



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
28/03/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	2025 On 03-May-18			Bond Future	135.55	135.4672	135.5543	135.4672	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
28/03/2018	2025 On 03-May-18	133.22	Call	Bond Future	2334	2	2334	2	0.00
28/03/2018	2025 On 03-May-18	133.21	Call	Bond Future	2344	2	2344	2	0.00
28/03/2018	2025 On 03-May-18	133.20	Call	Bond Future	2354	2	2354	2	0.00
28/03/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
28/03/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
28/03/2018	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
28/03/2018	2025 On 02-August-18			Bond Future	136.69	136.5985	136.6880	136.5985	0.00
28/03/2018	2025 On 02-August-18	136.65	Call	Bond Future	38	0	38	0	0.00
28/03/2018	2025 On 02-August-18	136.66	Call	Bond Future	28	0	28	0	0.00
28/03/2018	2025 On 02-August-18	136.67	Call	Bond Future	18	0	18	0	0.00
28/03/2018	2025 On 02-August-18	136.66	Put	Bond Future	0	0	0	0	0.00
28/03/2018	2025 On 02-August-18	136.67	Put	Bond Future	0	0	0	0	0.00
28/03/2018	2025 On 02-August-18	136.65	Put	Bond Future	0	0	0	0	0.00
28/03/2018	2029 On 03-May-18			Bond Future	104.52	103.9052	104.5222	103.9052	1,370.00
28/03/2018	2029 On 02-August-18			Bond Future	106.46	105.8318	106.4608	105.8318	0.00
28/03/2018	2030 On 03-May-18			Bond Future	8.30	99.9972	8.3018	99.9972	95,604.00
28/03/2018	2030 On 03-May-18	9.49	Call	Bond Future	8182	8	8182	8	0.00
28/03/2018	2030 On 03-May-18	9.51	Call	Bond Future	8311	8	8311	8	0.00
28/03/2018	2030 On 03-May-18	9.50	Call	Bond Future	8246	8	8246	8	0.00
28/03/2018	2030 On 03-May-18	9.50	Put	Bond Future	4	0	4	0	0.00
28/03/2018	2030 On 03-May-18	9.51	Put	Bond Future	3	0	3	0	0.00
28/03/2018	2030 On 03-May-18	9.49	Put	Bond Future	4	0	4	0	0.00
28/03/2018	2030 On 02-August-18			Bond Future	8.33	97.8401	8.3314	97.8401	127.00
28/03/2018	2030 On 02-August-18	9.46	Call	Bond Future	7926	8	7926	8	0.00
28/03/2018	2030 On 02-August-18	8.51	Call	Bond Future	2792	3	2792	3	7,850.00
28/03/2018	2030 On 02-August-18	8.91	Call	Bond Future	4775	5	4775	5	7,850.00
28/03/2018	2030 On 02-August-18	9.47	Call	Bond Future	7985	8	7985	8	0.00
28/03/2018	2030 On 02-August-18	9.50	Call	Bond Future	8163	8	8163	8	0.00
28/03/2018	2030 On 02-August-18	9.45	Call	Bond Future	7867	8	7867	8	0.00
28/03/2018	2030 On 02-August-18	9.50	Put	Bond Future	233	0	233	0	7,850.00
28/03/2018	2030 On 02-August-18	9.47	Put	Bond Future	248	0	248	0	0.00
28/03/2018	2030 On 02-August-18	9.45	Put	Bond Future	258	0	258	0	0.00
28/03/2018	2030 On 02-August-18	8.91	Put	Bond Future	736	1	736	1	0.00
28/03/2018	2030 On 02-August-18	9.46	Put	Bond Future	253	0	253	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
28/03/2018	2030 On 02-August-18	8.51	Put	Bond Future	1521	1	1521	1	0.00
28/03/2018	2032 On 03-May-18			Bond Future	8.49	99.0913	8.4867	99.0913	60,218.00
28/03/2018	2032 On 03-May-18	9.70	Call	Bond Future	9036	9	9036	9	0.00
28/03/2018	2032 On 03-May-18	9.71	Call	Bond Future	9105	9	9105	9	0.00
28/03/2018	2032 On 03-May-18	9.72	Call	Bond Future	9174	9	9174	9	0.00
28/03/2018	2032 On 03-May-18	9.72	Put	Bond Future	4	0	4	0	0.00
28/03/2018	2032 On 03-May-18	9.70	Put	Bond Future	4	0	4	0	0.00
28/03/2018	2032 On 03-May-18	9.71	Put	Bond Future	4	0	4	0	0.00
28/03/2018	2032 On 02-August-18			Bond Future	8.52	100.9232	8.5167	100.9232	2.00
28/03/2018	2032 On 02-August-18	9.68	Call	Bond Future	8862	9	8862	9	0.00
28/03/2018	2032 On 02-August-18	9.67	Call	Bond Future	8798	9	8798	9	0.00
28/03/2018	2032 On 02-August-18	9.66	Call	Bond Future	8735	9	8735	9	0.00
28/03/2018	2032 On 02-August-18	9.67	Put	Bond Future	287	0	287	0	0.00
28/03/2018	2032 On 02-August-18	9.66	Put	Bond Future	292	0	292	0	0.00
28/03/2018	2032 On 02-August-18	9.68	Put	Bond Future	281	0	281	0	0.00
28/03/2018	2033 On 03-May-18			Bond Future	108.86	107.7475	108.8597	107.7475	6,055.00
28/03/2018	2033 On 03-May-18	107.70	Call	Bond Future	1160	0	1160	0	0.00
28/03/2018	2033 On 03-May-18	107.71	Call	Bond Future	1150	0	1150	0	0.00
28/03/2018	2033 On 03-May-18	107.69	Call	Bond Future	1170	0	1170	0	0.00
28/03/2018	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00
28/03/2018	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
28/03/2018	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00
28/03/2018	2033 On 02-August-18			Bond Future	110.88	109.7452	110.8786	109.7452	0.00
28/03/2018	2033 On 02-August-18	109.92	Call	Bond Future	959	0	959	0	0.00
28/03/2018	2033 On 02-August-18	109.94	Call	Bond Future	939	0	939	0	0.00
28/03/2018	2033 On 02-August-18	109.93	Call	Bond Future	949	0	949	0	0.00
28/03/2018	2033 On 02-August-18	109.93	Put	Bond Future	0	0	0	0	0.00
28/03/2018	2033 On 02-August-18	109.94	Put	Bond Future	0	0	0	0	0.00
28/03/2018	2033 On 02-August-18	109.92	Put	Bond Future	0	0	0	0	0.00
28/03/2018	2037 On 03-May-18			Bond Future	8.72	100.3874	8.7238	100.3874	46,828.00
28/03/2018	2037 On 03-May-18	9.97	Call	Bond Future	10324	11	10324	11	0.00
28/03/2018	2037 On 03-May-18	9.99	Call	Bond Future	10475	11	10475	11	0.00
28/03/2018	2037 On 03-May-18	9.98	Call	Bond Future	10399	11	10399	11	0.00
28/03/2018	2037 On 03-May-18	9.98	Put	Bond Future	6	0	6	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
28/03/2018	2037 On 03-May-18	9.97	Put	Bond Future	6	0	6	0	0.00
28/03/2018	2037 On 03-May-18	9.99	Put	Bond Future	5	0	5	0	0.00
28/03/2018	2037 On 02-August-18			Bond Future	8.76	97.9872	8.7593	97.9872	731.00
28/03/2018	2037 On 02-August-18	9.95	Call	Bond Future	10137	10	10137	10	0.00
28/03/2018	2037 On 02-August-18	9.96	Call	Bond Future	10206	10	10206	10	0.00
28/03/2018	2037 On 02-August-18	9.97	Call	Bond Future	10276	10	10276	10	0.00
28/03/2018	2037 On 02-August-18	9.97	Put	Bond Future	327	0	327	0	0.00
28/03/2018	2037 On 02-August-18	9.95	Put	Bond Future	339	0	339	0	0.00
28/03/2018	2037 On 02-August-18	9.96	Put	Bond Future	333	0	333	0	0.00
28/03/2018	2038 On 03-May-18			Bond Future	134.46	134.2414	134.4564	134.2414	8,991.00
28/03/2018	2038 On 03-May-18	132.27	Call	Bond Future	2186	2	2186	2	0.00
28/03/2018	2038 On 03-May-18	132.28	Call	Bond Future	2176	2	2176	2	0.00
28/03/2018	2038 On 03-May-18	132.29	Call	Bond Future	2166	2	2166	2	0.00
28/03/2018	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00
28/03/2018	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
28/03/2018	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00
28/03/2018	2038 On 02-August-18			Bond Future	135.40	135.1775	135.3971	135.1775	0.00
28/03/2018	2038 On 02-August-18	134.54	Call	Bond Future	857	1	857	1	0.00
28/03/2018	2038 On 02-August-18	134.55	Call	Bond Future	847	1	847	1	0.00
28/03/2018	2038 On 02-August-18	134.53	Call	Bond Future	867	1	867	1	0.00
28/03/2018	2038 On 02-August-18	134.53	Put	Bond Future	0	0	0	0	0.00
28/03/2018	2038 On 02-August-18	134.54	Put	Bond Future	0	0	0	0	0.00
28/03/2018	2038 On 02-August-18	134.55	Put	Bond Future	0	0	0	0	0.00
28/03/2018	2040 On 03-May-18			Bond Future	8.78	104.6141	8.7838	104.6141	45,123.00
28/03/2018	2040 On 03-May-18	10.07	Call	Bond Future	11460	12	11460	12	0.00
28/03/2018	2040 On 03-May-18	8.50	Call	Bond Future	436	0	436	0	1,011.00
28/03/2018	2040 On 03-May-18	10.06	Call	Bond Future	11379	12	11379	12	0.00
28/03/2018	2040 On 03-May-18	10.00	Call	Bond Future	10893	11	10893	11	1,500.00
28/03/2018	2040 On 03-May-18	9.00	Call	Bond Future	2776	3	2776	3	1,239.00
28/03/2018	2040 On 03-May-18	10.08	Call	Bond Future	11541	12	11541	12	0.00
28/03/2018	2040 On 03-May-18	9.00	Put	Bond Future	694	1	694	1	0.00
28/03/2018	2040 On 03-May-18	10.06	Put	Bond Future	6	0	6	0	0.00
28/03/2018	2040 On 03-May-18	10.00	Put	Bond Future	8	0	8	0	0.00
28/03/2018	2040 On 03-May-18	10.07	Put	Bond Future	6	0	6	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
28/03/2018	2040 On 03-May-18	8.50	Put	Bond Future	3274	3	3274	3	0.00
28/03/2018	2040 On 03-May-18	10.08	Put	Bond Future	6	0	6	0	0.00
28/03/2018	2040 On 02-August-18			Bond Future	8.82	102.0416	8.8195	102.0416	420.00
28/03/2018	2040 On 02-August-18	10.05	Call	Bond Future	11257	11	11257	11	0.00
28/03/2018	2040 On 02-August-18	10.04	Call	Bond Future	11183	11	11183	11	0.00
28/03/2018	2040 On 02-August-18	10.03	Call	Bond Future	11108	11	11108	11	0.00
28/03/2018	2040 On 02-August-18	10.04	Put	Bond Future	360	0	360	0	0.00
28/03/2018	2040 On 02-August-18	10.03	Put	Bond Future	367	0	367	0	0.00
28/03/2018	2040 On 02-August-18	10.05	Put	Bond Future	354	0	354	0	0.00
28/03/2018	2044 On 03-May-18			Bond Future	8.83	101.7281	8.8285	101.7281	27,134.00
28/03/2018	2044 On 03-May-18	10.11	Call	Bond Future	11606	12	11606	12	0.00
28/03/2018	2044 On 03-May-18	10.10	Call	Bond Future	11524	12	11524	12	0.00
28/03/2018	2044 On 03-May-18	10.09	Call	Bond Future	11443	12	11443	12	0.00
28/03/2018	2044 On 03-May-18	10.10	Put	Bond Future	6	0	6	0	0.00
28/03/2018	2044 On 03-May-18	10.09	Put	Bond Future	7	0	7	0	0.00
28/03/2018	2044 On 03-May-18	10.11	Put	Bond Future	6	0	6	0	0.00
28/03/2018	2044 On 02-August-18			Bond Future	8.86	99.2276	8.8634	99.2276	0.00
28/03/2018	2044 On 02-August-18	10.05	Call	Bond Future	11146	11	11146	11	0.00
28/03/2018	2044 On 02-August-18	10.07	Call	Bond Future	11296	11	11296	11	0.00
28/03/2018	2044 On 02-August-18	10.06	Call	Bond Future	11221	11	11221	11	0.00
28/03/2018	2044 On 02-August-18	10.06	Put	Bond Future	405	0	405	0	0.00
28/03/2018	2044 On 02-August-18	10.07	Put	Bond Future	398	0	398	0	0.00
28/03/2018	2044 On 02-August-18	10.05	Put	Bond Future	412	0	412	0	0.00
28/03/2018	2046 On 03-May-18			Bond Future	129.37	127.5671	129.3734	127.5671	10,874.00
28/03/2018	2046 On 03-May-18	127.93	Call	Bond Future	1443	0	1443	0	0.00
28/03/2018	2046 On 03-May-18	127.95	Call	Bond Future	1423	0	1423	0	0.00
28/03/2018	2046 On 03-May-18	127.94	Call	Bond Future	1433	0	1433	0	0.00
28/03/2018	2046 On 03-May-18	127.94	Put	Bond Future	0	0	0	0	0.00
28/03/2018	2046 On 03-May-18	127.95	Put	Bond Future	0	0	0	0	0.00
28/03/2018	2046 On 03-May-18	127.93	Put	Bond Future	0	0	0	0	0.00
28/03/2018	2046 On 02-August-18			Bond Future	131.77	129.9324	131.7728	129.9324	0.00
28/03/2018	2046 On 02-August-18	128.78	Call	Bond Future	2993	1	2993	1	0.00
28/03/2018	2046 On 02-August-18	128.79	Call	Bond Future	2983	1	2983	1	0.00
28/03/2018	2046 On 02-August-18	128.77	Call	Bond Future	3003	1	3003	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
28/03/2018	2046 On 02-August-18	128.79	Put	Bond Future	0	0	0	0	0.00
28/03/2018	2046 On 02-August-18	128.77	Put	Bond Future	0	0	0	0	0.00
28/03/2018	2046 On 02-August-18	128.78	Put	Bond Future	0	0	0	0	0.00
28/03/2018	2050 On 03-May-18			Bond Future	138.13	136.6076	138.1329	136.6076	9,788.00
28/03/2018	2050 On 03-May-18	135.61	Call	Bond Future	2523	1	2523	1	0.00
28/03/2018	2050 On 03-May-18	135.62	Call	Bond Future	2513	1	2513	1	0.00
28/03/2018	2050 On 03-May-18	135.63	Call	Bond Future	2503	1	2503	1	0.00
28/03/2018	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
28/03/2018	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
28/03/2018	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
28/03/2018	2050 On 02-August-18			Bond Future	138.96	137.4077	138.9617	137.4077	0.00
28/03/2018	2050 On 02-August-18	137.54	Call	Bond Future	1422	0	1422	0	0.00
28/03/2018	2050 On 02-August-18	137.53	Call	Bond Future	1432	0	1432	0	0.00
28/03/2018	2050 On 02-August-18	137.52	Call	Bond Future	1442	0	1442	0	0.00
28/03/2018	2050 On 02-August-18	137.54	Put	Bond Future	0	0	0	0	0.00
28/03/2018	2050 On 02-August-18	137.52	Put	Bond Future	0	0	0	0	0.00
28/03/2018	2050 On 02-August-18	137.53	Put	Bond Future	0	0	0	0	0.00
28/03/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	AL37 On 03-May-18			Index Future	592.96	593.8050	592.9610	593.8050	0.00
28/03/2018	AL37 On 02-August-18			Index Future	603.92	604.7830	603.9240	604.7830	0.00
28/03/2018	AL7T On 03-May-18			Index Future	701.19	701.9820	701.1900	701.9820	0.00
28/03/2018	AL7T On 02-August-18			Index Future	714.15	714.9590	714.1540	714.9590	0.00
28/03/2018	ALBI On 03-May-18			Index Future	643.86	644.8330	643.8610	644.8330	811.00
28/03/2018	ALBI On 02-August-18			Index Future	655.77	656.7540	655.7660	656.7540	0.00
28/03/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	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
28/03/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/03/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2018	EL28 On 03-May-18			Bond Future	132.73	132.1403	132.7285	132.1403	0.00
28/03/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
28/03/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
28/03/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
28/03/2018	EL28 On 03-May-18	133.18	Put	Bond Future	452	1	452	1	0.00
28/03/2018	EL28 On 03-May-18	133.19	Put	Bond Future	462	1	462	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
28/03/2018	EL28 On 03-May-18	133.20	Put	Bond Future	472	1	472	1	0.00
28/03/2018	EL28 On 02-August-18			Bond Future	135.19	134.5903	135.1901	134.5903	0.00
28/03/2018	EL28 On 02-August-18	134.93	Call	Bond Future	260	0	260	0	0.00
28/03/2018	EL28 On 02-August-18	134.95	Call	Bond Future	240	0	240	0	0.00
28/03/2018	EL28 On 02-August-18	134.94	Call	Bond Future	250	0	250	0	0.00
28/03/2018	EL28 On 02-August-18	134.94	Put	Bond Future	0	0	0	0	0.00
28/03/2018	EL28 On 02-August-18	134.95	Put	Bond Future	0	0	0	0	0.00
28/03/2018	EL28 On 02-August-18	134.93	Put	Bond Future	0	0	0	0	0.00
28/03/2018	ES33 On 03-May-18			Bond Future	10.02	81.6832	10.0175	81.6832	9,466.00
28/03/2018	ES33 On 03-May-18	11.20	Call	Bond Future	7311	7	7311	7	0.00
28/03/2018	ES33 On 03-May-18	11.22	Call	Bond Future	7426	8	7426	8	0.00
28/03/2018	ES33 On 03-May-18	11.21	Call	Bond Future	7368	7	7368	7	0.00
28/03/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
28/03/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
28/03/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
28/03/2018	ES33 On 02-August-18			Bond Future	10.09	83.1933	10.0917	83.1933	0.00
28/03/2018	ES33 On 02-August-18	11.14	Call	Bond Future	6445	7	6445	7	0.00
28/03/2018	ES33 On 02-August-18	11.15	Call	Bond Future	6503	7	6503	7	0.00
28/03/2018	ES33 On 02-August-18	11.16	Call	Bond Future	6561	7	6561	7	0.00
28/03/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
28/03/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
28/03/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
28/03/2018	ES42 On 03-May-18			Bond Future	10.18	85.4501	10.1828	85.4501	7,957.00
28/03/2018	ES42 On 02-August-18			Bond Future	10.25	87.0298	10.2546	87.0298	0.00
28/03/2018	GOVI On 03-May-18			GOVI	640.06	641.0280	640.0610	641.0280	473.00
28/03/2018	GOVI On 03-May-18	590.29	Call	GOVI	497710	51	497710	51	0.00
28/03/2018	GOVI On 03-May-18	590.27	Call	GOVI	497910	51	497910	51	0.00
28/03/2018	GOVI On 03-May-18	590.28	Call	GOVI	497810	51	497810	51	0.00
28/03/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
28/03/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
28/03/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
28/03/2018	GOVI On 02-August-18			GOVI	651.90	652.8790	651.8960	652.8790	0.00
28/03/2018	GOVI On 02-August-18	605.71	Call	GOVI	461860	47	461860	47	0.00
28/03/2018	GOVI On 02-August-18	605.72	Call	GOVI	461760	47	461760	47	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
28/03/2018	GOVI On 02-August-18	605.70	Call	GOVI	461960	47	461960	47	0.00
28/03/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
28/03/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
28/03/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
28/03/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/03/2018	IGOV On 03-May-18			Index Future	263.88	262.5510	263.8820	262.5510	1,124.00
28/03/2018	IGOV On 02-August-18			Index Future	268.78	267.4190	268.7760	267.4190	0.00
28/03/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
28/03/2018	IS01 On 20-September-18			Interest Rate Swap	100.01	100.0200	100.0100	100.0200	0.00
28/03/2018	IS01 On 20-December-18			Interest Rate Swap	100.41	100.4100	100.4100	100.4100	0.00
28/03/2018	IS01 On 22-March-19			Interest Rate Swap	99.35	99.3500	99.3500	99.3500	0.00
28/03/2018	IS01 On 20-June-19			Interest Rate Swap	99.94	99.9400	99.9400	99.9400	0.00
28/03/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
28/03/2018	IS02 On 21-September-18			Interest Rate Swap	98.48	98.4900	98.4800	98.4900	0.00
28/03/2018	IS02 On 21-December-18			Interest Rate Swap	98.79	98.7900	98.7900	98.7900	0.00
28/03/2018	IS02 On 15-March-19			Interest Rate Swap	99.10	99.1000	99.1000	99.1000	0.00
28/03/2018	IS02 On 21-June-19			Interest Rate Swap	99.39	99.3900	99.3900	99.3900	0.00
28/03/2018	IS02 On 20-September-19			Interest Rate Swap	99.70	99.6800	99.7000	99.6800	0.00
28/03/2018	IS02 On 20-December-19			Interest Rate Swap	100.55	100.5300	100.5500	100.5300	0.00
28/03/2018	IS02 On 23-March-20			Interest Rate Swap	98.22	98.1800	98.2200	98.1800	0.00
28/03/2018	IS02 On 22-June-20			Interest Rate Swap	100.00	99.9400	100.0000	99.9400	0.00
28/03/2018	IS05 On 17-December-20			Interest Rate Swap	95.40	95.3000	95.4000	95.3000	0.00
28/03/2018	IS05 On 16-March-21			Interest Rate Swap	94.52	94.4000	94.5200	94.4000	0.00
28/03/2018	IS05 On 15-June-21			Interest Rate Swap	93.60	93.4700	93.6000	93.4700	0.00
28/03/2018	IS05 On 21-September-21			Interest Rate Swap	93.65	93.5200	93.6500	93.5200	0.00
28/03/2018	IS05 On 21-December-21			Interest Rate Swap	95.74	95.6000	95.7400	95.6000	51.00
28/03/2018	IS05 On 15-March-22			Interest Rate Swap	95.78	95.6400	95.7800	95.6400	0.00
28/03/2018	IS05 On 21-June-22			Interest Rate Swap	96.87	96.7200	96.8700	96.7200	0.00
28/03/2018	IS05 On 20-September-22			Interest Rate Swap	98.99	98.8300	98.9900	98.8300	0.00
28/03/2018	IS05 On 20-December-22			Interest Rate Swap	100.15	100.0000	100.1500	100.0000	0.00
28/03/2018	IS05 On 22-March-23			Interest Rate Swap	95.14	94.9700	95.1400	94.9700	0.00
28/03/2018	IS05 On 20-June-23			Interest Rate Swap	99.40	99.2300	99.4000	99.2300	0.00
28/03/2018	IS10 On 17-December-25			Interest Rate Swap	92.47	92.2800	92.4700	92.2800	0.00
28/03/2018	IS10 On 16-March-26			Interest Rate Swap	89.36	89.1600	89.3600	89.1600	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
28/03/2018	IS10 On 15-June-26			Interest Rate Swap	88.01	87.8100	88.0100	87.8100	0.00
28/03/2018	IS10 On 21-September-26			Interest Rate Swap	90.12	89.9200	90.1200	89.9200	0.00
28/03/2018	IS10 On 21-December-26			Interest Rate Swap	93.88	93.6800	93.8800	93.6800	0.00
28/03/2018	IS10 On 15-March-27			Interest Rate Swap	92.36	92.1600	92.3600	92.1600	0.00
28/03/2018	IS10 On 21-June-27			Interest Rate Swap	94.38	94.1700	94.3800	94.1700	0.00
28/03/2018	IS10 On 20-September-27			Interest Rate Swap	98.09	97.8600	98.0900	97.8600	0.00
28/03/2018	IS10 On 20-December-27			Interest Rate Swap	98.38	98.1300	98.3800	98.1300	0.00
28/03/2018	IS10 On 22-March-28			Interest Rate Swap	93.48	93.2100	93.4800	93.2100	0.00
28/03/2018	IS10 On 20-June-28			Interest Rate Swap	98.95	98.6900	98.9500	98.6900	0.00
28/03/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/03/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
28/03/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/03/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.94	93.0600	6.9400	93.0600	0.00
28/03/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
28/03/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
28/03/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
28/03/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
28/03/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
28/03/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
28/03/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
28/03/2018	R023 On 03-May-18			Bond Future	7.27	103.5211	7.2656	103.5211	72,768.00
28/03/2018	R023 On 03-May-18	8.27	Call	Bond Future	3972	4	3972	4	0.00
28/03/2018	R023 On 03-May-18	8.28	Call	Bond Future	4011	4	4011	4	0.00
28/03/2018	R023 On 03-May-18	8.29	Call	Bond Future	4049	4	4049	4	0.00
28/03/2018	R023 On 03-May-18	9.19	Call	Bond Future	7443	8	7443	8	0.00
28/03/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
28/03/2018	R023 On 03-May-18	8.28	Put	Bond Future	1	0	1	0	0.00
28/03/2018	R023 On 03-May-18	8.29	Put	Bond Future	1	0	1	0	0.00
28/03/2018	R023 On 03-May-18	8.27	Put	Bond Future	2	0	2	0	0.00
28/03/2018	R035 On 03-May-18			Bond Future	8.63	103.9107	8.6269	103.9107	70,199.00
28/03/2018	R035 On 03-May-18	9.90	Call	Bond Future	10509	11	10509	11	0.00
28/03/2018	R035 On 03-May-18	8.75	Call	Bond Future	2381	2	2381	2	1,000.00
28/03/2018	R035 On 03-May-18	9.25	Call	Bond Future	5577	6	5577	6	0.00
28/03/2018	R035 On 03-May-18	9.91	Call	Bond Future	10584	11	10584	11	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
28/03/2018	R035 On 03-May-18	9.89	Call	Bond Future	10433	11	10433	11	0.00
28/03/2018	R035 On 03-May-18	9.89	Put	Bond Future	11	0	11	0	0.00
28/03/2018	R035 On 03-May-18	9.25	Put	Bond Future	227	0	227	0	1,000.00
28/03/2018	R035 On 03-May-18	9.90	Put	Bond Future	11	0	11	0	0.00
28/03/2018	R035 On 03-May-18	9.91	Put	Bond Future	10	0	10	0	0.00
28/03/2018	R035 On 03-May-18	8.75	Put	Bond Future	1290	1	1290	1	0.00
28/03/2018	R035 On 02-August-18			Bond Future	8.66	105.8317	8.6576	105.8317	3.00
28/03/2018	R035 On 02-August-18	9.42	Call	Bond Future	7603	8	7603	8	0.00
28/03/2018	R035 On 02-August-18	9.44	Call	Bond Future	7727	8	7727	8	0.00
28/03/2018	R035 On 02-August-18	9.43	Call	Bond Future	7665	8	7665	8	0.00
28/03/2018	R035 On 02-August-18	9.44	Put	Bond Future	1145	1	1145	1	0.00
28/03/2018	R035 On 02-August-18	9.43	Put	Bond Future	1163	1	1163	1	0.00
28/03/2018	R035 On 02-August-18	9.42	Put	Bond Future	1181	1	1181	1	0.00
28/03/2018	R186 On 03-May-18			Bond Future	7.91	120.0788	7.9083	120.0788	192,494.00
28/03/2018	R186 On 03-May-18	8.93	Call	Bond Future	6685	7	6685	7	0.00
28/03/2018	R186 On 03-May-18	9.30	Call	Bond Future	8973	9	8973	9	1,093.00
28/03/2018	R186 On 03-May-18	10.14	Call	Bond Future	13948	14	13948	14	0.00
28/03/2018	R186 On 03-May-18	8.92	Call	Bond Future	6623	7	6623	7	0.00
28/03/2018	R186 On 03-May-18	8.69	Call	Bond Future	5181	5	5181	5	0.00
28/03/2018	R186 On 03-May-18	8.50	Call	Bond Future	3999	4	3999	4	0.00
28/03/2018	R186 On 03-May-18	8.25	Call	Bond Future	2522	3	2522	3	0.00
28/03/2018	R186 On 03-May-18	7.85	Call	Bond Future	735	1	735	1	500.00
28/03/2018	R186 On 03-May-18	9.75	Call	Bond Future	11677	12	11677	12	0.00
28/03/2018	R186 On 03-May-18	9.19	Call	Bond Future	8299	8	8299	8	0.00
28/03/2018	R186 On 03-May-18	8.85	Call	Bond Future	6185	6	6185	6	0.00
28/03/2018	R186 On 03-May-18	8.70	Call	Bond Future	5244	5	5244	5	0.00
28/03/2018	R186 On 03-May-18	8.91	Call	Bond Future	6560	7	6560	7	0.00
28/03/2018	R186 On 03-May-18	9.72	Call	Bond Future	11500	12	11500	12	0.00
28/03/2018	R186 On 03-May-18	8.40	Call	Bond Future	3391	4	3391	4	0.00
28/03/2018	R186 On 03-May-18	8.00	Call	Bond Future	1282	1	1282	1	0.00
28/03/2018	R186 On 03-May-18	8.45	Call	Bond Future	3693	4	3693	4	0.00
28/03/2018	R186 On 03-May-18	8.35	Call	Bond Future	3095	3	3095	3	0.00
28/03/2018	R186 On 03-May-18	8.70	Put	Bond Future	23	0	23	0	0.00
28/03/2018	R186 On 03-May-18	8.50	Put	Bond Future	67	0	67	0	3,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2018	R186 On 03-May-18	8.25	Put	Bond Future	229	0	229	0	3,500.00
28/03/2018	R186 On 03-May-18	9.19	Put	Bond Future	1	0	1	0	0.00
28/03/2018	R186 On 03-May-18	8.69	Put	Bond Future	24	0	24	0	0.00
28/03/2018	R186 On 03-May-18	8.92	Put	Bond Future	6	0	6	0	0.00
28/03/2018	R186 On 03-May-18	8.85	Put	Bond Future	10	0	10	0	4,745.00
28/03/2018	R186 On 03-May-18	9.75	Put	Bond Future	0	0	0	0	3,200.00
28/03/2018	R186 On 03-May-18	8.35	Put	Bond Future	143	0	143	0	500.00
28/03/2018	R186 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	10,640.00
28/03/2018	R186 On 03-May-18	8.40	Put	Bond Future	112	0	112	0	3,500.00
28/03/2018	R186 On 03-May-18	8.00	Put	Bond Future	661	1	661	1	0.00
28/03/2018	R186 On 03-May-18	8.45	Put	Bond Future	87	0	87	0	0.00
28/03/2018	R186 On 03-May-18	8.91	Put	Bond Future	7	0	7	0	0.00
28/03/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
28/03/2018	R186 On 03-May-18	7.85	Put	Bond Future	1132	1	1132	1	0.00
28/03/2018	R186 On 03-May-18	8.93	Put	Bond Future	6	0	6	0	0.00
28/03/2018	R186 On 03-May-18	9.30	Put	Bond Future	0	0	0	0	0.00
28/03/2018	R186 On 02-August-18			Bond Future	7.93	116.9985	7.9266	116.9985	291.00
28/03/2018	R186 On 02-August-18	8.47	Call	Bond Future	4209	4	4209	4	0.00
28/03/2018	R186 On 02-August-18	8.25	Call	Bond Future	3151	3	3151	3	1,470.00
28/03/2018	R186 On 02-August-18	8.46	Call	Bond Future	4159	4	4159	4	0.00
28/03/2018	R186 On 02-August-18	7.50	Call	Bond Future	681	1	681	1	1,470.00
28/03/2018	R186 On 02-August-18	8.48	Call	Bond Future	4260	4	4260	4	0.00
28/03/2018	R186 On 02-August-18	8.25	Put	Bond Future	1031	1	1031	1	0.00
28/03/2018	R186 On 02-August-18	7.50	Put	Bond Future	3556	3	3556	3	0.00
28/03/2018	R186 On 02-August-18	8.46	Put	Bond Future	690	1	690	1	0.00
28/03/2018	R186 On 02-August-18	8.48	Put	Bond Future	664	1	664	1	0.00
28/03/2018	R186 On 02-August-18	8.47	Put	Bond Future	677	1	677	1	0.00
28/03/2018	R186 On 01-November-18			Bond Future	7.94	119.1883	7.9409	119.1883	0.00
28/03/2018	R186 On 01-November-18	8.46	Call	Bond Future	4542	5	4542	5	5,000.00
28/03/2018	R186 On 01-November-18	8.53	Call	Bond Future	4865	5	4865	5	0.00
28/03/2018	R186 On 01-November-18	9.14	Call	Bond Future	7906	8	7906	8	0.00
28/03/2018	R186 On 01-November-18	8.52	Call	Bond Future	4819	5	4819	5	0.00
28/03/2018	R186 On 01-November-18	7.96	Call	Bond Future	2508	3	2508	3	5,000.00
28/03/2018	R186 On 01-November-18	8.54	Call	Bond Future	4912	5	4912	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
28/03/2018	R186 On 01-November-18	9.14	Put	Bond Future	477	0	477	0	5,000.00
28/03/2018	R186 On 01-November-18	8.52	Put	Bond Future	1150	1	1150	1	0.00
28/03/2018	R186 On 01-November-18	7.96	Put	Bond Future	2385	2	2385	2	0.00
28/03/2018	R186 On 01-November-18	8.54	Put	Bond Future	1119	1	1119	1	0.00
28/03/2018	R186 On 01-November-18	8.53	Put	Bond Future	1134	1	1134	1	0.00
28/03/2018	R186 On 01-November-18	8.46	Put	Bond Future	1247	1	1247	1	0.00
28/03/2018	R197 On 03-May-18			Bond Future	310.26	309.3419	310.2555	309.3419	2,388.00
28/03/2018	R197 On 03-May-18	304.44	Call	Bond Future	5816	5	5816	5	0.00
28/03/2018	R197 On 03-May-18	304.46	Call	Bond Future	5796	5	5796	5	0.00
28/03/2018	R197 On 03-May-18	304.45	Call	Bond Future	5806	5	5806	5	0.00
28/03/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
28/03/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
28/03/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
28/03/2018	R202 On 03-May-18			Bond Future	249.23	248.3139	249.2308	248.3139	23,110.00
28/03/2018	R202 On 03-May-18	247.47	Call	Bond Future	2511	2	2511	2	0.00
28/03/2018	R202 On 03-May-18	247.48	Call	Bond Future	2504	2	2504	2	0.00
28/03/2018	R202 On 03-May-18	247.49	Call	Bond Future	2497	2	2497	2	0.00
28/03/2018	R202 On 03-May-18	247.49	Put	Bond Future	757	1	757	1	0.00
28/03/2018	R202 On 03-May-18	247.47	Put	Bond Future	750	1	750	1	0.00
28/03/2018	R202 On 03-May-18	247.48	Put	Bond Future	754	1	754	1	0.00
28/03/2018	R204 On 03-May-18			Bond Future	6.48	103.9736	6.4792	103.9736	21,652.00
28/03/2018	R204 On 03-May-18	7.09	Call	Bond Future	1636	2	1636	2	0.00
28/03/2018	R204 On 03-May-18	7.10	Call	Bond Future	1639	2	1639	2	0.00
28/03/2018	R204 On 03-May-18	7.08	Call	Bond Future	1633	2	1633	2	0.00
28/03/2018	R204 On 03-May-18	7.08	Put	Bond Future	1270	1	1270	1	0.00
28/03/2018	R204 On 03-May-18	7.09	Put	Bond Future	1267	1	1267	1	0.00
28/03/2018	R204 On 03-May-18	7.10	Put	Bond Future	1264	1	1264	1	0.00
28/03/2018	R207 On 03-May-18			Bond Future	6.65	103.3182	6.6516	103.3182	23,494.00
28/03/2018	R207 On 03-May-18	7.58	Call	Bond Future	1456	2	1456	2	0.00
28/03/2018	R207 On 03-May-18	7.57	Call	Bond Future	1441	2	1441	2	0.00
28/03/2018	R207 On 03-May-18	7.56	Call	Bond Future	1425	2	1425	2	0.00
28/03/2018	R207 On 03-May-18	7.57	Put	Bond Future	0	0	0	0	0.00
28/03/2018	R207 On 03-May-18	7.56	Put	Bond Future	0	0	0	0	0.00
28/03/2018	R207 On 03-May-18	7.58	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2018	R208 On 03-May-18			Bond Future	6.90	100.4461	6.9025	100.4461	35,622.00
28/03/2018	R208 On 03-May-18	7.77	Call	Bond Future	2208	2	2208	2	0.00
28/03/2018	R208 On 03-May-18	7.78	Call	Bond Future	2233	2	2233	2	0.00
28/03/2018	R208 On 03-May-18	7.79	Call	Bond Future	2258	2	2258	2	0.00
28/03/2018	R208 On 03-May-18	7.78	Put	Bond Future	1	0	1	0	0.00
28/03/2018	R208 On 03-May-18	7.79	Put	Bond Future	1	0	1	0	0.00
28/03/2018	R208 On 03-May-18	7.77	Put	Bond Future	1	0	1	0	0.00
28/03/2018	R209 On 03-May-18			Bond Future	8.65	79.1288	8.6514	79.1288	87,262.00
28/03/2018	R209 On 03-May-18	9.85	Call	Bond Future	8355	9	8355	9	0.00
28/03/2018	R209 On 03-May-18	10.22	Call	Bond Future	10662	11	10662	11	0.00
28/03/2018	R209 On 03-May-18	10.00	Call	Bond Future	9303	9	9303	9	0.00
28/03/2018	R209 On 03-May-18	10.73	Call	Bond Future	13663	14	13663	14	0.00
28/03/2018	R209 On 03-May-18	9.75	Call	Bond Future	7714	8	7714	8	435.00
28/03/2018	R209 On 03-May-18	9.77	Call	Bond Future	7843	8	7843	8	0.00
28/03/2018	R209 On 03-May-18	9.30	Call	Bond Future	4770	5	4770	5	0.00
28/03/2018	R209 On 03-May-18	9.86	Call	Bond Future	8419	9	8419	9	0.00
28/03/2018	R209 On 03-May-18	9.19	Call	Bond Future	4057	4	4057	4	250.00
28/03/2018	R209 On 03-May-18	9.47	Call	Bond Future	5887	6	5887	6	0.00
28/03/2018	R209 On 03-May-18	8.95	Call	Bond Future	2580	3	2580	3	0.00
28/03/2018	R209 On 03-May-18	9.84	Call	Bond Future	8291	8	8291	8	0.00
28/03/2018	R209 On 03-May-18	9.84	Put	Bond Future	6	0	6	0	0.00
28/03/2018	R209 On 03-May-18	9.19	Put	Bond Future	132	0	132	0	0.00
28/03/2018	R209 On 03-May-18	9.86	Put	Bond Future	5	0	5	0	0.00
28/03/2018	R209 On 03-May-18	10.00	Put	Bond Future	2	0	2	0	11,067.00
28/03/2018	R209 On 03-May-18	9.47	Put	Bond Future	36	0	36	0	250.00
28/03/2018	R209 On 03-May-18	9.77	Put	Bond Future	8	0	8	0	250.00
28/03/2018	R209 On 03-May-18	9.30	Put	Bond Future	80	0	80	0	0.00
28/03/2018	R209 On 03-May-18	8.95	Put	Bond Future	368	0	368	0	0.00
28/03/2018	R209 On 03-May-18	9.85	Put	Bond Future	5	0	5	0	0.00
28/03/2018	R209 On 03-May-18	10.22	Put	Bond Future	0	0	0	0	435.00
28/03/2018	R209 On 03-May-18	9.75	Put	Bond Future	9	0	9	0	0.00
28/03/2018	R209 On 03-May-18	10.73	Put	Bond Future	0	0	0	0	435.00
28/03/2018	R209 On 02-August-18			Bond Future	8.68	80.5916	8.6807	80.5916	816.00
28/03/2018	R209 On 02-August-18	9.43	Call	Bond Future	5958	6	5958	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
28/03/2018	R209 On 02-August-18	10.21	Call	Bond Future	10469	11	10469	11	0.00
28/03/2018	R209 On 02-August-18	10.84	Call	Bond Future	14044	14	14044	14	0.00
28/03/2018	R209 On 02-August-18	8.96	Call	Bond Future	3463	4	3463	4	5,000.00
28/03/2018	R209 On 02-August-18	8.83	Call	Bond Future	2860	3	2860	3	0.00
28/03/2018	R209 On 02-August-18	9.66	Call	Bond Future	7280	7	7280	7	435.00
28/03/2018	R209 On 02-August-18	8.49	Call	Bond Future	1547	2	1547	2	500.00
28/03/2018	R209 On 02-August-18	10.38	Call	Bond Future	11448	12	11448	12	0.00
28/03/2018	R209 On 02-August-18	9.21	Call	Bond Future	4743	5	4743	5	0.00
28/03/2018	R209 On 02-August-18	8.46	Call	Bond Future	1452	2	1452	2	5,000.00
28/03/2018	R209 On 02-August-18	10.39	Call	Bond Future	11505	12	11505	12	0.00
28/03/2018	R209 On 02-August-18	10.40	Call	Bond Future	11562	12	11562	12	0.00
28/03/2018	R209 On 02-August-18	10.40	Put	Bond Future	74	0	74	0	0.00
28/03/2018	R209 On 02-August-18	10.38	Put	Bond Future	78	0	78	0	0.00
28/03/2018	R209 On 02-August-18	9.66	Put	Bond Future	408	0	408	0	0.00
28/03/2018	R209 On 02-August-18	10.39	Put	Bond Future	76	0	76	0	0.00
28/03/2018	R209 On 02-August-18	8.46	Put	Bond Future	3133	3	3133	3	0.00
28/03/2018	R209 On 02-August-18	8.96	Put	Bond Future	1408	1	1408	1	0.00
28/03/2018	R209 On 02-August-18	8.83	Put	Bond Future	1751	2	1751	2	500.00
28/03/2018	R209 On 02-August-18	9.21	Put	Bond Future	915	1	915	1	500.00
28/03/2018	R209 On 02-August-18	10.84	Put	Bond Future	21	0	21	0	435.00
28/03/2018	R209 On 02-August-18	10.21	Put	Bond Future	123	0	123	0	435.00
28/03/2018	R209 On 02-August-18	8.49	Put	Bond Future	2997	3	2997	3	0.00
28/03/2018	R209 On 02-August-18	9.43	Put	Bond Future	618	1	618	1	5,000.00
28/03/2018	R209 On 01-November-18			Bond Future	8.71	78.9513	8.7092	78.9513	0.00
28/03/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	77907	78	77907	78	0.00
28/03/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	77907	78	77907	78	0.00
28/03/2018	R209 On 01-November-18	9.97	Call	Bond Future	9250	9	9250	9	0.00
28/03/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	77907	78	77907	78	0.00
28/03/2018	R209 On 01-November-18	9.34	Call	Bond Future	5910	6	5910	6	0.00
28/03/2018	R209 On 01-November-18	9.94	Call	Bond Future	9092	9	9092	9	0.00
28/03/2018	R209 On 01-November-18	10.57	Call	Bond Future	12458	13	12458	13	0.00
28/03/2018	R209 On 01-November-18	10.57	Put	Bond Future	225	0	225	0	0.00
28/03/2018	R209 On 01-November-18	9.94	Put	Bond Future	663	1	663	1	0.00
28/03/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2018	R209 On 01-November-18	9.97	Put	Bond Future	632	1	632	1	0.00
28/03/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
28/03/2018	R209 On 01-November-18	9.34	Put	Bond Future	1414	1	1414	1	0.00
28/03/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
28/03/2018	R210 On 03-May-18			Bond Future	192.51	191.6658	192.5119	191.6658	2,159.00
28/03/2018	R210 On 03-May-18	191.46	Call	Bond Future	1052	0	1052	0	0.00
28/03/2018	R210 On 03-May-18	191.45	Call	Bond Future	1062	0	1062	0	0.00
28/03/2018	R210 On 03-May-18	191.44	Call	Bond Future	1072	0	1072	0	0.00
28/03/2018	R210 On 03-May-18	191.45	Put	Bond Future	0	0	0	0	0.00
28/03/2018	R210 On 03-May-18	191.44	Put	Bond Future	0	0	0	0	0.00
28/03/2018	R210 On 03-May-18	191.46	Put	Bond Future	0	0	0	0	0.00
28/03/2018	R212 On 03-May-18			Bond Future	156.36	156.0790	156.3619	156.0790	4,755.00
28/03/2018	R212 On 03-May-18	154.28	Call	Bond Future	2082	2	2082	2	0.00
28/03/2018	R212 On 03-May-18	154.30	Call	Bond Future	2062	2	2062	2	0.00
28/03/2018	R212 On 03-May-18	154.29	Call	Bond Future	2072	2	2072	2	0.00
28/03/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
28/03/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
28/03/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
28/03/2018	R213 On 03-May-18			Bond Future	8.38	90.6867	8.3801	90.6867	44,803.00
28/03/2018	R213 On 03-May-18	9.56	Call	Bond Future	7975	8	7975	8	0.00
28/03/2018	R213 On 03-May-18	9.57	Call	Bond Future	8038	8	8038	8	0.00
28/03/2018	R213 On 03-May-18	9.58	Call	Bond Future	8101	8	8101	8	0.00
28/03/2018	R213 On 03-May-18	9.58	Put	Bond Future	4	0	4	0	0.00
28/03/2018	R213 On 03-May-18	9.56	Put	Bond Future	4	0	4	0	0.00
28/03/2018	R213 On 03-May-18	9.57	Put	Bond Future	4	0	4	0	0.00
28/03/2018	R213 On 02-August-18			Bond Future	8.41	92.3633	8.4059	92.3633	1.00
28/03/2018	R213 On 02-August-18	9.07	Call	Bond Future	5202	5	5202	5	0.00
28/03/2018	R213 On 02-August-18	9.06	Call	Bond Future	5148	5	5148	5	0.00
28/03/2018	R213 On 02-August-18	9.05	Call	Bond Future	5094	5	5094	5	0.00
28/03/2018	R213 On 02-August-18	9.06	Put	Bond Future	659	1	659	1	0.00
28/03/2018	R213 On 02-August-18	9.05	Put	Bond Future	671	1	671	1	0.00
28/03/2018	R213 On 02-August-18	9.07	Put	Bond Future	647	1	647	1	0.00
28/03/2018	R214 On 03-May-18			Bond Future	8.76	79.2038	8.7612	79.2038	45,710.00
28/03/2018	R214 On 03-May-18	9.98	Call	Bond Future	8938	9	8938	9	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
28/03/2018	R214 On 03-May-18	9.99	Call	Bond Future	9004	9	9004	9	0.00
28/03/2018	R214 On 03-May-18	9.97	Call	Bond Future	8872	9	8872	9	0.00
28/03/2018	R214 On 03-May-18	9.97	Put	Bond Future	7	0	7	0	0.00
28/03/2018	R214 On 03-May-18	9.98	Put	Bond Future	6	0	6	0	0.00
28/03/2018	R214 On 03-May-18	9.99	Put	Bond Future	6	0	6	0	0.00
28/03/2018	R248 On 03-May-18			Bond Future	8.79	101.4466	8.7863	101.4466	90,977.00
28/03/2018	R248 On 03-May-18	10.07	Call	Bond Future	12037	12	12037	12	0.00
28/03/2018	R248 On 03-May-18	10.06	Call	Bond Future	11953	12	11953	12	0.00
28/03/2018	R248 On 03-May-18	10.05	Call	Bond Future	11870	12	11870	12	0.00
28/03/2018	R248 On 03-May-18	10.06	Put	Bond Future	7	0	7	0	0.00
28/03/2018	R248 On 03-May-18	10.05	Put	Bond Future	8	0	8	0	0.00
28/03/2018	R248 On 03-May-18	10.07	Put	Bond Future	7	0	7	0	0.00