



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 November 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	2025 On 01-February-18			Bond Future	127.09	127.3595	127.0938	127.3595	1,070.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2025 On 01-February-18	133.90	Put	Bond Future	6806	7	6806	7	0.00
23/11/2017	2025 On 01-February-18	133.88	Put	Bond Future	6786	7	6786	7	0.00
23/11/2017	2025 On 01-February-18	133.89	Put	Bond Future	6796	7	6796	7	0.00
23/11/2017	2025 On 03-May-18			Bond Future	129.48	129.7450	129.4751	129.7450	0.00
23/11/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2025 On 03-May-18	133.21	Put	Bond Future	3735	3	3735	3	0.00
23/11/2017	2025 On 03-May-18	133.20	Put	Bond Future	3725	3	3725	3	0.00
23/11/2017	2025 On 03-May-18	133.22	Put	Bond Future	3745	3	3745	3	0.00
23/11/2017	2025 On 02-August-18			Bond Future	131.92	132.1996	131.9244	132.1996	0.00
23/11/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2025 On 02-August-18	136.66	Put	Bond Future	4736	4	4736	4	0.00
23/11/2017	2025 On 02-August-18	136.67	Put	Bond Future	4746	4	4746	4	0.00
23/11/2017	2025 On 02-August-18	136.65	Put	Bond Future	4726	4	4726	4	0.00
23/11/2017	2029 On 01-February-18			Bond Future	97.34	97.8857	97.3387	97.8857	1,370.00
23/11/2017	2029 On 03-May-18			Bond Future	98.14	98.7011	98.1444	98.7011	0.00
23/11/2017	2029 On 02-August-18			Bond Future	100.03	100.6022	100.0349	100.6022	0.00
23/11/2017	2030 On 01-February-18			Bond Future	9.88	86.7328	9.8799	86.7328	63,507.00
23/11/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2030 On 01-February-18	9.37	Put	Bond Future	3295	4	3295	4	0.00
23/11/2017	2030 On 01-February-18	9.38	Put	Bond Future	3229	4	3229	4	0.00
23/11/2017	2030 On 01-February-18	9.39	Put	Bond Future	3163	4	3163	4	0.00
23/11/2017	2030 On 03-May-18			Bond Future	9.96	88.3492	9.9625	88.3492	0.00
23/11/2017	2030 On 03-May-18	9.49	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2030 On 03-May-18	9.51	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2030 On 03-May-18	9.50	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
23/11/2017	2030 On 03-May-18	9.50	Put	Bond Future	2929	3	2929	3	0.00
23/11/2017	2030 On 03-May-18	9.51	Put	Bond Future	2864	3	2864	3	0.00
23/11/2017	2030 On 03-May-18	9.49	Put	Bond Future	2994	3	2994	3	0.00
23/11/2017	2030 On 02-August-18			Bond Future	10.04	86.0264	10.0445	86.0264	0.00
23/11/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2030 On 02-August-18	9.47	Put	Bond Future	3591	4	3591	4	0.00
23/11/2017	2030 On 02-August-18	9.45	Put	Bond Future	3719	4	3719	4	0.00
23/11/2017	2030 On 02-August-18	9.46	Put	Bond Future	3655	4	3655	4	0.00
23/11/2017	2032 On 01-February-18			Bond Future	10.08	88.9334	10.0774	88.9334	42,499.00
23/11/2017	2032 On 01-February-18	9.57	Call	Bond Future	581	1	581	1	0.00
23/11/2017	2032 On 01-February-18	9.30	Call	Bond Future	258	0	258	0	7,800.00
23/11/2017	2032 On 01-February-18	9.56	Call	Bond Future	565	0	565	0	0.00
23/11/2017	2032 On 01-February-18	9.20	Call	Bond Future	185	0	185	0	7,500.00
23/11/2017	2032 On 01-February-18	9.55	Call	Bond Future	550	0	550	0	0.00
23/11/2017	2032 On 01-February-18	9.45	Call	Bond Future	413	0	413	0	750.00
23/11/2017	2032 On 01-February-18	9.40	Call	Bond Future	355	0	355	0	6,800.00
23/11/2017	2032 On 01-February-18	9.20	Put	Bond Future	6374	7	6374	7	0.00
23/11/2017	2032 On 01-February-18	9.56	Put	Bond Future	4140	4	4140	4	0.00
23/11/2017	2032 On 01-February-18	9.45	Put	Bond Future	4776	5	4776	5	0.00
23/11/2017	2032 On 01-February-18	9.40	Put	Bond Future	5079	5	5079	5	0.00
23/11/2017	2032 On 01-February-18	9.55	Put	Bond Future	4196	4	4196	4	0.00
23/11/2017	2032 On 01-February-18	9.57	Put	Bond Future	4085	4	4085	4	0.00
23/11/2017	2032 On 01-February-18	9.30	Put	Bond Future	5710	6	5710	6	0.00
23/11/2017	2032 On 03-May-18			Bond Future	10.16	86.4338	10.1590	86.4338	0.00
23/11/2017	2032 On 03-May-18	9.70	Call	Bond Future	1577	1	1577	1	0.00
23/11/2017	2032 On 03-May-18	9.71	Call	Bond Future	1600	1	1600	1	0.00
23/11/2017	2032 On 03-May-18	9.72	Call	Bond Future	1624	2	1624	2	0.00
23/11/2017	2032 On 03-May-18	9.72	Put	Bond Future	4595	5	4595	5	0.00
23/11/2017	2032 On 03-May-18	9.70	Put	Bond Future	4687	5	4687	5	0.00
23/11/2017	2032 On 03-May-18	9.71	Put	Bond Future	4641	5	4641	5	0.00
23/11/2017	2032 On 02-August-18			Bond Future	10.24	88.0804	10.2373	88.0804	0.00
23/11/2017	2032 On 02-August-18	9.68	Call	Bond Future	2141	2	2141	2	0.00

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23/11/2017	2032 On 02-August-18	9.67	Call	Bond Future	2118	2	2118	2	0.00
23/11/2017	2032 On 02-August-18	9.66	Call	Bond Future	2094	2	2094	2	0.00
23/11/2017	2032 On 02-August-18	9.67	Put	Bond Future	5924	6	5924	6	0.00
23/11/2017	2032 On 02-August-18	9.66	Put	Bond Future	5970	6	5970	6	0.00
23/11/2017	2032 On 02-August-18	9.68	Put	Bond Future	5879	6	5879	6	0.00
23/11/2017	2033 On 01-February-18			Bond Future	99.95	99.9627	99.9537	99.9627	5,283.00
23/11/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2033 On 01-February-18	109.65	Put	Bond Future	9696	10	9696	10	0.00
23/11/2017	2033 On 01-February-18	109.66	Put	Bond Future	9706	10	9706	10	0.00
23/11/2017	2033 On 01-February-18	109.64	Put	Bond Future	9686	10	9686	10	0.00
23/11/2017	2033 On 03-May-18			Bond Future	100.74	100.7465	100.7378	100.7465	0.00
23/11/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2033 On 03-May-18	107.69	Put	Bond Future	6952	7	6952	7	0.00
23/11/2017	2033 On 03-May-18	107.70	Put	Bond Future	6962	7	6962	7	0.00
23/11/2017	2033 On 03-May-18	107.71	Put	Bond Future	6972	7	6972	7	0.00
23/11/2017	2033 On 02-August-18			Bond Future	102.68	102.6871	102.6782	102.6871	0.00
23/11/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2033 On 02-August-18	109.93	Put	Bond Future	7252	7	7252	7	0.00
23/11/2017	2033 On 02-August-18	109.94	Put	Bond Future	7262	7	7262	7	0.00
23/11/2017	2033 On 02-August-18	109.92	Put	Bond Future	7242	7	7242	7	0.00
23/11/2017	2037 On 01-February-18			Bond Future	10.34	84.5092	10.3411	84.5092	54,223.00
23/11/2017	2037 On 01-February-18	9.88	Call	Bond Future	714	1	714	1	2,000.00
23/11/2017	2037 On 01-February-18	9.82	Call	Bond Future	608	1	608	1	0.00
23/11/2017	2037 On 01-February-18	9.83	Call	Bond Future	625	1	625	1	0.00
23/11/2017	2037 On 01-February-18	9.81	Call	Bond Future	591	1	591	1	0.00
23/11/2017	2037 On 01-February-18	10.32	Call	Bond Future	1901	2	1901	2	0.00
23/11/2017	2037 On 01-February-18	10.72	Call	Bond Future	3604	3	3604	3	0.00
23/11/2017	2037 On 01-February-18	10.72	Put	Bond Future	926	1	926	1	2,000.00

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23/11/2017	2037 On 01-February-18	10.32	Put	Bond Future	2054	2	2054	2	2,000.00
23/11/2017	2037 On 01-February-18	9.83	Put	Bond Future	4461	5	4461	5	0.00
23/11/2017	2037 On 01-February-18	9.81	Put	Bond Future	4584	5	4584	5	0.00
23/11/2017	2037 On 01-February-18	9.88	Put	Bond Future	4163	5	4163	5	0.00
23/11/2017	2037 On 01-February-18	9.82	Put	Bond Future	4522	5	4522	5	0.00
23/11/2017	2037 On 03-May-18			Bond Future	10.42	86.0840	10.4242	86.0840	0.00
23/11/2017	2037 On 03-May-18	9.97	Call	Bond Future	1856	2	1856	2	0.00
23/11/2017	2037 On 03-May-18	9.99	Call	Bond Future	1908	2	1908	2	0.00
23/11/2017	2037 On 03-May-18	9.98	Call	Bond Future	1882	2	1882	2	0.00
23/11/2017	2037 On 03-May-18	9.98	Put	Bond Future	5153	5	5153	5	0.00
23/11/2017	2037 On 03-May-18	9.97	Put	Bond Future	5203	6	5203	6	0.00
23/11/2017	2037 On 03-May-18	9.99	Put	Bond Future	5104	5	5104	5	0.00
23/11/2017	2037 On 02-August-18			Bond Future	10.51	83.4677	10.5068	83.4677	0.00
23/11/2017	2037 On 02-August-18	9.95	Call	Bond Future	2328	2	2328	2	0.00
23/11/2017	2037 On 02-August-18	9.96	Call	Bond Future	2354	2	2354	2	0.00
23/11/2017	2037 On 02-August-18	9.97	Call	Bond Future	2381	2	2381	2	0.00
23/11/2017	2037 On 02-August-18	9.97	Put	Bond Future	6300	7	6300	7	0.00
23/11/2017	2037 On 02-August-18	9.95	Put	Bond Future	6400	7	6400	7	0.00
23/11/2017	2037 On 02-August-18	9.96	Put	Bond Future	6350	7	6350	7	0.00
23/11/2017	2038 On 01-February-18			Bond Future	119.57	120.5395	119.5743	120.5395	19,013.00
23/11/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2038 On 01-February-18	136.93	Put	Bond Future	17356	16	17356	16	0.00
23/11/2017	2038 On 01-February-18	136.95	Put	Bond Future	17376	16	17376	16	0.00
23/11/2017	2038 On 01-February-18	136.94	Put	Bond Future	17366	16	17366	16	0.00
23/11/2017	2038 On 03-May-18			Bond Future	121.81	122.7972	121.8146	122.7972	0.00
23/11/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2038 On 03-May-18	132.27	Put	Bond Future	10455	9	10455	9	0.00
23/11/2017	2038 On 03-May-18	132.29	Put	Bond Future	10475	9	10475	9	0.00
23/11/2017	2038 On 03-May-18	132.28	Put	Bond Future	10465	9	10465	9	0.00
23/11/2017	2038 On 02-August-18			Bond Future	124.11	125.1124	124.1108	125.1124	0.00

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23/11/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2038 On 02-August-18	134.53	Put	Bond Future	10419	9	10419	9	0.00
23/11/2017	2038 On 02-August-18	134.54	Put	Bond Future	10429	9	10429	9	0.00
23/11/2017	2038 On 02-August-18	134.55	Put	Bond Future	10439	9	10439	9	0.00
23/11/2017	2040 On 01-February-18			Bond Future	10.44	87.3730	10.4367	87.3730	25,992.00
23/11/2017	2040 On 01-February-18	9.87	Call	Bond Future	588	1	588	1	0.00
23/11/2017	2040 On 01-February-18	9.89	Call	Bond Future	622	1	622	1	0.00
23/11/2017	2040 On 01-February-18	9.88	Call	Bond Future	605	1	605	1	0.00
23/11/2017	2040 On 01-February-18	9.88	Put	Bond Future	5062	5	5062	5	0.00
23/11/2017	2040 On 01-February-18	9.89	Put	Bond Future	4996	5	4996	5	0.00
23/11/2017	2040 On 01-February-18	9.87	Put	Bond Future	5129	6	5129	6	0.00
23/11/2017	2040 On 03-May-18			Bond Future	10.52	89.0012	10.5204	89.0012	0.00
23/11/2017	2040 On 03-May-18	10.07	Call	Bond Future	1999	2	1999	2	0.00
23/11/2017	2040 On 03-May-18	10.08	Call	Bond Future	2026	2	2026	2	0.00
23/11/2017	2040 On 03-May-18	10.06	Call	Bond Future	1971	2	1971	2	0.00
23/11/2017	2040 On 03-May-18	10.06	Put	Bond Future	5579	6	5579	6	0.00
23/11/2017	2040 On 03-May-18	10.07	Put	Bond Future	5525	6	5525	6	0.00
23/11/2017	2040 On 03-May-18	10.08	Put	Bond Future	5472	6	5472	6	0.00
23/11/2017	2040 On 02-August-18			Bond Future	10.60	86.1902	10.6037	86.1902	0.00
23/11/2017	2040 On 02-August-18	10.05	Call	Bond Future	2533	2	2533	2	0.00
23/11/2017	2040 On 02-August-18	10.04	Call	Bond Future	2506	2	2506	2	0.00
23/11/2017	2040 On 02-August-18	10.03	Call	Bond Future	2478	2	2478	2	0.00
23/11/2017	2040 On 02-August-18	10.04	Put	Bond Future	6891	7	6891	7	0.00
23/11/2017	2040 On 02-August-18	10.03	Put	Bond Future	6945	7	6945	7	0.00
23/11/2017	2040 On 02-August-18	10.05	Put	Bond Future	6837	7	6837	7	0.00
23/11/2017	2044 On 01-February-18			Bond Future	10.48	84.3537	10.4805	84.3537	17,462.00
23/11/2017	2044 On 01-February-18	9.89	Call	Bond Future	555	0	555	0	0.00
23/11/2017	2044 On 01-February-18	9.90	Call	Bond Future	571	0	571	0	0.00
23/11/2017	2044 On 01-February-18	9.91	Call	Bond Future	587	1	587	1	0.00
23/11/2017	2044 On 01-February-18	9.91	Put	Bond Future	5180	6	5180	6	0.00
23/11/2017	2044 On 01-February-18	9.89	Put	Bond Future	5317	6	5317	6	0.00
23/11/2017	2044 On 01-February-18	9.90	Put	Bond Future	5248	6	5248	6	0.00

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23/11/2017	2044 On 03-May-18			Bond Future	10.56	85.9257	10.5623	85.9257	0.00
23/11/2017	2044 On 03-May-18	10.11	Call	Bond Future	2010	2	2010	2	0.00
23/11/2017	2044 On 03-May-18	10.10	Call	Bond Future	1982	2	1982	2	0.00
23/11/2017	2044 On 03-May-18	10.09	Call	Bond Future	1955	2	1955	2	0.00
23/11/2017	2044 On 03-May-18	10.10	Put	Bond Future	5620	6	5620	6	0.00
23/11/2017	2044 On 03-May-18	10.09	Put	Bond Future	5674	6	5674	6	0.00
23/11/2017	2044 On 03-May-18	10.11	Put	Bond Future	5566	6	5566	6	0.00
23/11/2017	2044 On 02-August-18			Bond Future	10.64	83.1811	10.6438	83.1811	0.00
23/11/2017	2044 On 02-August-18	10.05	Call	Bond Future	2439	2	2439	2	0.00
23/11/2017	2044 On 02-August-18	10.07	Call	Bond Future	2494	2	2494	2	0.00
23/11/2017	2044 On 02-August-18	10.06	Call	Bond Future	2466	2	2466	2	0.00
23/11/2017	2044 On 02-August-18	10.06	Put	Bond Future	7038	7	7038	7	0.00
23/11/2017	2044 On 02-August-18	10.07	Put	Bond Future	6984	7	6984	7	0.00
23/11/2017	2044 On 02-August-18	10.05	Put	Bond Future	7093	7	7093	7	0.00
23/11/2017	2046 On 01-February-18			Bond Future	112.72	112.9533	112.7236	112.9533	21,177.00
23/11/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2046 On 01-February-18	132.90	Put	Bond Future	20176	20	20176	20	0.00
23/11/2017	2046 On 01-February-18	132.91	Put	Bond Future	20186	20	20186	20	0.00
23/11/2017	2046 On 01-February-18	132.92	Put	Bond Future	20196	20	20196	20	0.00
23/11/2017	2046 On 03-May-18			Bond Future	113.24	113.4692	113.2358	113.4692	0.00
23/11/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2046 On 03-May-18	127.94	Put	Bond Future	14704	14	14704	14	0.00
23/11/2017	2046 On 03-May-18	127.95	Put	Bond Future	14714	14	14714	14	0.00
23/11/2017	2046 On 03-May-18	127.93	Put	Bond Future	14694	14	14694	14	0.00
23/11/2017	2046 On 02-August-18			Bond Future	115.42	115.6549	115.4169	115.6549	0.00
23/11/2017	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2046 On 02-August-18	128.79	Put	Bond Future	13373	13	13373	13	0.00
23/11/2017	2046 On 02-August-18	128.77	Put	Bond Future	13353	13	13353	13	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
23/11/2017	2046 On 02-August-18	128.78	Put	Bond Future	13363	13	13363	13	0.00
23/11/2017	2050 On 01-February-18			Bond Future	117.10	117.8751	117.1033	117.8751	24,102.00
23/11/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2050 On 01-February-18	140.24	Put	Bond Future	23137	22	23137	22	0.00
23/11/2017	2050 On 01-February-18	140.23	Put	Bond Future	23127	22	23127	22	0.00
23/11/2017	2050 On 01-February-18	140.25	Put	Bond Future	23147	22	23147	22	0.00
23/11/2017	2050 On 03-May-18			Bond Future	119.30	120.0829	119.2974	120.0829	0.00
23/11/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2050 On 03-May-18	135.63	Put	Bond Future	16333	16	16333	16	0.00
23/11/2017	2050 On 03-May-18	135.61	Put	Bond Future	16313	16	16313	16	0.00
23/11/2017	2050 On 03-May-18	135.62	Put	Bond Future	16323	16	16323	16	0.00
23/11/2017	2050 On 02-August-18			Bond Future	119.86	120.6626	119.8619	120.6626	0.00
23/11/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
23/11/2017	2050 On 02-August-18	137.54	Put	Bond Future	17678	17	17678	17	0.00
23/11/2017	2050 On 02-August-18	137.52	Put	Bond Future	17658	17	17658	17	0.00
23/11/2017	2050 On 02-August-18	137.53	Put	Bond Future	17668	17	17668	17	0.00
23/11/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	AL37 On 01-February-18			Index Future	553.38	552.5880	553.3800	552.5880	0.00
23/11/2017	AL37 On 03-May-18			Index Future	563.70	562.8880	563.6980	562.8880	0.00
23/11/2017	AL37 On 02-August-18			Index Future	574.44	573.6110	574.4370	573.6110	0.00
23/11/2017	AL7T On 01-February-18			Index Future	627.78	625.9720	627.7760	625.9720	0.00
23/11/2017	AL7T On 03-May-18			Index Future	639.48	637.6390	639.4820	637.6390	0.00
23/11/2017	AL7T On 02-August-18			Index Future	651.67	649.7860	651.6650	649.7860	0.00
23/11/2017	ALBI On 01-February-18			Index Future	563.06	560.9770	563.0620	560.9770	774.00
23/11/2017	ALBI On 03-May-18			Index Future	573.56	571.4330	573.5610	571.4330	0.00
23/11/2017	ALBI On 02-August-18			Index Future	584.49	582.3190	584.4880	582.3190	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
23/11/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/11/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	EL28 On 01-February-18			Bond Future	125.82	125.8308	125.8212	125.8308	0.00
23/11/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
23/11/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
23/11/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
23/11/2017	EL28 On 01-February-18	132.30	Put	Bond Future	6479	6	6479	6	0.00
23/11/2017	EL28 On 01-February-18	132.31	Put	Bond Future	6489	6	6489	6	0.00
23/11/2017	EL28 On 01-February-18	132.29	Put	Bond Future	6469	6	6469	6	0.00
23/11/2017	EL28 On 03-May-18			Bond Future	126.42	126.4282	126.4191	126.4282	0.00
23/11/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
23/11/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
23/11/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
23/11/2017	EL28 On 03-May-18	133.18	Put	Bond Future	6761	7	6761	7	0.00
23/11/2017	EL28 On 03-May-18	133.19	Put	Bond Future	6771	7	6771	7	0.00
23/11/2017	EL28 On 03-May-18	133.20	Put	Bond Future	6781	7	6781	7	0.00
23/11/2017	EL28 On 02-August-18			Bond Future	128.85	128.8635	128.8542	128.8635	0.00
23/11/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
23/11/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
23/11/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
23/11/2017	EL28 On 02-August-18	134.94	Put	Bond Future	6086	6	6086	6	0.00
23/11/2017	EL28 On 02-August-18	134.95	Put	Bond Future	6096	6	6096	6	0.00
23/11/2017	EL28 On 02-August-18	134.93	Put	Bond Future	6076	6	6076	6	0.00
23/11/2017	ES33 On 01-February-18			Bond Future	11.46	74.1529	11.4615	74.1529	9,466.00
23/11/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
23/11/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
23/11/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
23/11/2017	ES33 On 01-February-18	11.01	Put	Bond Future	2599	3	2599	3	0.00
23/11/2017	ES33 On 01-February-18	10.99	Put	Bond Future	2717	3	2717	3	0.00
23/11/2017	ES33 On 01-February-18	11.00	Put	Bond Future	2658	3	2658	3	0.00
23/11/2017	ES33 On 03-May-18			Bond Future	11.59	71.7433	11.5853	71.7433	0.00
23/11/2017	ES33 On 03-May-18	11.20	Call	Bond Future	0	0	0	0	0.00
23/11/2017	ES33 On 03-May-18	11.22	Call	Bond Future	0	0	0	0	0.00
23/11/2017	ES33 On 03-May-18	11.21	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
23/11/2017	ES33 On 03-May-18	11.21	Put	Bond Future	2112		2	2112	2	0.00
23/11/2017	ES33 On 03-May-18	11.20	Put	Bond Future	2170		2	2170	2	0.00
23/11/2017	ES33 On 03-May-18	11.22	Put	Bond Future	2055		2	2055	2	0.00
23/11/2017	ES33 On 02-August-18			Bond Future	11.71		73.1101	11.7068	73.1101	0.00
23/11/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0		0	0	0	0.00
23/11/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0		0	0	0	0.00
23/11/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0		0	0	0	0.00
23/11/2017	ES33 On 02-August-18	11.16	Put	Bond Future	3055		3	3055	3	0.00
23/11/2017	ES33 On 02-August-18	11.14	Put	Bond Future	3170		4	3170	4	0.00
23/11/2017	ES33 On 02-August-18	11.15	Put	Bond Future	3112		3	3112	3	0.00
23/11/2017	ES42 On 01-February-18			Bond Future	11.71		76.3786	11.7088	76.3786	7,957.00
23/11/2017	ES42 On 03-May-18			Bond Future	11.84		73.5409	11.8351	73.5409	0.00
23/11/2017	ES42 On 02-August-18			Bond Future	11.96		74.9418	11.9570	74.9418	0.00
23/11/2017	GOVI On 01-February-18			GOVI	561.38		559.2750	561.3770	559.2750	795.00
23/11/2017	GOVI On 01-February-18	581.03	Call	GOVI	0		0	0	0	0.00
23/11/2017	GOVI On 01-February-18	581.04	Call	GOVI	0		0	0	0	0.00
23/11/2017	GOVI On 01-February-18	581.02	Call	GOVI	0		0	0	0	0.00
23/11/2017	GOVI On 01-February-18	581.02	Put	GOVI	196430		22	196430	22	0.00
23/11/2017	GOVI On 01-February-18	581.03	Put	GOVI	196530		22	196530	22	0.00
23/11/2017	GOVI On 01-February-18	581.04	Put	GOVI	196630		22	196630	22	0.00
23/11/2017	GOVI On 03-May-18			GOVI	571.84		569.6990	571.8440	569.6990	0.00
23/11/2017	GOVI On 03-May-18	590.29	Call	GOVI	0		0	0	0	0.00
23/11/2017	GOVI On 03-May-18	590.27	Call	GOVI	0		0	0	0	0.00
23/11/2017	GOVI On 03-May-18	590.28	Call	GOVI	0		0	0	0	0.00
23/11/2017	GOVI On 03-May-18	590.28	Put	GOVI	184360		21	184360	21	0.00
23/11/2017	GOVI On 03-May-18	590.29	Put	GOVI	184460		21	184460	21	0.00
23/11/2017	GOVI On 03-May-18	590.27	Put	GOVI	184260		21	184260	21	0.00
23/11/2017	GOVI On 02-August-18			GOVI	582.74		580.5530	582.7380	580.5530	0.00
23/11/2017	GOVI On 02-August-18	605.71	Call	GOVI	0		0	0	0	0.00
23/11/2017	GOVI On 02-August-18	605.72	Call	GOVI	0		0	0	0	0.00
23/11/2017	GOVI On 02-August-18	605.70	Call	GOVI	0		0	0	0	0.00
23/11/2017	GOVI On 02-August-18	605.70	Put	GOVI	229620		25	229620	25	0.00
23/11/2017	GOVI On 02-August-18	605.71	Put	GOVI	229720		25	229720	25	0.00
23/11/2017	GOVI On 02-August-18	605.72	Put	GOVI	229820		25	229820	25	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
23/11/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/11/2017	IGOV On 01-February-18			Index Future	241.49	241.9030	241.4870	241.9030	876.00
23/11/2017	IGOV On 03-May-18			Index Future	246.01	246.4340	246.0120	246.4340	272.00
23/11/2017	IGOV On 02-August-18			Index Future	250.75	251.1810	250.7500	251.1810	0.00
23/11/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7595	99.7595	99.7595	0.00
23/11/2017	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7237	99.7201	99.7237	0.00
23/11/2017	IS01 On 21-June-18			Interest Rate Swap	99.93	99.9414	99.9273	99.9414	0.00
23/11/2017	IS01 On 20-September-18			Interest Rate Swap	100.18	100.1990	100.1762	100.1990	0.00
23/11/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
23/11/2017	IS02 On 16-March-18			Interest Rate Swap	99.00	99.0073	99.0025	99.0073	0.00
23/11/2017	IS02 On 15-June-18			Interest Rate Swap	98.62	98.6286	98.6174	98.6286	0.00
23/11/2017	IS02 On 21-September-18			Interest Rate Swap	98.65	98.6691	98.6453	98.6691	0.00
23/11/2017	IS02 On 21-December-18			Interest Rate Swap	99.16	99.1900	99.1600	99.1900	0.00
23/11/2017	IS02 On 15-March-19			Interest Rate Swap	99.69	99.7212	99.6857	99.7212	0.00
23/11/2017	IS02 On 21-June-19			Interest Rate Swap	100.22	100.2703	100.2228	100.2703	0.00
23/11/2017	IS02 On 20-September-19			Interest Rate Swap	100.78	100.8292	100.7762	100.8292	0.00
23/11/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	IS05 On 17-December-20			Interest Rate Swap	97.73	97.8648	97.7344	97.8648	0.00
23/11/2017	IS05 On 16-March-21			Interest Rate Swap	97.10	97.2558	97.0968	97.2558	0.00
23/11/2017	IS05 On 15-June-21			Interest Rate Swap	96.43	96.6196	96.4303	96.6196	0.00
23/11/2017	IS05 On 21-September-21			Interest Rate Swap	96.74	96.9605	96.7402	96.9605	0.00
23/11/2017	IS05 On 21-December-21			Interest Rate Swap	99.04	99.2834	99.0434	99.2834	51.00
23/11/2017	IS05 On 15-March-22			Interest Rate Swap	99.30	99.5573	99.3040	99.5573	0.00
23/11/2017	IS05 On 21-June-22			Interest Rate Swap	100.62	100.8866	100.6224	100.8866	0.00
23/11/2017	IS05 On 20-September-22			Interest Rate Swap	102.92	103.1931	102.9230	103.1931	0.00
23/11/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	IS10 On 17-December-25			Interest Rate Swap	98.56	98.9496	98.5637	98.9496	0.00
23/11/2017	IS10 On 16-March-26			Interest Rate Swap	95.68	96.0907	95.6790	96.0907	0.00
23/11/2017	IS10 On 15-June-26			Interest Rate Swap	94.50	94.9359	94.5016	94.9359	0.00
23/11/2017	IS10 On 21-September-26			Interest Rate Swap	96.66	97.1089	96.6572	97.1089	0.00
23/11/2017	IS10 On 21-December-26			Interest Rate Swap	100.39	100.8512	100.3910	100.8512	0.00
23/11/2017	IS10 On 15-March-27			Interest Rate Swap	99.04	99.5154	99.0378	99.5154	0.00
23/11/2017	IS10 On 21-June-27			Interest Rate Swap	101.09	101.5818	101.0939	101.5818	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
23/11/2017	IS10 On 20-September-27			Interest Rate Swap	104.76	105.2451	104.7555	105.2451	0.00
23/11/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
23/11/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/11/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
23/11/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/11/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00
23/11/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.24	92.7600	7.2400	92.7600	0.00
23/11/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00
23/11/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.15	92.8500	7.1500	92.8500	2,500.00
23/11/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
23/11/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
23/11/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
23/11/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
23/11/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
23/11/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
23/11/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
23/11/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
23/11/2017	R023 On 01-February-18			Bond Future	8.72	99.3130	8.7181	99.3130	61,187.00
23/11/2017	R023 On 01-February-18	8.32	Call	Bond Future	337	0	337	0	0.00
23/11/2017	R023 On 01-February-18	8.33	Call	Bond Future	347	0	347	0	0.00
23/11/2017	R023 On 01-February-18	8.31	Call	Bond Future	327	0	327	0	0.00
23/11/2017	R023 On 01-February-18	8.31	Put	Bond Future	1946	2	1946	2	0.00
23/11/2017	R023 On 01-February-18	8.32	Put	Bond Future	1916	2	1916	2	0.00
23/11/2017	R023 On 01-February-18	8.33	Put	Bond Future	1886	2	1886	2	0.00
23/11/2017	R023 On 03-May-18			Bond Future	8.79	97.2341	8.7891	97.2341	0.00
23/11/2017	R023 On 03-May-18	8.27	Call	Bond Future	594	1	594	1	0.00
23/11/2017	R023 On 03-May-18	8.29	Call	Bond Future	616	1	616	1	0.00
23/11/2017	R023 On 03-May-18	8.28	Call	Bond Future	605	1	605	1	0.00
23/11/2017	R023 On 03-May-18	8.29	Put	Bond Future	2517	3	2517	3	0.00
23/11/2017	R023 On 03-May-18	8.28	Put	Bond Future	2544	3	2544	3	0.00
23/11/2017	R023 On 03-May-18	8.27	Put	Bond Future	2572	3	2572	3	0.00
23/11/2017	R035 On 01-February-18			Bond Future	10.27	92.3437	10.2704	92.3437	53,530.00
23/11/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
23/11/2017	R035 On 01-February-18	9.75	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
23/11/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
23/11/2017	R035 On 01-February-18	9.74	Put	Bond Future	3999	4	3999	4	0.00
23/11/2017	R035 On 01-February-18	9.73	Put	Bond Future	4077	4	4077	4	0.00
23/11/2017	R035 On 01-February-18	9.75	Put	Bond Future	3921	4	3921	4	0.00
23/11/2017	R035 On 03-May-18			Bond Future	10.35	89.5643	10.3513	89.5643	0.00
23/11/2017	R035 On 03-May-18	9.90	Call	Bond Future	0	0	0	0	0.00
23/11/2017	R035 On 03-May-18	9.91	Call	Bond Future	0	0	0	0	0.00
23/11/2017	R035 On 03-May-18	9.89	Call	Bond Future	0	0	0	0	0.00
23/11/2017	R035 On 03-May-18	9.89	Put	Bond Future	3412	4	3412	4	0.00
23/11/2017	R035 On 03-May-18	9.90	Put	Bond Future	3336	4	3336	4	0.00
23/11/2017	R035 On 03-May-18	9.91	Put	Bond Future	3260	4	3260	4	0.00
23/11/2017	R186 On 01-February-18			Bond Future	9.40	107.5264	9.4006	107.5264	95,175.00
23/11/2017	R186 On 01-February-18	8.50	Call	Bond Future	109	0	109	0	1,460.00
23/11/2017	R186 On 01-February-18	7.75	Call	Bond Future	3	0	3	0	1,460.00
23/11/2017	R186 On 01-February-18	8.96	Call	Bond Future	531	0	531	0	0.00
23/11/2017	R186 On 01-February-18	9.00	Call	Bond Future	595	1	595	1	0.00
23/11/2017	R186 On 01-February-18	9.25	Call	Bond Future	1119	1	1119	1	0.00
23/11/2017	R186 On 01-February-18	8.75	Call	Bond Future	276	0	276	0	0.00
23/11/2017	R186 On 01-February-18	9.65	Call	Bond Future	2440	2	2440	2	0.00
23/11/2017	R186 On 01-February-18	8.98	Call	Bond Future	562	0	562	0	0.00
23/11/2017	R186 On 01-February-18	8.97	Call	Bond Future	546	0	546	0	0.00
23/11/2017	R186 On 01-February-18	8.96	Put	Bond Future	3304	4	3304	4	0.00
23/11/2017	R186 On 01-February-18	9.00	Put	Bond Future	3112	3	3112	3	6,200.00
23/11/2017	R186 On 01-February-18	8.75	Put	Bond Future	4404	5	4404	5	775.00
23/11/2017	R186 On 01-February-18	9.25	Put	Bond Future	2056	2	2056	2	775.00
23/11/2017	R186 On 01-February-18	8.98	Put	Bond Future	3207	3	3207	3	0.00
23/11/2017	R186 On 01-February-18	9.65	Put	Bond Future	912	1	912	1	1,950.00
23/11/2017	R186 On 01-February-18	8.97	Put	Bond Future	3255	4	3255	4	0.00
23/11/2017	R186 On 01-February-18	8.50	Put	Bond Future	5879	6	5879	6	0.00
23/11/2017	R186 On 01-February-18	7.75	Put	Bond Future	10897	11	10897	11	0.00
23/11/2017	R186 On 03-May-18			Bond Future	9.48	109.5305	9.4824	109.5305	0.00
23/11/2017	R186 On 03-May-18	9.30	Call	Bond Future	1977	2	1977	2	1,120.00
23/11/2017	R186 On 03-May-18	10.14	Call	Bond Future	4931	5	4931	5	0.00
23/11/2017	R186 On 03-May-18	8.93	Call	Bond Future	1140	1	1140	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
23/11/2017	R186 On 03-May-18	8.92	Call	Bond Future	1121	1	1121	1	0.00
23/11/2017	R186 On 03-May-18	8.91	Call	Bond Future	1103	1	1103	1	0.00
23/11/2017	R186 On 03-May-18	8.92	Put	Bond Future	4585	5	4585	5	0.00
23/11/2017	R186 On 03-May-18	8.91	Put	Bond Future	4630	5	4630	5	0.00
23/11/2017	R186 On 03-May-18	10.14	Put	Bond Future	1063	1	1063	1	1,120.00
23/11/2017	R186 On 03-May-18	8.93	Put	Bond Future	4541	5	4541	5	0.00
23/11/2017	R186 On 03-May-18	9.30	Put	Bond Future	3084	3	3084	3	0.00
23/11/2017	R197 On 01-February-18			Bond Future	292.25	292.2786	292.2500	292.2786	2,350.00
23/11/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
23/11/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
23/11/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
23/11/2017	R197 On 01-February-18	301.66	Put	Bond Future	9410	9	9410	9	0.00
23/11/2017	R197 On 01-February-18	301.67	Put	Bond Future	9420	9	9420	9	0.00
23/11/2017	R197 On 01-February-18	301.68	Put	Bond Future	9430	9	9430	9	0.00
23/11/2017	R197 On 03-May-18			Bond Future	297.73	297.7532	297.7258	297.7532	0.00
23/11/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
23/11/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
23/11/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
23/11/2017	R197 On 03-May-18	304.45	Put	Bond Future	6724	7	6724	7	0.00
23/11/2017	R197 On 03-May-18	304.46	Put	Bond Future	6734	7	6734	7	0.00
23/11/2017	R197 On 03-May-18	304.44	Put	Bond Future	6714	7	6714	7	0.00
23/11/2017	R202 On 01-February-18			Bond Future	228.95	228.6869	228.9493	228.6869	22,205.00
23/11/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
23/11/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
23/11/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
23/11/2017	R202 On 01-February-18	249.07	Put	Bond Future	20121	20	20121	20	0.00
23/11/2017	R202 On 01-February-18	249.06	Put	Bond Future	20111	20	20111	20	0.00
23/11/2017	R202 On 01-February-18	249.08	Put	Bond Future	20131	20	20131	20	0.00
23/11/2017	R202 On 03-May-18			Bond Future	233.24	232.9704	233.2391	232.9704	0.00
23/11/2017	R202 On 03-May-18	247.47	Call	Bond Future	107	0	107	0	0.00
23/11/2017	R202 On 03-May-18	247.48	Call	Bond Future	107	0	107	0	0.00
23/11/2017	R202 On 03-May-18	247.49	Call	Bond Future	107	0	107	0	0.00
23/11/2017	R202 On 03-May-18	247.49	Put	Bond Future	14358	15	14358	15	0.00
23/11/2017	R202 On 03-May-18	247.47	Put	Bond Future	14338	15	14338	15	0.00

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23/11/2017	R202 On 03-May-18	247.48	Put	Bond Future	14348	15	14348	15	0.00
23/11/2017	R204 On 01-February-18			Bond Future	7.80	101.1588	7.7991	101.1588	42,299.00
23/11/2017	R204 On 01-February-18	7.25	Call	Bond Future	23	0	23	0	0.00
23/11/2017	R204 On 01-February-18	7.27	Call	Bond Future	26	0	26	0	0.00
23/11/2017	R204 On 01-February-18	7.26	Call	Bond Future	24	0	24	0	0.00
23/11/2017	R204 On 01-February-18	7.26	Put	Bond Future	473	0	473	0	0.00
23/11/2017	R204 On 01-February-18	7.27	Put	Bond Future	466	0	466	0	0.00
23/11/2017	R204 On 01-February-18	7.25	Put	Bond Future	480	1	480	1	0.00
23/11/2017	R204 On 03-May-18			Bond Future	7.91	103.0441	7.9119	103.0441	0.00
23/11/2017	R204 On 03-May-18	7.09	Call	Bond Future	40	0	40	0	0.00
23/11/2017	R204 On 03-May-18	7.10	Call	Bond Future	41	0	41	0	0.00
23/11/2017	R204 On 03-May-18	7.08	Call	Bond Future	39	0	39	0	0.00
23/11/2017	R204 On 03-May-18	7.08	Put	Bond Future	538	1	538	1	0.00
23/11/2017	R204 On 03-May-18	7.09	Put	Bond Future	533	1	533	1	0.00
23/11/2017	R204 On 03-May-18	7.10	Put	Bond Future	528	1	528	1	0.00
23/11/2017	R207 On 01-February-18			Bond Future	8.14	98.8248	8.1407	98.8248	46,865.00
23/11/2017	R207 On 01-February-18	7.60	Call	Bond Future	50	0	50	0	0.00
23/11/2017	R207 On 01-February-18	7.62	Call	Bond Future	55	0	55	0	0.00
23/11/2017	R207 On 01-February-18	7.61	Call	Bond Future	53	0	53	0	0.00
23/11/2017	R207 On 01-February-18	7.60	Put	Bond Future	999	1	999	1	0.00
23/11/2017	R207 On 01-February-18	7.62	Put	Bond Future	969	1	969	1	0.00
23/11/2017	R207 On 01-February-18	7.61	Put	Bond Future	984	1	984	1	0.00
23/11/2017	R207 On 03-May-18			Bond Future	8.24	100.6666	8.2449	100.6666	0.00
23/11/2017	R207 On 03-May-18	7.58	Call	Bond Future	134	0	134	0	0.00
23/11/2017	R207 On 03-May-18	7.57	Call	Bond Future	130	0	130	0	0.00
23/11/2017	R207 On 03-May-18	7.56	Call	Bond Future	127	0	127	0	0.00
23/11/2017	R207 On 03-May-18	7.57	Put	Bond Future	1172	1	1172	1	0.00
23/11/2017	R207 On 03-May-18	7.56	Put	Bond Future	1184	1	1184	1	0.00
23/11/2017	R207 On 03-May-18	7.58	Put	Bond Future	1159	1	1159	1	0.00
23/11/2017	R208 On 01-February-18			Bond Future	8.39	97.8688	8.3891	97.8688	34,776.00
23/11/2017	R208 On 01-February-18	7.84	Call	Bond Future	108	0	108	0	0.00
23/11/2017	R208 On 01-February-18	7.85	Call	Bond Future	112	0	112	0	0.00
23/11/2017	R208 On 01-February-18	7.83	Call	Bond Future	103	0	103	0	0.00
23/11/2017	R208 On 01-February-18	7.83	Put	Bond Future	1595	2	1595	2	0.00



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23/11/2017	R208 On 01-February-18	7.84	Put	Bond Future	1572	2	1572	2	0.00
23/11/2017	R208 On 01-February-18	7.85	Put	Bond Future	1549	2	1549	2	0.00
23/11/2017	R208 On 03-May-18			Bond Future	8.47	96.2916	8.4703	96.2916	0.00
23/11/2017	R208 On 03-May-18	7.77	Call	Bond Future	219	0	219	0	0.00
23/11/2017	R208 On 03-May-18	7.79	Call	Bond Future	230	0	230	0	0.00
23/11/2017	R208 On 03-May-18	7.78	Call	Bond Future	224	0	224	0	0.00
23/11/2017	R208 On 03-May-18	7.79	Put	Bond Future	1917	2	1917	2	0.00
23/11/2017	R208 On 03-May-18	7.78	Put	Bond Future	1937	2	1937	2	0.00
23/11/2017	R208 On 03-May-18	7.77	Put	Bond Future	1957	2	1957	2	0.00
23/11/2017	R209 On 01-February-18			Bond Future	10.18	69.6108	10.1807	69.6108	153,058.00
23/11/2017	R209 On 01-February-18	9.71	Call	Bond Future	602	1	602	1	0.00
23/11/2017	R209 On 01-February-18	9.88	Call	Bond Future	913	1	913	1	0.00
23/11/2017	R209 On 01-February-18	9.59	Call	Bond Future	433	0	433	0	0.00
23/11/2017	R209 On 01-February-18	9.75	Call	Bond Future	667	1	667	1	5,000.00
23/11/2017	R209 On 01-February-18	9.72	Call	Bond Future	618	1	618	1	0.00
23/11/2017	R209 On 01-February-18	9.73	Call	Bond Future	634	1	634	1	0.00
23/11/2017	R209 On 01-February-18	10.10	Call	Bond Future	1453	1	1453	1	0.00
23/11/2017	R209 On 01-February-18	9.85	Call	Bond Future	852	1	852	1	0.00
23/11/2017	R209 On 01-February-18	9.33	Call	Bond Future	191	0	191	0	220.00
23/11/2017	R209 On 01-February-18	9.52	Call	Bond Future	353	0	353	0	739.00
23/11/2017	R209 On 01-February-18	9.89	Call	Bond Future	934	1	934	1	0.00
23/11/2017	R209 On 01-February-18	9.32	Call	Bond Future	185	0	185	0	157.00
23/11/2017	R209 On 01-February-18	9.87	Call	Bond Future	892	1	892	1	0.00
23/11/2017	R209 On 01-February-18	10.00	Call	Bond Future	1188	1	1188	1	0.00
23/11/2017	R209 On 01-February-18	10.22	Call	Bond Future	1813	2	1813	2	0.00
23/11/2017	R209 On 01-February-18	9.75	Put	Bond Future	3390	4	3390	4	0.00
23/11/2017	R209 On 01-February-18	9.72	Put	Bond Future	3537	4	3537	4	0.00
23/11/2017	R209 On 01-February-18	10.10	Put	Bond Future	1951	2	1951	2	3,000.00
23/11/2017	R209 On 01-February-18	9.85	Put	Bond Future	2928	3	2928	3	7,500.00
23/11/2017	R209 On 01-February-18	9.33	Put	Bond Future	5730	6	5730	6	0.00
23/11/2017	R209 On 01-February-18	9.87	Put	Bond Future	2840	3	2840	3	739.00
23/11/2017	R209 On 01-February-18	9.52	Put	Bond Future	4598	5	4598	5	0.00
23/11/2017	R209 On 01-February-18	9.89	Put	Bond Future	2754	3	2754	3	157.00
23/11/2017	R209 On 01-February-18	9.32	Put	Bond Future	5793	6	5793	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
23/11/2017	R209 On 01-February-18	10.00	Put	Bond Future	2311	3	2311	3	7,500.00
23/11/2017	R209 On 01-February-18	10.22	Put	Bond Future	1572	2	1572	2	739.00
23/11/2017	R209 On 01-February-18	9.71	Put	Bond Future	3586	4	3586	4	0.00
23/11/2017	R209 On 01-February-18	9.59	Put	Bond Future	4210	5	4210	5	377.00
23/11/2017	R209 On 01-February-18	9.88	Put	Bond Future	2797	3	2797	3	220.00
23/11/2017	R209 On 01-February-18	9.73	Put	Bond Future	3488	4	3488	4	0.00
23/11/2017	R209 On 03-May-18			Bond Future	10.25	67.7589	10.2533	67.7589	0.00
23/11/2017	R209 On 03-May-18	9.85	Call	Bond Future	1578	1	1578	1	0.00
23/11/2017	R209 On 03-May-18	10.22	Call	Bond Future	2540	2	2540	2	0.00
23/11/2017	R209 On 03-May-18	10.73	Call	Bond Future	4277	4	4277	4	0.00
23/11/2017	R209 On 03-May-18	9.75	Call	Bond Future	1363	1	1363	1	435.00
23/11/2017	R209 On 03-May-18	10.00	Call	Bond Future	1936	2	1936	2	0.00
23/11/2017	R209 On 03-May-18	9.84	Call	Bond Future	1555	1	1555	1	0.00
23/11/2017	R209 On 03-May-18	9.86	Call	Bond Future	1600	1	1600	1	0.00
23/11/2017	R209 On 03-May-18	10.00	Put	Bond Future	3498	4	3498	4	5,000.00
23/11/2017	R209 On 03-May-18	9.84	Put	Bond Future	4133	4	4133	4	0.00
23/11/2017	R209 On 03-May-18	9.86	Put	Bond Future	4049	4	4049	4	0.00
23/11/2017	R209 On 03-May-18	9.85	Put	Bond Future	4091	4	4091	4	0.00
23/11/2017	R209 On 03-May-18	10.22	Put	Bond Future	2742	3	2742	3	435.00
23/11/2017	R209 On 03-May-18	10.73	Put	Bond Future	1478	2	1478	2	435.00
23/11/2017	R209 On 03-May-18	9.75	Put	Bond Future	4522	5	4522	5	0.00
23/11/2017	R209 On 02-August-18			Bond Future	10.32	69.0497	10.3225	69.0497	0.00
23/11/2017	R209 On 02-August-18	10.84	Call	Bond Future	5177	5	5177	5	0.00
23/11/2017	R209 On 02-August-18	10.21	Call	Bond Future	3134	3	3134	3	0.00
23/11/2017	R209 On 02-August-18	10.38	Call	Bond Future	3634	3	3634	3	0.00
23/11/2017	R209 On 02-August-18	9.66	Call	Bond Future	1784	2	1784	2	435.00
23/11/2017	R209 On 02-August-18	10.40	Call	Bond Future	3695	4	3695	4	0.00
23/11/2017	R209 On 02-August-18	10.39	Call	Bond Future	3664	3	3664	3	0.00
23/11/2017	R209 On 02-August-18	10.38	Put	Bond Future	3291	3	3291	3	0.00
23/11/2017	R209 On 02-August-18	9.66	Put	Bond Future	5938	6	5938	6	0.00
23/11/2017	R209 On 02-August-18	10.40	Put	Bond Future	3233	3	3233	3	0.00
23/11/2017	R209 On 02-August-18	10.39	Put	Bond Future	3262	3	3262	3	0.00
23/11/2017	R209 On 02-August-18	10.21	Put	Bond Future	3814	4	3814	4	435.00
23/11/2017	R209 On 02-August-18	10.84	Put	Bond Future	2179	2	2179	2	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
23/11/2017	R209 On 01-November-18			Bond Future	10.39	67.2318	10.3926	67.2318	0.00
23/11/2017	R209 On 01-November-18	1 016.01	Call	Bond Future	66713	66	66713	66	0.00
23/11/2017	R209 On 01-November-18	1 016.00	Call	Bond Future	66713	66	66713	66	0.00
23/11/2017	R209 On 01-November-18	10.57	Call	Bond Future	4620	4	4620	4	0.00
23/11/2017	R209 On 01-November-18	9.94	Call	Bond Future	2858	3	2858	3	0.00
23/11/2017	R209 On 01-November-18	1 015.99	Call	Bond Future	66713	66	66713	66	0.00
23/11/2017	R209 On 01-November-18	9.34	Call	Bond Future	1622	2	1622	2	435.00
23/11/2017	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
23/11/2017	R209 On 01-November-18	9.94	Put	Bond Future	5622	6	5622	6	435.00
23/11/2017	R209 On 01-November-18	10.57	Put	Bond Future	3581	4	3581	4	435.00
23/11/2017	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
23/11/2017	R209 On 01-November-18	9.34	Put	Bond Future	8320	9	8320	9	0.00
23/11/2017	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
23/11/2017	R210 On 01-February-18			Bond Future	182.71	182.7242	182.7066	182.7242	2,159.00
23/11/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
23/11/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
23/11/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
23/11/2017	R210 On 01-February-18	192.38	Put	Bond Future	9673	10	9673	10	0.00
23/11/2017	R210 On 01-February-18	192.37	Put	Bond Future	9663	10	9663	10	0.00
23/11/2017	R210 On 01-February-18	192.36	Put	Bond Future	9653	10	9653	10	0.00
23/11/2017	R210 On 03-May-18			Bond Future	183.70	183.7217	183.7048	183.7217	0.00
23/11/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
23/11/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
23/11/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
23/11/2017	R210 On 03-May-18	191.45	Put	Bond Future	7745	8	7745	8	0.00
23/11/2017	R210 On 03-May-18	191.44	Put	Bond Future	7735	8	7735	8	0.00
23/11/2017	R210 On 03-May-18	191.46	Put	Bond Future	7755	8	7755	8	0.00
23/11/2017	R212 On 01-February-18			Bond Future	149.19	149.3832	149.1915	149.3832	4,869.00
23/11/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
23/11/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
23/11/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
23/11/2017	R212 On 01-February-18	154.69	Put	Bond Future	5498	5	5498	5	0.00
23/11/2017	R212 On 01-February-18	154.70	Put	Bond Future	5508	5	5508	5	0.00
23/11/2017	R212 On 01-February-18	154.71	Put	Bond Future	5518	5	5518	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
23/11/2017	R212 On 03-May-18			Bond Future	151.99	152.1812	151.9868	152.1812	0.00
23/11/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
23/11/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
23/11/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
23/11/2017	R212 On 03-May-18	154.29	Put	Bond Future	2303	2	2303	2	0.00
23/11/2017	R212 On 03-May-18	154.30	Put	Bond Future	2313	2	2313	2	0.00
23/11/2017	R212 On 03-May-18	154.28	Put	Bond Future	2293	2	2293	2	0.00
23/11/2017	R213 On 01-February-18			Bond Future	9.96	81.3714	9.9612	81.3714	58,184.00
23/11/2017	R213 On 01-February-18	9.43	Call	Bond Future	489	0	489	0	0.00
23/11/2017	R213 On 01-February-18	9.42	Call	Bond Future	476	0	476	0	0.00
23/11/2017	R213 On 01-February-18	9.41	Call	Bond Future	463	0	463	0	0.00
23/11/2017	R213 On 01-February-18	9.42	Put	Bond Future	3883	4	3883	4	0.00
23/11/2017	R213 On 01-February-18	9.41	Put	Bond Future	3935	4	3935	4	0.00
23/11/2017	R213 On 01-February-18	9.43	Put	Bond Future	3832	4	3832	4	0.00
23/11/2017	R213 On 03-May-18			Bond Future	10.04	79.3384	10.0369	79.3384	0.00
23/11/2017	R213 On 03-May-18	9.56	Call	Bond Future	1367	1	1367	1	0.00
23/11/2017	R213 On 03-May-18	9.57	Call	Bond Future	1388	1	1388	1	0.00
23/11/2017	R213 On 03-May-18	9.58	Call	Bond Future	1409	1	1409	1	0.00
23/11/2017	R213 On 03-May-18	9.58	Put	Bond Future	4228	4	4228	4	0.00
23/11/2017	R213 On 03-May-18	9.56	Put	Bond Future	4313	5	4313	5	0.00
23/11/2017	R213 On 03-May-18	9.57	Put	Bond Future	4270	4	4270	4	0.00
23/11/2017	R214 On 01-February-18			Bond Future	10.36	68.8352	10.3638	68.8352	50,361.00
23/11/2017	R214 On 01-February-18	9.82	Call	Bond Future	519	0	519	0	0.00
23/11/2017	R214 On 01-February-18	9.84	Call	Bond Future	548	0	548	0	0.00
23/11/2017	R214 On 01-February-18	9.83	Call	Bond Future	534	0	534	0	0.00
23/11/2017	R214 On 01-February-18	9.83	Put	Bond Future	4018	4	4018	4	0.00
23/11/2017	R214 On 01-February-18	9.84	Put	Bond Future	3965	4	3965	4	0.00
23/11/2017	R214 On 01-February-18	9.82	Put	Bond Future	4072	4	4072	4	0.00
23/11/2017	R214 On 03-May-18			Bond Future	10.44	66.8222	10.4364	66.8222	0.00
23/11/2017	R214 On 03-May-18	9.98	Call	Bond Future	1543	1	1543	1	0.00
23/11/2017	R214 On 03-May-18	9.99	Call	Bond Future	1565	1	1565	1	0.00
23/11/2017	R214 On 03-May-18	9.97	Call	Bond Future	1521	1	1521	1	0.00
23/11/2017	R214 On 03-May-18	9.97	Put	Bond Future	4513	5	4513	5	0.00
23/11/2017	R214 On 03-May-18	9.98	Put	Bond Future	4469	5	4469	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
23/11/2017	R214 On 03-May-18	9.99	Put	Bond Future	4425	5	4425	5	0.00
23/11/2017	R248 On 01-February-18			Bond Future	10.44	87.9847	10.4362	87.9847	102,408.00
23/11/2017	R248 On 01-February-18	9.89	Call	Bond Future	672	1	672	1	0.00
23/11/2017	R248 On 01-February-18	9.91	Call	Bond Future	709	1	709	1	0.00
23/11/2017	R248 On 01-February-18	9.90	Call	Bond Future	691	1	691	1	0.00
23/11/2017	R248 On 01-February-18	9.89	Put	Bond Future	5177	6	5177	6	0.00
23/11/2017	R248 On 01-February-18	9.91	Put	Bond Future	5042	5	5042	5	0.00
23/11/2017	R248 On 01-February-18	9.90	Put	Bond Future	5109	5	5109	5	0.00
23/11/2017	R248 On 03-May-18			Bond Future	10.51	85.1876	10.5117	85.1876	0.00
23/11/2017	R248 On 03-May-18	10.07	Call	Bond Future	1989	2	1989	2	0.00
23/11/2017	R248 On 03-May-18	10.06	Call	Bond Future	1961	2	1961	2	0.00
23/11/2017	R248 On 03-May-18	10.05	Call	Bond Future	1933	2	1933	2	0.00
23/11/2017	R248 On 03-May-18	10.06	Put	Bond Future	5607	6	5607	6	0.00
23/11/2017	R248 On 03-May-18	10.05	Put	Bond Future	5663	6	5663	6	0.00
23/11/2017	R248 On 03-May-18	10.07	Put	Bond Future	5551	6	5551	6	0.00