



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 05/02/2018 TO: 05/02/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	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
05/02/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	2025 On 01-February-18			Bond Future	129.90	129.8954	129.8954	129.8954	0.00
05/02/2018	2025 On 03-May-18			Bond Future	131.84	131.7705	131.8423	131.7705	1,033.00
05/02/2018	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
05/02/2018	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
05/02/2018	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
05/02/2018	2025 On 03-May-18	133.21	Put	Bond Future	1368	1	1	1	0.00
05/02/2018	2025 On 03-May-18	133.20	Put	Bond Future	1358	1	1	1	0.00
05/02/2018	2025 On 03-May-18	133.22	Put	Bond Future	1378	1	1	1	0.00
05/02/2018	2025 On 02-August-18			Bond Future	132.91	132.8383	132.9092	132.8383	0.00
05/02/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
05/02/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
05/02/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
05/02/2018	2025 On 02-August-18	136.66	Put	Bond Future	3751	4	4	4	0.00
05/02/2018	2025 On 02-August-18	136.67	Put	Bond Future	3761	4	4	4	0.00
05/02/2018	2025 On 02-August-18	136.65	Put	Bond Future	3741	4	4	4	0.00
05/02/2018	2029 On 01-February-18			Bond Future	99.90	99.9030	99.9030	99.9030	0.00
05/02/2018	2029 On 03-May-18			Bond Future	100.11	100.1206	100.1108	100.1206	1,370.00
05/02/2018	2029 On 02-August-18			Bond Future	101.97	101.9807	101.9690	101.9807	0.00
05/02/2018	2030 On 01-February-18			Bond Future	9.00	92.8877	92.8877	92.8877	0.00
05/02/2018	2030 On 03-May-18			Bond Future	9.03	94.7424	94.7809	94.7424	93,070.00
05/02/2018	2030 On 03-May-18	9.49	Call	Bond Future	4077	4	4	4	0.00
05/02/2018	2030 On 03-May-18	9.51	Call	Bond Future	4172	4	4	4	0.00
05/02/2018	2030 On 03-May-18	9.50	Call	Bond Future	4125	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
05/02/2018	2030 On 03-May-18	9.50	Put	Bond Future	989	1	1	1	0.00
05/02/2018	2030 On 03-May-18	9.51	Put	Bond Future	972	1	1	1	0.00
05/02/2018	2030 On 03-May-18	9.49	Put	Bond Future	1007	1	1	1	0.00
05/02/2018	2030 On 02-August-18			Bond Future	9.08	92.4902	92.5287	92.4902	127.00
05/02/2018	2030 On 02-August-18	9.46	Call	Bond Future	4537	5	5	5	0.00
05/02/2018	2030 On 02-August-18	8.51	Call	Bond Future	1708	2	2	2	7,850.00
05/02/2018	2030 On 02-August-18	8.91	Call	Bond Future	2655	3	3	3	7,850.00
05/02/2018	2030 On 02-August-18	9.47	Call	Bond Future	4578	5	5	5	0.00
05/02/2018	2030 On 02-August-18	9.50	Call	Bond Future	4704	5	5	5	0.00
05/02/2018	2030 On 02-August-18	9.45	Call	Bond Future	4495	4	4	4	0.00
05/02/2018	2030 On 02-August-18	9.50	Put	Bond Future	1975	2	2	2	7,850.00
05/02/2018	2030 On 02-August-18	9.47	Put	Bond Future	2041	2	2	2	0.00
05/02/2018	2030 On 02-August-18	9.45	Put	Bond Future	2087	2	2	2	0.00
05/02/2018	2030 On 02-August-18	8.91	Put	Bond Future	3817	4	4	4	0.00
05/02/2018	2030 On 02-August-18	9.46	Put	Bond Future	2064	2	2	2	0.00
05/02/2018	2030 On 02-August-18	8.51	Put	Bond Future	5638	6	6	6	0.00
05/02/2018	2032 On 01-February-18			Bond Future	9.21	95.3975	95.3975	95.3975	0.00
05/02/2018	2032 On 03-May-18			Bond Future	9.23	93.1528	93.2323	93.1528	62,948.00
05/02/2018	2032 On 03-May-18	9.70	Call	Bond Future	4270	4	4	4	0.00
05/02/2018	2032 On 03-May-18	9.71	Call	Bond Future	4322	4	4	4	0.00
05/02/2018	2032 On 03-May-18	9.72	Call	Bond Future	4373	4	4	4	0.00
05/02/2018	2032 On 03-May-18	9.72	Put	Bond Future	902	1	1	1	0.00
05/02/2018	2032 On 03-May-18	9.70	Put	Bond Future	938	1	1	1	0.00
05/02/2018	2032 On 03-May-18	9.71	Put	Bond Future	920	1	1	1	0.00
05/02/2018	2032 On 02-August-18			Bond Future	9.29	94.8767	94.9569	94.8767	2.00
05/02/2018	2032 On 02-August-18	9.68	Call	Bond Future	4868	5	5	5	0.00
05/02/2018	2032 On 02-August-18	9.67	Call	Bond Future	4823	5	5	5	0.00
05/02/2018	2032 On 02-August-18	9.66	Call	Bond Future	4778	5	5	5	0.00
05/02/2018	2032 On 02-August-18	9.67	Put	Bond Future	2116	2	2	2	0.00
05/02/2018	2032 On 02-August-18	9.66	Put	Bond Future	2140	2	2	2	0.00
05/02/2018	2032 On 02-August-18	9.68	Put	Bond Future	2092	2	2	2	0.00
05/02/2018	2033 On 01-February-18			Bond Future	103.80	103.8037	103.8037	103.8037	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
05/02/2018	2033 On 03-May-18			Bond Future	103.01	103.0179	103.0080	103.0179	6,055.00
05/02/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
05/02/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
05/02/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
05/02/2018	2033 On 03-May-18	107.69	Put	Bond Future	4682	5	5	5	0.00
05/02/2018	2033 On 03-May-18	107.70	Put	Bond Future	4692	5	5	5	0.00
05/02/2018	2033 On 03-May-18	107.71	Put	Bond Future	4702	5	5	5	0.00
05/02/2018	2033 On 02-August-18			Bond Future	104.92	104.9318	104.9201	104.9318	0.00
05/02/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
05/02/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
05/02/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
05/02/2018	2033 On 02-August-18	109.93	Put	Bond Future	5010	5	5	5	0.00
05/02/2018	2033 On 02-August-18	109.94	Put	Bond Future	5020	5	5	5	0.00
05/02/2018	2033 On 02-August-18	109.92	Put	Bond Future	5000	5	5	5	0.00
05/02/2018	2037 On 01-February-18			Bond Future	9.49	91.5003	91.5003	91.5003	0.00
05/02/2018	2037 On 03-May-18			Bond Future	9.50	93.4811	93.6107	93.4811	42,866.00
05/02/2018	2037 On 03-May-18	9.97	Call	Bond Future	4811	5	5	5	0.00
05/02/2018	2037 On 03-May-18	9.99	Call	Bond Future	4923	5	5	5	0.00
05/02/2018	2037 On 03-May-18	9.98	Call	Bond Future	4867	5	5	5	0.00
05/02/2018	2037 On 03-May-18	9.98	Put	Bond Future	1070	1	1	1	0.00
05/02/2018	2037 On 03-May-18	9.97	Put	Bond Future	1091	1	1	1	0.00
05/02/2018	2037 On 03-May-18	9.99	Put	Bond Future	1051	1	1	1	0.00
05/02/2018	2037 On 02-August-18			Bond Future	9.55	90.9553	91.0865	90.9553	731.00
05/02/2018	2037 On 02-August-18	9.95	Call	Bond Future	5501	5	6	5	0.00
05/02/2018	2037 On 02-August-18	9.96	Call	Bond Future	5550	5	6	5	0.00
05/02/2018	2037 On 02-August-18	9.97	Call	Bond Future	5599	6	6	6	0.00
05/02/2018	2037 On 02-August-18	9.97	Put	Bond Future	2368	2	2	2	0.00
05/02/2018	2037 On 02-August-18	9.95	Put	Bond Future	2421	2	2	2	0.00
05/02/2018	2037 On 02-August-18	9.96	Put	Bond Future	2394	2	2	2	0.00
05/02/2018	2038 On 01-February-18			Bond Future	123.92	123.9163	123.9163	123.9163	0.00
05/02/2018	2038 On 03-May-18			Bond Future	124.21	124.2198	124.2082	124.2198	8,991.00
05/02/2018	2038 On 03-May-18	132.27	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
05/02/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
05/02/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
05/02/2018	2038 On 03-May-18	132.29	Put	Bond Future	8082	8	8	8	0.00
05/02/2018	2038 On 03-May-18	132.27	Put	Bond Future	8062	8	8	8	0.00
05/02/2018	2038 On 03-May-18	132.28	Put	Bond Future	8072	8	8	8	0.00
05/02/2018	2038 On 02-August-18			Bond Future	124.96	124.9748	124.9609	124.9748	0.00
05/02/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
05/02/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
05/02/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
05/02/2018	2038 On 02-August-18	134.53	Put	Bond Future	9569	10	10	10	0.00
05/02/2018	2038 On 02-August-18	134.54	Put	Bond Future	9579	10	10	10	0.00
05/02/2018	2038 On 02-August-18	134.55	Put	Bond Future	9589	10	10	10	0.00
05/02/2018	2040 On 01-February-18			Bond Future	9.59	94.7783	94.7783	94.7783	0.00
05/02/2018	2040 On 03-May-18			Bond Future	9.59	96.8401	97.0234	96.8401	34,590.00
05/02/2018	2040 On 03-May-18	10.07	Call	Bond Future	5161	5	5	5	0.00
05/02/2018	2040 On 03-May-18	10.06	Call	Bond Future	5102	5	5	5	0.00
05/02/2018	2040 On 03-May-18	9.00	Call	Bond Future	934	1	1	1	1,500.00
05/02/2018	2040 On 03-May-18	10.00	Call	Bond Future	4751	5	5	5	1,500.00
05/02/2018	2040 On 03-May-18	10.08	Call	Bond Future	5221	5	5	5	0.00
05/02/2018	2040 On 03-May-18	9.00	Put	Bond Future	6298	6	6	6	0.00
05/02/2018	2040 On 03-May-18	10.06	Put	Bond Future	1174	1	1	1	0.00
05/02/2018	2040 On 03-May-18	10.00	Put	Bond Future	1312	1	1	1	0.00
05/02/2018	2040 On 03-May-18	10.07	Put	Bond Future	1153	1	1	1	0.00
05/02/2018	2040 On 03-May-18	10.08	Put	Bond Future	1131	1	1	1	0.00
05/02/2018	2040 On 02-August-18			Bond Future	9.65	94.1261	94.3121	94.1261	420.00
05/02/2018	2040 On 02-August-18	10.05	Call	Bond Future	5894	6	6	6	0.00
05/02/2018	2040 On 02-August-18	10.04	Call	Bond Future	5842	6	6	6	0.00
05/02/2018	2040 On 02-August-18	10.03	Call	Bond Future	5790	6	6	6	0.00
05/02/2018	2040 On 02-August-18	10.04	Put	Bond Future	2602	3	3	3	0.00
05/02/2018	2040 On 02-August-18	10.03	Put	Bond Future	2631	3	3	3	0.00
05/02/2018	2040 On 02-August-18	10.05	Put	Bond Future	2573	3	3	3	0.00
05/02/2018	2044 On 01-February-18			Bond Future	9.62	91.9294	91.9294	91.9294	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
05/02/2018	2044 On 03-May-18			Bond Future	9.62	93.9435	94.0841	93.9435	22,446.00
05/02/2018	2044 On 03-May-18	10.11	Call	Bond Future	5315	5	5	5	0.00
05/02/2018	2044 On 03-May-18	10.10	Call	Bond Future	5255	5	5	5	0.00
05/02/2018	2044 On 03-May-18	10.09	Call	Bond Future	5196	5	5	5	0.00
05/02/2018	2044 On 03-May-18	10.10	Put	Bond Future	1182	1	1	1	0.00
05/02/2018	2044 On 03-May-18	10.09	Put	Bond Future	1204	1	1	1	0.00
05/02/2018	2044 On 03-May-18	10.11	Put	Bond Future	1160	1	1	1	0.00
05/02/2018	2044 On 02-August-18			Bond Future	9.68	91.3010	91.4435	91.3010	0.00
05/02/2018	2044 On 02-August-18	10.05	Call	Bond Future	5865	6	6	6	0.00
05/02/2018	2044 On 02-August-18	10.07	Call	Bond Future	5970	6	6	6	0.00
05/02/2018	2044 On 02-August-18	10.06	Call	Bond Future	5918	6	6	6	0.00
05/02/2018	2044 On 02-August-18	10.06	Put	Bond Future	2683	3	3	3	0.00
05/02/2018	2044 On 02-August-18	10.07	Put	Bond Future	2654	3	3	3	0.00
05/02/2018	2044 On 02-August-18	10.05	Put	Bond Future	2712	3	3	3	0.00
05/02/2018	2046 On 01-February-18			Bond Future	119.01	119.0070	119.0070	119.0070	0.00
05/02/2018	2046 On 03-May-18			Bond Future	116.89	116.9030	116.8923	116.9030	10,874.00
05/02/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
05/02/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
05/02/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
05/02/2018	2046 On 03-May-18	127.94	Put	Bond Future	11048	11	11	11	0.00
05/02/2018	2046 On 03-May-18	127.95	Put	Bond Future	11058	11	11	11	0.00
05/02/2018	2046 On 03-May-18	127.93	Put	Bond Future	11038	11	11	11	0.00
05/02/2018	2046 On 02-August-18			Bond Future	119.06	119.0748	119.0620	119.0748	0.00
05/02/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
05/02/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
05/02/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
05/02/2018	2046 On 02-August-18	128.79	Put	Bond Future	9728	10	10	10	0.00
05/02/2018	2046 On 02-August-18	128.77	Put	Bond Future	9708	10	10	10	0.00
05/02/2018	2046 On 02-August-18	128.78	Put	Bond Future	9718	10	10	10	0.00
05/02/2018	2050 On 01-February-18			Bond Future	123.83	123.8312	123.8312	123.8312	0.00
05/02/2018	2050 On 03-May-18			Bond Future	124.20	124.2064	124.1952	124.2064	9,738.00
05/02/2018	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
05/02/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
05/02/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
05/02/2018	2050 On 03-May-18	135.63	Put	Bond Future	11435	11	11	11	0.00
05/02/2018	2050 On 03-May-18	135.61	Put	Bond Future	11415	11	11	11	0.00
05/02/2018	2050 On 03-May-18	135.62	Put	Bond Future	11425	11	11	11	0.00
05/02/2018	2050 On 02-August-18			Bond Future	124.77	124.7812	124.7675	124.7812	0.00
05/02/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
05/02/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
05/02/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
05/02/2018	2050 On 02-August-18	137.54	Put	Bond Future	12772	13	13	13	0.00
05/02/2018	2050 On 02-August-18	137.52	Put	Bond Future	12752	13	13	13	0.00
05/02/2018	2050 On 02-August-18	137.53	Put	Bond Future	12762	13	13	13	0.00
05/02/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	AL37 On 03-May-18			Index Future	583.60	583.4490	583.5960	583.4490	0.00
05/02/2018	AL37 On 02-August-18			Index Future	594.40	594.2480	594.3950	594.2480	0.00
05/02/2018	AL7T On 03-May-18			Index Future	674.36	674.0850	674.3630	674.0850	0.00
05/02/2018	AL7T On 02-August-18			Index Future	686.84	686.5620	686.8410	686.5620	0.00
05/02/2018	ALBI On 03-May-18			Index Future	610.90	610.3100	610.8970	610.3100	829.00
05/02/2018	ALBI On 02-August-18			Index Future	622.20	621.6060	622.2020	621.6060	0.00
05/02/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	C030 On 31-January-30			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
05/02/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/02/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	C214 On 28-February-41			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
05/02/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2018	EL28 On 01-February-18			Bond Future	128.02	128.0204	128.0204	128.0204	0.00
05/02/2018	EL28 On 03-May-18			Bond Future	128.03	127.9292	128.0333	127.9292	0.00
05/02/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
05/02/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
05/02/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
05/02/2018	EL28 On 03-May-18	133.18	Put	Bond Future	5147	5	5	5	0.00
05/02/2018	EL28 On 03-May-18	133.19	Put	Bond Future	5157	5	5	5	0.00
05/02/2018	EL28 On 03-May-18	133.20	Put	Bond Future	5167	5	5	5	0.00
05/02/2018	EL28 On 02-August-18			Bond Future	130.41	130.3058	130.4096	130.3058	0.00
05/02/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
05/02/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
05/02/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
05/02/2018	EL28 On 02-August-18	134.94	Put	Bond Future	4530	5	5	5	0.00
05/02/2018	EL28 On 02-August-18	134.95	Put	Bond Future	4540	5	5	5	0.00
05/02/2018	EL28 On 02-August-18	134.93	Put	Bond Future	4520	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
05/02/2018	ES33 On 01-February-18			Bond Future	10.69	79.0035	79.0035	79.0035	0.00
05/02/2018	ES33 On 03-May-18			Bond Future	10.74	76.8936	76.9944	76.8936	9,466.00
05/02/2018	ES33 On 03-May-18	11.20	Call	Bond Future	2751	3	3	3	0.00
05/02/2018	ES33 On 03-May-18	11.22	Call	Bond Future	2866	3	3	3	0.00
05/02/2018	ES33 On 03-May-18	11.21	Call	Bond Future	2809	3	3	3	0.00
05/02/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
05/02/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
05/02/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
05/02/2018	ES33 On 02-August-18			Bond Future	10.83	78.3167	78.4187	78.3167	0.00
05/02/2018	ES33 On 02-August-18	11.14	Call	Bond Future	1802	2	2	2	0.00
05/02/2018	ES33 On 02-August-18	11.15	Call	Bond Future	1860	2	2	2	0.00
05/02/2018	ES33 On 02-August-18	11.16	Call	Bond Future	1918	2	2	2	0.00
05/02/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
05/02/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
05/02/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
05/02/2018	ES42 On 01-February-18			Bond Future	10.87	82.3134	82.3134	82.3134	0.00
05/02/2018	ES42 On 03-May-18			Bond Future	10.91	79.8267	79.9417	79.8267	7,957.00
05/02/2018	ES42 On 02-August-18			Bond Future	11.00	81.3038	81.4204	81.3038	0.00
05/02/2018	GOVI On 03-May-18			GOVI	609.29	608.8010	609.2910	608.8010	607.00
05/02/2018	GOVI On 03-May-18	590.29	Call	GOVI	190010	19	19	19	0.00
05/02/2018	GOVI On 03-May-18	590.27	Call	GOVI	190210	19	19	19	0.00
05/02/2018	GOVI On 03-May-18	590.28	Call	GOVI	190110	19	19	19	0.00
05/02/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
05/02/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
05/02/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
05/02/2018	GOVI On 02-August-18			GOVI	620.57	620.0690	620.5650	620.0690	0.00
05/02/2018	GOVI On 02-August-18	605.71	Call	GOVI	148550	14	15	14	0.00
05/02/2018	GOVI On 02-August-18	605.72	Call	GOVI	148450	14	15	14	0.00
05/02/2018	GOVI On 02-August-18	605.70	Call	GOVI	148650	14	15	14	0.00
05/02/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
05/02/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
05/02/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/02/2018	IGOV On 03-May-18			Index Future	250.31	250.3360	250.3050	250.3360	1,146.00
05/02/2018	IGOV On 02-August-18			Index Future	254.95	254.9870	254.9520	254.9870	0.00
05/02/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
05/02/2018	IS01 On 21-June-18			Interest Rate Swap	99.89	99.8900	99.8900	99.8900	0.00
05/02/2018	IS01 On 20-September-18			Interest Rate Swap	100.04	100.0400	100.0400	100.0400	0.00
05/02/2018	IS01 On 20-December-18			Interest Rate Swap	100.48	100.4800	100.4800	100.4800	0.00
05/02/2018	IS01 On 22-March-19			Interest Rate Swap	99.50	99.4900	99.5000	99.4900	0.00
05/02/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
05/02/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5800	98.5900	98.5800	0.00
05/02/2018	IS02 On 21-September-18			Interest Rate Swap	98.51	98.5100	98.5100	98.5100	0.00
05/02/2018	IS02 On 21-December-18			Interest Rate Swap	98.87	98.8600	98.8700	98.8600	0.00
05/02/2018	IS02 On 15-March-19			Interest Rate Swap	99.26	99.2500	99.2600	99.2500	0.00
05/02/2018	IS02 On 21-June-19			Interest Rate Swap	99.61	99.6000	99.6100	99.6000	0.00
05/02/2018	IS02 On 20-September-19			Interest Rate Swap	99.99	99.9800	99.9900	99.9800	0.00
05/02/2018	IS02 On 20-December-19			Interest Rate Swap	100.92	100.9000	100.9200	100.9000	0.00
05/02/2018	IS02 On 23-March-20			Interest Rate Swap	98.66	98.6500	98.6600	98.6500	0.00
05/02/2018	IS05 On 17-December-20			Interest Rate Swap	96.12	96.1100	96.1200	96.1100	0.00
05/02/2018	IS05 On 16-March-21			Interest Rate Swap	95.34	95.3300	95.3400	95.3300	0.00
05/02/2018	IS05 On 15-June-21			Interest Rate Swap	94.54	94.5200	94.5400	94.5200	0.00
05/02/2018	IS05 On 21-September-21			Interest Rate Swap	94.72	94.6900	94.7200	94.6900	0.00
05/02/2018	IS05 On 21-December-21			Interest Rate Swap	96.92	96.8800	96.9200	96.8800	51.00
05/02/2018	IS05 On 15-March-22			Interest Rate Swap	97.06	97.0200	97.0600	97.0200	0.00
05/02/2018	IS05 On 21-June-22			Interest Rate Swap	98.26	98.2200	98.2600	98.2200	0.00
05/02/2018	IS05 On 20-September-22			Interest Rate Swap	100.46	100.4300	100.4600	100.4300	0.00
05/02/2018	IS05 On 20-December-22			Interest Rate Swap	101.72	101.6800	101.7200	101.6800	0.00
05/02/2018	IS05 On 22-March-23			Interest Rate Swap	96.85	96.8100	96.8500	96.8100	0.00
05/02/2018	IS10 On 17-December-25			Interest Rate Swap	95.16	95.1400	95.1600	95.1400	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
05/02/2018	IS10 On 16-March-26			Interest Rate Swap	92.17	92.1600	92.1700	92.1600	0.00
05/02/2018	IS10 On 15-June-26			Interest Rate Swap	90.92	90.9200	90.9200	90.9200	0.00
05/02/2018	IS10 On 21-September-26			Interest Rate Swap	93.08	93.0800	93.0800	93.0800	0.00
05/02/2018	IS10 On 21-December-26			Interest Rate Swap	96.86	96.8600	96.8600	96.8600	0.00
05/02/2018	IS10 On 15-March-27			Interest Rate Swap	95.44	95.4400	95.4400	95.4400	0.00
05/02/2018	IS10 On 21-June-27			Interest Rate Swap	97.50	97.5000	97.5000	97.5000	0.00
05/02/2018	IS10 On 20-September-27			Interest Rate Swap	101.22	101.2100	101.2200	101.2100	0.00
05/02/2018	IS10 On 20-December-27			Interest Rate Swap	101.57	101.5600	101.5700	101.5600	0.00
05/02/2018	IS10 On 22-March-28			Interest Rate Swap	96.84	96.8200	96.8400	96.8200	0.00
05/02/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
05/02/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
05/02/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
05/02/2018	JBAF On 21-February-18			Jibar Tradeable Future	7.02	92.9800	92.9800	92.9800	0.00
05/02/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.95	93.0500	93.0500	93.0500	2,500.00
05/02/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.94	93.0600	93.0600	93.0600	0.00
05/02/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.92	93.0800	93.0800	93.0800	0.00
05/02/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.88	93.1200	93.1200	93.1200	0.00
05/02/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
05/02/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.93	93.0700	93.0700	93.0700	25,000.00
05/02/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.00	93.0000	93.0000	93.0000	0.00
05/02/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.08	92.9200	92.9200	92.9200	0.00
05/02/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.17	92.8300	92.8300	92.8300	0.00
05/02/2018	R023 On 01-February-18			Bond Future	7.77	103.3137	103.3137	103.3137	0.00
05/02/2018	R023 On 03-May-18			Bond Future	7.77	101.3300	101.3513	101.3300	66,216.00
05/02/2018	R023 On 03-May-18	8.27	Call	Bond Future	2254	2	2	2	0.00
05/02/2018	R023 On 03-May-18	8.28	Call	Bond Future	2285	2	2	2	0.00
05/02/2018	R023 On 03-May-18	8.29	Call	Bond Future	2316	2	2	2	0.00
05/02/2018	R023 On 03-May-18	9.19	Call	Bond Future	5435	5	5	5	0.00
05/02/2018	R023 On 03-May-18	9.19	Put	Bond Future	15	0	0	0	2,500.00
05/02/2018	R023 On 03-May-18	8.28	Put	Bond Future	299	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
05/02/2018	R023 On 03-May-18	8.29	Put	Bond Future	292	0	0	0	0.00
05/02/2018	R023 On 03-May-18	8.27	Put	Bond Future	307	0	0	0	0.00
05/02/2018	R035 On 01-February-18			Bond Future	9.40	99.4673	99.4673	99.4673	0.00
05/02/2018	R035 On 03-May-18			Bond Future	9.40	97.0956	97.2252	97.0956	60,929.00
05/02/2018	R035 On 03-May-18	9.90	Call	Bond Future	5178	5	5	5	0.00
05/02/2018	R035 On 03-May-18	9.91	Call	Bond Future	5233	5	5	5	0.00
05/02/2018	R035 On 03-May-18	9.89	Call	Bond Future	5123	5	5	5	0.00
05/02/2018	R035 On 03-May-18	9.89	Put	Bond Future	1299	1	1	1	0.00
05/02/2018	R035 On 03-May-18	9.90	Put	Bond Future	1277	1	1	1	0.00
05/02/2018	R035 On 03-May-18	9.91	Put	Bond Future	1257	1	1	1	0.00
05/02/2018	R035 On 02-August-18			Bond Future	9.46	98.8926	99.0239	98.8926	3.00
05/02/2018	R035 On 02-August-18	9.42	Call	Bond Future	3916	4	4	4	0.00
05/02/2018	R035 On 02-August-18	9.44	Call	Bond Future	3988	4	4	4	0.00
05/02/2018	R035 On 02-August-18	9.43	Call	Bond Future	3952	4	4	4	0.00
05/02/2018	R035 On 02-August-18	9.44	Put	Bond Future	4125	4	4	4	0.00
05/02/2018	R035 On 02-August-18	9.43	Put	Bond Future	4169	4	4	4	0.00
05/02/2018	R035 On 02-August-18	9.42	Put	Bond Future	4213	4	4	4	0.00
05/02/2018	R186 On 01-February-18			Bond Future	8.49	113.7202	113.7202	113.7202	0.00
05/02/2018	R186 On 03-May-18			Bond Future	8.51	115.8850	115.9213	115.8850	179,759.00
05/02/2018	R186 On 03-May-18	8.93	Call	Bond Future	3460	3	3	3	0.00
05/02/2018	R186 On 03-May-18	9.30	Call	Bond Future	5306	5	5	5	1,120.00
05/02/2018	R186 On 03-May-18	10.14	Call	Bond Future	9956	10	10	10	0.00
05/02/2018	R186 On 03-May-18	8.92	Call	Bond Future	3414	3	3	3	0.00
05/02/2018	R186 On 03-May-18	8.69	Call	Bond Future	2427	2	2	2	0.00
05/02/2018	R186 On 03-May-18	9.75	Call	Bond Future	7762	8	8	8	0.00
05/02/2018	R186 On 03-May-18	9.19	Call	Bond Future	4732	5	5	5	0.00
05/02/2018	R186 On 03-May-18	8.70	Call	Bond Future	2467	2	2	2	0.00
05/02/2018	R186 On 03-May-18	8.85	Call	Bond Future	3098	3	3	3	0.00
05/02/2018	R186 On 03-May-18	8.40	Call	Bond Future	1446	1	1	1	4,745.00
05/02/2018	R186 On 03-May-18	8.91	Call	Bond Future	3368	3	3	3	0.00
05/02/2018	R186 On 03-May-18	8.00	Call	Bond Future	627	1	1	1	4,745.00
05/02/2018	R186 On 03-May-18	9.72	Call	Bond Future	7595	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
05/02/2018	R186 On 03-May-18	8.70	Put	Bond Future	1266	1	1	1	3,500.00
05/02/2018	R186 On 03-May-18	8.69	Put	Bond Future	1291	1	1	1	0.00
05/02/2018	R186 On 03-May-18	9.19	Put	Bond Future	455	0	0	0	0.00
05/02/2018	R186 On 03-May-18	8.92	Put	Bond Future	818	1	1	1	0.00
05/02/2018	R186 On 03-May-18	8.85	Put	Bond Future	944	1	1	1	4,745.00
05/02/2018	R186 On 03-May-18	9.75	Put	Bond Future	105	0	0	0	3,200.00
05/02/2018	R186 On 03-May-18	9.72	Put	Bond Future	116	0	0	0	10,640.00
05/02/2018	R186 On 03-May-18	8.40	Put	Bond Future	2187	2	2	2	0.00
05/02/2018	R186 On 03-May-18	8.91	Put	Bond Future	835	1	1	1	0.00
05/02/2018	R186 On 03-May-18	10.14	Put	Bond Future	29	0	0	0	0.00
05/02/2018	R186 On 03-May-18	8.00	Put	Bond Future	4026	4	4	4	0.00
05/02/2018	R186 On 03-May-18	8.93	Put	Bond Future	801	1	1	1	0.00
05/02/2018	R186 On 03-May-18	9.30	Put	Bond Future	353	0	0	0	0.00
05/02/2018	R186 On 02-August-18			Bond Future	8.56	112.7294	112.7655	112.7294	782.00
05/02/2018	R186 On 02-August-18	8.47	Call	Bond Future	2356	2	2	2	0.00
05/02/2018	R186 On 02-August-18	8.25	Call	Bond Future	1802	2	2	2	1,470.00
05/02/2018	R186 On 02-August-18	8.46	Call	Bond Future	2329	2	2	2	0.00
05/02/2018	R186 On 02-August-18	7.50	Call	Bond Future	611	1	1	1	1,470.00
05/02/2018	R186 On 02-August-18	8.48	Call	Bond Future	2384	2	2	2	0.00
05/02/2018	R186 On 02-August-18	8.25	Put	Bond Future	3776	4	4	4	0.00
05/02/2018	R186 On 02-August-18	7.50	Put	Bond Future	7579	8	8	8	0.00
05/02/2018	R186 On 02-August-18	8.46	Put	Bond Future	2954	3	3	3	0.00
05/02/2018	R186 On 02-August-18	8.48	Put	Bond Future	2882	3	3	3	0.00
05/02/2018	R186 On 02-August-18	8.47	Put	Bond Future	2917	3	3	3	0.00
05/02/2018	R186 On 01-November-18			Bond Future	8.60	114.8555	114.8923	114.8555	0.00
05/02/2018	R186 On 01-November-18	8.46	Call	Bond Future	2895	3	3	3	5,000.00
05/02/2018	R186 On 01-November-18	8.53	Call	Bond Future	3083	3	3	3	0.00
05/02/2018	R186 On 01-November-18	9.14	Call	Bond Future	5207	5	5	5	0.00
05/02/2018	R186 On 01-November-18	8.52	Call	Bond Future	3056	3	3	3	0.00
05/02/2018	R186 On 01-November-18	7.96	Call	Bond Future	1783	2	2	2	5,000.00
05/02/2018	R186 On 01-November-18	8.54	Call	Bond Future	3110	3	3	3	0.00
05/02/2018	R186 On 01-November-18	9.14	Put	Bond Future	1932	2	2	2	5,000.00
05/02/2018	R186 On 01-November-18	8.52	Put	Bond Future	3541	4	4	4	0.00
05/02/2018	R186 On 01-November-18	7.96	Put	Bond Future	5814	6	6	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
05/02/2018	R186 On 01-November-18	8.54	Put	Bond Future	3472	4	3	4	0.00
05/02/2018	R186 On 01-November-18	8.53	Put	Bond Future	3506	4	4	4	0.00
05/02/2018	R186 On 01-November-18	8.46	Put	Bond Future	3754	4	4	4	0.00
05/02/2018	R197 On 01-February-18			Bond Future	296.74	296.7358	296.7358	296.7358	0.00
05/02/2018	R197 On 03-May-18			Bond Future	301.25	301.2769	301.2461	301.2769	2,388.00
05/02/2018	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
05/02/2018	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
05/02/2018	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
05/02/2018	R197 On 03-May-18	304.45	Put	Bond Future	3204	3	3	3	0.00
05/02/2018	R197 On 03-May-18	304.46	Put	Bond Future	3214	3	3	3	0.00
05/02/2018	R197 On 03-May-18	304.44	Put	Bond Future	3194	3	3	3	0.00
05/02/2018	R202 On 01-February-18			Bond Future	234.79	234.7865	234.7865	234.7865	0.00
05/02/2018	R202 On 03-May-18			Bond Future	236.17	236.1896	236.1675	236.1896	23,050.00
05/02/2018	R202 On 03-May-18	247.47	Call	Bond Future	56	0	0	0	0.00
05/02/2018	R202 On 03-May-18	247.48	Call	Bond Future	56	0	0	0	0.00
05/02/2018	R202 On 03-May-18	247.49	Call	Bond Future	56	0	0	0	0.00
05/02/2018	R202 On 03-May-18	247.49	Put	Bond Future	11378	11	11	11	0.00
05/02/2018	R202 On 03-May-18	247.47	Put	Bond Future	11359	11	11	11	0.00
05/02/2018	R202 On 03-May-18	247.48	Put	Bond Future	11368	11	11	11	0.00
05/02/2018	R204 On 01-February-18			Bond Future	7.06	101.8004	101.8004	101.8004	0.00
05/02/2018	R204 On 03-May-18			Bond Future	6.91	103.6739	103.6722	103.6739	22,580.00
05/02/2018	R204 On 03-May-18	7.09	Call	Bond Future	168	0	0	0	0.00
05/02/2018	R204 On 03-May-18	7.10	Call	Bond Future	172	0	0	0	0.00
05/02/2018	R204 On 03-May-18	7.08	Call	Bond Future	163	0	0	0	0.00
05/02/2018	R204 On 03-May-18	7.08	Put	Bond Future	61	0	0	0	0.00
05/02/2018	R204 On 03-May-18	7.09	Put	Bond Future	59	0	0	0	0.00
05/02/2018	R204 On 03-May-18	7.10	Put	Bond Future	57	0	0	0	0.00
05/02/2018	R207 On 01-February-18			Bond Future	7.08	100.7459	100.7459	100.7459	0.00
05/02/2018	R207 On 03-May-18			Bond Future	7.00	102.6274	102.6440	102.6274	47,558.00
05/02/2018	R207 On 03-May-18	7.58	Call	Bond Future	947	1	1	1	0.00
05/02/2018	R207 On 03-May-18	7.57	Call	Bond Future	933	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
05/02/2018	R207 On 03-May-18	7.56	Call	Bond Future	919	1	1	1	0.00
05/02/2018	R207 On 03-May-18	7.57	Put	Bond Future	38	0	0	0	0.00
05/02/2018	R207 On 03-May-18	7.56	Put	Bond Future	40	0	0	0	0.00
05/02/2018	R207 On 03-May-18	7.58	Put	Bond Future	36	0	0	0	0.00
05/02/2018	R208 On 01-February-18			Bond Future	7.37	100.6804	100.6804	100.6804	0.00
05/02/2018	R208 On 03-May-18			Bond Future	7.33	99.1749	99.2019	99.1749	33,406.00
05/02/2018	R208 On 03-May-18	7.77	Call	Bond Future	1252	1	1	1	0.00
05/02/2018	R208 On 03-May-18	7.78	Call	Bond Future	1272	1	1	1	0.00
05/02/2018	R208 On 03-May-18	7.79	Call	Bond Future	1293	1	1	1	0.00
05/02/2018	R208 On 03-May-18	7.78	Put	Bond Future	135	0	0	0	0.00
05/02/2018	R208 On 03-May-18	7.79	Put	Bond Future	131	0	0	0	0.00
05/02/2018	R208 On 03-May-18	7.77	Put	Bond Future	140	0	0	0	0.00
05/02/2018	R209 On 01-February-18			Bond Future	9.40	75.0521	75.0521	75.0521	0.00
05/02/2018	R209 On 03-May-18			Bond Future	9.39	73.5333	73.6418	73.5333	79,548.00
05/02/2018	R209 On 03-May-18	9.85	Call	Bond Future	3925	4	4	4	0.00
05/02/2018	R209 On 03-May-18	10.22	Call	Bond Future	5761	6	6	6	0.00
05/02/2018	R209 On 03-May-18	10.73	Call	Bond Future	8458	8	8	8	0.00
05/02/2018	R209 On 03-May-18	10.00	Call	Bond Future	4646	5	5	5	0.00
05/02/2018	R209 On 03-May-18	9.77	Call	Bond Future	3558	4	4	4	0.00
05/02/2018	R209 On 03-May-18	9.75	Call	Bond Future	3469	3	3	3	435.00
05/02/2018	R209 On 03-May-18	9.86	Call	Bond Future	3972	4	4	4	0.00
05/02/2018	R209 On 03-May-18	9.19	Call	Bond Future	1479	1	1	1	250.00
05/02/2018	R209 On 03-May-18	9.84	Call	Bond Future	3879	4	4	4	0.00
05/02/2018	R209 On 03-May-18	9.47	Call	Bond Future	2324	2	2	2	0.00
05/02/2018	R209 On 03-May-18	9.19	Put	Bond Future	2891	3	3	3	0.00
05/02/2018	R209 On 03-May-18	9.84	Put	Bond Future	929	1	1	1	0.00
05/02/2018	R209 On 03-May-18	9.86	Put	Bond Future	895	1	1	1	0.00
05/02/2018	R209 On 03-May-18	9.47	Put	Bond Future	1809	2	2	2	250.00
05/02/2018	R209 On 03-May-18	10.00	Put	Bond Future	681	1	1	1	11,067.00
05/02/2018	R209 On 03-May-18	9.77	Put	Bond Future	1060	1	1	1	250.00
05/02/2018	R209 On 03-May-18	9.85	Put	Bond Future	912	1	1	1	0.00
05/02/2018	R209 On 03-May-18	10.22	Put	Bond Future	436	0	0	0	435.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2018	R209 On 03-May-18	9.75	Put	Bond Future	1100	1	1	1	0.00
05/02/2018	R209 On 03-May-18	10.73	Put	Bond Future	132	0	0	0	435.00
05/02/2018	R209 On 02-August-18			Bond Future	9.44	74.8942	75.0041	74.8942	835.00
05/02/2018	R209 On 02-August-18	10.84	Call	Bond Future	9140	9	9	9	0.00
05/02/2018	R209 On 02-August-18	10.21	Call	Bond Future	6201	6	6	6	0.00
05/02/2018	R209 On 02-August-18	9.66	Call	Bond Future	3862	4	4	4	435.00
05/02/2018	R209 On 02-August-18	10.38	Call	Bond Future	6986	7	7	7	0.00
05/02/2018	R209 On 02-August-18	10.39	Call	Bond Future	7033	7	7	7	0.00
05/02/2018	R209 On 02-August-18	10.40	Call	Bond Future	7080	7	7	7	0.00
05/02/2018	R209 On 02-August-18	10.40	Put	Bond Future	1026	1	1	1	0.00
05/02/2018	R209 On 02-August-18	9.66	Put	Bond Future	2425	2	2	2	0.00
05/02/2018	R209 On 02-August-18	10.38	Put	Bond Future	1051	1	1	1	0.00
05/02/2018	R209 On 02-August-18	10.39	Put	Bond Future	1038	1	1	1	0.00
05/02/2018	R209 On 02-August-18	10.21	Put	Bond Future	1288	1	1	1	435.00
05/02/2018	R209 On 02-August-18	10.84	Put	Bond Future	551	1	1	1	435.00
05/02/2018	R209 On 01-November-18			Bond Future	9.49	73.1577	73.2697	73.1577	0.00
05/02/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72382	72	72	72	0.00
05/02/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72382	72	72	72	0.00
05/02/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72382	72	72	72	0.00
05/02/2018	R209 On 01-November-18	9.34	Call	Bond Future	3441	3	3	3	255.00
05/02/2018	R209 On 01-November-18	10.57	Call	Bond Future	8217	8	8	8	0.00
05/02/2018	R209 On 01-November-18	9.94	Call	Bond Future	5560	6	6	6	0.00
05/02/2018	R209 On 01-November-18	9.94	Put	Bond Future	2655	3	3	3	255.00
05/02/2018	R209 On 01-November-18	10.57	Put	Bond Future	1509	2	2	2	255.00
05/02/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
05/02/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
05/02/2018	R209 On 01-November-18	9.34	Put	Bond Future	4470	5	4	5	0.00
05/02/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
05/02/2018	R210 On 01-February-18			Bond Future	185.63	185.6313	185.6313	185.6313	0.00
05/02/2018	R210 On 03-May-18			Bond Future	185.77	185.6223	185.7690	185.6223	2,159.00
05/02/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
05/02/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
05/02/2018	R210 On 03-May-18	191.44	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
05/02/2018	R210 On 03-May-18	191.45	Put	Bond Future	5681	6	6	6	0.00
05/02/2018	R210 On 03-May-18	191.44	Put	Bond Future	5671	6	6	6	0.00
05/02/2018	R210 On 03-May-18	191.46	Put	Bond Future	5691	6	6	6	0.00
05/02/2018	R212 On 01-February-18			Bond Future	151.03	151.0281	151.0281	151.0281	0.00
05/02/2018	R212 On 03-May-18			Bond Future	153.47	153.4852	153.4690	153.4852	4,755.00
05/02/2018	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
05/02/2018	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
05/02/2018	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
05/02/2018	R212 On 03-May-18	154.29	Put	Bond Future	821	1	1	1	0.00
05/02/2018	R212 On 03-May-18	154.30	Put	Bond Future	831	1	1	1	0.00
05/02/2018	R212 On 03-May-18	154.28	Put	Bond Future	811	1	1	1	0.00
05/02/2018	R213 On 01-February-18			Bond Future	9.08	87.3415	87.3415	87.3415	0.00
05/02/2018	R213 On 03-May-18			Bond Future	9.10	85.5420	85.5797	85.5420	45,278.00
05/02/2018	R213 On 03-May-18	9.56	Call	Bond Future	3798	4	4	4	0.00
05/02/2018	R213 On 03-May-18	9.57	Call	Bond Future	3845	4	4	4	0.00
05/02/2018	R213 On 03-May-18	9.58	Call	Bond Future	3892	4	4	4	0.00
05/02/2018	R213 On 03-May-18	9.58	Put	Bond Future	795	1	1	1	0.00
05/02/2018	R213 On 03-May-18	9.56	Put	Bond Future	827	1	1	1	0.00
05/02/2018	R213 On 03-May-18	9.57	Put	Bond Future	811	1	1	1	0.00
05/02/2018	R213 On 02-August-18			Bond Future	9.15	87.1252	87.1630	87.1252	1.00
05/02/2018	R213 On 02-August-18	9.07	Call	Bond Future	2670	3	3	3	0.00
05/02/2018	R213 On 02-August-18	9.06	Call	Bond Future	2641	3	3	3	0.00
05/02/2018	R213 On 02-August-18	9.05	Call	Bond Future	2613	3	3	3	0.00
05/02/2018	R213 On 02-August-18	9.06	Put	Bond Future	3244	3	3	3	0.00
05/02/2018	R213 On 02-August-18	9.05	Put	Bond Future	3281	3	3	3	0.00
05/02/2018	R213 On 02-August-18	9.07	Put	Bond Future	3206	3	3	3	0.00
05/02/2018	R214 On 01-February-18			Bond Future	9.56	74.5893	74.5893	74.5893	0.00
05/02/2018	R214 On 03-May-18			Bond Future	9.55	72.9259	73.0390	72.9259	50,015.00
05/02/2018	R214 On 03-May-18	9.98	Call	Bond Future	3988	4	4	4	0.00
05/02/2018	R214 On 03-May-18	9.99	Call	Bond Future	4036	4	4	4	0.00
05/02/2018	R214 On 03-May-18	9.97	Call	Bond Future	3941	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
05/02/2018	R214 On 03-May-18	9.97	Put	Bond Future	1080	1	1	1	0.00
05/02/2018	R214 On 03-May-18	9.98	Put	Bond Future	1060	1	1	1	0.00
05/02/2018	R214 On 03-May-18	9.99	Put	Bond Future	1041	1	1	1	0.00
05/02/2018	R248 On 01-February-18			Bond Future	9.59	95.6429	95.6429	95.6429	0.00
05/02/2018	R248 On 03-May-18			Bond Future	9.58	93.2991	93.4441	93.2991	99,399.00
05/02/2018	R248 On 03-May-18	10.07	Call	Bond Future	5432	5	5	5	0.00
05/02/2018	R248 On 03-May-18	10.06	Call	Bond Future	5370	5	5	5	0.00
05/02/2018	R248 On 03-May-18	10.05	Call	Bond Future	5309	5	5	5	0.00
05/02/2018	R248 On 03-May-18	10.06	Put	Bond Future	1218	1	1	1	0.00
05/02/2018	R248 On 03-May-18	10.05	Put	Bond Future	1240	1	1	1	0.00
05/02/2018	R248 On 03-May-18	10.07	Put	Bond Future	1196	1	1	1	0.00