



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 MONTHLY STATISTICS REPORT

For March 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	2025 On 03-May-18			Bond Future	133.30	133.2931	133.2952	133.2931	1,033.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2018	2025 On 03-May-18	133.22	Call	Bond Future	75	0	75	0	0.00
09/03/2018	2025 On 03-May-18	133.21	Call	Bond Future	85	0	85	0	0.00
09/03/2018	2025 On 03-May-18	133.20	Call	Bond Future	95	0	95	0	0.00
09/03/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
09/03/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
09/03/2018	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
09/03/2018	2025 On 02-August-18			Bond Future	134.39	134.3848	134.3876	134.3848	0.00
09/03/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
09/03/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
09/03/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
09/03/2018	2025 On 02-August-18	136.66	Put	Bond Future	2272	2	2272	2	0.00
09/03/2018	2025 On 02-August-18	136.67	Put	Bond Future	2282	2	2282	2	0.00
09/03/2018	2025 On 02-August-18	136.65	Put	Bond Future	2262	2	2262	2	0.00
09/03/2018	2029 On 03-May-18			Bond Future	100.59	100.1411	100.5887	100.1411	1,370.00
09/03/2018	2029 On 02-August-18			Bond Future	102.45	101.9983	102.4547	101.9983	0.00
09/03/2018	2030 On 03-May-18			Bond Future	8.52	98.1441	8.5229	98.1441	90,266.00
09/03/2018	2030 On 03-May-18	9.49	Call	Bond Future	6640	7	6640	7	0.00
09/03/2018	2030 On 03-May-18	9.51	Call	Bond Future	6765	7	6765	7	0.00
09/03/2018	2030 On 03-May-18	9.50	Call	Bond Future	6702	7	6702	7	0.00
09/03/2018	2030 On 03-May-18	9.50	Put	Bond Future	56	0	56	0	0.00
09/03/2018	2030 On 03-May-18	9.51	Put	Bond Future	54	0	54	0	0.00
09/03/2018	2030 On 03-May-18	9.49	Put	Bond Future	58	0	58	0	0.00
09/03/2018	2030 On 02-August-18			Bond Future	8.56	95.9534	8.5602	95.9534	127.00
09/03/2018	2030 On 02-August-18	9.46	Call	Bond Future	6583	6	6583	6	0.00
09/03/2018	2030 On 02-August-18	8.51	Call	Bond Future	2056	2	2056	2	7,850.00
09/03/2018	2030 On 02-August-18	8.91	Call	Bond Future	3732	4	3732	4	7,850.00
09/03/2018	2030 On 02-August-18	9.47	Call	Bond Future	6639	7	6639	7	0.00
09/03/2018	2030 On 02-August-18	9.50	Call	Bond Future	6805	7	6805	7	0.00
09/03/2018	2030 On 02-August-18	9.45	Call	Bond Future	6528	6	6528	6	0.00
09/03/2018	2030 On 02-August-18	9.50	Put	Bond Future	500	1	500	1	7,850.00
09/03/2018	2030 On 02-August-18	9.47	Put	Bond Future	526	1	526	1	0.00
09/03/2018	2030 On 02-August-18	9.45	Put	Bond Future	544	1	544	1	0.00
09/03/2018	2030 On 02-August-18	8.91	Put	Bond Future	1317	1	1317	1	0.00
09/03/2018	2030 On 02-August-18	9.46	Put	Bond Future	535	1	535	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
09/03/2018	2030 On 02-August-18	8.51	Put	Bond Future	2410	2	2410	2	0.00
09/03/2018	2032 On 03-May-18			Bond Future	8.73	96.8333	8.7284	96.8333	61,647.00
09/03/2018	2032 On 03-May-18	9.70	Call	Bond Future	7206	7	7206	7	0.00
09/03/2018	2032 On 03-May-18	9.71	Call	Bond Future	7273	7	7273	7	0.00
09/03/2018	2032 On 03-May-18	9.72	Call	Bond Future	7340	7	7340	7	0.00
09/03/2018	2032 On 03-May-18	9.72	Put	Bond Future	68	0	68	0	0.00
09/03/2018	2032 On 03-May-18	9.70	Put	Bond Future	73	0	73	0	0.00
09/03/2018	2032 On 03-May-18	9.71	Put	Bond Future	70	0	70	0	0.00
09/03/2018	2032 On 02-August-18			Bond Future	8.77	98.6240	8.7660	98.6240	2.00
09/03/2018	2032 On 02-August-18	9.68	Call	Bond Future	7262	7	7262	7	0.00
09/03/2018	2032 On 02-August-18	9.67	Call	Bond Future	7202	7	7202	7	0.00
09/03/2018	2032 On 02-August-18	9.66	Call	Bond Future	7143	7	7143	7	0.00
09/03/2018	2032 On 02-August-18	9.67	Put	Bond Future	624	1	624	1	0.00
09/03/2018	2032 On 02-August-18	9.66	Put	Bond Future	634	1	634	1	0.00
09/03/2018	2032 On 02-August-18	9.68	Put	Bond Future	614	1	614	1	0.00
09/03/2018	2033 On 03-May-18			Bond Future	103.11	102.7128	103.1102	102.7128	6,055.00
09/03/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
09/03/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
09/03/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
09/03/2018	2033 On 03-May-18	107.69	Put	Bond Future	4580	5	4580	5	0.00
09/03/2018	2033 On 03-May-18	107.70	Put	Bond Future	4590	5	4590	5	0.00
09/03/2018	2033 On 03-May-18	107.71	Put	Bond Future	4600	5	4600	5	0.00
09/03/2018	2033 On 02-August-18			Bond Future	105.02	104.6178	105.0232	104.6178	0.00
09/03/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
09/03/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
09/03/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
09/03/2018	2033 On 02-August-18	109.93	Put	Bond Future	4907	5	4907	5	0.00
09/03/2018	2033 On 02-August-18	109.94	Put	Bond Future	4917	5	4917	5	0.00
09/03/2018	2033 On 02-August-18	109.92	Put	Bond Future	4897	5	4897	5	0.00
09/03/2018	2037 On 03-May-18			Bond Future	9.01	97.5295	9.0117	97.5295	48,060.00
09/03/2018	2037 On 03-May-18	9.97	Call	Bond Future	7888	8	7888	8	0.00
09/03/2018	2037 On 03-May-18	9.99	Call	Bond Future	8032	8	8032	8	0.00
09/03/2018	2037 On 03-May-18	9.98	Call	Bond Future	7960	8	7960	8	0.00
09/03/2018	2037 On 03-May-18	9.98	Put	Bond Future	109	0	109	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
09/03/2018	2037 On 03-May-18	9.97	Put	Bond Future	113	0	113	0	0.00
09/03/2018	2037 On 03-May-18	9.99	Put	Bond Future	106	0	106	0	0.00
09/03/2018	2037 On 02-August-18			Bond Future	9.06	95.0771	9.0557	95.0771	731.00
09/03/2018	2037 On 02-August-18	9.95	Call	Bond Future	7992	8	7992	8	0.00
09/03/2018	2037 On 02-August-18	9.96	Call	Bond Future	8056	8	8056	8	0.00
09/03/2018	2037 On 02-August-18	9.97	Call	Bond Future	8120	8	8120	8	0.00
09/03/2018	2037 On 02-August-18	9.97	Put	Bond Future	760	1	760	1	0.00
09/03/2018	2037 On 02-August-18	9.95	Put	Bond Future	784	1	784	1	0.00
09/03/2018	2037 On 02-August-18	9.96	Put	Bond Future	772	1	772	1	0.00
09/03/2018	2038 On 03-May-18			Bond Future	125.00	124.9945	124.9980	124.9945	8,991.00
09/03/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
09/03/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
09/03/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
09/03/2018	2038 On 03-May-18	132.29	Put	Bond Future	7292	7	7292	7	0.00
09/03/2018	2038 On 03-May-18	132.27	Put	Bond Future	7272	7	7272	7	0.00
09/03/2018	2038 On 03-May-18	132.28	Put	Bond Future	7282	7	7282	7	0.00
09/03/2018	2038 On 02-August-18			Bond Future	125.76	125.7597	125.7640	125.7597	0.00
09/03/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
09/03/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
09/03/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
09/03/2018	2038 On 02-August-18	134.53	Put	Bond Future	8766	9	8766	9	0.00
09/03/2018	2038 On 02-August-18	134.54	Put	Bond Future	8776	9	8776	9	0.00
09/03/2018	2038 On 02-August-18	134.55	Put	Bond Future	8786	9	8786	9	0.00
09/03/2018	2040 On 03-May-18			Bond Future	9.08	101.5650	9.0767	101.5650	39,345.00
09/03/2018	2040 On 03-May-18	10.07	Call	Bond Future	8764	9	8764	9	0.00
09/03/2018	2040 On 03-May-18	8.50	Call	Bond Future	201	0	201	0	1,011.00
09/03/2018	2040 On 03-May-18	10.06	Call	Bond Future	8687	9	8687	9	0.00
09/03/2018	2040 On 03-May-18	9.00	Call	Bond Future	1500	1	1500	1	1,239.00
09/03/2018	2040 On 03-May-18	10.00	Call	Bond Future	8222	8	8222	8	1,500.00
09/03/2018	2040 On 03-May-18	10.08	Call	Bond Future	8841	9	8841	9	0.00
09/03/2018	2040 On 03-May-18	9.00	Put	Bond Future	2223	2	2223	2	0.00
09/03/2018	2040 On 03-May-18	10.06	Put	Bond Future	118	0	118	0	0.00
09/03/2018	2040 On 03-May-18	10.00	Put	Bond Future	142	0	142	0	0.00
09/03/2018	2040 On 03-May-18	10.07	Put	Bond Future	114	0	114	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
09/03/2018	2040 On 03-May-18	8.50	Put	Bond Future	5843	6	5843	6	0.00
09/03/2018	2040 On 03-May-18	10.08	Put	Bond Future	111	0	111	0	0.00
09/03/2018	2040 On 02-August-18			Bond Future	9.12	98.9369	9.1208	98.9369	420.00
09/03/2018	2040 On 02-August-18	10.05	Call	Bond Future	8904	9	8904	9	0.00
09/03/2018	2040 On 02-August-18	10.04	Call	Bond Future	8836	9	8836	9	0.00
09/03/2018	2040 On 02-August-18	10.03	Call	Bond Future	8768	9	8768	9	0.00
09/03/2018	2040 On 02-August-18	10.04	Put	Bond Future	869	1	869	1	0.00
09/03/2018	2040 On 02-August-18	10.03	Put	Bond Future	882	1	882	1	0.00
09/03/2018	2040 On 02-August-18	10.05	Put	Bond Future	857	1	857	1	0.00
09/03/2018	2044 On 03-May-18			Bond Future	9.13	98.5122	9.1262	98.5122	23,583.00
09/03/2018	2044 On 03-May-18	10.11	Call	Bond Future	8815	9	8815	9	0.00
09/03/2018	2044 On 03-May-18	10.10	Call	Bond Future	8739	9	8739	9	0.00
09/03/2018	2044 On 03-May-18	10.09	Call	Bond Future	8661	9	8661	9	0.00
09/03/2018	2044 On 03-May-18	10.10	Put	Bond Future	136	0	136	0	0.00
09/03/2018	2044 On 03-May-18	10.09	Put	Bond Future	140	0	140	0	0.00
09/03/2018	2044 On 03-May-18	10.11	Put	Bond Future	131	0	131	0	0.00
09/03/2018	2044 On 02-August-18			Bond Future	9.17	95.9528	9.1692	95.9528	0.00
09/03/2018	2044 On 02-August-18	10.05	Call	Bond Future	8708	9	8708	9	0.00
09/03/2018	2044 On 02-August-18	10.07	Call	Bond Future	8845	9	8845	9	0.00
09/03/2018	2044 On 02-August-18	10.06	Call	Bond Future	8777	9	8777	9	0.00
09/03/2018	2044 On 02-August-18	10.06	Put	Bond Future	929	1	929	1	0.00
09/03/2018	2044 On 02-August-18	10.07	Put	Bond Future	916	1	916	1	0.00
09/03/2018	2044 On 02-August-18	10.05	Put	Bond Future	943	1	943	1	0.00
09/03/2018	2046 On 03-May-18			Bond Future	117.53	117.5285	117.5322	117.5285	10,874.00
09/03/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
09/03/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
09/03/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
09/03/2018	2046 On 03-May-18	127.94	Put	Bond Future	10408	10	10408	10	0.00
09/03/2018	2046 On 03-May-18	127.95	Put	Bond Future	10418	10	10418	10	0.00
09/03/2018	2046 On 03-May-18	127.93	Put	Bond Future	10398	10	10398	10	0.00
09/03/2018	2046 On 02-August-18			Bond Future	119.71	119.7082	119.7126	119.7082	0.00
09/03/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
09/03/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
09/03/2018	2046 On 02-August-18	128.77	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
09/03/2018	2046 On 02-August-18	128.79	Put	Bond Future	9077	9	9077	9	0.00
09/03/2018	2046 On 02-August-18	128.77	Put	Bond Future	9057	9	9057	9	0.00
09/03/2018	2046 On 02-August-18	128.78	Put	Bond Future	9067	9	9067	9	0.00
09/03/2018	2050 On 03-May-18			Bond Future	124.29	124.2843	124.2880	124.2843	9,788.00
09/03/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
09/03/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
09/03/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
09/03/2018	2050 On 03-May-18	135.63	Put	Bond Future	11342	11	11342	11	0.00
09/03/2018	2050 On 03-May-18	135.61	Put	Bond Future	11322	11	11322	11	0.00
09/03/2018	2050 On 03-May-18	135.62	Put	Bond Future	11332	11	11332	11	0.00
09/03/2018	2050 On 02-August-18			Bond Future	124.86	124.8563	124.8611	124.8563	0.00
09/03/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
09/03/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
09/03/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
09/03/2018	2050 On 02-August-18	137.54	Put	Bond Future	12679	13	12679	13	0.00
09/03/2018	2050 On 02-August-18	137.52	Put	Bond Future	12659	13	12659	13	0.00
09/03/2018	2050 On 02-August-18	137.53	Put	Bond Future	12669	13	12669	13	0.00
09/03/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	AL37 On 03-May-18			Index Future	590.97	590.4510	590.9700	590.4510	0.00
09/03/2018	AL37 On 02-August-18			Index Future	601.90	601.3700	601.9010	601.3700	0.00
09/03/2018	AL7T On 03-May-18			Index Future	693.24	692.2170	693.2390	692.2170	0.00
09/03/2018	AL7T On 02-August-18			Index Future	706.06	705.0190	706.0620	705.0190	0.00
09/03/2018	ALBI On 03-May-18			Index Future	631.99	631.2460	631.9940	631.2460	814.00
09/03/2018	ALBI On 02-August-18			Index Future	643.68	642.9200	643.6840	642.9200	0.00
09/03/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	C040 On 06-October-15			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
09/03/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/03/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2018	EL28 On 03-May-18			Bond Future	129.04	129.2619	129.0390	129.2619	0.00
09/03/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
09/03/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
09/03/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
09/03/2018	EL28 On 03-May-18	133.18	Put	Bond Future	4141	4	4141	4	0.00
09/03/2018	EL28 On 03-May-18	133.19	Put	Bond Future	4151	4	4151	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
09/03/2018	EL28 On 03-May-18	133.20	Put	Bond Future	4161	4	4161	4	0.00
09/03/2018	EL28 On 02-August-18			Bond Future	131.43	131.6592	131.4328	131.6592	0.00
09/03/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
09/03/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
09/03/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
09/03/2018	EL28 On 02-August-18	134.94	Put	Bond Future	3507	3	3507	3	0.00
09/03/2018	EL28 On 02-August-18	134.95	Put	Bond Future	3517	3	3517	3	0.00
09/03/2018	EL28 On 02-August-18	134.93	Put	Bond Future	3497	3	3497	3	0.00
09/03/2018	ES33 On 03-May-18			Bond Future	10.35	79.3538	10.3502	79.3538	9,466.00
09/03/2018	ES33 On 03-May-18	11.20	Call	Bond Future	5149	5	5149	5	0.00
09/03/2018	ES33 On 03-May-18	11.22	Call	Bond Future	5264	5	5264	5	0.00
09/03/2018	ES33 On 03-May-18	11.21	Call	Bond Future	5207	5	5207	5	0.00
09/03/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
09/03/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
09/03/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
09/03/2018	ES33 On 02-August-18			Bond Future	10.44	80.8214	10.4354	80.8214	0.00
09/03/2018	ES33 On 02-August-18	11.14	Call	Bond Future	4244	4	4244	4	0.00
09/03/2018	ES33 On 02-August-18	11.15	Call	Bond Future	4302	4	4302	4	0.00
09/03/2018	ES33 On 02-August-18	11.16	Call	Bond Future	4359	4	4359	4	0.00
09/03/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
09/03/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
09/03/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
09/03/2018	ES42 On 03-May-18			Bond Future	10.48	82.9497	10.4805	82.9497	7,957.00
09/03/2018	ES42 On 02-August-18			Bond Future	10.56	84.4835	10.5617	84.4835	0.00
09/03/2018	GOVI On 03-May-18			GOVI	629.38	628.5890	629.3800	628.5890	610.00
09/03/2018	GOVI On 03-May-18	590.29	Call	GOVI	390900	38	390900	38	0.00
09/03/2018	GOVI On 03-May-18	590.27	Call	GOVI	391100	38	391100	38	0.00
09/03/2018	GOVI On 03-May-18	590.28	Call	GOVI	391000	38	391000	38	0.00
09/03/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
09/03/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
09/03/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
09/03/2018	GOVI On 02-August-18			GOVI	641.02	640.2140	641.0210	640.2140	0.00
09/03/2018	GOVI On 02-August-18	605.71	Call	GOVI	353110	35	353110	35	0.00
09/03/2018	GOVI On 02-August-18	605.72	Call	GOVI	353010	34	353010	34	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
09/03/2018	GOVI On 02-August-18	605.70	Call	GOVI	353210	35	353210	35	0.00
09/03/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
09/03/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
09/03/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
09/03/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/03/2018	IGOV On 03-May-18			Index Future	251.98	251.9480	251.9800	251.9480	1,128.00
09/03/2018	IGOV On 02-August-18			Index Future	256.66	256.6210	256.6550	256.6210	0.00
09/03/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
09/03/2018	IS01 On 21-June-18			Interest Rate Swap	99.90	99.8900	99.9000	99.8900	0.00
09/03/2018	IS01 On 20-September-18			Interest Rate Swap	100.02	100.0200	100.0200	100.0200	0.00
09/03/2018	IS01 On 20-December-18			Interest Rate Swap	100.44	100.4400	100.4400	100.4400	0.00
09/03/2018	IS01 On 22-March-19			Interest Rate Swap	99.41	99.4100	99.4100	99.4100	0.00
09/03/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
09/03/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
09/03/2018	IS02 On 21-September-18			Interest Rate Swap	98.49	98.4900	98.4900	98.4900	0.00
09/03/2018	IS02 On 21-December-18			Interest Rate Swap	98.82	98.8200	98.8200	98.8200	0.00
09/03/2018	IS02 On 15-March-19			Interest Rate Swap	99.16	99.1600	99.1600	99.1600	0.00
09/03/2018	IS02 On 21-June-19			Interest Rate Swap	99.47	99.4700	99.4700	99.4700	0.00
09/03/2018	IS02 On 20-September-19			Interest Rate Swap	99.79	99.8000	99.7900	99.8000	0.00
09/03/2018	IS02 On 20-December-19			Interest Rate Swap	100.66	100.6700	100.6600	100.6700	0.00
09/03/2018	IS02 On 23-March-20			Interest Rate Swap	98.32	98.3300	98.3200	98.3300	0.00
09/03/2018	IS05 On 17-December-20			Interest Rate Swap	95.57	95.6100	95.5700	95.6100	0.00
09/03/2018	IS05 On 16-March-21			Interest Rate Swap	94.72	94.7600	94.7200	94.7600	0.00
09/03/2018	IS05 On 15-June-21			Interest Rate Swap	93.83	93.8700	93.8300	93.8700	0.00
09/03/2018	IS05 On 21-September-21			Interest Rate Swap	93.92	93.9600	93.9200	93.9600	0.00
09/03/2018	IS05 On 21-December-21			Interest Rate Swap	96.04	96.0700	96.0400	96.0700	51.00
09/03/2018	IS05 On 15-March-22			Interest Rate Swap	96.10	96.1300	96.1000	96.1300	0.00
09/03/2018	IS05 On 21-June-22			Interest Rate Swap	97.21	97.2400	97.2100	97.2400	0.00
09/03/2018	IS05 On 20-September-22			Interest Rate Swap	99.34	99.3800	99.3400	99.3800	0.00
09/03/2018	IS05 On 20-December-22			Interest Rate Swap	100.52	100.5600	100.5200	100.5600	0.00
09/03/2018	IS05 On 22-March-23			Interest Rate Swap	95.53	95.5700	95.5300	95.5700	0.00
09/03/2018	IS10 On 17-December-25			Interest Rate Swap	93.13	93.1600	93.1300	93.1600	0.00
09/03/2018	IS10 On 16-March-26			Interest Rate Swap	90.06	90.0900	90.0600	90.0900	0.00
09/03/2018	IS10 On 15-June-26			Interest Rate Swap	88.74	88.7700	88.7400	88.7700	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
09/03/2018	IS10 On 21-September-26			Interest Rate Swap	90.86	90.9000	90.8600	90.9000	0.00
09/03/2018	IS10 On 21-December-26			Interest Rate Swap	94.63	94.6700	94.6300	94.6700	0.00
09/03/2018	IS10 On 15-March-27			Interest Rate Swap	93.13	93.1700	93.1300	93.1700	0.00
09/03/2018	IS10 On 21-June-27			Interest Rate Swap	95.16	95.2100	95.1600	95.2100	0.00
09/03/2018	IS10 On 20-September-27			Interest Rate Swap	98.86	98.9200	98.8600	98.9200	0.00
09/03/2018	IS10 On 20-December-27			Interest Rate Swap	99.15	99.2200	99.1500	99.2200	0.00
09/03/2018	IS10 On 22-March-28			Interest Rate Swap	94.29	94.3600	94.2900	94.3600	0.00
09/03/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/03/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/03/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/03/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.97	93.0300	6.9700	93.0300	2,500.00
09/03/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.94	93.0600	6.9400	93.0600	0.00
09/03/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
09/03/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
09/03/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
09/03/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
09/03/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
09/03/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
09/03/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
09/03/2018	R023 On 03-May-18			Bond Future	7.39	102.7625	7.3916	102.7625	73,115.00
09/03/2018	R023 On 03-May-18	8.27	Call	Bond Future	3482	3	3482	3	0.00
09/03/2018	R023 On 03-May-18	8.28	Call	Bond Future	3519	3	3519	3	0.00
09/03/2018	R023 On 03-May-18	8.29	Call	Bond Future	3557	3	3557	3	0.00
09/03/2018	R023 On 03-May-18	9.19	Call	Bond Future	6934	7	6934	7	0.00
09/03/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
09/03/2018	R023 On 03-May-18	8.28	Put	Bond Future	19	0	19	0	0.00
09/03/2018	R023 On 03-May-18	8.29	Put	Bond Future	18	0	18	0	0.00
09/03/2018	R023 On 03-May-18	8.27	Put	Bond Future	20	0	20	0	0.00
09/03/2018	R035 On 03-May-18			Bond Future	8.92	101.1729	8.9239	101.1729	66,923.00
09/03/2018	R035 On 03-May-18	9.90	Call	Bond Future	8050	8	8050	8	0.00
09/03/2018	R035 On 03-May-18	8.75	Call	Bond Future	1503	2	1503	2	1,000.00
09/03/2018	R035 On 03-May-18	9.25	Call	Bond Future	3763	4	3763	4	0.00
09/03/2018	R035 On 03-May-18	9.91	Call	Bond Future	8121	8	8121	8	0.00
09/03/2018	R035 On 03-May-18	9.89	Call	Bond Future	7979	8	7979	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
09/03/2018	R035 On 03-May-18	9.89	Put	Bond Future	161	0	161	0	0.00
09/03/2018	R035 On 03-May-18	9.25	Put	Bond Future	1016	1	1016	1	1,000.00
09/03/2018	R035 On 03-May-18	9.90	Put	Bond Future	155	0	155	0	0.00
09/03/2018	R035 On 03-May-18	9.91	Put	Bond Future	150	0	150	0	0.00
09/03/2018	R035 On 03-May-18	8.75	Put	Bond Future	3015	3	3015	3	0.00
09/03/2018	R035 On 02-August-18			Bond Future	8.96	103.0440	8.9634	103.0440	3.00
09/03/2018	R035 On 02-August-18	9.42	Call	Bond Future	5885	6	5885	6	0.00
09/03/2018	R035 On 02-August-18	9.44	Call	Bond Future	5991	6	5991	6	0.00
09/03/2018	R035 On 02-August-18	9.43	Call	Bond Future	5938	6	5938	6	0.00
09/03/2018	R035 On 02-August-18	9.44	Put	Bond Future	2059	2	2059	2	0.00
09/03/2018	R035 On 02-August-18	9.43	Put	Bond Future	2086	2	2086	2	0.00
09/03/2018	R035 On 02-August-18	9.42	Put	Bond Future	2113	2	2113	2	0.00
09/03/2018	R186 On 03-May-18			Bond Future	8.08	118.6294	8.0769	118.6294	200,073.00
09/03/2018	R186 On 03-May-18	8.93	Call	Bond Future	5608	5	5608	5	0.00
09/03/2018	R186 On 03-May-18	10.14	Call	Bond Future	12809	13	12809	13	0.00
09/03/2018	R186 On 03-May-18	9.30	Call	Bond Future	7846	8	7846	8	1,120.00
09/03/2018	R186 On 03-May-18	8.92	Call	Bond Future	5548	5	5548	5	0.00
09/03/2018	R186 On 03-May-18	8.69	Call	Bond Future	4182	4	4182	4	0.00
09/03/2018	R186 On 03-May-18	8.50	Call	Bond Future	3113	3	3113	3	0.00
09/03/2018	R186 On 03-May-18	7.85	Call	Bond Future	527	0	527	0	500.00
09/03/2018	R186 On 03-May-18	9.75	Call	Bond Future	10539	10	10539	10	0.00
09/03/2018	R186 On 03-May-18	9.19	Call	Bond Future	7181	7	7181	7	0.00
09/03/2018	R186 On 03-May-18	8.70	Call	Bond Future	4241	4	4241	4	0.00
09/03/2018	R186 On 03-May-18	8.85	Call	Bond Future	5127	5	5127	5	0.00
09/03/2018	R186 On 03-May-18	8.91	Call	Bond Future	5487	5	5487	5	0.00
09/03/2018	R186 On 03-May-18	9.72	Call	Bond Future	10362	10	10362	10	0.00
09/03/2018	R186 On 03-May-18	8.40	Call	Bond Future	2586	2	2586	2	7.00
09/03/2018	R186 On 03-May-18	8.00	Call	Bond Future	916	1	916	1	7.00
09/03/2018	R186 On 03-May-18	8.35	Call	Bond Future	2336	2	2336	2	0.00
09/03/2018	R186 On 03-May-18	8.45	Call	Bond Future	2846	3	2846	3	0.00
09/03/2018	R186 On 03-May-18	8.69	Put	Bond Future	164	0	164	0	0.00
09/03/2018	R186 On 03-May-18	8.70	Put	Bond Future	158	0	158	0	0.00
09/03/2018	R186 On 03-May-18	8.50	Put	Bond Future	320	0	320	0	3,500.00
09/03/2018	R186 On 03-May-18	9.19	Put	Bond Future	22	0	22	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
09/03/2018	R186 On 03-May-18	8.92	Put	Bond Future	70	0	70	0	0.00
09/03/2018	R186 On 03-May-18	8.85	Put	Bond Future	91	0	91	0	4,745.00
09/03/2018	R186 On 03-May-18	9.75	Put	Bond Future	1	0	1	0	3,200.00
09/03/2018	R186 On 03-May-18	8.35	Put	Bond Future	523	1	523	1	500.00
09/03/2018	R186 On 03-May-18	8.45	Put	Bond Future	378	0	378	0	0.00
09/03/2018	R186 On 03-May-18	8.91	Put	Bond Future	73	0	73	0	0.00
09/03/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
09/03/2018	R186 On 03-May-18	9.72	Put	Bond Future	1	0	1	0	10,640.00
09/03/2018	R186 On 03-May-18	8.40	Put	Bond Future	445	0	445	0	3,500.00
09/03/2018	R186 On 03-May-18	8.00	Put	Bond Future	1433	2	1433	2	0.00
09/03/2018	R186 On 03-May-18	7.85	Put	Bond Future	2063	2	2063	2	0.00
09/03/2018	R186 On 03-May-18	9.30	Put	Bond Future	12	0	12	0	0.00
09/03/2018	R186 On 03-May-18	8.93	Put	Bond Future	67	0	67	0	0.00
09/03/2018	R186 On 02-August-18			Bond Future	8.10	115.5229	8.1025	115.5229	191.00
09/03/2018	R186 On 02-August-18	8.47	Call	Bond Future	3486	3	3486	3	0.00
09/03/2018	R186 On 02-August-18	8.25	Call	Bond Future	2553	2	2553	2	1,470.00
09/03/2018	R186 On 02-August-18	8.46	Call	Bond Future	3441	3	3441	3	0.00
09/03/2018	R186 On 02-August-18	7.50	Call	Bond Future	509	0	509	0	1,470.00
09/03/2018	R186 On 02-August-18	8.48	Call	Bond Future	3531	3	3531	3	0.00
09/03/2018	R186 On 02-August-18	8.25	Put	Bond Future	1592	2	1592	2	0.00
09/03/2018	R186 On 02-August-18	7.50	Put	Bond Future	4543	5	4543	5	0.00
09/03/2018	R186 On 02-August-18	8.46	Put	Bond Future	1132	1	1132	1	0.00
09/03/2018	R186 On 02-August-18	8.48	Put	Bond Future	1095	1	1095	1	0.00
09/03/2018	R186 On 02-August-18	8.47	Put	Bond Future	1113	1	1113	1	0.00
09/03/2018	R186 On 01-November-18			Bond Future	8.12	117.6903	8.1238	117.6903	0.00
09/03/2018	R186 On 01-November-18	8.46	Call	Bond Future	3858	4	3858	4	5,000.00
09/03/2018	R186 On 01-November-18	8.53	Call	Bond Future	4151	4	4151	4	0.00
09/03/2018	R186 On 01-November-18	9.14	Call	Bond Future	6987	7	6987	7	0.00
09/03/2018	R186 On 01-November-18	8.52	Call	Bond Future	4109	4	4109	4	0.00
09/03/2018	R186 On 01-November-18	7.96	Call	Bond Future	2049	2	2049	2	5,000.00
09/03/2018	R186 On 01-November-18	8.54	Call	Bond Future	4194	4	4194	4	0.00
09/03/2018	R186 On 01-November-18	9.14	Put	Bond Future	733	1	733	1	5,000.00
09/03/2018	R186 On 01-November-18	8.52	Put	Bond Future	1616	2	1616	2	0.00
09/03/2018	R186 On 01-November-18	7.96	Put	Bond Future	3101	3	3101	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2018	R186 On 01-November-18	8.54	Put	Bond Future	1577	2	1577	2	0.00
09/03/2018	R186 On 01-November-18	8.53	Put	Bond Future	1596	2	1596	2	0.00
09/03/2018	R186 On 01-November-18	8.46	Put	Bond Future	1738	2	1738	2	0.00
09/03/2018	R197 On 03-May-18			Bond Future	306.10	306.0951	306.0983	306.0951	2,388.00
09/03/2018	R197 On 03-May-18	304.44	Call	Bond Future	1658	2	1658	2	0.00
09/03/2018	R197 On 03-May-18	304.46	Call	Bond Future	1638	2	1638	2	0.00
09/03/2018	R197 On 03-May-18	304.45	Call	Bond Future	1648	2	1648	2	0.00
09/03/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
09/03/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
09/03/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
09/03/2018	R202 On 03-May-18			Bond Future	236.10	236.0897	236.0965	236.0897	23,064.00
09/03/2018	R202 On 03-May-18	247.47	Call	Bond Future	10	0	10	0	0.00
09/03/2018	R202 On 03-May-18	247.48	Call	Bond Future	10	0	10	0	0.00
09/03/2018	R202 On 03-May-18	247.49	Call	Bond Future	10	0	10	0	0.00
09/03/2018	R202 On 03-May-18	247.49	Put	Bond Future	11404	11	11404	11	0.00
09/03/2018	R202 On 03-May-18	247.47	Put	Bond Future	11384	11	11384	11	0.00
09/03/2018	R202 On 03-May-18	247.48	Put	Bond Future	11394	11	11394	11	0.00
09/03/2018	R204 On 03-May-18			Bond Future	6.19	104.0790	6.1925	104.0790	21,932.00
09/03/2018	R204 On 03-May-18	7.09	Call	Bond Future	543	1	543	1	0.00
09/03/2018	R204 On 03-May-18	7.10	Call	Bond Future	549	1	549	1	0.00
09/03/2018	R204 On 03-May-18	7.08	Call	Bond Future	537	1	537	1	0.00
09/03/2018	R204 On 03-May-18	7.08	Put	Bond Future	0	0	0	0	0.00
09/03/2018	R204 On 03-May-18	7.09	Put	Bond Future	0	0	0	0	0.00
09/03/2018	R204 On 03-May-18	7.10	Put	Bond Future	0	0	0	0	0.00
09/03/2018	R207 On 03-May-18			Bond Future	6.59	103.2506	6.5929	103.2506	23,532.00
09/03/2018	R207 On 03-May-18	7.58	Call	Bond Future	1550	2	1550	2	0.00
09/03/2018	R207 On 03-May-18	7.57	Call	Bond Future	1534	2	1534	2	0.00
09/03/2018	R207 On 03-May-18	7.56	Call	Bond Future	1519	1	1519	1	0.00
09/03/2018	R207 On 03-May-18	7.57	Put	Bond Future	0	0	0	0	0.00
09/03/2018	R207 On 03-May-18	7.56	Put	Bond Future	0	0	0	0	0.00
09/03/2018	R207 On 03-May-18	7.58	Put	Bond Future	0	0	0	0	0.00
09/03/2018	R208 On 03-May-18			Bond Future	6.94	100.1383	6.9384	100.1383	35,809.00
09/03/2018	R208 On 03-May-18	7.77	Call	Bond Future	2121	2	2121	2	0.00
09/03/2018	R208 On 03-May-18	7.78	Call	Bond Future	2146	2	2146	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
09/03/2018	R208 On 03-May-18	7.79	Call	Bond Future	2171	2	2171	2	0.00
09/03/2018	R208 On 03-May-18	7.78	Put	Bond Future	6	0	6	0	0.00
09/03/2018	R208 On 03-May-18	7.79	Put	Bond Future	6	0	6	0	0.00
09/03/2018	R208 On 03-May-18	7.77	Put	Bond Future	6	0	6	0	0.00
09/03/2018	R209 On 03-May-18			Bond Future	8.92	76.9242	8.9227	76.9242	81,127.00
09/03/2018	R209 On 03-May-18	9.85	Call	Bond Future	6431	6	6431	6	0.00
09/03/2018	R209 On 03-May-18	10.22	Call	Bond Future	8667	9	8667	9	0.00
09/03/2018	R209 On 03-May-18	10.00	Call	Bond Future	7340	7	7340	7	0.00
09/03/2018	R209 On 03-May-18	10.73	Call	Bond Future	11650	12	11650	12	0.00
09/03/2018	R209 On 03-May-18	9.75	Call	Bond Future	5821	6	5821	6	435.00
09/03/2018	R209 On 03-May-18	9.77	Call	Bond Future	5943	6	5943	6	0.00
09/03/2018	R209 On 03-May-18	9.30	Call	Bond Future	3187	3	3187	3	1,321.00
09/03/2018	R209 On 03-May-18	9.86	Call	Bond Future	6492	6	6492	6	0.00
09/03/2018	R209 On 03-May-18	9.84	Call	Bond Future	6370	6	6370	6	0.00
09/03/2018	R209 On 03-May-18	9.19	Call	Bond Future	2607	3	2607	3	250.00
09/03/2018	R209 On 03-May-18	9.47	Call	Bond Future	4147	4	4147	4	0.00
09/03/2018	R209 On 03-May-18	8.95	Call	Bond Future	1509	2	1509	2	1,321.00
09/03/2018	R209 On 03-May-18	9.84	Put	Bond Future	98	0	98	0	0.00
09/03/2018	R209 On 03-May-18	9.19	Put	Bond Future	697	1	697	1	0.00
09/03/2018	R209 On 03-May-18	9.86	Put	Bond Future	92	0	92	0	0.00
09/03/2018	R209 On 03-May-18	10.00	Put	Bond Future	53	0	53	0	11,067.00
09/03/2018	R209 On 03-May-18	9.47	Put	Bond Future	310	0	310	0	250.00
09/03/2018	R209 On 03-May-18	9.77	Put	Bond Future	122	0	122	0	250.00
09/03/2018	R209 On 03-May-18	9.30	Put	Bond Future	511	1	511	1	0.00
09/03/2018	R209 On 03-May-18	8.95	Put	Bond Future	1311	1	1311	1	0.00
09/03/2018	R209 On 03-May-18	9.85	Put	Bond Future	95	0	95	0	0.00
09/03/2018	R209 On 03-May-18	10.22	Put	Bond Future	20	0	20	0	435.00
09/03/2018	R209 On 03-May-18	9.75	Put	Bond Future	130	0	130	0	0.00
09/03/2018	R209 On 03-May-18	10.73	Put	Bond Future	1	0	1	0	435.00
09/03/2018	R209 On 02-August-18			Bond Future	8.96	78.3468	8.9594	78.3468	816.00
09/03/2018	R209 On 02-August-18	10.84	Call	Bond Future	12049	12	12049	12	0.00
09/03/2018	R209 On 02-August-18	10.21	Call	Bond Future	8619	9	8619	9	0.00
09/03/2018	R209 On 02-August-18	9.66	Call	Bond Future	5664	6	5664	6	435.00
09/03/2018	R209 On 02-August-18	10.38	Call	Bond Future	9543	10	9543	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2018	R209 On 02-August-18	10.39	Call	Bond Future	9598	10	9598	10	0.00
09/03/2018	R209 On 02-August-18	10.40	Call	Bond Future	9652	10	9652	10	0.00
09/03/2018	R209 On 02-August-18	10.40	Put	Bond Future	215	0	215	0	0.00
09/03/2018	R209 On 02-August-18	9.66	Put	Bond Future	843	1	843	1	0.00
09/03/2018	R209 On 02-August-18	10.38	Put	Bond Future	224	0	224	0	0.00
09/03/2018	R209 On 02-August-18	10.39	Put	Bond Future	219	0	219	0	0.00
09/03/2018	R209 On 02-August-18	10.21	Put	Bond Future	324	0	324	0	435.00
09/03/2018	R209 On 02-August-18	10.84	Put	Bond Future	76	0	76	0	435.00
09/03/2018	R209 On 01-November-18			Bond Future	9.00	76.6679	8.9950	76.6679	0.00
09/03/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	75822	76	75822	76	0.00
09/03/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	75822	76	75822	76	0.00
09/03/2018	R209 On 01-November-18	9.97	Call	Bond Future	7609	8	7609	8	0.00
09/03/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	75822	76	75822	76	0.00
09/03/2018	R209 On 01-November-18	9.34	Call	Bond Future	4574	5	4574	5	0.00
09/03/2018	R209 On 01-November-18	10.57	Call	Bond Future	10592	11	10592	11	0.00
09/03/2018	R209 On 01-November-18	9.94	Call	Bond Future	7457	7	7457	7	0.00
09/03/2018	R209 On 01-November-18	9.94	Put	Bond Future	1113	1	1113	1	0.00
09/03/2018	R209 On 01-November-18	10.57	Put	Bond Future	444	0	444	0	0.00
09/03/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
09/03/2018	R209 On 01-November-18	9.97	Put	Bond Future	1076	1	1076	1	0.00
09/03/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
09/03/2018	R209 On 01-November-18	9.34	Put	Bond Future	2164	2	2164	2	0.00
09/03/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
09/03/2018	R210 On 03-May-18			Bond Future	187.09	187.4197	187.0940	187.4197	2,159.00
09/03/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
09/03/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
09/03/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
09/03/2018	R210 On 03-May-18	191.45	Put	Bond Future	4356	4	4356	4	0.00
09/03/2018	R210 On 03-May-18	191.44	Put	Bond Future	4346	4	4346	4	0.00
09/03/2018	R210 On 03-May-18	191.46	Put	Bond Future	4366	4	4366	4	0.00
09/03/2018	R212 On 03-May-18			Bond Future	155.15	155.0920	155.1501	155.0920	4,755.00
09/03/2018	R212 On 03-May-18	154.28	Call	Bond Future	870	1	870	1	0.00
09/03/2018	R212 On 03-May-18	154.30	Call	Bond Future	850	1	850	1	0.00
09/03/2018	R212 On 03-May-18	154.29	Call	Bond Future	860	1	860	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
09/03/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
09/03/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
09/03/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
09/03/2018	R213 On 03-May-18			Bond Future	8.61	88.7645	8.6101	88.7645	44,803.00
09/03/2018	R213 On 03-May-18	9.56	Call	Bond Future	6406	6	6406	6	0.00
09/03/2018	R213 On 03-May-18	9.57	Call	Bond Future	6467	6	6467	6	0.00
09/03/2018	R213 On 03-May-18	9.58	Call	Bond Future	6528	6	6528	6	0.00
09/03/2018	R213 On 03-May-18	9.58	Put	Bond Future	65	0	65	0	0.00
09/03/2018	R213 On 03-May-18	9.56	Put	Bond Future	70	0	70	0	0.00
09/03/2018	R213 On 03-May-18	9.57	Put	Bond Future	68	0	68	0	0.00
09/03/2018	R213 On 02-August-18			Bond Future	8.64	90.4060	8.6430	90.4060	1.00
09/03/2018	R213 On 02-August-18	9.07	Call	Bond Future	4057	4	4057	4	0.00
09/03/2018	R213 On 02-August-18	9.06	Call	Bond Future	4009	4	4009	4	0.00
09/03/2018	R213 On 02-August-18	9.05	Call	Bond Future	3961	4	3961	4	0.00
09/03/2018	R213 On 02-August-18	9.06	Put	Bond Future	1184	1	1184	1	0.00
09/03/2018	R213 On 02-August-18	9.05	Put	Bond Future	1203	1	1203	1	0.00
09/03/2018	R213 On 02-August-18	9.07	Put	Bond Future	1165	1	1165	1	0.00
09/03/2018	R214 On 03-May-18			Bond Future	9.04	76.7474	9.0419	76.7474	47,218.00
09/03/2018	R214 On 03-May-18	9.98	Call	Bond Future	6826	7	6826	7	0.00
09/03/2018	R214 On 03-May-18	9.99	Call	Bond Future	6889	7	6889	7	0.00
09/03/2018	R214 On 03-May-18	9.97	Call	Bond Future	6763	7	6763	7	0.00
09/03/2018	R214 On 03-May-18	9.97	Put	Bond Future	112	0	112	0	0.00
09/03/2018	R214 On 03-May-18	9.98	Put	Bond Future	109	0	109	0	0.00
09/03/2018	R214 On 03-May-18	9.99	Put	Bond Future	106	0	106	0	0.00
09/03/2018	R248 On 03-May-18			Bond Future	9.09	98.0633	9.0874	98.0633	90,984.00
09/03/2018	R248 On 03-May-18	10.07	Call	Bond Future	9094	9	9094	9	0.00
09/03/2018	R248 On 03-May-18	10.06	Call	Bond Future	9014	9	9014	9	0.00
09/03/2018	R248 On 03-May-18	10.05	Call	Bond Future	8935	9	8935	9	0.00
09/03/2018	R248 On 03-May-18	10.06	Put	Bond Future	138	0	138	0	0.00
09/03/2018	R248 On 03-May-18	10.05	Put	Bond Future	142	0	142	0	0.00
09/03/2018	R248 On 03-May-18	10.07	Put	Bond Future	134	0	134	0	0.00