



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 19/04/2018 TO: 19/04/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	2025 On 03-May-18			Bond Future	134.63	134.8908	134.6315	134.8908	1,012.00
19/04/2018	2025 On 03-May-18	133.22	Call	Bond Future	1411	2	1	2	0.00
19/04/2018	2025 On 03-May-18	133.21	Call	Bond Future	1421	2	1	2	0.00
19/04/2018	2025 On 03-May-18	133.20	Call	Bond Future	1431	2	1	2	0.00
19/04/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2025 On 02-August-18			Bond Future	135.71	135.9769	135.7127	135.9769	614.00
19/04/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
19/04/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
19/04/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
19/04/2018	2025 On 02-August-18	136.66	Put	Bond Future	947	1	1	1	0.00
19/04/2018	2025 On 02-August-18	136.67	Put	Bond Future	957	1	1	1	0.00
19/04/2018	2025 On 02-August-18	136.65	Put	Bond Future	937	1	1	1	0.00
19/04/2018	2025 On 01-November-18			Bond Future	138.21	138.4738	138.2055	138.4738	0.00
19/04/2018	2025 On 07-February-19			Bond Future	139.58	139.8562	139.5797	139.8562	0.00
19/04/2018	2029 On 03-May-18			Bond Future	101.59	102.5888	101.5884	102.5888	0.00
19/04/2018	2029 On 02-August-18			Bond Future	103.45	104.4640	103.4451	104.4640	1,370.00
19/04/2018	2029 On 01-November-18			Bond Future	104.30	105.3326	104.2955	105.3326	0.00
19/04/2018	2029 On 07-February-19			Bond Future	106.40	107.4595	106.3994	107.4595	0.00
19/04/2018	2030 On 03-May-18			Bond Future	8.39	99.0880	99.2728	99.0880	93,910.00
19/04/2018	2030 On 03-May-18	9.49	Call	Bond Future	7562	7	8	7	0.00
19/04/2018	2030 On 03-May-18	9.51	Call	Bond Future	7692	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
19/04/2018	2030 On 03-May-18	9.50	Call	Bond Future	7627	7	8	7	0.00
19/04/2018	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2030 On 02-August-18			Bond Future	8.43	96.8628	97.0505	96.8628	127.00
19/04/2018	2030 On 02-August-18	9.46	Call	Bond Future	7228	7	7	7	0.00
19/04/2018	2030 On 02-August-18	8.51	Call	Bond Future	2230	2	2	2	7,850.00
19/04/2018	2030 On 02-August-18	8.91	Call	Bond Future	4119	4	4	4	7,850.00
19/04/2018	2030 On 02-August-18	9.47	Call	Bond Future	7287	7	7	7	0.00
19/04/2018	2030 On 02-August-18	9.50	Call	Bond Future	7465	7	7	7	0.00
19/04/2018	2030 On 02-August-18	9.45	Call	Bond Future	7169	7	7	7	0.00
19/04/2018	2030 On 02-August-18	9.50	Put	Bond Future	214	0	0	0	7,850.00
19/04/2018	2030 On 02-August-18	9.47	Put	Bond Future	228	0	0	0	0.00
19/04/2018	2030 On 02-August-18	9.45	Put	Bond Future	239	0	0	0	0.00
19/04/2018	2030 On 02-August-18	8.91	Put	Bond Future	758	1	1	1	0.00
19/04/2018	2030 On 02-August-18	9.46	Put	Bond Future	234	0	0	0	0.00
19/04/2018	2030 On 02-August-18	8.51	Put	Bond Future	1638	2	2	2	0.00
19/04/2018	2030 On 01-November-18			Bond Future	8.46	98.6220	98.8138	98.6220	0.00
19/04/2018	2030 On 01-November-18	8.58	Call	Bond Future	3177	3	3	3	0.00
19/04/2018	2030 On 01-November-18	8.60	Call	Bond Future	3258	3	3	3	0.00
19/04/2018	2030 On 01-November-18	8.59	Call	Bond Future	3217	3	3	3	0.00
19/04/2018	2030 On 01-November-18	8.59	Put	Bond Future	2314	2	2	2	0.00
19/04/2018	2030 On 01-November-18	8.58	Put	Bond Future	2343	2	2	2	0.00
19/04/2018	2030 On 01-November-18	8.60	Put	Bond Future	2286	2	2	2	0.00
19/04/2018	2030 On 07-February-19			Bond Future	8.50	96.5679	96.7624	96.5679	0.00
19/04/2018	2030 On 07-February-19	8.62	Call	Bond Future	3978	4	4	4	0.00
19/04/2018	2030 On 07-February-19	8.63	Call	Bond Future	4016	4	4	4	0.00
19/04/2018	2030 On 07-February-19	8.64	Call	Bond Future	4055	4	4	4	0.00
19/04/2018	2030 On 07-February-19	8.64	Put	Bond Future	3075	3	3	3	0.00
19/04/2018	2030 On 07-February-19	8.63	Put	Bond Future	3104	3	3	3	0.00
19/04/2018	2030 On 07-February-19	8.62	Put	Bond Future	3134	3	3	3	0.00
19/04/2018	2032 On 03-May-18			Bond Future	8.56	98.1001	98.3412	98.1001	60,170.00
19/04/2018	2032 On 03-May-18	9.70	Call	Bond Future	8441	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
19/04/2018	2032 On 03-May-18	9.71	Call	Bond Future	8510	8	9	8	0.00
19/04/2018	2032 On 03-May-18	9.72	Call	Bond Future	8580	8	9	8	0.00
19/04/2018	2032 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2032 On 03-May-18	9.70	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2032 On 03-May-18	9.71	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2032 On 02-August-18			Bond Future	8.60	99.8628	100.1076	99.8628	2.00
19/04/2018	2032 On 02-August-18	9.68	Call	Bond Future	8182	8	8	8	0.00
19/04/2018	2032 On 02-August-18	9.67	Call	Bond Future	8120	8	8	8	0.00
19/04/2018	2032 On 02-August-18	9.66	Call	Bond Future	8058	8	8	8	0.00
19/04/2018	2032 On 02-August-18	9.67	Put	Bond Future	262	0	0	0	0.00
19/04/2018	2032 On 02-August-18	9.66	Put	Bond Future	269	0	0	0	0.00
19/04/2018	2032 On 02-August-18	9.68	Put	Bond Future	256	0	0	0	0.00
19/04/2018	2032 On 01-November-18			Bond Future	8.64	97.5210	97.7711	97.5210	0.00
19/04/2018	2032 On 01-November-18	8.76	Call	Bond Future	3538	3	4	3	0.00
19/04/2018	2032 On 01-November-18	8.77	Call	Bond Future	3582	3	4	3	0.00
19/04/2018	2032 On 01-November-18	8.75	Call	Bond Future	3494	3	3	3	0.00
19/04/2018	2032 On 01-November-18	8.75	Put	Bond Future	2647	3	3	3	0.00
19/04/2018	2032 On 01-November-18	8.76	Put	Bond Future	2615	3	3	3	0.00
19/04/2018	2032 On 01-November-18	8.77	Put	Bond Future	2584	3	3	3	0.00
19/04/2018	2032 On 07-February-19			Bond Future	8.68	99.4547	99.7087	99.4547	0.00
19/04/2018	2032 On 07-February-19	8.82	Call	Bond Future	4507	4	5	4	0.00
19/04/2018	2032 On 07-February-19	8.81	Call	Bond Future	4464	4	4	4	0.00
19/04/2018	2032 On 07-February-19	8.80	Call	Bond Future	4421	4	4	4	0.00
19/04/2018	2032 On 07-February-19	8.81	Put	Bond Future	3491	4	3	4	0.00
19/04/2018	2032 On 07-February-19	8.80	Put	Bond Future	3523	4	4	4	0.00
19/04/2018	2032 On 07-February-19	8.82	Put	Bond Future	3459	4	3	4	0.00
19/04/2018	2033 On 03-May-18			Bond Future	106.96	107.3700	106.9564	107.3700	6,055.00
19/04/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
19/04/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
19/04/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
19/04/2018	2033 On 03-May-18	107.69	Put	Bond Future	734	0	1	0	0.00
19/04/2018	2033 On 03-May-18	107.70	Put	Bond Future	744	0	1	0	0.00
19/04/2018	2033 On 03-May-18	107.71	Put	Bond Future	754	0	1	0	0.00

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19/04/2018	2033 On 02-August-18			Bond Future	108.91	109.3326	108.9113	109.3326	1,515.00
19/04/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
19/04/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
19/04/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
19/04/2018	2033 On 02-August-18	109.93	Put	Bond Future	1019	1	1	1	0.00
19/04/2018	2033 On 02-August-18	109.94	Put	Bond Future	1029	1	1	1	0.00
19/04/2018	2033 On 02-August-18	109.92	Put	Bond Future	1009	1	1	1	0.00
19/04/2018	2033 On 01-November-18			Bond Future	109.79	110.2191	109.7906	110.2191	0.00
19/04/2018	2033 On 07-February-19			Bond Future	112.01	112.4445	112.0052	112.4445	0.00
19/04/2018	2037 On 03-May-18			Bond Future	8.81	99.1462	99.4627	99.1462	48,650.00
19/04/2018	2037 On 03-May-18	9.97	Call	Bond Future	9572	9	10	9	0.00
19/04/2018	2037 On 03-May-18	9.99	Call	Bond Future	9724	9	10	9	0.00
19/04/2018	2037 On 03-May-18	9.98	Call	Bond Future	9648	9	10	9	0.00
19/04/2018	2037 On 03-May-18	9.98	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2037 On 03-May-18	9.97	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2037 On 03-May-18	9.99	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2037 On 02-August-18			Bond Future	8.85	96.6717	96.9935	96.6717	731.00
19/04/2018	2037 On 02-August-18	9.95	Call	Bond Future	9305	9	9	9	0.00
19/04/2018	2037 On 02-August-18	9.96	Call	Bond Future	9373	9	9	9	0.00
19/04/2018	2037 On 02-August-18	9.97	Call	Bond Future	9441	9	9	9	0.00
19/04/2018	2037 On 02-August-18	9.97	Put	Bond Future	303	0	0	0	0.00
19/04/2018	2037 On 02-August-18	9.95	Put	Bond Future	318	0	0	0	0.00
19/04/2018	2037 On 02-August-18	9.96	Put	Bond Future	311	0	0	0	0.00
19/04/2018	2037 On 01-November-18			Bond Future	8.89	98.4273	98.7558	98.4273	0.00
19/04/2018	2037 On 01-November-18	9.01	Call	Bond Future	4155	4	4	4	0.00
19/04/2018	2037 On 01-November-18	9.03	Call	Bond Future	4255	4	4	4	0.00
19/04/2018	2037 On 01-November-18	9.02	Call	Bond Future	4205	4	4	4	0.00
19/04/2018	2037 On 01-November-18	9.02	Put	Bond Future	3078	3	3	3	0.00
19/04/2018	2037 On 01-November-18	9.03	Put	Bond Future	3043	3	3	3	0.00
19/04/2018	2037 On 01-November-18	9.01	Put	Bond Future	3114	3	3	3	0.00
19/04/2018	2037 On 07-February-19			Bond Future	8.93	96.1187	96.4525	96.1187	0.00
19/04/2018	2037 On 07-February-19	9.05	Call	Bond Future	5054	5	5	5	0.00
19/04/2018	2037 On 07-February-19	9.06	Call	Bond Future	5102	5	5	5	0.00

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19/04/2018	2037 On 07-February-19	9.07	Call	Bond Future	5151	5	5	5	0.00
19/04/2018	2037 On 07-February-19	9.07	Put	Bond Future	3966	4	4	4	0.00
19/04/2018	2037 On 07-February-19	9.05	Put	Bond Future	4039	4	4	4	0.00
19/04/2018	2037 On 07-February-19	9.06	Put	Bond Future	4003	4	4	4	0.00
19/04/2018	2038 On 03-May-18			Bond Future	133.68	133.6864	133.6814	133.6864	5,837.00
19/04/2018	2038 On 03-May-18	132.27	Call	Bond Future	1411	1	1	1	0.00
19/04/2018	2038 On 03-May-18	132.28	Call	Bond Future	1401	1	1	1	0.00
19/04/2018	2038 On 03-May-18	132.29	Call	Bond Future	1391	1	1	1	0.00
19/04/2018	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2038 On 02-August-18			Bond Future	134.57	134.5780	134.5727	134.5780	8,180.00
19/04/2018	2038 On 02-August-18	134.54	Call	Bond Future	33	0	0	0	0.00
19/04/2018	2038 On 02-August-18	134.55	Call	Bond Future	23	0	0	0	0.00
19/04/2018	2038 On 02-August-18	134.53	Call	Bond Future	43	0	0	0	0.00
19/04/2018	2038 On 02-August-18	134.53	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2038 On 02-August-18	134.54	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2038 On 02-August-18	134.55	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2038 On 01-November-18			Bond Future	137.04	137.0494	137.0445	137.0494	0.00
19/04/2018	2038 On 07-February-19			Bond Future	138.22	138.2261	138.2185	138.2261	0.00
19/04/2018	2040 On 03-May-18			Bond Future	8.87	103.2201	103.6116	103.2201	45,891.00
19/04/2018	2040 On 03-May-18	10.07	Call	Bond Future	10597	10	11	10	0.00
19/04/2018	2040 On 03-May-18	8.50	Call	Bond Future	45	0	0	0	1,011.00
19/04/2018	2040 On 03-May-18	10.06	Call	Bond Future	10516	10	11	10	0.00
19/04/2018	2040 On 03-May-18	9.00	Call	Bond Future	1681	1	2	1	1,239.00
19/04/2018	2040 On 03-May-18	10.00	Call	Bond Future	10028	10	10	10	1,500.00
19/04/2018	2040 On 03-May-18	10.08	Call	Bond Future	10678	10	11	10	0.00
19/04/2018	2040 On 03-May-18	9.00	Put	Bond Future	456	1	0	1	0.00
19/04/2018	2040 On 03-May-18	10.06	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2040 On 03-May-18	10.00	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2040 On 03-May-18	10.07	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2040 On 03-May-18	8.50	Put	Bond Future	3741	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
19/04/2018	2040 On 03-May-18	10.08	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2040 On 02-August-18			Bond Future	8.92	100.5685	100.9665	100.5685	4,686.00
19/04/2018	2040 On 02-August-18	10.05	Call	Bond Future	10313	10	10	10	0.00
19/04/2018	2040 On 02-August-18	10.04	Call	Bond Future	10241	10	10	10	0.00
19/04/2018	2040 On 02-August-18	10.03	Call	Bond Future	10168	10	10	10	0.00
19/04/2018	2040 On 02-August-18	10.04	Put	Bond Future	346	0	0	0	0.00
19/04/2018	2040 On 02-August-18	10.03	Put	Bond Future	354	0	0	0	0.00
19/04/2018	2040 On 02-August-18	10.05	Put	Bond Future	338	0	0	0	0.00
19/04/2018	2040 On 01-November-18			Bond Future	8.95	102.3948	102.8009	102.3948	0.00
19/04/2018	2040 On 01-November-18	9.08	Call	Bond Future	4575	4	5	4	0.00
19/04/2018	2040 On 01-November-18	9.09	Call	Bond Future	4629	4	5	4	0.00
19/04/2018	2040 On 01-November-18	9.07	Call	Bond Future	4521	4	5	4	0.00
19/04/2018	2040 On 01-November-18	9.07	Put	Bond Future	3438	4	3	4	0.00
19/04/2018	2040 On 01-November-18	9.08	Put	Bond Future	3398	4	3	4	0.00
19/04/2018	2040 On 01-November-18	9.09	Put	Bond Future	3360	4	3	4	0.00
19/04/2018	2040 On 07-February-19			Bond Future	9.00	99.9143	100.3274	99.9143	0.00
19/04/2018	2040 On 07-February-19	9.11	Call	Bond Future	5603	5	6	5	0.00
19/04/2018	2040 On 07-February-19	9.13	Call	Bond Future	5707	5	6	5	0.00
19/04/2018	2040 On 07-February-19	9.12	Call	Bond Future	5655	5	6	5	0.00
19/04/2018	2040 On 07-February-19	9.12	Put	Bond Future	4507	5	5	5	0.00
19/04/2018	2040 On 07-February-19	9.11	Put	Bond Future	4547	5	5	5	0.00
19/04/2018	2040 On 07-February-19	9.13	Put	Bond Future	4467	5	4	5	0.00
19/04/2018	2044 On 03-May-18			Bond Future	8.92	100.1986	100.6486	100.1986	28,181.00
19/04/2018	2044 On 03-May-18	10.11	Call	Bond Future	10720	10	11	10	0.00
19/04/2018	2044 On 03-May-18	10.10	Call	Bond Future	10638	10	11	10	0.00
19/04/2018	2044 On 03-May-18	10.09	Call	Bond Future	10557	10	11	10	0.00
19/04/2018	2044 On 03-May-18	10.10	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2044 On 03-May-18	10.09	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2044 On 03-May-18	10.11	Put	Bond Future	0	0	0	0	0.00
19/04/2018	2044 On 02-August-18			Bond Future	8.96	97.6179	98.0755	97.6179	300.00
19/04/2018	2044 On 02-August-18	10.05	Call	Bond Future	10184	10	10	10	0.00
19/04/2018	2044 On 02-August-18	10.07	Call	Bond Future	10330	10	10	10	0.00
19/04/2018	2044 On 02-August-18	10.06	Call	Bond Future	10257	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2018	2044 On 02-August-18	10.06	Put	Bond Future	390	0	0	0	0.00
19/04/2018	2044 On 02-August-18	10.07	Put	Bond Future	381	0	0	0	0.00
19/04/2018	2044 On 02-August-18	10.05	Put	Bond Future	400	0	0	0	0.00
19/04/2018	2044 On 01-November-18			Bond Future	9.00	99.3907	99.8573	99.3907	0.00
19/04/2018	2044 On 01-November-18	9.12	Call	Bond Future	4728	4	5	4	0.00
19/04/2018	2044 On 01-November-18	9.13	Call	Bond Future	4783	4	5	4	0.00
19/04/2018	2044 On 01-November-18	9.14	Call	Bond Future	4839	5	5	5	0.00
19/04/2018	2044 On 01-November-18	9.13	Put	Bond Future	3507	4	4	4	0.00
19/04/2018	2044 On 01-November-18	9.14	Put	Bond Future	3467	4	3	4	0.00
19/04/2018	2044 On 01-November-18	9.12	Put	Bond Future	3547	4	4	4	0.00
19/04/2018	2044 On 07-February-19			Bond Future	9.04	96.9759	97.4508	96.9759	0.00
19/04/2018	2044 On 07-February-19	9.17	Call	Bond Future	5856	6	6	6	0.00
19/04/2018	2044 On 07-February-19	9.18	Call	Bond Future	5910	6	6	6	0.00
19/04/2018	2044 On 07-February-19	9.16	Call	Bond Future	5803	6	6	6	0.00
19/04/2018	2044 On 07-February-19	9.16	Put	Bond Future	4638	5	5	5	0.00
19/04/2018	2044 On 07-February-19	9.17	Put	Bond Future	4597	5	5	5	0.00
19/04/2018	2044 On 07-February-19	9.18	Put	Bond Future	4557	5	5	5	0.00
19/04/2018	2046 On 03-May-18			Bond Future	122.97	124.9370	122.9670	124.9370	8,169.00
19/04/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
19/04/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
19/04/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
19/04/2018	2046 On 03-May-18	127.94	Put	Bond Future	4973	3	5	3	0.00
19/04/2018	2046 On 03-May-18	127.95	Put	Bond Future	4983	3	5	3	0.00
19/04/2018	2046 On 03-May-18	127.93	Put	Bond Future	4963	3	5	3	0.00
19/04/2018	2046 On 02-August-18			Bond Future	125.21	127.2208	125.2147	127.2208	3,006.00
19/04/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
19/04/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
19/04/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
19/04/2018	2046 On 02-August-18	128.79	Put	Bond Future	3575	2	4	2	0.00
19/04/2018	2046 On 02-August-18	128.77	Put	Bond Future	3555	2	4	2	0.00
19/04/2018	2046 On 02-August-18	128.78	Put	Bond Future	3565	2	4	2	0.00
19/04/2018	2046 On 01-November-18			Bond Future	125.87	127.9075	125.8650	127.9075	0.00
19/04/2018	2046 On 07-February-19			Bond Future	128.40	130.4901	128.4039	130.4901	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
19/04/2018	2050 On 03-May-18			Bond Future	130.62	132.9296	130.6227	132.9296	7,163.00
19/04/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
19/04/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
19/04/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
19/04/2018	2050 On 03-May-18	135.63	Put	Bond Future	5007	3	5	3	0.00
19/04/2018	2050 On 03-May-18	135.61	Put	Bond Future	4987	3	5	3	0.00
19/04/2018	2050 On 03-May-18	135.62	Put	Bond Future	4997	3	5	3	0.00
19/04/2018	2050 On 02-August-18			Bond Future	131.28	133.6311	131.2819	133.6311	7,240.00
19/04/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
19/04/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
19/04/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
19/04/2018	2050 On 02-August-18	137.54	Put	Bond Future	6258	4	6	4	0.00
19/04/2018	2050 On 02-August-18	137.52	Put	Bond Future	6238	4	6	4	0.00
19/04/2018	2050 On 02-August-18	137.53	Put	Bond Future	6248	4	6	4	0.00
19/04/2018	2050 On 01-November-18			Bond Future	133.69	136.0852	133.6934	136.0852	0.00
19/04/2018	2050 On 07-February-19			Bond Future	134.62	137.0606	134.6183	137.0606	0.00
19/04/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	AL37 On 03-May-18			Index Future	588.60	588.2510	588.6030	588.2510	0.00
19/04/2018	AL37 On 02-August-18			Index Future	599.18	598.8200	599.1760	598.8200	0.00
19/04/2018	AL37 On 01-November-18			Index Future	610.06	609.6970	610.0630	609.6970	0.00
19/04/2018	AL37 On 07-February-19			Index Future	622.16	621.7890	622.1560	621.7890	0.00
19/04/2018	AL7T On 03-May-18			Index Future	697.57	696.4720	697.5650	696.4720	0.00
19/04/2018	AL7T On 02-August-18			Index Future	710.10	708.9860	710.0950	708.9860	0.00
19/04/2018	AL7T On 01-November-18			Index Future	723.00	721.8630	722.9980	721.8630	0.00
19/04/2018	AL7T On 07-February-19			Index Future	737.33	736.1800	737.3300	736.1800	0.00
19/04/2018	ALBI On 03-May-18			Index Future	639.37	637.7100	639.3740	637.7100	805.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2018	ALBI On 02-August-18			Index Future	650.86	649.1680	650.8590	649.1680	265.00
19/04/2018	ALBI On 01-November-18			Index Future	662.69	660.9590	662.6860	660.9590	0.00
19/04/2018	ALBI On 07-February-19			Index Future	675.82	674.0680	675.8210	674.0680	0.00
19/04/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/04/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2018	EL28 On 03-May-18			Bond Future	130.68	130.6819	130.6797	130.6819	0.00
19/04/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
19/04/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
19/04/2018	EL28 On 03-May-18	133.18	Put	Bond Future	2500	2	3	2	0.00
19/04/2018	EL28 On 03-May-18	133.19	Put	Bond Future	2510	3	3	3	0.00
19/04/2018	EL28 On 03-May-18	133.20	Put	Bond Future	2520	3	3	3	0.00
19/04/2018	EL28 On 02-August-18			Bond Future	133.07	133.0705	133.0682	133.0705	0.00
19/04/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
19/04/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
19/04/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
19/04/2018	EL28 On 02-August-18	134.94	Put	Bond Future	1872	2	2	2	0.00
19/04/2018	EL28 On 02-August-18	134.95	Put	Bond Future	1882	2	2	2	0.00
19/04/2018	EL28 On 02-August-18	134.93	Put	Bond Future	1862	2	2	2	0.00
19/04/2018	ES33 On 03-May-18			Bond Future	10.07	81.0183	81.1893	81.0183	7,466.00
19/04/2018	ES33 On 03-May-18	11.20	Call	Bond Future	6946	7	7	7	0.00
19/04/2018	ES33 On 03-May-18	11.22	Call	Bond Future	7061	7	7	7	0.00
19/04/2018	ES33 On 03-May-18	11.21	Call	Bond Future	7004	7	7	7	0.00
19/04/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
19/04/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
19/04/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
19/04/2018	ES33 On 02-August-18			Bond Future	10.16	82.4740	82.6477	82.4740	2,000.00
19/04/2018	ES33 On 02-August-18	11.14	Call	Bond Future	6031	6	6	6	0.00
19/04/2018	ES33 On 02-August-18	11.15	Call	Bond Future	6089	6	6	6	0.00
19/04/2018	ES33 On 02-August-18	11.16	Call	Bond Future	6147	6	6	6	0.00
19/04/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
19/04/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
19/04/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
19/04/2018	ES33 On 01-November-18			Bond Future	10.24	80.1830	80.3605	80.1830	0.00
19/04/2018	ES33 On 07-February-19			Bond Future	10.34	81.7729	81.9530	81.7729	0.00
19/04/2018	ES42 On 03-May-18			Bond Future	10.26	84.3677	84.7214	84.3677	3,000.00
19/04/2018	ES42 On 02-August-18			Bond Future	10.34	85.8835	86.2432	85.8835	7,957.00
19/04/2018	ES42 On 01-November-18			Bond Future	10.42	83.1833	83.5501	83.1833	0.00
19/04/2018	ES42 On 07-February-19			Bond Future	10.51	84.8325	85.2056	84.8325	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
19/04/2018	GOVI On 03-May-18			GOVI	635.64	634.1210	635.6440	634.1210	474.00
19/04/2018	GOVI On 03-May-18	590.29	Call	GOVI	453540	44	45	44	0.00
19/04/2018	GOVI On 03-May-18	590.27	Call	GOVI	453740	44	45	44	0.00
19/04/2018	GOVI On 03-May-18	590.28	Call	GOVI	453640	44	45	44	0.00
19/04/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
19/04/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
19/04/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
19/04/2018	GOVI On 02-August-18			GOVI	647.06	645.5150	647.0620	645.5150	0.00
19/04/2018	GOVI On 02-August-18	605.71	Call	GOVI	413520	40	41	40	0.00
19/04/2018	GOVI On 02-August-18	605.72	Call	GOVI	413420	40	41	40	0.00
19/04/2018	GOVI On 02-August-18	605.70	Call	GOVI	413620	40	41	40	0.00
19/04/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
19/04/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
19/04/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
19/04/2018	GOVI On 01-November-18			GOVI	658.82	657.2400	658.8190	657.2400	0.00
19/04/2018	GOVI On 01-November-18	653.49	Call	GOVI	53290	4	5	4	0.00
19/04/2018	GOVI On 01-November-18	653.51	Call	GOVI	53090	4	5	4	0.00
19/04/2018	GOVI On 01-November-18	653.50	Call	GOVI	53190	4	5	4	0.00
19/04/2018	GOVI On 01-November-18	653.49	Put	GOVI	0	0	0	0	0.00
19/04/2018	GOVI On 01-November-18	653.51	Put	GOVI	0	0	0	0	0.00
19/04/2018	GOVI On 01-November-18	653.50	Put	GOVI	0	0	0	0	0.00
19/04/2018	GOVI On 07-February-19			GOVI	671.88	670.2750	671.8780	670.2750	0.00
19/04/2018	GOVI On 07-February-19	666.52	Call	GOVI	53580	4	5	4	0.00
19/04/2018	GOVI On 07-February-19	666.53	Call	GOVI	53480	4	5	4	0.00
19/04/2018	GOVI On 07-February-19	666.51	Call	GOVI	53680	4	5	4	0.00
19/04/2018	GOVI On 07-February-19	666.51	Put	GOVI	0	0	0	0	0.00
19/04/2018	GOVI On 07-February-19	666.52	Put	GOVI	0	0	0	0	0.00
19/04/2018	GOVI On 07-February-19	666.53	Put	GOVI	0	0	0	0	0.00
19/04/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/04/2018	IGOV On 03-May-18			Index Future	258.45	259.9060	258.4520	259.9060	875.00
19/04/2018	IGOV On 02-August-18			Index Future	263.18	264.6560	263.1760	264.6560	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
19/04/2018	IGOV On 01-November-18			Index Future	268.01	269.5160	268.0100	269.5160	241.00
19/04/2018	IGOV On 07-February-19			Index Future	273.42	274.9580	273.4170	274.9580	0.00
19/04/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
19/04/2018	IS01 On 20-September-18			Interest Rate Swap	100.01	100.0100	100.0100	100.0100	0.00
19/04/2018	IS01 On 20-December-18			Interest Rate Swap	100.42	100.4200	100.4200	100.4200	0.00
19/04/2018	IS01 On 22-March-19			Interest Rate Swap	99.36	99.3700	99.3600	99.3700	0.00
19/04/2018	IS01 On 20-June-19			Interest Rate Swap	99.97	99.9900	99.9700	99.9900	0.00
19/04/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
19/04/2018	IS02 On 21-September-18			Interest Rate Swap	98.48	98.4800	98.4800	98.4800	0.00
19/04/2018	IS02 On 21-December-18			Interest Rate Swap	98.80	98.8000	98.8000	98.8000	0.00
19/04/2018	IS02 On 15-March-19			Interest Rate Swap	99.11	99.1200	99.1100	99.1200	0.00
19/04/2018	IS02 On 21-June-19			Interest Rate Swap	99.42	99.4300	99.4200	99.4300	0.00
19/04/2018	IS02 On 20-September-19			Interest Rate Swap	99.73	99.7500	99.7300	99.7500	0.00
19/04/2018	IS02 On 20-December-19			Interest Rate Swap	100.58	100.6000	100.5800	100.6000	0.00
19/04/2018	IS02 On 23-March-20			Interest Rate Swap	98.23	98.2500	98.2300	98.2500	0.00
19/04/2018	IS02 On 22-June-20			Interest Rate Swap	100.01	100.0300	100.0100	100.0300	0.00
19/04/2018	IS05 On 17-December-20			Interest Rate Swap	95.40	95.4400	95.4000	95.4400	0.00
19/04/2018	IS05 On 16-March-21			Interest Rate Swap	94.53	94.5700	94.5300	94.5700	0.00
19/04/2018	IS05 On 15-June-21			Interest Rate Swap	93.62	93.6700	93.6200	93.6700	0.00
19/04/2018	IS05 On 21-September-21			Interest Rate Swap	93.68	93.7400	93.6800	93.7400	0.00
19/04/2018	IS05 On 21-December-21			Interest Rate Swap	95.79	95.8500	95.7900	95.8500	51.00
19/04/2018	IS05 On 15-March-22			Interest Rate Swap	95.83	95.9000	95.8300	95.9000	0.00
19/04/2018	IS05 On 21-June-22			Interest Rate Swap	96.92	97.0000	96.9200	97.0000	0.00
19/04/2018	IS05 On 20-September-22			Interest Rate Swap	99.04	99.1200	99.0400	99.1200	0.00
19/04/2018	IS05 On 20-December-22			Interest Rate Swap	100.20	100.3000	100.2000	100.3000	0.00
19/04/2018	IS05 On 22-March-23			Interest Rate Swap	95.18	95.2900	95.1800	95.2900	0.00
19/04/2018	IS05 On 20-June-23			Interest Rate Swap	99.44	99.5500	99.4400	99.5500	0.00
19/04/2018	IS10 On 17-December-25			Interest Rate Swap	92.50	92.6900	92.5000	92.6900	0.00
19/04/2018	IS10 On 16-March-26			Interest Rate Swap	89.39	89.5900	89.3900	89.5900	0.00
19/04/2018	IS10 On 15-June-26			Interest Rate Swap	88.03	88.2400	88.0300	88.2400	0.00
19/04/2018	IS10 On 21-September-26			Interest Rate Swap	90.12	90.3400	90.1200	90.3400	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
19/04/2018	IS10 On 21-December-26			Interest Rate Swap	93.88	94.1000	93.8800	94.1000	0.00
19/04/2018	IS10 On 15-March-27			Interest Rate Swap	92.36	92.5900	92.3600	92.5900	0.00
19/04/2018	IS10 On 21-June-27			Interest Rate Swap	94.38	94.6200	94.3800	94.6200	0.00
19/04/2018	IS10 On 20-September-27			Interest Rate Swap	98.10	98.3300	98.1000	98.3300	0.00
19/04/2018	IS10 On 20-December-27			Interest Rate Swap	98.40	98.6300	98.4000	98.6300	0.00
19/04/2018	IS10 On 22-March-28			Interest Rate Swap	93.51	93.7500	93.5100	93.7500	0.00
19/04/2018	IS10 On 20-June-28			Interest Rate Swap	99.00	99.2300	99.0000	99.2300	0.00
19/04/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
19/04/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
19/04/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
19/04/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	93.1100	93.1100	0.00
19/04/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	93.2300	93.2300	0.00
19/04/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
19/04/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	93.2000	93.2000	35,000.00
19/04/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	93.1400	93.1400	0.00
19/04/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	93.0900	93.0900	0.00
19/04/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	93.0800	93.0800	0.00
19/04/2018	R023 On 03-May-18			Bond Future	7.47	102.4813	102.5425	102.4813	71,633.00
19/04/2018	R023 On 03-May-18	8.27	Call	Bond Future	3138	3	3	3	0.00
19/04/2018	R023 On 03-May-18	8.28	Call	Bond Future	3177	3	3	3	0.00
19/04/2018	R023 On 03-May-18	8.29	Call	Bond Future	3215	3	3	3	0.00
19/04/2018	R023 On 03-May-18	9.19	Call	Bond Future	6610	7	7	7	0.00
19/04/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
19/04/2018	R023 On 03-May-18	8.28	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R023 On 03-May-18	8.29	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R023 On 03-May-18	8.27	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R023 On 02-August-18			Bond Future	7.48	104.3226	104.3844	104.3226	16,296.00
19/04/2018	R023 On 02-August-18	10.40	Call	Bond Future	10467	10	10	10	0.00
19/04/2018	R023 On 02-August-18	10.41	Call	Bond Future	10500	10	11	10	0.00
19/04/2018	R023 On 02-August-18	10.39	Call	Bond Future	10433	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R023 On 01-November-18			Bond Future	7.49	102.2905	102.3541	102.2905	0.00
19/04/2018	R023 On 01-November-18	10.59	Call	Bond Future	10580	11	11	11	0.00
19/04/2018	R023 On 01-November-18	10.58	Call	Bond Future	10548	10	11	10	0.00
19/04/2018	R023 On 01-November-18	10.57	Call	Bond Future	10516	10	11	10	0.00
19/04/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R023 On 07-February-19			Bond Future	7.50	104.3189	104.3826	104.3189	0.00
19/04/2018	R023 On 07-February-19	10.57	Call	Bond Future	9953	10	10	10	0.00
19/04/2018	R023 On 07-February-19	10.59	Call	Bond Future	10014	10	10	10	0.00
19/04/2018	R023 On 07-February-19	10.58	Call	Bond Future	9983	10	10	10	0.00
19/04/2018	R023 On 07-February-19	10.58	Put	Bond Future	5	0	0	0	0.00
19/04/2018	R023 On 07-February-19	10.59	Put	Bond Future	5	0	0	0	0.00
19/04/2018	R023 On 07-February-19	10.57	Put	Bond Future	6	0	0	0	0.00
19/04/2018	R035 On 03-May-18			Bond Future	8.71	102.8038	103.1177	102.8038	78,610.00
19/04/2018	R035 On 03-May-18	8.75	Call	Bond Future	1312	1	1	1	1,000.00
19/04/2018	R035 On 03-May-18	9.90	Call	Bond Future	9793	9	10	9	0.00
19/04/2018	R035 On 03-May-18	9.25	Call	Bond Future	4691	4	5	4	0.00
19/04/2018	R035 On 03-May-18	9.91	Call	Bond Future	9869	10	10	10	0.00
19/04/2018	R035 On 03-May-18	9.89	Call	Bond Future	9717	9	10	9	0.00
19/04/2018	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R035 On 03-May-18	9.25	Put	Bond Future	47	0	0	0	1,000.00
19/04/2018	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R035 On 03-May-18	8.75	Put	Bond Future	926	1	1	1	0.00
19/04/2018	R035 On 02-August-18			Bond Future	8.75	104.6509	104.9700	104.6509	5,691.00
19/04/2018	R035 On 02-August-18	9.42	Call	Bond Future	6759	7	7	7	0.00
19/04/2018	R035 On 02-August-18	9.44	Call	Bond Future	6882	7	7	7	0.00
19/04/2018	R035 On 02-August-18	9.43	Call	Bond Future	6820	7	7	7	0.00
19/04/2018	R035 On 02-August-18	9.44	Put	Bond Future	1073	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
19/04/2018	R035 On 02-August-18	9.43	Put	Bond Future	1091	1	1	1	0.00
19/04/2018	R035 On 02-August-18	9.42	Put	Bond Future	1110	1	1	1	0.00
19/04/2018	R035 On 01-November-18			Bond Future	8.79	102.0546	102.3803	102.0546	0.00
19/04/2018	R035 On 01-November-18	8.94	Call	Bond Future	1313	1	1	1	0.00
19/04/2018	R035 On 01-November-18	8.93	Call	Bond Future	1228	1	1	1	0.00
19/04/2018	R035 On 01-November-18	8.92	Call	Bond Future	1143	1	1	1	0.00
19/04/2018	R035 On 01-November-18	8.93	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R035 On 01-November-18	8.92	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R035 On 01-November-18	8.94	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R035 On 07-February-19			Bond Future	8.83	104.0783	104.4093	104.0783	0.00
19/04/2018	R035 On 07-February-19	8.96	Call	Bond Future	1088	1	1	1	0.00
19/04/2018	R035 On 07-February-19	8.98	Call	Bond Future	1256	1	1	1	0.00
19/04/2018	R035 On 07-February-19	8.97	Call	Bond Future	1172	1	1	1	0.00
19/04/2018	R035 On 07-February-19	8.97	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R035 On 07-February-19	8.98	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R035 On 07-February-19	8.96	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R186 On 03-May-18			Bond Future	8.00	119.1789	119.3510	119.1789	180,727.00
19/04/2018	R186 On 03-May-18	8.93	Call	Bond Future	6089	6	6	6	0.00
19/04/2018	R186 On 03-May-18	9.30	Call	Bond Future	8382	8	8	8	0.00
19/04/2018	R186 On 03-May-18	10.14	Call	Bond Future	13357	13	13	13	0.00
19/04/2018	R186 On 03-May-18	8.92	Call	Bond Future	6026	6	6	6	0.00
19/04/2018	R186 On 03-May-18	8.69	Call	Bond Future	4567	4	5	4	0.00
19/04/2018	R186 On 03-May-18	8.50	Call	Bond Future	3350	3	3	3	0.00
19/04/2018	R186 On 03-May-18	8.25	Call	Bond Future	1799	2	2	2	0.00
19/04/2018	R186 On 03-May-18	7.85	Call	Bond Future	203	0	0	0	500.00
19/04/2018	R186 On 03-May-18	8.91	Call	Bond Future	5963	6	6	6	0.00
19/04/2018	R186 On 03-May-18	8.40	Call	Bond Future	2715	3	3	3	0.00
19/04/2018	R186 On 03-May-18	8.00	Call	Bond Future	592	1	1	1	0.00
19/04/2018	R186 On 03-May-18	8.45	Call	Bond Future	3031	3	3	3	0.00
19/04/2018	R186 On 03-May-18	9.72	Call	Bond Future	10909	11	11	11	0.00
19/04/2018	R186 On 03-May-18	8.35	Call	Bond Future	2402	2	2	2	0.00
19/04/2018	R186 On 03-May-18	9.75	Call	Bond Future	11087	11	11	11	0.00
19/04/2018	R186 On 03-May-18	8.70	Call	Bond Future	4631	4	5	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
19/04/2018	R186 On 03-May-18	9.19	Call	Bond Future	7707	8	8	8	0.00
19/04/2018	R186 On 03-May-18	8.85	Call	Bond Future	5585	5	6	5	0.00
19/04/2018	R186 On 03-May-18	8.85	Put	Bond Future	0	0	0	0	4,745.00
19/04/2018	R186 On 03-May-18	9.75	Put	Bond Future	0	0	0	0	3,200.00
19/04/2018	R186 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R186 On 03-May-18	8.70	Put	Bond Future	1	0	0	0	0.00
19/04/2018	R186 On 03-May-18	8.50	Put	Bond Future	9	0	0	0	3,500.00
19/04/2018	R186 On 03-May-18	8.25	Put	Bond Future	97	0	0	0	3,500.00
19/04/2018	R186 On 03-May-18	8.69	Put	Bond Future	1	0	0	0	0.00
19/04/2018	R186 On 03-May-18	8.92	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R186 On 03-May-18	8.35	Put	Bond Future	41	0	0	0	500.00
19/04/2018	R186 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	10,640.00
19/04/2018	R186 On 03-May-18	8.40	Put	Bond Future	25	0	0	0	3,500.00
19/04/2018	R186 On 03-May-18	8.00	Put	Bond Future	561	1	1	1	0.00
19/04/2018	R186 On 03-May-18	8.45	Put	Bond Future	16	0	0	0	0.00
19/04/2018	R186 On 03-May-18	8.91	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R186 On 03-May-18	7.85	Put	Bond Future	1190	1	1	1	0.00
19/04/2018	R186 On 03-May-18	8.93	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R186 On 03-May-18	9.30	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R186 On 02-August-18			Bond Future	8.03	116.0215	116.1961	116.0215	7,210.00
19/04/2018	R186 On 02-August-18	8.47	Call	Bond Future	3571	3	4	3	0.00
19/04/2018	R186 On 02-August-18	8.25	Call	Bond Future	2560	2	3	2	3,020.00
19/04/2018	R186 On 02-August-18	8.48	Call	Bond Future	3619	4	4	4	0.00
19/04/2018	R186 On 02-August-18	8.46	Call	Bond Future	3522	3	4	3	0.00
19/04/2018	R186 On 02-August-18	7.50	Call	Bond Future	417	0	0	0	3,020.00
19/04/2018	R186 On 02-August-18	8.46	Put	Bond Future	716	1	1	1	0.00
19/04/2018	R186 On 02-August-18	8.25	Put	Bond Future	1104	1	1	1	0.00
19/04/2018	R186 On 02-August-18	7.50	Put	Bond Future	3955	4	4	4	0.00
19/04/2018	R186 On 02-August-18	8.48	Put	Bond Future	687	1	1	1	0.00
19/04/2018	R186 On 02-August-18	8.47	Put	Bond Future	701	1	1	1	0.00
19/04/2018	R186 On 01-November-18			Bond Future	8.06	118.1286	118.3074	118.1286	0.00
19/04/2018	R186 On 01-November-18	8.46	Call	Bond Future	3964	4	4	4	5,000.00
19/04/2018	R186 On 01-November-18	8.53	Call	Bond Future	4271	4	4	4	0.00

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19/04/2018	R186 On 01-November-18	9.14	Call	Bond Future	7218	7	7	7	0.00
19/04/2018	R186 On 01-November-18	7.96	Call	Bond Future	2075	2	2	2	5,000.00
19/04/2018	R186 On 01-November-18	8.54	Call	Bond Future	4316	4	4	4	0.00
19/04/2018	R186 On 01-November-18	8.52	Call	Bond Future	4227	4	4	4	0.00
19/04/2018	R186 On 01-November-18	8.52	Put	Bond Future	1297	1	1	1	0.00
19/04/2018	R186 On 01-November-18	9.14	Put	Bond Future	528	1	1	1	5,000.00
19/04/2018	R186 On 01-November-18	7.96	Put	Bond Future	2691	3	3	3	0.00
19/04/2018	R186 On 01-November-18	8.54	Put	Bond Future	1262	1	1	1	0.00
19/04/2018	R186 On 01-November-18	8.53	Put	Bond Future	1280	1	1	1	0.00
19/04/2018	R186 On 01-November-18	8.46	Put	Bond Future	1408	1	1	1	0.00
19/04/2018	R186 On 07-February-19			Bond Future	8.09	115.1646	115.3456	115.1646	0.00
19/04/2018	R186 On 07-February-19	8.20	Call	Bond Future	3346	3	3	3	0.00
19/04/2018	R186 On 07-February-19	8.21	Call	Bond Future	3381	3	3	3	0.00
19/04/2018	R186 On 07-February-19	8.22	Call	Bond Future	3417	3	3	3	0.00
19/04/2018	R186 On 07-February-19	8.22	Put	Bond Future	2583	3	3	3	0.00
19/04/2018	R186 On 07-February-19	8.20	Put	Bond Future	2636	3	3	3	0.00
19/04/2018	R186 On 07-February-19	8.21	Put	Bond Future	2609	3	3	3	0.00
19/04/2018	R197 On 03-May-18			Bond Future	306.42	307.3227	306.4166	307.3227	1,438.00
19/04/2018	R197 On 03-May-18	304.44	Call	Bond Future	1977	3	2	3	0.00
19/04/2018	R197 On 03-May-18	304.46	Call	Bond Future	1957	3	2	3	0.00
19/04/2018	R197 On 03-May-18	304.45	Call	Bond Future	1967	3	2	3	0.00
19/04/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R197 On 02-August-18			Bond Future	304.85	305.7754	304.8527	305.7754	2,350.00
19/04/2018	R197 On 01-November-18			Bond Future	310.45	311.3906	310.4522	311.3906	0.00
19/04/2018	R197 On 07-February-19			Bond Future	309.36	310.3186	309.3554	310.3186	0.00
19/04/2018	R202 On 03-May-18			Bond Future	245.07	246.2727	245.0714	246.2727	19,277.00
19/04/2018	R202 On 03-May-18	247.47	Call	Bond Future	167	0	0	0	0.00
19/04/2018	R202 On 03-May-18	247.48	Call	Bond Future	165	0	0	0	0.00
19/04/2018	R202 On 03-May-18	247.49	Call	Bond Future	164	0	0	0	0.00
19/04/2018	R202 On 03-May-18	247.49	Put	Bond Future	2582	2	3	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
19/04/2018	R202 On 03-May-18	247.47	Put	Bond Future	2565	2	3	2	0.00
19/04/2018	R202 On 03-May-18	247.48	Put	Bond Future	2574	2	3	2	0.00
19/04/2018	R202 On 02-August-18			Bond Future	245.75	246.9689	245.7453	246.9689	3,911.00
19/04/2018	R202 On 01-November-18			Bond Future	250.26	251.5042	250.2591	251.5042	0.00
19/04/2018	R202 On 07-February-19			Bond Future	251.40	252.6734	251.3987	252.6734	0.00
19/04/2018	R204 On 03-May-18			Bond Future	6.71	103.7888	103.7907	103.7888	21,647.00
19/04/2018	R204 On 03-May-18	7.09	Call	Bond Future	227	0	0	0	0.00
19/04/2018	R204 On 03-May-18	7.10	Call	Bond Future	233	0	0	0	0.00
19/04/2018	R204 On 03-May-18	7.08	Call	Bond Future	221	0	0	0	0.00
19/04/2018	R204 On 03-May-18	7.08	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R204 On 03-May-18	7.09	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R204 On 03-May-18	7.10	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R204 On 02-August-18			Bond Future	6.29	101.6165	101.6179	101.6165	0.00
19/04/2018	R204 On 02-August-18	8.98	Call	Bond Future	985	1	1	1	0.00
19/04/2018	R204 On 02-August-18	8.97	Call	Bond Future	981	1	1	1	0.00
19/04/2018	R204 On 02-August-18	8.99	Call	Bond Future	989	1	1	1	0.00
19/04/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R207 On 03-May-18			Bond Future	6.88	102.8228	102.8300	102.8228	22,185.00
19/04/2018	R207 On 03-May-18	7.58	Call	Bond Future	1097	1	1	1	0.00
19/04/2018	R207 On 03-May-18	7.57	Call	Bond Future	1081	1	1	1	0.00
19/04/2018	R207 On 03-May-18	7.56	Call	Bond Future	1065	1	1	1	0.00
19/04/2018	R207 On 03-May-18	7.57	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R207 On 03-May-18	7.56	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R207 On 03-May-18	7.58	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R207 On 02-August-18			Bond Future	6.81	101.0288	101.0357	101.0288	0.00
19/04/2018	R207 On 02-August-18	6.85	Call	Bond Future	239	0	0	0	0.00
19/04/2018	R207 On 02-August-18	6.86	Call	Bond Future	247	0	0	0	0.00
19/04/2018	R207 On 02-August-18	6.87	Call	Bond Future	255	0	0	0	0.00
19/04/2018	R207 On 02-August-18	6.87	Put	Bond Future	178	0	0	0	0.00
19/04/2018	R207 On 02-August-18	6.85	Put	Bond Future	189	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2018	R207 On 02-August-18	6.86	Put	Bond Future	183	0	0	0	0.00
19/04/2018	R207 On 01-November-18			Bond Future	6.68	102.8636	102.8714	102.8636	0.00
19/04/2018	R207 On 01-November-18	6.75	Call	Bond Future	308	0	0	0	0.00
19/04/2018	R207 On 01-November-18	6.76	Call	Bond Future	315	0	0	0	0.00
19/04/2018	R207 On 01-November-18	6.74	Call	Bond Future	302	0	0	0	0.00
19/04/2018	R207 On 01-November-18	6.74	Put	Bond Future	236	0	0	0	0.00
19/04/2018	R207 On 01-November-18	6.75	Put	Bond Future	231	0	0	0	0.00
19/04/2018	R207 On 01-November-18	6.76	Put	Bond Future	227	0	0	0	0.00
19/04/2018	R207 On 07-February-19			Bond Future	6.44	101.2578	101.2646	101.2578	0.00
19/04/2018	R207 On 07-February-19	6.53	Call	Bond Future	325	0	0	0	0.00
19/04/2018	R207 On 07-February-19	6.52	Call	Bond Future	319	0	0	0	0.00
19/04/2018	R207 On 07-February-19	6.51	Call	Bond Future	314	0	0	0	0.00
19/04/2018	R207 On 07-February-19	6.52	Put	Bond Future	251	0	0	0	0.00
19/04/2018	R207 On 07-February-19	6.51	Put	Bond Future	255	0	0	0	0.00
19/04/2018	R207 On 07-February-19	6.53	Put	Bond Future	248	0	0	0	0.00
19/04/2018	R208 On 03-May-18			Bond Future	7.10	99.7543	99.7799	99.7543	36,094.00
19/04/2018	R208 On 03-May-18	7.77	Call	Bond Future	1690	2	2	2	0.00
19/04/2018	R208 On 03-May-18	7.78	Call	Bond Future	1715	2	2	2	0.00
19/04/2018	R208 On 03-May-18	7.79	Call	Bond Future	1740	2	2	2	0.00
19/04/2018	R208 On 03-May-18	7.78	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R208 On 03-May-18	7.79	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R208 On 03-May-18	7.77	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R208 On 02-August-18			Bond Future	7.08	101.5466	101.5722	101.5466	1,721.00
19/04/2018	R208 On 02-August-18	7.14	Call	Bond Future	503	0	1	0	0.00
19/04/2018	R208 On 02-August-18	7.12	Call	Bond Future	476	0	0	0	0.00
19/04/2018	R208 On 02-August-18	7.13	Call	Bond Future	489	0	0	0	0.00
19/04/2018	R208 On 02-August-18	7.13	Put	Bond Future	381	0	0	0	0.00
19/04/2018	R208 On 02-August-18	7.14	Put	Bond Future	372	0	0	0	0.00
19/04/2018	R208 On 02-August-18	7.12	Put	Bond Future	392	0	0	0	0.00
19/04/2018	R208 On 01-November-18			Bond Future	7.05	99.9910	100.0178	99.9910	0.00
19/04/2018	R208 On 01-November-18	7.11	Call	Bond Future	626	1	1	1	0.00
19/04/2018	R208 On 01-November-18	7.12	Call	Bond Future	639	1	1	1	0.00
19/04/2018	R208 On 01-November-18	7.10	Call	Bond Future	613	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
19/04/2018	R208 On 01-November-18	7.12	Put	Bond Future	495	1	0	1	0.00
19/04/2018	R208 On 01-November-18	7.10	Put	Bond Future	512	1	1	1	0.00
19/04/2018	R208 On 01-November-18	7.11	Put	Bond Future	503	1	1	1	0.00
19/04/2018	R208 On 07-February-19			Bond Future	7.00	101.9738	102.0000	101.9738	0.00
19/04/2018	R208 On 07-February-19	7.08	Call	Bond Future	764	1	1	1	0.00
19/04/2018	R208 On 07-February-19	7.07	Call	Bond Future	752	1	1	1	0.00
19/04/2018	R208 On 07-February-19	7.06	Call	Bond Future	741	1	1	1	0.00
19/04/2018	R208 On 07-February-19	7.08	Put	Bond Future	615	1	1	1	0.00
19/04/2018	R208 On 07-February-19	7.06	Put	Bond Future	630	1	1	1	0.00
19/04/2018	R208 On 07-February-19	7.07	Put	Bond Future	622	1	1	1	0.00
19/04/2018	R209 On 03-May-18			Bond Future	8.74	78.0772	78.3422	78.0772	110,943.00
19/04/2018	R209 On 03-May-18	9.85	Call	Bond Future	7714	7	8	7	0.00
19/04/2018	R209 On 03-May-18	10.22	Call	Bond Future	10025	10	10	10	0.00
19/04/2018	R209 On 03-May-18	10.00	Call	Bond Future	8665	8	9	8	0.00
19/04/2018	R209 On 03-May-18	10.73	Call	Bond Future	13027	13	13	13	0.00
19/04/2018	R209 On 03-May-18	9.75	Call	Bond Future	7069	7	7	7	435.00
19/04/2018	R209 On 03-May-18	9.77	Call	Bond Future	7199	7	7	7	0.00
19/04/2018	R209 On 03-May-18	9.30	Call	Bond Future	4064	4	4	4	0.00
19/04/2018	R209 On 03-May-18	9.86	Call	Bond Future	7778	8	8	8	0.00
19/04/2018	R209 On 03-May-18	9.84	Call	Bond Future	7650	7	8	7	0.00
19/04/2018	R209 On 03-May-18	9.19	Call	Bond Future	3316	3	3	3	250.00
19/04/2018	R209 On 03-May-18	9.47	Call	Bond Future	5217	5	5	5	0.00
19/04/2018	R209 On 03-May-18	8.95	Call	Bond Future	1759	2	2	2	0.00
19/04/2018	R209 On 03-May-18	9.84	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R209 On 03-May-18	9.19	Put	Bond Future	27	0	0	0	0.00
19/04/2018	R209 On 03-May-18	9.86	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R209 On 03-May-18	10.00	Put	Bond Future	0	0	0	0	11,067.00
19/04/2018	R209 On 03-May-18	9.47	Put	Bond Future	2	0	0	0	250.00
19/04/2018	R209 On 03-May-18	9.77	Put	Bond Future	0	0	0	0	250.00
19/04/2018	R209 On 03-May-18	9.30	Put	Bond Future	10	0	0	0	0.00
19/04/2018	R209 On 03-May-18	8.95	Put	Bond Future	183	0	0	0	0.00
19/04/2018	R209 On 03-May-18	9.85	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R209 On 03-May-18	10.22	Put	Bond Future	0	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
19/04/2018	R209 On 03-May-18	9.75	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R209 On 03-May-18	10.73	Put	Bond Future	0	0	0	0	435.00
19/04/2018	R209 On 02-August-18			Bond Future	8.77	79.4800	79.7494	79.4800	29,433.00
19/04/2018	R209 On 02-August-18	9.43	Call	Bond Future	5275	5	5	5	0.00
19/04/2018	R209 On 02-August-18	8.96	Call	Bond Future	2870	3	3	3	5,000.00
19/04/2018	R209 On 02-August-18	10.84	Call	Bond Future	13348	13	13	13	0.00
19/04/2018	R209 On 02-August-18	10.21	Call	Bond Future	9758	10	10	10	0.00
19/04/2018	R209 On 02-August-18	8.83	Call	Bond Future	2305	2	2	2	0.00
19/04/2018	R209 On 02-August-18	10.38	Call	Bond Future	10741	10	11	10	0.00
19/04/2018	R209 On 02-August-18	9.21	Call	Bond Future	4092	4	4	4	0.00
19/04/2018	R209 On 02-August-18	9.66	Call	Bond Future	6579	6	7	6	435.00
19/04/2018	R209 On 02-August-18	8.49	Call	Bond Future	1137	1	1	1	500.00
19/04/2018	R209 On 02-August-18	8.46	Call	Bond Future	1056	1	1	1	5,000.00
19/04/2018	R209 On 02-August-18	10.39	Call	Bond Future	10799	11	11	11	0.00
19/04/2018	R209 On 02-August-18	10.40	Call	Bond Future	10857	11	11	11	0.00
19/04/2018	R209 On 02-August-18	10.40	Put	Bond Future	57	0	0	0	0.00
19/04/2018	R209 On 02-August-18	10.38	Put	Bond Future	61	0	0	0	0.00
19/04/2018	R209 On 02-August-18	9.66	Put	Bond Future	397	0	0	0	0.00
19/04/2018	R209 On 02-August-18	8.46	Put	Bond Future	3426	4	3	4	0.00
19/04/2018	R209 On 02-August-18	8.96	Put	Bond Future	1503	2	2	2	0.00
19/04/2018	R209 On 02-August-18	10.39	Put	Bond Future	59	0	0	0	0.00
19/04/2018	R209 On 02-August-18	8.83	Put	Bond Future	1886	2	2	2	500.00
19/04/2018	R209 On 02-August-18	10.21	Put	Bond Future	100	0	0	0	435.00
19/04/2018	R209 On 02-August-18	8.49	Put	Bond Future	3275	3	3	3	0.00
19/04/2018	R209 On 02-August-18	10.84	Put	Bond Future	14	0	0	0	435.00
19/04/2018	R209 On 02-August-18	9.21	Put	Bond Future	952	1	1	1	500.00
19/04/2018	R209 On 02-August-18	9.43	Put	Bond Future	625	1	1	1	5,000.00
19/04/2018	R209 On 01-November-18			Bond Future	8.81	77.7755	78.0504	77.7755	0.00
19/04/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	77163	77	77	77	0.00
19/04/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	77163	77	77	77	0.00
19/04/2018	R209 On 01-November-18	9.97	Call	Bond Future	8543	8	9	8	0.00
19/04/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	77163	77	77	77	0.00
19/04/2018	R209 On 01-November-18	9.34	Call	Bond Future	5318	5	5	5	0.00
19/04/2018	R209 On 01-November-18	10.57	Call	Bond Future	11722	11	12	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
19/04/2018	R209 On 01-November-18	9.94	Call	Bond Future	8388	8	8	8	0.00
19/04/2018	R209 On 01-November-18	9.94	Put	Bond Future	703	1	1	1	0.00
19/04/2018	R209 On 01-November-18	10.57	Put	Bond Future	233	0	0	0	0.00
19/04/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R209 On 01-November-18	9.97	Put	Bond Future	669	1	1	1	0.00
19/04/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R209 On 01-November-18	9.34	Put	Bond Future	1566	2	2	2	0.00
19/04/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R209 On 07-February-19			Bond Future	8.85	79.3177	79.5972	79.3177	0.00
19/04/2018	R209 On 07-February-19	8.96	Call	Bond Future	4275	4	4	4	0.00
19/04/2018	R209 On 07-February-19	8.97	Call	Bond Future	4316	4	4	4	0.00
19/04/2018	R209 On 07-February-19	8.95	Call	Bond Future	4235	4	4	4	0.00
19/04/2018	R209 On 07-February-19	8.95	Put	Bond Future	3508	4	4	4	0.00
19/04/2018	R209 On 07-February-19	8.96	Put	Bond Future	3477	4	3	4	0.00
19/04/2018	R209 On 07-February-19	8.97	Put	Bond Future	3446	4	3	4	0.00
19/04/2018	R210 On 03-May-18			Bond Future	189.47	189.4752	189.4681	189.4752	1,460.00
19/04/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
19/04/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
19/04/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
19/04/2018	R210 On 03-May-18	191.45	Put	Bond Future	1982	2	2	2	0.00
19/04/2018	R210 On 03-May-18	191.44	Put	Bond Future	1972	2	2	2	0.00
19/04/2018	R210 On 03-May-18	191.46	Put	Bond Future	1992	2	2	2	0.00
19/04/2018	R210 On 02-August-18			Bond Future	192.93	192.9383	192.9310	192.9383	699.00
19/04/2018	R210 On 01-November-18			Bond Future	193.97	193.9812	193.9744	193.9812	0.00
19/04/2018	R210 On 07-February-19			Bond Future	197.89	197.8978	197.8872	197.8978	0.00
19/04/2018	R212 On 03-May-18			Bond Future	154.88	155.3583	154.8822	155.3583	3,848.00
19/04/2018	R212 On 03-May-18	154.28	Call	Bond Future	602	1	1	1	0.00
19/04/2018	R212 On 03-May-18	154.30	Call	Bond Future	582	1	1	1	0.00
19/04/2018	R212 On 03-May-18	154.29	Call	Bond Future	592	1	1	1	0.00
19/04/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R212 On 03-May-18	154.28	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
19/04/2018	R212 On 02-August-18			Bond Future	155.61	156.0960	155.6111	156.0960	1,746.00
19/04/2018	R212 On 01-November-18			Bond Future	158.47	158.9625	158.4693	158.9625	0.00
19/04/2018	R212 On 07-February-19			Bond Future	159.51	160.0181	159.5120	160.0181	0.00
19/04/2018	R213 On 03-May-18			Bond Future	8.47	89.7496	89.9668	89.7496	45,155.00
19/04/2018	R213 On 03-May-18	9.56	Call	Bond Future	7358	7	7	7	0.00
19/04/2018	R213 On 03-May-18	9.57	Call	Bond Future	7421	7	7	7	0.00
19/04/2018	R213 On 03-May-18	9.58	Call	Bond Future	7485	7	7	7	0.00
19/04/2018	R213 On 03-May-18	9.58	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R213 On 03-May-18	9.56	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R213 On 03-May-18	9.57	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R213 On 02-August-18			Bond Future	8.50	91.3621	91.5828	91.3621	1.00
19/04/2018	R213 On 02-August-18	9.07	Call	Bond Future	4544	4	5	4	0.00
19/04/2018	R213 On 02-August-18	9.06	Call	Bond Future	4491	4	4	4	0.00
19/04/2018	R213 On 02-August-18	9.05	Call	Bond Future	4439	4	4	4	0.00
19/04/2018	R213 On 02-August-18	9.06	Put	Bond Future	674	1	1	1	0.00
19/04/2018	R213 On 02-August-18	9.05	Put	Bond Future	688	1	1	1	0.00
19/04/2018	R213 On 02-August-18	9.07	Put	Bond Future	661	1	1	1	0.00
19/04/2018	R213 On 01-November-18			Bond Future	8.54	89.4745	89.7000	89.4745	0.00
19/04/2018	R213 On 01-November-18	8.66	Call	Bond Future	3174	3	3	3	0.00
19/04/2018	R213 On 01-November-18	8.65	Call	Bond Future	3134	3	3	3	0.00
19/04/2018	R213 On 01-November-18	8.64	Call	Bond Future	3094	3	3	3	0.00
19/04/2018	R213 On 01-November-18	8.65	Put	Bond Future	2360	2	2	2	0.00
19/04/2018	R213 On 01-November-18	8.64	Put	Bond Future	2389	3	2	3	0.00
19/04/2018	R213 On 01-November-18	8.66	Put	Bond Future	2331	2	2	2	0.00
19/04/2018	R213 On 07-February-19			Bond Future	8.58	91.2488	91.4777	91.2488	0.00
19/04/2018	R213 On 07-February-19	8.68	Call	Bond Future	3891	4	4	4	0.00
19/04/2018	R213 On 07-February-19	8.69	Call	Bond Future	3928	4	4	4	0.00
19/04/2018	R213 On 07-February-19	8.70	Call	Bond Future	3966	4	4	4	0.00
19/04/2018	R213 On 07-February-19	8.69	Put	Bond Future	3168	3	3	3	0.00
19/04/2018	R213 On 07-February-19	8.70	Put	Bond Future	3139	3	3	3	0.00
19/04/2018	R213 On 07-February-19	8.68	Put	Bond Future	3198	3	3	3	0.00
19/04/2018	R214 On 03-May-18			Bond Future	8.86	77.9243	78.2852	77.9243	44,708.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2018	R214 On 03-May-18	9.98	Call	Bond Future	8174	8	8	8	0.00
19/04/2018	R214 On 03-May-18	9.99	Call	Bond Future	8240	8	8	8	0.00
19/04/2018	R214 On 03-May-18	9.97	Call	Bond Future	8108	8	8	8	0.00
19/04/2018	R214 On 03-May-18	9.97	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R214 On 03-May-18	9.98	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R214 On 03-May-18	9.99	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R214 On 02-August-18			Bond Future	8.89	79.3244	79.6914	79.3244	15.00
19/04/2018	R214 On 02-August-18	8.94	Call	Bond Future	2457	2	2	2	0.00
19/04/2018	R214 On 02-August-18	8.96	Call	Bond Future	2545	2	3	2	0.00
19/04/2018	R214 On 02-August-18	8.95	Call	Bond Future	2501	2	3	2	0.00
19/04/2018	R214 On 02-August-18	8.95	Put	Bond Future	2049	2	2	2	0.00
19/04/2018	R214 On 02-August-18	8.96	Put	Bond Future	2015	2	2	2	0.00
19/04/2018	R214 On 02-August-18	8.94	Put	Bond Future	2084	2	2	2	0.00
19/04/2018	R214 On 01-November-18			Bond Future	8.93	77.4715	77.8458	77.4715	0.00
19/04/2018	R214 On 01-November-18	8.98	Call	Bond Future	3389	3	3	3	0.00
19/04/2018	R214 On 01-November-18	8.99	Call	Bond Future	3430	3	3	3	0.00
19/04/2018	R214 On 01-November-18	9.00	Call	Bond Future	3472	3	3	3	0.00
19/04/2018	R214 On 01-November-18	9.00	Put	Bond Future	2930	3	3	3	0.00
19/04/2018	R214 On 01-November-18	8.98	Put	Bond Future	3001	3	3	3	0.00
19/04/2018	R214 On 01-November-18	8.99	Put	Bond Future	2966	3	3	3	0.00
19/04/2018	R214 On 07-February-19			Bond Future	8.97	79.0077	79.3886	79.0077	0.00
19/04/2018	R214 On 07-February-19	9.04	Call	Bond Future	4423	4	4	4	0.00
19/04/2018	R214 On 07-February-19	9.05	Call	Bond Future	4465	4	4	4	0.00
19/04/2018	R214 On 07-February-19	9.03	Call	Bond Future	4381	4	4	4	0.00
19/04/2018	R214 On 07-February-19	9.03	Put	Bond Future	3929	4	4	4	0.00
19/04/2018	R214 On 07-February-19	9.04	Put	Bond Future	3895	4	4	4	0.00
19/04/2018	R214 On 07-February-19	9.05	Put	Bond Future	3860	4	4	4	0.00
19/04/2018	R248 On 03-May-18			Bond Future	8.89	99.7369	100.1524	99.7369	102,469.00
19/04/2018	R248 On 03-May-18	10.07	Call	Bond Future	10945	11	11	11	0.00
19/04/2018	R248 On 03-May-18	10.06	Call	Bond Future	10861	10	11	10	0.00
19/04/2018	R248 On 03-May-18	10.05	Call	Bond Future	10777	10	11	10	0.00
19/04/2018	R248 On 03-May-18	10.06	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R248 On 03-May-18	10.05	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
19/04/2018	R248 On 03-May-18	10.07	Put	Bond Future	0	0	0	0	0.00
19/04/2018	R248 On 02-August-18			Bond Future	8.93	101.5290	101.9514	101.5290	15,000.00
19/04/2018	R248 On 02-August-18	8.99	Call	Bond Future	3302	3	3	3	0.00
19/04/2018	R248 On 02-August-18	8.98	Call	Bond Future	3247	3	3	3	0.00
19/04/2018	R248 On 02-August-18	8.97	Call	Bond Future	3192	3	3	3	0.00
19/04/2018	R248 On 02-August-18	8.98	Put	Bond Future	2718	3	3	3	0.00
19/04/2018	R248 On 02-August-18	8.97	Put	Bond Future	2764	3	3	3	0.00
19/04/2018	R248 On 02-August-18	8.99	Put	Bond Future	2673	3	3	3	0.00
19/04/2018	R248 On 01-November-18			Bond Future	8.97	98.9394	99.3702	98.9394	0.00
19/04/2018	R248 On 01-November-18	9.01	Call	Bond Future	4459	4	4	4	0.00
19/04/2018	R248 On 01-November-18	9.03	Call	Bond Future	4570	4	5	4	0.00
19/04/2018	R248 On 01-November-18	9.02	Call	Bond Future	4515	4	5	4	0.00
19/04/2018	R248 On 01-November-18	9.02	Put	Bond Future	3973	4	4	4	0.00
19/04/2018	R248 On 01-November-18	9.03	Put	Bond Future	3929	4	4	4	0.00
19/04/2018	R248 On 01-November-18	9.01	Put	Bond Future	4018	4	4	4	0.00
19/04/2018	R248 On 07-February-19			Bond Future	9.01	100.9012	101.3395	100.9012	0.00
19/04/2018	R248 On 07-February-19	9.06	Call	Bond Future	5645	5	6	5	0.00
19/04/2018	R248 On 07-February-19	9.07	Call	Bond Future	5698	5	6	5	0.00
19/04/2018	R248 On 07-February-19	9.05	Call	Bond Future	5592	5	6	5	0.00
19/04/2018	R248 On 07-February-19	9.07	Put	Bond Future	5079	5	5	5	0.00
19/04/2018	R248 On 07-February-19	9.05	Put	Bond Future	5171	5	5	5	0.00
19/04/2018	R248 On 07-February-19	9.06	Put	Bond Future	5125	5	5	5	0.00