Bond Future	2417	2	2	2	0.00
05/01/2018	2032 On 01-February-18	9.20	Call	Bond Future	964	1	1	1	7,500.00
05/01/2018	2032 On 01-February-18	9.45	Call	Bond Future	1898	2	2	2	750.00
05/01/2018	2032 On 01-February-18	9.40	Call	Bond Future	1682	2	2	2	6,800.00
05/01/2018	2032 On 01-February-18	9.55	Call	Bond Future	2368	2	2	2	0.00
05/01/2018	2032 On 01-February-18	9.20	Put	Bond Future	1829	2	2	2	0.00
05/01/2018	2032 On 01-February-18	9.56	Put	Bond Future	668	1	1	1	0.00
05/01/2018	2032 On 01-February-18	9.45	Put	Bond Future	936	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
05/01/2018	2032 On 01-February-18	9.40	Put	Bond Future	1082	1	1	1	0.00
05/01/2018	2032 On 01-February-18	9.55	Put	Bond Future	690	1	1	1	0.00
05/01/2018	2032 On 01-February-18	9.57	Put	Bond Future	647	1	1	1	0.00
05/01/2018	2032 On 01-February-18	9.30	Put	Bond Future	1422	2	1	2	0.00
05/01/2018	2032 On 03-May-18			Bond Future	9.37	92.0622	92.2172	92.0622	0.00
05/01/2018	2032 On 03-May-18	9.70	Call	Bond Future	4357	4	4	4	0.00
05/01/2018	2032 On 03-May-18	9.71	Call	Bond Future	4401	4	4	4	0.00
05/01/2018	2032 On 03-May-18	9.72	Call	Bond Future	4445	4	4	4	0.00
05/01/2018	2032 On 03-May-18	9.72	Put	Bond Future	1990	2	2	2	0.00
05/01/2018	2032 On 03-May-18	9.70	Put	Bond Future	2040	2	2	2	0.00
05/01/2018	2032 On 03-May-18	9.71	Put	Bond Future	2015	2	2	2	0.00
05/01/2018	2032 On 02-August-18			Bond Future	9.43	93.7895	93.9476	93.7895	0.00
05/01/2018	2032 On 02-August-18	9.68	Call	Bond Future	4830	5	5	5	0.00
05/01/2018	2032 On 02-August-18	9.67	Call	Bond Future	4789	5	5	5	0.00
05/01/2018	2032 On 02-August-18	9.66	Call	Bond Future	4748	5	5	5	0.00
05/01/2018	2032 On 02-August-18	9.67	Put	Bond Future	3091	3	3	3	0.00
05/01/2018	2032 On 02-August-18	9.66	Put	Bond Future	3120	3	3	3	0.00
05/01/2018	2032 On 02-August-18	9.68	Put	Bond Future	3063	3	3	3	0.00
05/01/2018	2033 On 01-February-18			Bond Future	105.41	105.6839	105.4082	105.6839	5,730.00
05/01/2018	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
05/01/2018	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
05/01/2018	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
05/01/2018	2033 On 01-February-18	109.65	Put	Bond Future	4242	4	4	4	0.00
05/01/2018	2033 On 01-February-18	109.66	Put	Bond Future	4252	4	4	4	0.00
05/01/2018	2033 On 01-February-18	109.64	Put	Bond Future	4232	4	4	4	0.00
05/01/2018	2033 On 03-May-18			Bond Future	106.30	106.5766	106.2957	106.5766	0.00
05/01/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
05/01/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
05/01/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
05/01/2018	2033 On 03-May-18	107.69	Put	Bond Future	1394	1	1	1	0.00
05/01/2018	2033 On 03-May-18	107.70	Put	Bond Future	1404	1	1	1	0.00
05/01/2018	2033 On 03-May-18	107.71	Put	Bond Future	1414	1	1	1	0.00
05/01/2018	2033 On 02-August-18			Bond Future	108.31	108.5934	108.3067	108.5934	0.00

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05/01/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
05/01/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
05/01/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
05/01/2018	2033 On 02-August-18	109.93	Put	Bond Future	1623	1	2	1	0.00
05/01/2018	2033 On 02-August-18	109.94	Put	Bond Future	1633	1	2	1	0.00
05/01/2018	2033 On 02-August-18	109.92	Put	Bond Future	1613	1	2	1	0.00
05/01/2018	2037 On 01-February-18			Bond Future	9.67	90.1019	90.0670	90.1019	43,916.00
05/01/2018	2037 On 01-February-18	9.88	Call	Bond Future	2495	3	2	3	2,000.00
05/01/2018	2037 On 01-February-18	9.82	Call	Bond Future	2193	2	2	2	0.00
05/01/2018	2037 On 01-February-18	9.83	Call	Bond Future	2242	2	2	2	0.00
05/01/2018	2037 On 01-February-18	9.81	Call	Bond Future	2144	2	2	2	0.00
05/01/2018	2037 On 01-February-18	10.32	Call	Bond Future	5137	5	5	5	0.00
05/01/2018	2037 On 01-February-18	10.72	Call	Bond Future	7820	8	8	8	0.00
05/01/2018	2037 On 01-February-18	10.72	Put	Bond Future	34	0	0	0	2,000.00
05/01/2018	2037 On 01-February-18	10.32	Put	Bond Future	183	0	0	0	2,000.00
05/01/2018	2037 On 01-February-18	9.83	Put	Bond Future	971	1	1	1	0.00
05/01/2018	2037 On 01-February-18	9.81	Put	Bond Future	1029	1	1	1	0.00
05/01/2018	2037 On 01-February-18	9.88	Put	Bond Future	837	1	1	1	0.00
05/01/2018	2037 On 01-February-18	9.82	Put	Bond Future	1000	1	1	1	0.00
05/01/2018	2037 On 03-May-18			Bond Future	9.73	91.7858	91.7503	91.7858	0.00
05/01/2018	2037 On 03-May-18	9.97	Call	Bond Future	4428	4	4	4	0.00
05/01/2018	2037 On 03-May-18	9.99	Call	Bond Future	4519	5	5	5	0.00
05/01/2018	2037 On 03-May-18	9.98	Call	Bond Future	4474	5	4	5	0.00
05/01/2018	2037 On 03-May-18	9.98	Put	Bond Future	2538	3	3	3	0.00
05/01/2018	2037 On 03-May-18	9.97	Put	Bond Future	2569	3	3	3	0.00
05/01/2018	2037 On 03-May-18	9.99	Put	Bond Future	2508	3	3	3	0.00
05/01/2018	2037 On 02-August-18			Bond Future	9.79	89.2520	89.2160	89.2520	0.00
05/01/2018	2037 On 02-August-18	9.95	Call	Bond Future	5046	5	5	5	0.00
05/01/2018	2037 On 02-August-18	9.96	Call	Bond Future	5088	5	5	5	0.00
05/01/2018	2037 On 02-August-18	9.97	Call	Bond Future	5131	5	5	5	0.00
05/01/2018	2037 On 02-August-18	9.97	Put	Bond Future	3770	4	4	4	0.00
05/01/2018	2037 On 02-August-18	9.95	Put	Bond Future	3837	4	4	4	0.00
05/01/2018	2037 On 02-August-18	9.96	Put	Bond Future	3803	4	4	4	0.00

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05/01/2018	2038 On 01-February-18			Bond Future	127.87	127.8756	127.8705	127.8756	19,909.00
05/01/2018	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
05/01/2018	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
05/01/2018	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
05/01/2018	2038 On 01-February-18	136.93	Put	Bond Future	9060	9	9	9	0.00
05/01/2018	2038 On 01-February-18	136.95	Put	Bond Future	9080	9	9	9	0.00
05/01/2018	2038 On 01-February-18	136.94	Put	Bond Future	9070	9	9	9	0.00
05/01/2018	2038 On 03-May-18			Bond Future	130.27	130.2720	130.2669	130.2720	0.00
05/01/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
05/01/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
05/01/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
05/01/2018	2038 On 03-May-18	132.27	Put	Bond Future	2003	2	2	2	0.00
05/01/2018	2038 On 03-May-18	132.29	Put	Bond Future	2023	2	2	2	0.00
05/01/2018	2038 On 03-May-18	132.28	Put	Bond Future	2013	2	2	2	0.00
05/01/2018	2038 On 02-August-18			Bond Future	132.68	132.6872	132.6814	132.6872	0.00
05/01/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
05/01/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
05/01/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
05/01/2018	2038 On 02-August-18	134.53	Put	Bond Future	1849	2	2	2	0.00
05/01/2018	2038 On 02-August-18	134.54	Put	Bond Future	1859	2	2	2	0.00
05/01/2018	2038 On 02-August-18	134.55	Put	Bond Future	1869	2	2	2	0.00
05/01/2018	2040 On 01-February-18			Bond Future	9.75	93.4108	93.3736	93.4108	27,816.00
05/01/2018	2040 On 01-February-18	9.87	Call	Bond Future	2195	2	2	2	0.00
05/01/2018	2040 On 01-February-18	9.89	Call	Bond Future	2296	2	2	2	0.00
05/01/2018	2040 On 01-February-18	9.88	Call	Bond Future	2245	2	2	2	0.00
05/01/2018	2040 On 01-February-18	9.88	Put	Bond Future	1179	1	1	1	0.00
05/01/2018	2040 On 01-February-18	9.89	Put	Bond Future	1147	1	1	1	0.00
05/01/2018	2040 On 01-February-18	9.87	Put	Bond Future	1213	1	1	1	0.00
05/01/2018	2040 On 03-May-18			Bond Future	9.81	95.1565	95.1186	95.1565	0.00
05/01/2018	2040 On 03-May-18	10.07	Call	Bond Future	4871	5	5	5	0.00
05/01/2018	2040 On 03-May-18	10.08	Call	Bond Future	4920	5	5	5	0.00
05/01/2018	2040 On 03-May-18	10.00	Call	Bond Future	4538	5	5	5	1,500.00

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05/01/2018	2040 On 03-May-18	9.00	Call	Bond Future	1132	1	1	1	1,500.00
05/01/2018	2040 On 03-May-18	10.06	Call	Bond Future	4823	5	5	5	0.00
05/01/2018	2040 On 03-May-18	10.06	Put	Bond Future	2800	3	3	3	0.00
05/01/2018	2040 On 03-May-18	9.00	Put	Bond Future	8401	8	8	8	0.00
05/01/2018	2040 On 03-May-18	10.00	Put	Bond Future	3003	3	3	3	0.00
05/01/2018	2040 On 03-May-18	10.07	Put	Bond Future	2767	3	3	3	0.00
05/01/2018	2040 On 03-May-18	10.08	Put	Bond Future	2735	3	3	3	0.00
05/01/2018	2040 On 02-August-18			Bond Future	9.88	92.4356	92.3971	92.4356	0.00
05/01/2018	2040 On 02-August-18	10.05	Call	Bond Future	5550	6	6	6	0.00
05/01/2018	2040 On 02-August-18	10.04	Call	Bond Future	5505	6	6	6	0.00
05/01/2018	2040 On 02-August-18	10.03	Call	Bond Future	5461	5	5	5	0.00
05/01/2018	2040 On 02-August-18	10.04	Put	Bond Future	4180	4	4	4	0.00
05/01/2018	2040 On 02-August-18	10.03	Put	Bond Future	4216	4	4	4	0.00
05/01/2018	2040 On 02-August-18	10.05	Put	Bond Future	4144	4	4	4	0.00
05/01/2018	2044 On 01-February-18			Bond Future	9.80	90.3313	90.2936	90.3313	21,014.00
05/01/2018	2044 On 01-February-18	9.89	Call	Bond Future	2082	2	2	2	0.00
05/01/2018	2044 On 01-February-18	9.90	Call	Bond Future	2131	2	2	2	0.00
05/01/2018	2044 On 01-February-18	9.91	Call	Bond Future	2180	2	2	2	0.00
05/01/2018	2044 On 01-February-18	9.91	Put	Bond Future	1271	1	1	1	0.00
05/01/2018	2044 On 01-February-18	9.89	Put	Bond Future	1342	1	1	1	0.00
05/01/2018	2044 On 01-February-18	9.90	Put	Bond Future	1306	1	1	1	0.00
05/01/2018	2044 On 03-May-18			Bond Future	9.86	92.0195	91.9811	92.0195	0.00
05/01/2018	2044 On 03-May-18	10.11	Call	Bond Future	4906	5	5	5	0.00
05/01/2018	2044 On 03-May-18	10.10	Call	Bond Future	4858	5	5	5	0.00
05/01/2018	2044 On 03-May-18	10.09	Call	Bond Future	4810	5	5	5	0.00
05/01/2018	2044 On 03-May-18	10.10	Put	Bond Future	2887	3	3	3	0.00
05/01/2018	2044 On 03-May-18	10.09	Put	Bond Future	2921	3	3	3	0.00
05/01/2018	2044 On 03-May-18	10.11	Put	Bond Future	2854	3	3	3	0.00
05/01/2018	2044 On 02-August-18			Bond Future	9.93	89.3649	89.3259	89.3649	0.00
05/01/2018	2044 On 02-August-18	10.05	Call	Bond Future	5437	5	5	5	0.00
05/01/2018	2044 On 02-August-18	10.07	Call	Bond Future	5526	6	6	6	0.00
05/01/2018	2044 On 02-August-18	10.06	Call	Bond Future	5482	6	5	6	0.00
05/01/2018	2044 On 02-August-18	10.06	Put	Bond Future	4364	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2018	2044 On 02-August-18	10.07	Put	Bond Future	4327	4	4	4	0.00
05/01/2018	2044 On 02-August-18	10.05	Put	Bond Future	4401	4	4	4	0.00
05/01/2018	2046 On 01-February-18			Bond Future	125.68	125.6830	125.6783	125.6830	21,632.00
05/01/2018	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
05/01/2018	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
05/01/2018	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
05/01/2018	2046 On 01-February-18	132.90	Put	Bond Future	7222	7	7	7	0.00
05/01/2018	2046 On 01-February-18	132.91	Put	Bond Future	7232	7	7	7	0.00
05/01/2018	2046 On 01-February-18	132.92	Put	Bond Future	7242	7	7	7	0.00
05/01/2018	2046 On 03-May-18			Bond Future	126.43	126.4387	126.4339	126.4387	0.00
05/01/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
05/01/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
05/01/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
05/01/2018	2046 On 03-May-18	127.94	Put	Bond Future	1506	2	2	2	0.00
05/01/2018	2046 On 03-May-18	127.95	Put	Bond Future	1516	2	2	2	0.00
05/01/2018	2046 On 03-May-18	127.93	Put	Bond Future	1496	1	1	1	0.00
05/01/2018	2046 On 02-August-18			Bond Future	128.83	128.8313	128.8258	128.8313	0.00
05/01/2018	2046 On 02-August-18	128.78	Call	Bond Future	46	0	0	0	0.00
05/01/2018	2046 On 02-August-18	128.79	Call	Bond Future	36	0	0	0	0.00
05/01/2018	2046 On 02-August-18	128.77	Call	Bond Future	56	0	0	0	0.00
05/01/2018	2046 On 02-August-18	128.79	Put	Bond Future	0	0	0	0	0.00
05/01/2018	2046 On 02-August-18	128.77	Put	Bond Future	0	0	0	0	0.00
05/01/2018	2046 On 02-August-18	128.78	Put	Bond Future	0	0	0	0	0.00
05/01/2018	2050 On 01-February-18			Bond Future	132.44	132.4417	132.4367	132.4417	24,301.00
05/01/2018	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
05/01/2018	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
05/01/2018	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
05/01/2018	2050 On 01-February-18	140.24	Put	Bond Future	7803	8	8	8	0.00
05/01/2018	2050 On 01-February-18	140.23	Put	Bond Future	7793	8	8	8	0.00
05/01/2018	2050 On 01-February-18	140.25	Put	Bond Future	7813	8	8	8	0.00
05/01/2018	2050 On 03-May-18			Bond Future	134.92	134.9236	134.9188	134.9236	0.00
05/01/2018	2050 On 03-May-18	135.61	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
05/01/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
05/01/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
05/01/2018	2050 On 03-May-18	135.63	Put	Bond Future	711	1	1	1	0.00
05/01/2018	2050 On 03-May-18	135.61	Put	Bond Future	691	1	1	1	0.00
05/01/2018	2050 On 03-May-18	135.62	Put	Bond Future	701	1	1	1	0.00
05/01/2018	2050 On 02-August-18			Bond Future	135.74	135.7438	135.7381	135.7438	0.00
05/01/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
05/01/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
05/01/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
05/01/2018	2050 On 02-August-18	137.54	Put	Bond Future	1802	2	2	2	0.00
05/01/2018	2050 On 02-August-18	137.52	Put	Bond Future	1782	2	2	2	0.00
05/01/2018	2050 On 02-August-18	137.53	Put	Bond Future	1792	2	2	2	0.00
05/01/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	AL37 On 01-February-18			Index Future	571.01	570.5920	571.0100	570.5920	0.00
05/01/2018	AL37 On 03-May-18			Index Future	581.68	581.2550	581.6810	581.2550	0.00
05/01/2018	AL37 On 02-August-18			Index Future	592.60	592.1630	592.5970	592.1630	0.00
05/01/2018	AL7T On 01-February-18			Index Future	658.64	657.8460	658.6440	657.8460	0.00
05/01/2018	AL7T On 03-May-18			Index Future	670.95	670.1400	670.9520	670.1400	0.00
05/01/2018	AL7T On 02-August-18			Index Future	683.54	682.7160	683.5440	682.7160	0.00
05/01/2018	ALBI On 01-February-18			Index Future	592.45	592.1500	592.4470	592.1500	777.00
05/01/2018	ALBI On 03-May-18			Index Future	603.52	603.2160	603.5180	603.2160	0.00
05/01/2018	ALBI On 02-August-18			Index Future	614.85	614.5360	614.8450	614.5360	0.00
05/01/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/01/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	C212 On 31-January-22			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
05/01/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2018	EL28 On 01-February-18			Bond Future	129.26	129.2584	129.2559	129.2584	0.00
05/01/2018	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
05/01/2018	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
05/01/2018	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
05/01/2018	EL28 On 01-February-18	132.30	Put	Bond Future	3044	3	3	3	0.00
05/01/2018	EL28 On 01-February-18	132.31	Put	Bond Future	3054	3	3	3	0.00
05/01/2018	EL28 On 01-February-18	132.29	Put	Bond Future	3034	3	3	3	0.00
05/01/2018	EL28 On 03-May-18			Bond Future	129.92	129.9212	129.9188	129.9212	0.00
05/01/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
05/01/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
05/01/2018	EL28 On 03-May-18	133.18	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
05/01/2018	EL28 On 03-May-18	133.18	Put	Bond Future	3261	3	3	3	0.00
05/01/2018	EL28 On 03-May-18	133.19	Put	Bond Future	3271	3	3	3	0.00
05/01/2018	EL28 On 03-May-18	133.20	Put	Bond Future	3281	3	3	3	0.00
05/01/2018	EL28 On 02-August-18			Bond Future	132.38	132.3797	132.3766	132.3797	0.00
05/01/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
05/01/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
05/01/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
05/01/2018	EL28 On 02-August-18	134.94	Put	Bond Future	2563	3	3	3	0.00
05/01/2018	EL28 On 02-August-18	134.95	Put	Bond Future	2573	3	3	3	0.00
05/01/2018	EL28 On 02-August-18	134.93	Put	Bond Future	2553	3	3	3	0.00
05/01/2018	ES33 On 01-February-18			Bond Future	10.75	78.6236	78.6305	78.6236	9,466.00
05/01/2018	ES33 On 01-February-18	10.99	Call	Bond Future	1437	1	1	1	0.00
05/01/2018	ES33 On 01-February-18	11.00	Call	Bond Future	1496	1	1	1	0.00
05/01/2018	ES33 On 01-February-18	11.01	Call	Bond Future	1555	2	2	2	0.00
05/01/2018	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
05/01/2018	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
05/01/2018	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
05/01/2018	ES33 On 03-May-18			Bond Future	10.85	76.3014	76.3084	76.3014	0.00
05/01/2018	ES33 On 03-May-18	11.20	Call	Bond Future	2065	2	2	2	0.00
05/01/2018	ES33 On 03-May-18	11.22	Call	Bond Future	2180	2	2	2	0.00
05/01/2018	ES33 On 03-May-18	11.21	Call	Bond Future	2123	2	2	2	0.00
05/01/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
05/01/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
05/01/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
05/01/2018	ES33 On 02-August-18			Bond Future	10.95	77.7330	77.7403	77.7330	0.00
05/01/2018	ES33 On 02-August-18	11.14	Call	Bond Future	1124	1	1	1	0.00
05/01/2018	ES33 On 02-August-18	11.15	Call	Bond Future	1182	1	1	1	0.00
05/01/2018	ES33 On 02-August-18	11.16	Call	Bond Future	1239	1	1	1	0.00
05/01/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
05/01/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
05/01/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
05/01/2018	ES42 On 01-February-18			Bond Future	11.04	81.1235	81.0965	81.1235	7,957.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2018	ES42 On 03-May-18			Bond Future	11.14	78.3781	78.3507	78.3781	0.00
05/01/2018	ES42 On 02-August-18			Bond Future	11.24	79.8485	79.8206	79.8485	0.00
05/01/2018	GOVI On 01-February-18			GOVI	591.21	590.8380	591.2050	590.8380	785.00
05/01/2018	GOVI On 01-February-18	581.03	Call	GOVI	101750	10	10	10	0.00
05/01/2018	GOVI On 01-February-18	581.04	Call	GOVI	101650	10	10	10	0.00
05/01/2018	GOVI On 01-February-18	581.02	Call	GOVI	101850	10	10	10	0.00
05/01/2018	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
05/01/2018	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
05/01/2018	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
05/01/2018	GOVI On 03-May-18			GOVI	602.25	601.8790	602.2530	601.8790	0.00
05/01/2018	GOVI On 03-May-18	590.29	Call	GOVI	119630	12	12	12	0.00
05/01/2018	GOVI On 03-May-18	590.27	Call	GOVI	119830	12	12	12	0.00
05/01/2018	GOVI On 03-May-18	590.28	Call	GOVI	119730	12	12	12	0.00
05/01/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
05/01/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
05/01/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
05/01/2018	GOVI On 02-August-18			GOVI	613.56	613.1750	613.5560	613.1750	0.00
05/01/2018	GOVI On 02-August-18	605.71	Call	GOVI	78460	7	8	7	0.00
05/01/2018	GOVI On 02-August-18	605.72	Call	GOVI	78360	7	8	7	0.00
05/01/2018	GOVI On 02-August-18	605.70	Call	GOVI	78560	7	8	7	0.00
05/01/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
05/01/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
05/01/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
05/01/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/01/2018	IGOV On 01-February-18			Index Future	253.70	253.7360	253.7010	253.7360	879.00
05/01/2018	IGOV On 03-May-18			Index Future	258.46	258.4920	258.4550	258.4920	269.00
05/01/2018	IGOV On 02-August-18			Index Future	263.35	263.3830	263.3450	263.3830	0.00
05/01/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
05/01/2018	IS01 On 21-June-18			Interest Rate Swap	99.86	99.8600	99.8600	99.8600	0.00
05/01/2018	IS01 On 20-September-18			Interest Rate Swap	99.98	99.9700	99.9800	99.9700	0.00
05/01/2018	IS01 On 20-December-18			Interest Rate Swap	100.40	100.3800	100.4000	100.3800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2018	IS01 On 22-March-19			Interest Rate Swap	99.38	99.3600	99.3800	99.3600	0.00
05/01/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
05/01/2018	IS02 On 15-June-18			Interest Rate Swap	98.56	98.5500	98.5600	98.5500	0.00
05/01/2018	IS02 On 21-September-18			Interest Rate Swap	98.45	98.4400	98.4500	98.4400	0.00
05/01/2018	IS02 On 21-December-18			Interest Rate Swap	98.78	98.7700	98.7800	98.7700	0.00
05/01/2018	IS02 On 15-March-19			Interest Rate Swap	99.14	99.1200	99.1400	99.1200	0.00
05/01/2018	IS02 On 21-June-19			Interest Rate Swap	99.48	99.4600	99.4800	99.4600	0.00
05/01/2018	IS02 On 20-September-19			Interest Rate Swap	99.85	99.8200	99.8500	99.8200	0.00
05/01/2018	IS02 On 20-December-19			Interest Rate Swap	100.77	100.7300	100.7700	100.7300	0.00
05/01/2018	IS02 On 23-March-20			Interest Rate Swap	98.50	98.4600	98.5000	98.4600	0.00
05/01/2018	IS05 On 17-December-20			Interest Rate Swap	95.91	95.8600	95.9100	95.8600	0.00
05/01/2018	IS05 On 16-March-21			Interest Rate Swap	95.12	95.0600	95.1200	95.0600	0.00
05/01/2018	IS05 On 15-June-21			Interest Rate Swap	94.28	94.2200	94.2800	94.2200	0.00
05/01/2018	IS05 On 21-September-21			Interest Rate Swap	94.42	94.3500	94.4200	94.3500	0.00
05/01/2018	IS05 On 21-December-21			Interest Rate Swap	96.59	96.5100	96.5900	96.5100	51.00
05/01/2018	IS05 On 15-March-22			Interest Rate Swap	96.71	96.6200	96.7100	96.6200	0.00
05/01/2018	IS05 On 21-June-22			Interest Rate Swap	97.87	97.7800	97.8700	97.7800	0.00
05/01/2018	IS05 On 20-September-22			Interest Rate Swap	100.05	99.9600	100.0500	99.9600	0.00
05/01/2018	IS05 On 20-December-22			Interest Rate Swap	101.29	101.1900	101.2900	101.1900	0.00
05/01/2018	IS05 On 22-March-23			Interest Rate Swap	96.38	96.2800	96.3800	96.2800	0.00
05/01/2018	IS10 On 17-December-25			Interest Rate Swap	94.58	94.4400	94.5800	94.4400	0.00
05/01/2018	IS10 On 16-March-26			Interest Rate Swap	91.57	91.4400	91.5700	91.4400	0.00
05/01/2018	IS10 On 15-June-26			Interest Rate Swap	90.30	90.1700	90.3000	90.1700	0.00
05/01/2018	IS10 On 21-September-26			Interest Rate Swap	92.45	92.3300	92.4500	92.3300	0.00
05/01/2018	IS10 On 21-December-26			Interest Rate Swap	96.22	96.1100	96.2200	96.1100	0.00
05/01/2018	IS10 On 15-March-27			Interest Rate Swap	94.79	94.6700	94.7900	94.6700	0.00
05/01/2018	IS10 On 21-June-27			Interest Rate Swap	96.85	96.7300	96.8500	96.7300	0.00
05/01/2018	IS10 On 20-September-27			Interest Rate Swap	100.58	100.4500	100.5800	100.4500	0.00
05/01/2018	IS10 On 20-December-27			Interest Rate Swap	100.92	100.7900	100.9200	100.7900	0.00
05/01/2018	IS10 On 22-March-28			Interest Rate Swap	96.16	96.0200	96.1600	96.0200	0.00
05/01/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	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
05/01/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
05/01/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
05/01/2018	JBAF On 17-January-18			Jibar Tradeable Future	6.96	93.0600	93.0400	93.0600	0.00
05/01/2018	JBAF On 21-February-18			Jibar Tradeable Future	6.90	93.1100	93.1000	93.1100	0.00
05/01/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.84	93.1900	93.1650	93.1900	2,500.00
05/01/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.78	93.2500	93.2200	93.2500	0.00
05/01/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.82	93.2200	93.1800	93.2200	0.00
05/01/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.89	93.1400	93.1100	93.1400	0.00
05/01/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
05/01/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.96	93.0800	93.0400	93.0800	0.00
05/01/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.04	93.0100	92.9600	93.0100	0.00
05/01/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.11	92.8900	92.8900	92.8900	0.00
05/01/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.11	92.8900	92.8900	92.8900	0.00
05/01/2018	R023 On 01-February-18			Bond Future	7.83	102.9679	103.0527	102.9679	60,572.00
05/01/2018	R023 On 01-February-18	8.32	Call	Bond Future	2059	2	2	2	0.00
05/01/2018	R023 On 01-February-18	8.33	Call	Bond Future	2095	2	2	2	0.00
05/01/2018	R023 On 01-February-18	8.31	Call	Bond Future	2024	2	2	2	0.00
05/01/2018	R023 On 01-February-18	8.31	Put	Bond Future	91	0	0	0	0.00
05/01/2018	R023 On 01-February-18	8.32	Put	Bond Future	86	0	0	0	0.00
05/01/2018	R023 On 01-February-18	8.33	Put	Bond Future	82	0	0	0	0.00
05/01/2018	R023 On 03-May-18			Bond Future	7.85	100.9622	101.0487	100.9622	0.00
05/01/2018	R023 On 03-May-18	8.27	Call	Bond Future	2349	2	2	2	0.00
05/01/2018	R023 On 03-May-18	9.19	Call	Bond Future	5235	5	5	5	0.00
05/01/2018	R023 On 03-May-18	8.29	Call	Bond Future	2403	2	2	2	0.00
05/01/2018	R023 On 03-May-18	8.28	Call	Bond Future	2376	2	2	2	0.00
05/01/2018	R023 On 03-May-18	8.29	Put	Bond Future	681	1	1	1	0.00
05/01/2018	R023 On 03-May-18	9.19	Put	Bond Future	118	0	0	0	2,500.00
05/01/2018	R023 On 03-May-18	8.28	Put	Bond Future	693	1	1	1	0.00
05/01/2018	R023 On 03-May-18	8.27	Put	Bond Future	704	1	1	1	0.00
05/01/2018	R035 On 01-February-18			Bond Future	9.56	98.1383	98.1440	98.1383	48,902.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2018	R035 On 01-February-18	9.73	Call	Bond Future	1307	1	1	1	0.00
05/01/2018	R035 On 01-February-18	9.75	Call	Bond Future	1463	1	1	1	0.00
05/01/2018	R035 On 01-February-18	9.74	Call	Bond Future	1385	1	1	1	0.00
05/01/2018	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
05/01/2018	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
05/01/2018	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
05/01/2018	R035 On 03-May-18			Bond Future	9.62	95.4720	95.4777	95.4720	0.00
05/01/2018	R035 On 03-May-18	9.90	Call	Bond Future	2153	2	2	2	0.00
05/01/2018	R035 On 03-May-18	9.91	Call	Bond Future	2229	2	2	2	0.00
05/01/2018	R035 On 03-May-18	9.89	Call	Bond Future	2077	2	2	2	0.00
05/01/2018	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
05/01/2018	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
05/01/2018	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
05/01/2018	R186 On 01-February-18			Bond Future	8.55	113.1262	113.2632	113.1262	113,476.00
05/01/2018	R186 On 01-February-18	8.50	Call	Bond Future	953	1	1	1	1,460.00
05/01/2018	R186 On 01-February-18	7.75	Call	Bond Future	23	0	0	0	1,460.00
05/01/2018	R186 On 01-February-18	8.96	Call	Bond Future	2921	3	3	3	0.00
05/01/2018	R186 On 01-February-18	9.00	Call	Bond Future	3135	3	3	3	0.00
05/01/2018	R186 On 01-February-18	9.25	Call	Bond Future	4555	4	5	4	0.00
05/01/2018	R186 On 01-February-18	8.98	Call	Bond Future	3027	3	3	3	0.00
05/01/2018	R186 On 01-February-18	8.75	Call	Bond Future	1894	2	2	2	0.00
05/01/2018	R186 On 01-February-18	9.65	Call	Bond Future	6950	7	7	7	0.00
05/01/2018	R186 On 01-February-18	8.97	Call	Bond Future	2974	3	3	3	0.00
05/01/2018	R186 On 01-February-18	8.96	Put	Bond Future	281	0	0	0	0.00
05/01/2018	R186 On 01-February-18	9.00	Put	Bond Future	239	0	0	0	6,200.00
05/01/2018	R186 On 01-February-18	8.75	Put	Bond Future	609	1	1	1	775.00
05/01/2018	R186 On 01-February-18	9.25	Put	Bond Future	79	0	0	0	775.00
05/01/2018	R186 On 01-February-18	9.65	Put	Bond Future	9	0	0	0	1,950.00
05/01/2018	R186 On 01-February-18	8.98	Put	Bond Future	259	0	0	0	0.00
05/01/2018	R186 On 01-February-18	8.97	Put	Bond Future	270	0	0	0	0.00
05/01/2018	R186 On 01-February-18	8.50	Put	Bond Future	1310	1	1	1	0.00
05/01/2018	R186 On 01-February-18	7.75	Put	Bond Future	5505	6	6	6	0.00
05/01/2018	R186 On 03-May-18			Bond Future	8.60	115.2402	115.3798	115.2402	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2018	R186 On 03-May-18	9.30	Call	Bond Future	5356	5	5	5	1,120.00
05/01/2018	R186 On 03-May-18	10.14	Call	Bond Future	9587	9	10	9	0.00
05/01/2018	R186 On 03-May-18	8.93	Call	Bond Future	3727	4	4	4	0.00
05/01/2018	R186 On 03-May-18	8.69	Call	Bond Future	2811	3	3	3	0.00
05/01/2018	R186 On 03-May-18	8.92	Call	Bond Future	3687	4	4	4	0.00
05/01/2018	R186 On 03-May-18	9.75	Call	Bond Future	7557	7	8	7	0.00
05/01/2018	R186 On 03-May-18	9.19	Call	Bond Future	4848	5	5	5	0.00
05/01/2018	R186 On 03-May-18	9.72	Call	Bond Future	7405	7	7	7	0.00
05/01/2018	R186 On 03-May-18	8.91	Call	Bond Future	3646	4	4	4	0.00
05/01/2018	R186 On 03-May-18	9.19	Put	Bond Future	1112	1	1	1	0.00
05/01/2018	R186 On 03-May-18	8.92	Put	Bond Future	1632	2	2	2	0.00
05/01/2018	R186 On 03-May-18	8.69	Put	Bond Future	2216	2	2	2	0.00
05/01/2018	R186 On 03-May-18	9.75	Put	Bond Future	441	0	0	0	3,200.00
05/01/2018	R186 On 03-May-18	8.91	Put	Bond Future	1655	2	2	2	0.00
05/01/2018	R186 On 03-May-18	9.72	Put	Bond Future	467	0	0	0	10,640.00
05/01/2018	R186 On 03-May-18	10.14	Put	Bond Future	201	0	0	0	1,120.00
05/01/2018	R186 On 03-May-18	8.93	Put	Bond Future	1610	2	2	2	0.00
05/01/2018	R186 On 03-May-18	9.30	Put	Bond Future	945	1	1	1	0.00
05/01/2018	R197 On 01-February-18			Bond Future	298.51	298.5259	298.5131	298.5259	2,350.00
05/01/2018	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
05/01/2018	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
05/01/2018	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
05/01/2018	R197 On 01-February-18	301.66	Put	Bond Future	3147	3	3	3	0.00
05/01/2018	R197 On 01-February-18	301.67	Put	Bond Future	3157	3	3	3	0.00
05/01/2018	R197 On 01-February-18	301.68	Put	Bond Future	3167	3	3	3	0.00
05/01/2018	R197 On 03-May-18			Bond Future	304.11	304.1205	304.1075	304.1205	0.00
05/01/2018	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
05/01/2018	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
05/01/2018	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
05/01/2018	R197 On 03-May-18	304.45	Put	Bond Future	343	0	0	0	0.00
05/01/2018	R197 On 03-May-18	304.46	Put	Bond Future	353	0	0	0	0.00
05/01/2018	R197 On 03-May-18	304.44	Put	Bond Future	333	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
05/01/2018	R202 On 01-February-18			Bond Future	240.35	240.3642	240.3550	240.3642	21,502.00
05/01/2018	R202 On 01-February-18	249.08	Call	Bond Future	4	0	0	0	0.00
05/01/2018	R202 On 01-February-18	249.07	Call	Bond Future	5	0	0	0	0.00
05/01/2018	R202 On 01-February-18	249.06	Call	Bond Future	5	0	0	0	0.00
05/01/2018	R202 On 01-February-18	249.07	Put	Bond Future	8720	9	9	9	0.00
05/01/2018	R202 On 01-February-18	249.06	Put	Bond Future	8710	9	9	9	0.00
05/01/2018	R202 On 01-February-18	249.08	Put	Bond Future	8729	9	9	9	0.00
05/01/2018	R202 On 03-May-18			Bond Future	244.86	244.8687	244.8596	244.8687	0.00
05/01/2018	R202 On 03-May-18	247.47	Call	Bond Future	1632	2	2	2	0.00
05/01/2018	R202 On 03-May-18	247.48	Call	Bond Future	1628	2	2	2	0.00
05/01/2018	R202 On 03-May-18	247.49	Call	Bond Future	1625	2	2	2	0.00
05/01/2018	R202 On 03-May-18	247.49	Put	Bond Future	4255	4	4	4	0.00
05/01/2018	R202 On 03-May-18	247.47	Put	Bond Future	4242	4	4	4	0.00
05/01/2018	R202 On 03-May-18	247.48	Put	Bond Future	4249	4	4	4	0.00
05/01/2018	R204 On 01-February-18			Bond Future	7.02	101.8396	101.8340	101.8396	30,625.00
05/01/2018	R204 On 01-February-18	7.25	Call	Bond Future	228	0	0	0	0.00
05/01/2018	R204 On 01-February-18	7.27	Call	Bond Future	241	0	0	0	0.00
05/01/2018	R204 On 01-February-18	7.26	Call	Bond Future	235	0	0	0	0.00
05/01/2018	R204 On 01-February-18	7.26	Put	Bond Future	34	0	0	0	0.00
05/01/2018	R204 On 01-February-18	7.27	Put	Bond Future	32	0	0	0	0.00
05/01/2018	R204 On 01-February-18	7.25	Put	Bond Future	36	0	0	0	0.00
05/01/2018	R204 On 03-May-18			Bond Future	6.80	103.7427	103.7370	103.7427	0.00
05/01/2018	R204 On 03-May-18	7.09	Call	Bond Future	271	0	0	0	0.00
05/01/2018	R204 On 03-May-18	7.10	Call	Bond Future	276	0	0	0	0.00
05/01/2018	R204 On 03-May-18	7.08	Call	Bond Future	267	0	0	0	0.00
05/01/2018	R204 On 03-May-18	7.08	Put	Bond Future	100	0	0	0	0.00
05/01/2018	R204 On 03-May-18	7.09	Put	Bond Future	98	0	0	0	0.00
05/01/2018	R204 On 03-May-18	7.10	Put	Bond Future	96	0	0	0	0.00
05/01/2018	R207 On 01-February-18			Bond Future	7.20	100.4807	100.5171	100.4807	45,523.00
05/01/2018	R207 On 01-February-18	7.60	Call	Bond Future	736	1	1	1	0.00
05/01/2018	R207 On 01-February-18	7.62	Call	Bond Future	768	1	1	1	0.00
05/01/2018	R207 On 01-February-18	7.61	Call	Bond Future	752	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
05/01/2018	R207 On 01-February-18	7.60	Put	Bond Future	32	0	0	0	0.00
05/01/2018	R207 On 01-February-18	7.62	Put	Bond Future	29	0	0	0	0.00
05/01/2018	R207 On 01-February-18	7.61	Put	Bond Future	30	0	0	0	0.00
05/01/2018	R207 On 03-May-18			Bond Future	7.16	102.3584	102.3955	102.3584	0.00
05/01/2018	R207 On 03-May-18	7.58	Call	Bond Future	872	1	1	1	0.00
05/01/2018	R207 On 03-May-18	7.57	Call	Bond Future	861	1	1	1	0.00
05/01/2018	R207 On 03-May-18	7.56	Call	Bond Future	850	1	1	1	0.00
05/01/2018	R207 On 03-May-18	7.57	Put	Bond Future	215	0	0	0	0.00
05/01/2018	R207 On 03-May-18	7.56	Put	Bond Future	219	0	0	0	0.00
05/01/2018	R207 On 03-May-18	7.58	Put	Bond Future	211	0	0	0	0.00
05/01/2018	R208 On 01-February-18			Bond Future	7.49	100.2903	100.3464	100.2903	35,538.00
05/01/2018	R208 On 01-February-18	7.84	Call	Bond Future	1042	1	1	1	0.00
05/01/2018	R208 On 01-February-18	7.85	Call	Bond Future	1065	1	1	1	0.00
05/01/2018	R208 On 01-February-18	7.83	Call	Bond Future	1019	1	1	1	0.00
05/01/2018	R208 On 01-February-18	7.83	Put	Bond Future	91	0	0	0	0.00
05/01/2018	R208 On 01-February-18	7.84	Put	Bond Future	87	0	0	0	0.00
05/01/2018	R208 On 01-February-18	7.85	Put	Bond Future	83	0	0	0	0.00
05/01/2018	R208 On 03-May-18			Bond Future	7.48	98.7631	98.8203	98.7631	0.00
05/01/2018	R208 On 03-May-18	7.77	Call	Bond Future	1227	1	1	1	0.00
05/01/2018	R208 On 03-May-18	7.79	Call	Bond Future	1260	1	1	1	0.00
05/01/2018	R208 On 03-May-18	7.78	Call	Bond Future	1243	1	1	1	0.00
05/01/2018	R208 On 03-May-18	7.79	Put	Bond Future	479	1	0	1	0.00
05/01/2018	R208 On 03-May-18	7.78	Put	Bond Future	488	1	0	1	0.00
05/01/2018	R208 On 03-May-18	7.77	Put	Bond Future	496	1	0	1	0.00
05/01/2018	R209 On 01-February-18			Bond Future	9.50	74.3597	74.3637	74.3597	146,029.00
05/01/2018	R209 On 01-February-18	9.71	Call	Bond Future	2106	2	2	2	0.00
05/01/2018	R209 On 01-February-18	9.88	Call	Bond Future	2914	3	3	3	0.00
05/01/2018	R209 On 01-February-18	9.59	Call	Bond Future	1606	2	2	2	0.00
05/01/2018	R209 On 01-February-18	9.72	Call	Bond Future	2150	2	2	2	0.00
05/01/2018	R209 On 01-February-18	9.73	Call	Bond Future	2195	2	2	2	0.00
05/01/2018	R209 On 01-February-18	9.75	Call	Bond Future	2286	2	2	2	5,000.00
05/01/2018	R209 On 01-February-18	10.10	Call	Bond Future	4082	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2018	R209 On 01-February-18	9.85	Call	Bond Future	2764	3	3	3	0.00
05/01/2018	R209 On 01-February-18	9.33	Call	Bond Future	775	1	1	1	220.00
05/01/2018	R209 On 01-February-18	10.00	Call	Bond Future	3538	4	4	4	0.00
05/01/2018	R209 On 01-February-18	9.89	Call	Bond Future	2965	3	3	3	0.00
05/01/2018	R209 On 01-February-18	9.32	Call	Bond Future	750	1	1	1	157.00
05/01/2018	R209 On 01-February-18	9.87	Call	Bond Future	2864	3	3	3	0.00
05/01/2018	R209 On 01-February-18	9.52	Call	Bond Future	1347	1	1	1	739.00
05/01/2018	R209 On 01-February-18	10.22	Call	Bond Future	4754	5	5	5	0.00
05/01/2018	R209 On 01-February-18	9.75	Put	Bond Future	605	1	1	1	0.00
05/01/2018	R209 On 01-February-18	9.72	Put	Bond Future	665	1	1	1	0.00
05/01/2018	R209 On 01-February-18	10.10	Put	Bond Future	176	0	0	0	3,000.00
05/01/2018	R209 On 01-February-18	9.85	Put	Bond Future	436	0	0	0	7,500.00
05/01/2018	R209 On 01-February-18	9.33	Put	Bond Future	1910	2	2	2	0.00
05/01/2018	R209 On 01-February-18	9.87	Put	Bond Future	408	0	0	0	739.00
05/01/2018	R209 On 01-February-18	9.52	Put	Bond Future	1187	1	1	1	0.00
05/01/2018	R209 On 01-February-18	9.89	Put	Bond Future	381	0	0	0	157.00
05/01/2018	R209 On 01-February-18	9.32	Put	Bond Future	1954	2	2	2	0.00
05/01/2018	R209 On 01-February-18	10.00	Put	Bond Future	257	0	0	0	7,488.00
05/01/2018	R209 On 01-February-18	10.22	Put	Bond Future	109	0	0	0	739.00
05/01/2018	R209 On 01-February-18	9.71	Put	Bond Future	686	1	1	1	0.00
05/01/2018	R209 On 01-February-18	9.59	Put	Bond Future	979	1	1	1	377.00
05/01/2018	R209 On 01-February-18	9.88	Put	Bond Future	394	0	0	0	220.00
05/01/2018	R209 On 01-February-18	9.73	Put	Bond Future	645	1	1	1	0.00
05/01/2018	R209 On 03-May-18			Bond Future	9.55	72.5998	72.6040	72.5998	0.00
05/01/2018	R209 On 03-May-18	9.85	Call	Bond Future	3955	4	4	4	0.00
05/01/2018	R209 On 03-May-18	10.22	Call	Bond Future	5517	6	6	6	0.00
05/01/2018	R209 On 03-May-18	10.73	Call	Bond Future	7872	8	8	8	0.00
05/01/2018	R209 On 03-May-18	9.75	Call	Bond Future	3567	4	4	4	435.00
05/01/2018	R209 On 03-May-18	10.00	Call	Bond Future	4566	5	5	5	0.00
05/01/2018	R209 On 03-May-18	9.84	Call	Bond Future	3915	4	4	4	0.00
05/01/2018	R209 On 03-May-18	9.86	Call	Bond Future	3994	4	4	4	0.00
05/01/2018	R209 On 03-May-18	10.00	Put	Bond Future	1639	2	2	2	5,000.00
05/01/2018	R209 On 03-May-18	9.84	Put	Bond Future	2003	2	2	2	0.00
05/01/2018	R209 On 03-May-18	9.86	Put	Bond Future	1954	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2018	R209 On 03-May-18	9.85	Put	Bond Future	1979	2	2	2	0.00
05/01/2018	R209 On 03-May-18	10.22	Put	Bond Future	1230	1	1	1	435.00
05/01/2018	R209 On 03-May-18	10.73	Put	Bond Future	583	1	1	1	435.00
05/01/2018	R209 On 03-May-18	9.75	Put	Bond Future	2237	2	2	2	0.00
05/01/2018	R209 On 02-August-18			Bond Future	9.60	73.9621	73.9663	73.9621	0.00
05/01/2018	R209 On 02-August-18	10.84	Call	Bond Future	8646	9	9	9	0.00
05/01/2018	R209 On 02-August-18	10.21	Call	Bond Future	5992	6	6	6	0.00
05/01/2018	R209 On 02-August-18	10.38	Call	Bond Future	6700	7	7	7	0.00
05/01/2018	R209 On 02-August-18	9.66	Call	Bond Future	3897	4	4	4	435.00
05/01/2018	R209 On 02-August-18	10.40	Call	Bond Future	6784	7	7	7	0.00
05/01/2018	R209 On 02-August-18	10.39	Call	Bond Future	6742	7	7	7	0.00
05/01/2018	R209 On 02-August-18	9.66	Put	Bond Future	3498	4	3	4	0.00
05/01/2018	R209 On 02-August-18	10.38	Put	Bond Future	1802	2	2	2	0.00
05/01/2018	R209 On 02-August-18	10.40	Put	Bond Future	1768	2	2	2	0.00
05/01/2018	R209 On 02-August-18	10.39	Put	Bond Future	1785	2	2	2	0.00
05/01/2018	R209 On 02-August-18	10.21	Put	Bond Future	2118	2	2	2	435.00
05/01/2018	R209 On 02-August-18	10.84	Put	Bond Future	1095	1	1	1	435.00
05/01/2018	R209 On 01-November-18			Bond Future	9.65	72.2442	72.2462	72.2442	0.00
05/01/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	71358	71	71	71	0.00
05/01/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	71358	71	71	71	0.00
05/01/2018	R209 On 01-November-18	9.94	Call	Bond Future	5425	5	5	5	0.00
05/01/2018	R209 On 01-November-18	10.57	Call	Bond Future	7867	8	8	8	0.00
05/01/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	71358	71	71	71	0.00
05/01/2018	R209 On 01-November-18	9.34	Call	Bond Future	3420	3	3	3	255.00
05/01/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
05/01/2018	R209 On 01-November-18	10.57	Put	Bond Future	2183	2	2	2	255.00
05/01/2018	R209 On 01-November-18	9.94	Put	Bond Future	3544	4	4	4	255.00
05/01/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
05/01/2018	R209 On 01-November-18	9.34	Put	Bond Future	5473	5	5	5	0.00
05/01/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
05/01/2018	R210 On 01-February-18			Bond Future	187.52	187.5267	187.5194	187.5267	2,159.00
05/01/2018	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
05/01/2018	R210 On 01-February-18	192.38	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
05/01/2018	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
05/01/2018	R210 On 01-February-18	192.38	Put	Bond Future	4861	5	5	5	0.00
05/01/2018	R210 On 01-February-18	192.37	Put	Bond Future	4851	5	5	5	0.00
05/01/2018	R210 On 01-February-18	192.36	Put	Bond Future	4841	5	5	5	0.00
05/01/2018	R210 On 03-May-18			Bond Future	188.61	188.6161	188.6087	188.6161	0.00
05/01/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
05/01/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
05/01/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
05/01/2018	R210 On 03-May-18	191.45	Put	Bond Future	2841	3	3	3	0.00
05/01/2018	R210 On 03-May-18	191.44	Put	Bond Future	2831	3	3	3	0.00
05/01/2018	R210 On 03-May-18	191.46	Put	Bond Future	2851	3	3	3	0.00
05/01/2018	R212 On 01-February-18			Bond Future	151.28	151.2891	151.2822	151.2891	4,967.00
05/01/2018	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
05/01/2018	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
05/01/2018	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
05/01/2018	R212 On 01-February-18	154.69	Put	Bond Future	3408	3	3	3	0.00
05/01/2018	R212 On 01-February-18	154.70	Put	Bond Future	3418	3	3	3	0.00
05/01/2018	R212 On 01-February-18	154.71	Put	Bond Future	3428	3	3	3	0.00
05/01/2018	R212 On 03-May-18			Bond Future	154.12	154.1244	154.1174	154.1244	0.00
05/01/2018	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
05/01/2018	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
05/01/2018	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
05/01/2018	R212 On 03-May-18	154.29	Put	Bond Future	173	0	0	0	0.00
05/01/2018	R212 On 03-May-18	154.30	Put	Bond Future	183	0	0	0	0.00
05/01/2018	R212 On 03-May-18	154.28	Put	Bond Future	163	0	0	0	0.00
05/01/2018	R213 On 01-February-18			Bond Future	9.19	86.4546	86.5928	86.4546	58,761.00
05/01/2018	R213 On 01-February-18	9.43	Call	Bond Future	2152	2	2	2	0.00
05/01/2018	R213 On 01-February-18	9.42	Call	Bond Future	2107	2	2	2	0.00
05/01/2018	R213 On 01-February-18	9.41	Call	Bond Future	2062	2	2	2	0.00
05/01/2018	R213 On 01-February-18	9.42	Put	Bond Future	610	1	1	1	0.00
05/01/2018	R213 On 01-February-18	9.41	Put	Bond Future	630	1	1	1	0.00
05/01/2018	R213 On 01-February-18	9.43	Put	Bond Future	591	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
05/01/2018	R213 On 03-May-18			Bond Future	9.24	84.5207	84.6615	84.5207	0.00
05/01/2018	R213 On 03-May-18	9.56	Call	Bond Future	3872	4	4	4	0.00
05/01/2018	R213 On 03-May-18	9.57	Call	Bond Future	3912	4	4	4	0.00
05/01/2018	R213 On 03-May-18	9.58	Call	Bond Future	3952	4	4	4	0.00
05/01/2018	R213 On 03-May-18	9.58	Put	Bond Future	1773	2	2	2	0.00
05/01/2018	R213 On 03-May-18	9.56	Put	Bond Future	1819	2	2	2	0.00
05/01/2018	R213 On 03-May-18	9.57	Put	Bond Future	1796	2	2	2	0.00
05/01/2018	R214 On 01-February-18			Bond Future	9.72	73.4772	73.4468	73.4772	49,252.00
05/01/2018	R214 On 01-February-18	9.82	Call	Bond Future	1711	2	2	2	0.00
05/01/2018	R214 On 01-February-18	9.84	Call	Bond Future	1792	2	2	2	0.00
05/01/2018	R214 On 01-February-18	9.83	Call	Bond Future	1751	2	2	2	0.00
05/01/2018	R214 On 01-February-18	9.83	Put	Bond Future	980	1	1	1	0.00
05/01/2018	R214 On 01-February-18	9.84	Put	Bond Future	953	1	1	1	0.00
05/01/2018	R214 On 01-February-18	9.82	Put	Bond Future	1008	1	1	1	0.00
05/01/2018	R214 On 03-May-18			Bond Future	9.77	71.5543	71.5233	71.5543	0.00
05/01/2018	R214 On 03-May-18	9.98	Call	Bond Future	3754	4	4	4	0.00
05/01/2018	R214 On 03-May-18	9.99	Call	Bond Future	3793	4	4	4	0.00
05/01/2018	R214 On 03-May-18	9.97	Call	Bond Future	3716	4	4	4	0.00
05/01/2018	R214 On 03-May-18	9.97	Put	Bond Future	2370	2	2	2	0.00
05/01/2018	R214 On 03-May-18	9.98	Put	Bond Future	2342	2	2	2	0.00
05/01/2018	R214 On 03-May-18	9.99	Put	Bond Future	2314	2	2	2	0.00
05/01/2018	R248 On 01-February-18			Bond Future	9.75	94.1732	94.1345	94.1732	80,503.00
05/01/2018	R248 On 01-February-18	9.89	Call	Bond Future	2396	2	2	2	0.00
05/01/2018	R248 On 01-February-18	9.91	Call	Bond Future	2503	3	3	3	0.00
05/01/2018	R248 On 01-February-18	9.90	Call	Bond Future	2449	3	2	3	0.00
05/01/2018	R248 On 01-February-18	9.89	Put	Bond Future	1199	1	1	1	0.00
05/01/2018	R248 On 01-February-18	9.91	Put	Bond Future	1134	1	1	1	0.00
05/01/2018	R248 On 01-February-18	9.90	Put	Bond Future	1166	1	1	1	0.00
05/01/2018	R248 On 03-May-18			Bond Future	9.81	91.4962	91.4567	91.4962	0.00
05/01/2018	R248 On 03-May-18	10.07	Call	Bond Future	5117	5	5	5	0.00
05/01/2018	R248 On 03-May-18	10.06	Call	Bond Future	5067	5	5	5	0.00
05/01/2018	R248 On 03-May-18	10.05	Call	Bond Future	5017	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
05/01/2018	R248 On 03-May-18	10.06	Put	Bond Future	2902	3	3	3	0.00
05/01/2018	R248 On 03-May-18	10.05	Put	Bond Future	2936	3	3	3	0.00
05/01/2018	R248 On 03-May-18	10.07	Put	Bond Future	2868	3	3	3	0.00