



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 MONTHLY STATISTICS REPORT

For December 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	2025 On 01-February-18			Bond Future	129.43	129.4261	129.4292	129.4261	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
21/12/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2025 On 01-February-18	133.90	Put	Bond Future	4471	4	4471	4	0.00
21/12/2017	2025 On 01-February-18	133.88	Put	Bond Future	4451	4	4451	4	0.00
21/12/2017	2025 On 01-February-18	133.89	Put	Bond Future	4461	4	4461	4	0.00
21/12/2017	2025 On 03-May-18			Bond Future	131.86	131.8533	131.8554	131.8533	0.00
21/12/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2025 On 03-May-18	133.21	Put	Bond Future	1355	1	1355	1	0.00
21/12/2017	2025 On 03-May-18	133.20	Put	Bond Future	1345	1	1345	1	0.00
21/12/2017	2025 On 03-May-18	133.22	Put	Bond Future	1365	1	1365	1	0.00
21/12/2017	2025 On 02-August-18			Bond Future	134.32	134.3178	134.3192	134.3178	0.00
21/12/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2025 On 02-August-18	136.66	Put	Bond Future	2341	2	2341	2	0.00
21/12/2017	2025 On 02-August-18	136.67	Put	Bond Future	2351	2	2351	2	0.00
21/12/2017	2025 On 02-August-18	136.65	Put	Bond Future	2331	2	2331	2	0.00
21/12/2017	2029 On 01-February-18			Bond Future	100.15	100.1451	100.1477	100.1451	1,370.00
21/12/2017	2029 On 03-May-18			Bond Future	101.01	101.0051	101.0070	101.0051	0.00
21/12/2017	2029 On 02-August-18			Bond Future	102.93	102.9270	102.9284	102.9270	0.00
21/12/2017	2030 On 01-February-18			Bond Future	9.28	91.3169	9.2760	91.3169	71,608.00
21/12/2017	2030 On 01-February-18	9.38	Call	Bond Future	692	1	692	1	0.00
21/12/2017	2030 On 01-February-18	9.39	Call	Bond Future	758	1	758	1	0.00
21/12/2017	2030 On 01-February-18	9.37	Call	Bond Future	626	1	626	1	0.00
21/12/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
21/12/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
21/12/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
21/12/2017	2030 On 03-May-18			Bond Future	9.34	93.0234	9.3363	93.0234	0.00
21/12/2017	2030 On 03-May-18	9.49	Call	Bond Future	1004	1	1004	1	0.00
21/12/2017	2030 On 03-May-18	9.51	Call	Bond Future	1134	1	1134	1	0.00
21/12/2017	2030 On 03-May-18	9.50	Call	Bond Future	1069	1	1069	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
21/12/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
21/12/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
21/12/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
21/12/2017	2030 On 02-August-18			Bond Future	9.40	90.7713	9.3978	90.7713	0.00
21/12/2017	2030 On 02-August-18	9.46	Call	Bond Future	401	1	401	1	0.00
21/12/2017	2030 On 02-August-18	9.47	Call	Bond Future	465	1	465	1	0.00
21/12/2017	2030 On 02-August-18	9.45	Call	Bond Future	337	1	337	1	0.00
21/12/2017	2030 On 02-August-18	9.47	Put	Bond Future	0	0	0	0	0.00
21/12/2017	2030 On 02-August-18	9.45	Put	Bond Future	0	0	0	0	0.00
21/12/2017	2030 On 02-August-18	9.46	Put	Bond Future	0	0	0	0	0.00
21/12/2017	2032 On 01-February-18			Bond Future	9.45	93.9890	9.4525	93.9890	46,184.00
21/12/2017	2032 On 01-February-18	9.57	Call	Bond Future	2154	2	2154	2	0.00
21/12/2017	2032 On 01-February-18	9.30	Call	Bond Future	1189	1	1189	1	7,800.00
21/12/2017	2032 On 01-February-18	9.56	Call	Bond Future	2113	2	2113	2	0.00
21/12/2017	2032 On 01-February-18	9.20	Call	Bond Future	917	1	917	1	7,500.00
21/12/2017	2032 On 01-February-18	9.55	Call	Bond Future	2072	2	2072	2	0.00
21/12/2017	2032 On 01-February-18	9.45	Call	Bond Future	1685	2	1685	2	750.00
21/12/2017	2032 On 01-February-18	9.40	Call	Bond Future	1508	2	1508	2	6,800.00
21/12/2017	2032 On 01-February-18	9.20	Put	Bond Future	2761	3	2761	3	0.00
21/12/2017	2032 On 01-February-18	9.56	Put	Bond Future	1343	1	1343	1	0.00
21/12/2017	2032 On 01-February-18	9.45	Put	Bond Future	1703	2	1703	2	0.00
21/12/2017	2032 On 01-February-18	9.40	Put	Bond Future	1887	2	1887	2	0.00
21/12/2017	2032 On 01-February-18	9.55	Put	Bond Future	1373	1	1373	1	0.00
21/12/2017	2032 On 01-February-18	9.57	Put	Bond Future	1314	1	1314	1	0.00
21/12/2017	2032 On 01-February-18	9.30	Put	Bond Future	2296	2	2296	2	0.00
21/12/2017	2032 On 03-May-18			Bond Future	9.51	91.5882	9.5122	91.5882	0.00
21/12/2017	2032 On 03-May-18	9.70	Call	Bond Future	3886	4	3886	4	0.00
21/12/2017	2032 On 03-May-18	9.71	Call	Bond Future	3927	4	3927	4	0.00
21/12/2017	2032 On 03-May-18	9.72	Call	Bond Future	3967	4	3967	4	0.00
21/12/2017	2032 On 03-May-18	9.72	Put	Bond Future	2509	2	2509	2	0.00
21/12/2017	2032 On 03-May-18	9.70	Put	Bond Future	2567	2	2567	2	0.00
21/12/2017	2032 On 03-May-18	9.71	Put	Bond Future	2538	2	2538	2	0.00
21/12/2017	2032 On 02-August-18			Bond Future	9.57	93.3148	9.5710	93.3148	0.00
21/12/2017	2032 On 02-August-18	9.68	Call	Bond Future	4394	5	4394	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
21/12/2017	2032 On 02-August-18	9.67	Call	Bond Future	4356	5	4356	5	0.00
21/12/2017	2032 On 02-August-18	9.66	Call	Bond Future	4318	5	4318	5	0.00
21/12/2017	2032 On 02-August-18	9.67	Put	Bond Future	3667	4	3667	4	0.00
21/12/2017	2032 On 02-August-18	9.66	Put	Bond Future	3699	4	3699	4	0.00
21/12/2017	2032 On 02-August-18	9.68	Put	Bond Future	3636	3	3636	3	0.00
21/12/2017	2033 On 01-February-18			Bond Future	104.49	103.9465	104.4864	103.9465	5,283.00
21/12/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2033 On 01-February-18	109.65	Put	Bond Future	5164	6	5164	6	0.00
21/12/2017	2033 On 01-February-18	109.66	Put	Bond Future	5174	6	5174	6	0.00
21/12/2017	2033 On 01-February-18	109.64	Put	Bond Future	5154	6	5154	6	0.00
21/12/2017	2033 On 03-May-18			Bond Future	105.36	104.8077	105.3572	104.8077	0.00
21/12/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2033 On 03-May-18	107.69	Put	Bond Future	2333	3	2333	3	0.00
21/12/2017	2033 On 03-May-18	107.70	Put	Bond Future	2343	3	2343	3	0.00
21/12/2017	2033 On 03-May-18	107.71	Put	Bond Future	2353	3	2353	3	0.00
21/12/2017	2033 On 02-August-18			Bond Future	107.36	106.8021	107.3613	106.8021	0.00
21/12/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2033 On 02-August-18	109.93	Put	Bond Future	2569	3	2569	3	0.00
21/12/2017	2033 On 02-August-18	109.94	Put	Bond Future	2579	3	2579	3	0.00
21/12/2017	2033 On 02-August-18	109.92	Put	Bond Future	2559	3	2559	3	0.00
21/12/2017	2037 On 01-February-18			Bond Future	9.73	90.2368	9.7324	90.2368	53,670.00
21/12/2017	2037 On 01-February-18	9.88	Call	Bond Future	2555	3	2555	3	2,000.00
21/12/2017	2037 On 01-February-18	9.82	Call	Bond Future	2284	3	2284	3	0.00
21/12/2017	2037 On 01-February-18	9.83	Call	Bond Future	2328	3	2328	3	0.00
21/12/2017	2037 On 01-February-18	9.81	Call	Bond Future	2240	3	2240	3	0.00
21/12/2017	2037 On 01-February-18	10.32	Call	Bond Future	4927	6	4927	6	0.00
21/12/2017	2037 On 01-February-18	10.72	Call	Bond Future	7422	8	7422	8	0.00
21/12/2017	2037 On 01-February-18	10.72	Put	Bond Future	143	0	143	0	2,000.00

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21/12/2017	2037 On 01-February-18	10.32	Put	Bond Future	480	0	480	0	2,000.00
21/12/2017	2037 On 01-February-18	9.83	Put	Bond Future	1565	1	1565	1	0.00
21/12/2017	2037 On 01-February-18	9.81	Put	Bond Future	1633	1	1633	1	0.00
21/12/2017	2037 On 01-February-18	9.88	Put	Bond Future	1404	1	1404	1	0.00
21/12/2017	2037 On 01-February-18	9.82	Put	Bond Future	1598	1	1598	1	0.00
21/12/2017	2037 On 03-May-18			Bond Future	9.80	91.9232	9.7954	91.9232	0.00
21/12/2017	2037 On 03-May-18	9.97	Call	Bond Future	4381	5	4381	5	0.00
21/12/2017	2037 On 03-May-18	9.99	Call	Bond Future	4467	5	4467	5	0.00
21/12/2017	2037 On 03-May-18	9.98	Call	Bond Future	4424	5	4424	5	0.00
21/12/2017	2037 On 03-May-18	9.98	Put	Bond Future	3006	3	3006	3	0.00
21/12/2017	2037 On 03-May-18	9.97	Put	Bond Future	3038	3	3038	3	0.00
21/12/2017	2037 On 03-May-18	9.99	Put	Bond Future	2974	3	2974	3	0.00
21/12/2017	2037 On 02-August-18			Bond Future	9.86	89.4000	9.8596	89.4000	0.00
21/12/2017	2037 On 02-August-18	9.95	Call	Bond Future	4899	5	4899	5	0.00
21/12/2017	2037 On 02-August-18	9.96	Call	Bond Future	4940	5	4940	5	0.00
21/12/2017	2037 On 02-August-18	9.97	Call	Bond Future	4981	5	4981	5	0.00
21/12/2017	2037 On 02-August-18	9.97	Put	Bond Future	4140	4	4140	4	0.00
21/12/2017	2037 On 02-August-18	9.95	Put	Bond Future	4210	4	4210	4	0.00
21/12/2017	2037 On 02-August-18	9.96	Put	Bond Future	4175	4	4175	4	0.00
21/12/2017	2038 On 01-February-18			Bond Future	126.08	126.0771	126.0803	126.0771	19,692.00
21/12/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2038 On 01-February-18	136.93	Put	Bond Future	10850	11	10850	11	0.00
21/12/2017	2038 On 01-February-18	136.95	Put	Bond Future	10870	11	10870	11	0.00
21/12/2017	2038 On 01-February-18	136.94	Put	Bond Future	10860	11	10860	11	0.00
21/12/2017	2038 On 03-May-18			Bond Future	128.44	128.4414	128.4438	128.4414	0.00
21/12/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2038 On 03-May-18	132.27	Put	Bond Future	3826	4	3826	4	0.00
21/12/2017	2038 On 03-May-18	132.29	Put	Bond Future	3846	4	3846	4	0.00
21/12/2017	2038 On 03-May-18	132.28	Put	Bond Future	3836	4	3836	4	0.00
21/12/2017	2038 On 02-August-18			Bond Future	130.84	130.8355	130.8371	130.8355	0.00

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21/12/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2038 On 02-August-18	134.53	Put	Bond Future	3693	4	3693	4	0.00
21/12/2017	2038 On 02-August-18	134.54	Put	Bond Future	3703	4	3703	4	0.00
21/12/2017	2038 On 02-August-18	134.55	Put	Bond Future	3713	4	3713	4	0.00
21/12/2017	2040 On 01-February-18			Bond Future	9.82	93.4681	9.8227	93.4681	28,354.00
21/12/2017	2040 On 01-February-18	9.87	Call	Bond Future	2261	3	2261	3	0.00
21/12/2017	2040 On 01-February-18	9.89	Call	Bond Future	2351	3	2351	3	0.00
21/12/2017	2040 On 01-February-18	9.88	Call	Bond Future	2306	3	2306	3	0.00
21/12/2017	2040 On 01-February-18	9.88	Put	Bond Future	1826	2	1826	2	0.00
21/12/2017	2040 On 01-February-18	9.89	Put	Bond Future	1788	2	1788	2	0.00
21/12/2017	2040 On 01-February-18	9.87	Put	Bond Future	1864	2	1864	2	0.00
21/12/2017	2040 On 03-May-18			Bond Future	9.89	95.2148	9.8862	95.2148	0.00
21/12/2017	2040 On 03-May-18	10.07	Call	Bond Future	4734	5	4734	5	0.00
21/12/2017	2040 On 03-May-18	10.08	Call	Bond Future	4781	5	4781	5	0.00
21/12/2017	2040 On 03-May-18	10.00	Call	Bond Future	4417	5	4417	5	1,500.00
21/12/2017	2040 On 03-May-18	9.00	Call	Bond Future	1156	1	1156	1	1,500.00
21/12/2017	2040 On 03-May-18	10.06	Call	Bond Future	4688	5	4688	5	0.00
21/12/2017	2040 On 03-May-18	10.06	Put	Bond Future	3263	3	3263	3	0.00
21/12/2017	2040 On 03-May-18	9.00	Put	Bond Future	9022	9	9022	9	0.00
21/12/2017	2040 On 03-May-18	10.00	Put	Bond Future	3479	3	3479	3	0.00
21/12/2017	2040 On 03-May-18	10.07	Put	Bond Future	3228	3	3228	3	0.00
21/12/2017	2040 On 03-May-18	10.08	Put	Bond Future	3193	3	3193	3	0.00
21/12/2017	2040 On 02-August-18			Bond Future	9.95	92.5033	9.9510	92.5033	0.00
21/12/2017	2040 On 02-August-18	10.05	Call	Bond Future	5370	6	5370	6	0.00
21/12/2017	2040 On 02-August-18	10.04	Call	Bond Future	5327	6	5327	6	0.00
21/12/2017	2040 On 02-August-18	10.03	Call	Bond Future	5284	6	5284	6	0.00
21/12/2017	2040 On 02-August-18	10.04	Put	Bond Future	4602	4	4602	4	0.00
21/12/2017	2040 On 02-August-18	10.03	Put	Bond Future	4639	4	4639	4	0.00
21/12/2017	2040 On 02-August-18	10.05	Put	Bond Future	4564	4	4564	4	0.00
21/12/2017	2044 On 01-February-18			Bond Future	9.87	90.4339	9.8671	90.4339	22,082.00
21/12/2017	2044 On 01-February-18	9.89	Call	Bond Future	2193	3	2193	3	0.00
21/12/2017	2044 On 01-February-18	9.90	Call	Bond Future	2237	3	2237	3	0.00

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21/12/2017	2044 On 01-February-18	9.91	Call	Bond Future	2281	3	2281	3	0.00
21/12/2017	2044 On 01-February-18	9.91	Put	Bond Future	1918	2	1918	2	0.00
21/12/2017	2044 On 01-February-18	9.89	Put	Bond Future	1998	2	1998	2	0.00
21/12/2017	2044 On 01-February-18	9.90	Put	Bond Future	1958	2	1958	2	0.00
21/12/2017	2044 On 03-May-18			Bond Future	9.93	92.1240	9.9291	92.1240	0.00
21/12/2017	2044 On 03-May-18	10.11	Call	Bond Future	4801	5	4801	5	0.00
21/12/2017	2044 On 03-May-18	10.10	Call	Bond Future	4754	5	4754	5	0.00
21/12/2017	2044 On 03-May-18	10.09	Call	Bond Future	4709	5	4709	5	0.00
21/12/2017	2044 On 03-May-18	10.10	Put	Bond Future	3341	3	3341	3	0.00
21/12/2017	2044 On 03-May-18	10.09	Put	Bond Future	3377	3	3377	3	0.00
21/12/2017	2044 On 03-May-18	10.11	Put	Bond Future	3305	3	3305	3	0.00
21/12/2017	2044 On 02-August-18			Bond Future	9.99	89.4794	9.9923	89.4794	0.00
21/12/2017	2044 On 02-August-18	10.05	Call	Bond Future	5292	6	5292	6	0.00
21/12/2017	2044 On 02-August-18	10.07	Call	Bond Future	5379	6	5379	6	0.00
21/12/2017	2044 On 02-August-18	10.06	Call	Bond Future	5335	6	5335	6	0.00
21/12/2017	2044 On 02-August-18	10.06	Put	Bond Future	4777	4	4777	4	0.00
21/12/2017	2044 On 02-August-18	10.07	Put	Bond Future	4739	4	4739	4	0.00
21/12/2017	2044 On 02-August-18	10.05	Put	Bond Future	4816	5	4816	5	0.00
21/12/2017	2046 On 01-February-18			Bond Future	122.26	120.3323	122.2558	120.3323	21,177.00
21/12/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2046 On 01-February-18	132.90	Put	Bond Future	10644	13	10644	13	0.00
21/12/2017	2046 On 01-February-18	132.91	Put	Bond Future	10654	13	10654	13	0.00
21/12/2017	2046 On 01-February-18	132.92	Put	Bond Future	10664	13	10664	13	0.00
21/12/2017	2046 On 03-May-18			Bond Future	122.95	120.9892	122.9478	120.9892	0.00
21/12/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2046 On 03-May-18	127.94	Put	Bond Future	4992	7	4992	7	0.00
21/12/2017	2046 On 03-May-18	127.95	Put	Bond Future	5002	7	5002	7	0.00
21/12/2017	2046 On 03-May-18	127.93	Put	Bond Future	4982	7	4982	7	0.00
21/12/2017	2046 On 02-August-18			Bond Future	125.29	123.2913	125.2867	123.2913	0.00
21/12/2017	2046 On 02-August-18	128.78	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
21/12/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2046 On 02-August-18	128.79	Put	Bond Future	3503	5	3503	5	0.00
21/12/2017	2046 On 02-August-18	128.77	Put	Bond Future	3483	5	3483	5	0.00
21/12/2017	2046 On 02-August-18	128.78	Put	Bond Future	3493	5	3493	5	0.00
21/12/2017	2050 On 01-February-18			Bond Future	127.29	126.4483	127.2898	126.4483	24,012.00
21/12/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2050 On 01-February-18	140.24	Put	Bond Future	12950	14	12950	14	0.00
21/12/2017	2050 On 01-February-18	140.23	Put	Bond Future	12940	14	12940	14	0.00
21/12/2017	2050 On 01-February-18	140.25	Put	Bond Future	12960	14	12960	14	0.00
21/12/2017	2050 On 03-May-18			Bond Future	129.68	128.8196	129.6759	128.8196	0.00
21/12/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2050 On 03-May-18	135.63	Put	Bond Future	5954	7	5954	7	0.00
21/12/2017	2050 On 03-May-18	135.61	Put	Bond Future	5934	7	5934	7	0.00
21/12/2017	2050 On 03-May-18	135.62	Put	Bond Future	5944	7	5944	7	0.00
21/12/2017	2050 On 02-August-18			Bond Future	130.41	129.5377	130.4096	129.5377	0.00
21/12/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
21/12/2017	2050 On 02-August-18	137.54	Put	Bond Future	7130	8	7130	8	0.00
21/12/2017	2050 On 02-August-18	137.52	Put	Bond Future	7110	8	7110	8	0.00
21/12/2017	2050 On 02-August-18	137.53	Put	Bond Future	7120	8	7120	8	0.00
21/12/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	AL37 On 01-February-18			Index Future	566.93	566.6120	566.9310	566.6120	0.00
21/12/2017	AL37 On 03-May-18			Index Future	577.52	577.2010	577.5230	577.2010	0.00
21/12/2017	AL37 On 02-August-18			Index Future	588.41	588.0830	588.4110	588.0830	0.00
21/12/2017	AL7T On 01-February-18			Index Future	652.89	653.6450	652.8940	653.6450	0.00
21/12/2017	AL7T On 03-May-18			Index Future	665.09	665.8600	665.0920	665.8600	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
21/12/2017	AL7T On 02-August-18			Index Future	677.63	678.4130	677.6310	678.4130	0.00
21/12/2017	ALBI On 01-February-18			Index Future	588.08	590.5060	588.0780	590.5060	780.00
21/12/2017	ALBI On 03-May-18			Index Future	599.07	601.5410	599.0650	601.5410	0.00
21/12/2017	ALBI On 02-August-18			Index Future	610.36	612.8820	610.3590	612.8820	0.00
21/12/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/12/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	C333 On 15-September-33			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
21/12/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2017	EL28 On 01-February-18			Bond Future	128.11	128.1034	128.1093	128.1034	0.00
21/12/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
21/12/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
21/12/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
21/12/2017	EL28 On 01-February-18	132.30	Put	Bond Future	4191	4	4191	4	0.00
21/12/2017	EL28 On 01-February-18	132.31	Put	Bond Future	4201	4	4201	4	0.00
21/12/2017	EL28 On 01-February-18	132.29	Put	Bond Future	4181	4	4181	4	0.00
21/12/2017	EL28 On 03-May-18			Bond Future	128.75	128.7462	128.7511	128.7462	0.00
21/12/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
21/12/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
21/12/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
21/12/2017	EL28 On 03-May-18	133.18	Put	Bond Future	4429	4	4429	4	0.00
21/12/2017	EL28 On 03-May-18	133.19	Put	Bond Future	4439	4	4439	4	0.00
21/12/2017	EL28 On 03-May-18	133.20	Put	Bond Future	4449	4	4449	4	0.00
21/12/2017	EL28 On 02-August-18			Bond Future	131.20	131.1960	131.2003	131.1960	0.00
21/12/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
21/12/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
21/12/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
21/12/2017	EL28 On 02-August-18	134.94	Put	Bond Future	3740	4	3740	4	0.00
21/12/2017	EL28 On 02-August-18	134.95	Put	Bond Future	3750	4	3750	4	0.00
21/12/2017	EL28 On 02-August-18	134.93	Put	Bond Future	3730	4	3730	4	0.00
21/12/2017	ES33 On 01-February-18			Bond Future	10.83	78.6277	10.8264	78.6277	9,466.00
21/12/2017	ES33 On 01-February-18	10.99	Call	Bond Future	979	1	979	1	0.00
21/12/2017	ES33 On 01-February-18	11.00	Call	Bond Future	1038	1	1038	1	0.00
21/12/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1097	2	1097	2	0.00
21/12/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
21/12/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
21/12/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2017	ES33 On 03-May-18			Bond Future	10.93	76.3055	10.9270	76.3055	0.00
21/12/2017	ES33 On 03-May-18	11.20	Call	Bond Future	1598	2	1598	2	0.00
21/12/2017	ES33 On 03-May-18	11.22	Call	Bond Future	1713	2	1713	2	0.00
21/12/2017	ES33 On 03-May-18	11.21	Call	Bond Future	1656	2	1656	2	0.00
21/12/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
21/12/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
21/12/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
21/12/2017	ES33 On 02-August-18			Bond Future	11.03	77.7439	11.0275	77.7439	0.00
21/12/2017	ES33 On 02-August-18	11.14	Call	Bond Future	654	1	654	1	0.00
21/12/2017	ES33 On 02-August-18	11.15	Call	Bond Future	712	1	712	1	0.00
21/12/2017	ES33 On 02-August-18	11.16	Call	Bond Future	770	1	770	1	0.00
21/12/2017	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
21/12/2017	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
21/12/2017	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
21/12/2017	ES42 On 01-February-18			Bond Future	11.11	81.2347	11.1104	81.2347	7,957.00
21/12/2017	ES42 On 03-May-18			Bond Future	11.21	78.4914	11.2140	78.4914	0.00
21/12/2017	ES42 On 02-August-18			Bond Future	11.32	79.9709	11.3159	79.9709	0.00
21/12/2017	GOVI On 01-February-18			GOVI	586.64	588.9820	586.6390	588.9820	783.00
21/12/2017	GOVI On 01-February-18	581.03	Call	GOVI	56090	8	56090	8	0.00
21/12/2017	GOVI On 01-February-18	581.04	Call	GOVI	55990	8	55990	8	0.00
21/12/2017	GOVI On 01-February-18	581.02	Call	GOVI	56190	8	56190	8	0.00
21/12/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
21/12/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
21/12/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
21/12/2017	GOVI On 03-May-18			GOVI	597.60	599.9890	597.5990	599.9890	0.00
21/12/2017	GOVI On 03-May-18	590.29	Call	GOVI	73090	10	73090	10	0.00
21/12/2017	GOVI On 03-May-18	590.27	Call	GOVI	73290	10	73290	10	0.00
21/12/2017	GOVI On 03-May-18	590.28	Call	GOVI	73190	10	73190	10	0.00
21/12/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
21/12/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
21/12/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
21/12/2017	GOVI On 02-August-18			GOVI	608.87	611.3000	608.8660	611.3000	0.00
21/12/2017	GOVI On 02-August-18	605.71	Call	GOVI	31560	6	31560	6	0.00
21/12/2017	GOVI On 02-August-18	605.72	Call	GOVI	31460	6	31460	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
21/12/2017	GOVI On 02-August-18	605.70	Call	GOVI	31660	6	31660	6	0.00
21/12/2017	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
21/12/2017	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
21/12/2017	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
21/12/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/12/2017	IGOV On 01-February-18			Index Future	249.70	249.1200	249.6990	249.1200	879.00
21/12/2017	IGOV On 03-May-18			Index Future	254.38	253.7920	254.3800	253.7920	269.00
21/12/2017	IGOV On 02-August-18			Index Future	259.22	258.6210	259.2190	258.6210	0.00
21/12/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7600	99.7600	99.7600	0.00
21/12/2017	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
21/12/2017	IS01 On 21-June-18			Interest Rate Swap	99.88	99.8900	99.8800	99.8900	0.00
21/12/2017	IS01 On 20-September-18			Interest Rate Swap	100.02	100.0400	100.0200	100.0400	0.00
21/12/2017	IS01 On 20-December-18			Interest Rate Swap	100.47	100.5100	100.4700	100.5100	0.00
21/12/2017	IS01 On 22-March-19			Interest Rate Swap	99.49	99.5400	99.4900	99.5400	0.00
21/12/2017	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
21/12/2017	IS02 On 15-June-18			Interest Rate Swap	98.57	98.5800	98.5700	98.5800	0.00
21/12/2017	IS02 On 21-September-18			Interest Rate Swap	98.49	98.5100	98.4900	98.5100	0.00
21/12/2017	IS02 On 21-December-18			Interest Rate Swap	98.86	98.8900	98.8600	98.8900	0.00
21/12/2017	IS02 On 15-March-19			Interest Rate Swap	99.24	99.2800	99.2400	99.2800	0.00
21/12/2017	IS02 On 21-June-19			Interest Rate Swap	99.62	99.6700	99.6200	99.6700	0.00
21/12/2017	IS02 On 20-September-19			Interest Rate Swap	100.01	100.0800	100.0100	100.0800	0.00
21/12/2017	IS02 On 20-December-19			Interest Rate Swap	100.95	101.0500	100.9500	101.0500	0.00
21/12/2017	IS02 On 23-March-20			Interest Rate Swap	98.71	98.8200	98.7100	98.8200	0.00
21/12/2017	IS05 On 17-December-20			Interest Rate Swap	96.17	96.2300	96.1700	96.2300	0.00
21/12/2017	IS05 On 16-March-21			Interest Rate Swap	95.39	95.4600	95.3900	95.4600	0.00
21/12/2017	IS05 On 15-June-21			Interest Rate Swap	94.59	94.6700	94.5900	94.6700	0.00
21/12/2017	IS05 On 21-September-21			Interest Rate Swap	94.76	94.8500	94.7600	94.8500	0.00
21/12/2017	IS05 On 21-December-21			Interest Rate Swap	96.95	97.0500	96.9500	97.0500	51.00
21/12/2017	IS05 On 15-March-22			Interest Rate Swap	97.08	97.1900	97.0800	97.1900	0.00
21/12/2017	IS05 On 21-June-22			Interest Rate Swap	98.26	98.3700	98.2600	98.3700	0.00
21/12/2017	IS05 On 20-September-22			Interest Rate Swap	100.45	100.5700	100.4500	100.5700	0.00
21/12/2017	IS05 On 20-December-22			Interest Rate Swap	101.69	101.8100	101.6900	101.8100	0.00
21/12/2017	IS05 On 22-March-23			Interest Rate Swap	96.82	96.9500	96.8200	96.9500	0.00
21/12/2017	IS10 On 17-December-25			Interest Rate Swap	95.30	95.1800	95.3000	95.1800	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
21/12/2017	IS10 On 16-March-26			Interest Rate Swap	92.32	92.1900	92.3200	92.1900	0.00
21/12/2017	IS10 On 15-June-26			Interest Rate Swap	91.08	90.9400	91.0800	90.9400	0.00
21/12/2017	IS10 On 21-September-26			Interest Rate Swap	93.24	93.0800	93.2400	93.0800	0.00
21/12/2017	IS10 On 21-December-26			Interest Rate Swap	97.01	96.8400	97.0100	96.8400	0.00
21/12/2017	IS10 On 15-March-27			Interest Rate Swap	95.58	95.4100	95.5800	95.4100	0.00
21/12/2017	IS10 On 21-June-27			Interest Rate Swap	97.65	97.4500	97.6500	97.4500	0.00
21/12/2017	IS10 On 20-September-27			Interest Rate Swap	101.35	101.1400	101.3500	101.1400	0.00
21/12/2017	IS10 On 20-December-27			Interest Rate Swap	101.70	101.4800	101.7000	101.4800	0.00
21/12/2017	IS10 On 22-March-28			Interest Rate Swap	96.97	96.7300	96.9700	96.7300	0.00
21/12/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/12/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
21/12/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/12/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.20	92.8000	7.2000	92.8000	0.00
21/12/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
21/12/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	2,500.00
21/12/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
21/12/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
21/12/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
21/12/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
21/12/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.58	92.4200	7.5800	92.4200	0.00
21/12/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.67	92.3300	7.6700	92.3300	0.00
21/12/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.77	92.2300	7.7700	92.2300	0.00
21/12/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.85	92.1500	7.8500	92.1500	0.00
21/12/2017	R023 On 01-February-18			Bond Future	8.03	102.1775	8.0320	102.1775	60,572.00
21/12/2017	R023 On 01-February-18	8.32	Call	Bond Future	1524	1	1524	1	0.00
21/12/2017	R023 On 01-February-18	8.33	Call	Bond Future	1553	2	1553	2	0.00
21/12/2017	R023 On 01-February-18	8.31	Call	Bond Future	1495	1	1495	1	0.00
21/12/2017	R023 On 01-February-18	8.31	Put	Bond Future	373	0	373	0	0.00
21/12/2017	R023 On 01-February-18	8.32	Put	Bond Future	362	0	362	0	0.00
21/12/2017	R023 On 01-February-18	8.33	Put	Bond Future	351	0	351	0	0.00
21/12/2017	R023 On 03-May-18			Bond Future	8.06	100.1571	8.0591	100.1571	0.00
21/12/2017	R023 On 03-May-18	8.27	Call	Bond Future	1925	2	1925	2	0.00
21/12/2017	R023 On 03-May-18	8.29	Call	Bond Future	1972	2	1972	2	0.00
21/12/2017	R023 On 03-May-18	9.19	Call	Bond Future	4541	4	4541	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
21/12/2017	R023 On 03-May-18	8.28	Call	Bond Future	1948	2	1948	2	0.00
21/12/2017	R023 On 03-May-18	8.29	Put	Bond Future	1077	1	1077	1	0.00
21/12/2017	R023 On 03-May-18	9.19	Put	Bond Future	251	0	251	0	2,500.00
21/12/2017	R023 On 03-May-18	8.28	Put	Bond Future	1092	1	1092	1	0.00
21/12/2017	R023 On 03-May-18	8.27	Put	Bond Future	1107	1	1107	1	0.00
21/12/2017	R035 On 01-February-18			Bond Future	9.63	98.1883	9.6341	98.1883	55,143.00
21/12/2017	R035 On 01-February-18	9.73	Call	Bond Future	753	1	753	1	0.00
21/12/2017	R035 On 01-February-18	9.75	Call	Bond Future	909	2	909	2	0.00
21/12/2017	R035 On 01-February-18	9.74	Call	Bond Future	831	1	831	1	0.00
21/12/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
21/12/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
21/12/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
21/12/2017	R035 On 03-May-18			Bond Future	9.69	95.5229	9.6938	95.5229	0.00
21/12/2017	R035 On 03-May-18	9.90	Call	Bond Future	1588	2	1588	2	0.00
21/12/2017	R035 On 03-May-18	9.91	Call	Bond Future	1664	2	1664	2	0.00
21/12/2017	R035 On 03-May-18	9.89	Call	Bond Future	1512	2	1512	2	0.00
21/12/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
21/12/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
21/12/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
21/12/2017	R186 On 01-February-18			Bond Future	8.70	112.4150	8.7029	112.4150	111,067.00
21/12/2017	R186 On 01-February-18	8.50	Call	Bond Future	820	1	820	1	1,460.00
21/12/2017	R186 On 01-February-18	7.75	Call	Bond Future	36	0	36	0	1,460.00
21/12/2017	R186 On 01-February-18	8.96	Call	Bond Future	2396	3	2396	3	0.00
21/12/2017	R186 On 01-February-18	9.00	Call	Bond Future	2576	3	2576	3	0.00
21/12/2017	R186 On 01-February-18	9.25	Call	Bond Future	3811	4	3811	4	0.00
21/12/2017	R186 On 01-February-18	8.98	Call	Bond Future	2485	3	2485	3	0.00
21/12/2017	R186 On 01-February-18	8.75	Call	Bond Future	1557	2	1557	2	0.00
21/12/2017	R186 On 01-February-18	9.65	Call	Bond Future	6042	6	6042	6	0.00
21/12/2017	R186 On 01-February-18	8.97	Call	Bond Future	2440	3	2440	3	0.00
21/12/2017	R186 On 01-February-18	8.96	Put	Bond Future	734	1	734	1	0.00
21/12/2017	R186 On 01-February-18	9.00	Put	Bond Future	658	1	658	1	6,200.00
21/12/2017	R186 On 01-February-18	8.75	Put	Bond Future	1249	1	1249	1	775.00
21/12/2017	R186 On 01-February-18	9.25	Put	Bond Future	314	0	314	0	775.00
21/12/2017	R186 On 01-February-18	9.65	Put	Bond Future	79	0	79	0	1,950.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2017	R186 On 01-February-18	8.98	Put	Bond Future	695	1	695	1	0.00
21/12/2017	R186 On 01-February-18	8.97	Put	Bond Future	714	1	714	1	0.00
21/12/2017	R186 On 01-February-18	8.50	Put	Bond Future	2155	2	2155	2	0.00
21/12/2017	R186 On 01-February-18	7.75	Put	Bond Future	6495	6	6495	6	0.00
21/12/2017	R186 On 03-May-18			Bond Future	8.75	114.5157	8.7529	114.5157	200.00
21/12/2017	R186 On 03-May-18	9.30	Call	Bond Future	4739	5	4739	5	1,120.00
21/12/2017	R186 On 03-May-18	10.14	Call	Bond Future	8748	9	8748	9	0.00
21/12/2017	R186 On 03-May-18	8.93	Call	Bond Future	3251	3	3251	3	0.00
21/12/2017	R186 On 03-May-18	8.69	Call	Bond Future	2430	3	2430	3	0.00
21/12/2017	R186 On 03-May-18	8.92	Call	Bond Future	3214	3	3214	3	0.00
21/12/2017	R186 On 03-May-18	9.75	Call	Bond Future	6825	7	6825	7	0.00
21/12/2017	R186 On 03-May-18	9.19	Call	Bond Future	4272	4	4272	4	0.00
21/12/2017	R186 On 03-May-18	9.72	Call	Bond Future	6679	7	6679	7	0.00
21/12/2017	R186 On 03-May-18	8.91	Call	Bond Future	3178	3	3178	3	0.00
21/12/2017	R186 On 03-May-18	9.19	Put	Bond Future	1533	1	1533	1	0.00
21/12/2017	R186 On 03-May-18	8.92	Put	Bond Future	2156	2	2156	2	0.00
21/12/2017	R186 On 03-May-18	8.69	Put	Bond Future	2831	3	2831	3	0.00
21/12/2017	R186 On 03-May-18	9.75	Put	Bond Future	706	1	706	1	3,200.00
21/12/2017	R186 On 03-May-18	9.72	Put	Bond Future	737	1	737	1	10,640.00
21/12/2017	R186 On 03-May-18	8.91	Put	Bond Future	2182	2	2182	2	0.00
21/12/2017	R186 On 03-May-18	10.14	Put	Bond Future	358	0	358	0	1,120.00
21/12/2017	R186 On 03-May-18	8.93	Put	Bond Future	2130	2	2130	2	0.00
21/12/2017	R186 On 03-May-18	9.30	Put	Bond Future	1325	1	1325	1	0.00
21/12/2017	R197 On 01-February-18			Bond Future	296.62	296.4613	296.6204	296.4613	2,350.00
21/12/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
21/12/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
21/12/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
21/12/2017	R197 On 01-February-18	301.66	Put	Bond Future	5040	5	5040	5	0.00
21/12/2017	R197 On 01-February-18	301.67	Put	Bond Future	5050	5	5050	5	0.00
21/12/2017	R197 On 01-February-18	301.68	Put	Bond Future	5060	5	5060	5	0.00
21/12/2017	R197 On 03-May-18			Bond Future	302.18	302.0209	302.1807	302.0209	0.00
21/12/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
21/12/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
21/12/2017	R197 On 03-May-18	304.45	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
21/12/2017	R197 On 03-May-18	304.45	Put	Bond Future	2269	2	2269	2	0.00
21/12/2017	R197 On 03-May-18	304.46	Put	Bond Future	2279	2	2279	2	0.00
21/12/2017	R197 On 03-May-18	304.44	Put	Bond Future	2259	2	2259	2	0.00
21/12/2017	R202 On 01-February-18			Bond Future	235.40	235.3914	235.3981	235.3914	21,519.00
21/12/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
21/12/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
21/12/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
21/12/2017	R202 On 01-February-18	249.07	Put	Bond Future	13672	14	13672	14	0.00
21/12/2017	R202 On 01-February-18	249.06	Put	Bond Future	13662	14	13662	14	0.00
21/12/2017	R202 On 01-February-18	249.08	Put	Bond Future	13682	14	13682	14	0.00
21/12/2017	R202 On 03-May-18			Bond Future	239.81	239.8060	239.8109	239.8060	0.00
21/12/2017	R202 On 03-May-18	247.47	Call	Bond Future	535	1	535	1	0.00
21/12/2017	R202 On 03-May-18	247.48	Call	Bond Future	534	1	534	1	0.00
21/12/2017	R202 On 03-May-18	247.49	Call	Bond Future	532	1	532	1	0.00
21/12/2017	R202 On 03-May-18	247.49	Put	Bond Future	8211	8	8211	8	0.00
21/12/2017	R202 On 03-May-18	247.47	Put	Bond Future	8194	8	8194	8	0.00
21/12/2017	R202 On 03-May-18	247.48	Put	Bond Future	8203	8	8203	8	0.00
21/12/2017	R204 On 01-February-18			Bond Future	7.13	101.7457	7.1263	101.7457	30,645.00
21/12/2017	R204 On 01-February-18	7.25	Call	Bond Future	188	0	188	0	0.00
21/12/2017	R204 On 01-February-18	7.27	Call	Bond Future	198	0	198	0	0.00
21/12/2017	R204 On 01-February-18	7.26	Call	Bond Future	193	0	193	0	0.00
21/12/2017	R204 On 01-February-18	7.26	Put	Bond Future	81	0	81	0	0.00
21/12/2017	R204 On 01-February-18	7.27	Put	Bond Future	78	0	78	0	0.00
21/12/2017	R204 On 01-February-18	7.25	Put	Bond Future	84	0	84	0	0.00
21/12/2017	R204 On 03-May-18			Bond Future	6.95	103.6470	6.9535	103.6470	0.00
21/12/2017	R204 On 03-May-18	7.09	Call	Bond Future	223	0	223	0	0.00
21/12/2017	R204 On 03-May-18	7.10	Call	Bond Future	227	0	227	0	0.00
21/12/2017	R204 On 03-May-18	7.08	Call	Bond Future	219	0	219	0	0.00
21/12/2017	R204 On 03-May-18	7.08	Put	Bond Future	143	0	143	0	0.00
21/12/2017	R204 On 03-May-18	7.09	Put	Bond Future	141	0	141	0	0.00
21/12/2017	R204 On 03-May-18	7.10	Put	Bond Future	138	0	138	0	0.00
21/12/2017	R207 On 01-February-18			Bond Future	7.43	100.0867	7.4296	100.0867	45,501.00
21/12/2017	R207 On 01-February-18	7.60	Call	Bond Future	466	0	466	0	0.00
21/12/2017	R207 On 01-February-18	7.62	Call	Bond Future	490	0	490	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
21/12/2017	R207 On 01-February-18	7.61	Call	Bond Future	478	0	478	0	0.00
21/12/2017	R207 On 01-February-18	7.60	Put	Bond Future	165	0	165	0	0.00
21/12/2017	R207 On 01-February-18	7.62	Put	Bond Future	153	0	153	0	0.00
21/12/2017	R207 On 01-February-18	7.61	Put	Bond Future	159	0	159	0	0.00
21/12/2017	R207 On 03-May-18			Bond Future	7.42	101.9570	7.4183	101.9570	0.00
21/12/2017	R207 On 03-May-18	7.58	Call	Bond Future	638	1	638	1	0.00
21/12/2017	R207 On 03-May-18	7.57	Call	Bond Future	628	1	628	1	0.00
21/12/2017	R207 On 03-May-18	7.56	Call	Bond Future	619	1	619	1	0.00
21/12/2017	R207 On 03-May-18	7.57	Put	Bond Future	392	0	392	0	0.00
21/12/2017	R207 On 03-May-18	7.56	Put	Bond Future	398	0	398	0	0.00
21/12/2017	R207 On 03-May-18	7.58	Put	Bond Future	386	0	386	0	0.00
21/12/2017	R208 On 01-February-18			Bond Future	7.70	99.7390	7.6953	99.7390	35,491.00
21/12/2017	R208 On 01-February-18	7.84	Call	Bond Future	710	1	710	1	0.00
21/12/2017	R208 On 01-February-18	7.85	Call	Bond Future	727	1	727	1	0.00
21/12/2017	R208 On 01-February-18	7.83	Call	Bond Future	693	1	693	1	0.00
21/12/2017	R208 On 01-February-18	7.83	Put	Bond Future	329	0	329	0	0.00
21/12/2017	R208 On 01-February-18	7.84	Put	Bond Future	319	0	319	0	0.00
21/12/2017	R208 On 01-February-18	7.85	Put	Bond Future	310	0	310	0	0.00
21/12/2017	R208 On 03-May-18			Bond Future	7.71	98.2016	7.7083	98.2016	0.00
21/12/2017	R208 On 03-May-18	7.77	Call	Bond Future	942	1	942	1	0.00
21/12/2017	R208 On 03-May-18	7.79	Call	Bond Future	969	1	969	1	0.00
21/12/2017	R208 On 03-May-18	7.78	Call	Bond Future	955	1	955	1	0.00
21/12/2017	R208 On 03-May-18	7.79	Put	Bond Future	764	1	764	1	0.00
21/12/2017	R208 On 03-May-18	7.78	Put	Bond Future	775	1	775	1	0.00
21/12/2017	R208 On 03-May-18	7.77	Put	Bond Future	787	1	787	1	0.00
21/12/2017	R209 On 01-February-18			Bond Future	9.56	74.4111	9.5647	74.4111	145,964.00
21/12/2017	R209 On 01-February-18	9.71	Call	Bond Future	2103	2	2103	2	0.00
21/12/2017	R209 On 01-February-18	9.88	Call	Bond Future	2823	3	2823	3	0.00
21/12/2017	R209 On 01-February-18	9.59	Call	Bond Future	1657	2	1657	2	0.00
21/12/2017	R209 On 01-February-18	9.72	Call	Bond Future	2143	2	2143	2	0.00
21/12/2017	R209 On 01-February-18	9.73	Call	Bond Future	2183	3	2183	3	0.00
21/12/2017	R209 On 01-February-18	10.10	Call	Bond Future	3875	4	3875	4	0.00
21/12/2017	R209 On 01-February-18	9.85	Call	Bond Future	2689	3	2689	3	0.00
21/12/2017	R209 On 01-February-18	9.33	Call	Bond Future	895	1	895	1	220.00

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21/12/2017	R209 On 01-February-18	9.75	Call	Bond Future	2264	3	2264	3	5,000.00
21/12/2017	R209 On 01-February-18	10.00	Call	Bond Future	3382	4	3382	4	0.00
21/12/2017	R209 On 01-February-18	9.89	Call	Bond Future	2868	3	2868	3	0.00
21/12/2017	R209 On 01-February-18	9.32	Call	Bond Future	871	1	871	1	157.00
21/12/2017	R209 On 01-February-18	9.87	Call	Bond Future	2778	3	2778	3	0.00
21/12/2017	R209 On 01-February-18	9.52	Call	Bond Future	1423	2	1423	2	739.00
21/12/2017	R209 On 01-February-18	10.22	Call	Bond Future	4491	5	4491	5	0.00
21/12/2017	R209 On 01-February-18	9.75	Put	Bond Future	1041	1	1041	1	0.00
21/12/2017	R209 On 01-February-18	9.72	Put	Bond Future	1116	1	1116	1	0.00
21/12/2017	R209 On 01-February-18	10.10	Put	Bond Future	428	0	428	0	3,000.00
21/12/2017	R209 On 01-February-18	9.85	Put	Bond Future	820	1	820	1	7,500.00
21/12/2017	R209 On 01-February-18	9.33	Put	Bond Future	2488	2	2488	2	0.00
21/12/2017	R209 On 01-February-18	9.87	Put	Bond Future	781	1	781	1	739.00
21/12/2017	R209 On 01-February-18	9.52	Put	Bond Future	1723	1	1723	1	0.00
21/12/2017	R209 On 01-February-18	9.89	Put	Bond Future	743	1	743	1	157.00
21/12/2017	R209 On 01-February-18	9.32	Put	Bond Future	2534	2	2534	2	0.00
21/12/2017	R209 On 01-February-18	10.00	Put	Bond Future	560	0	560	0	7,488.00
21/12/2017	R209 On 01-February-18	10.22	Put	Bond Future	305	0	305	0	739.00
21/12/2017	R209 On 01-February-18	9.71	Put	Bond Future	1142	1	1142	1	0.00
21/12/2017	R209 On 01-February-18	9.59	Put	Bond Future	1488	1	1488	1	377.00
21/12/2017	R209 On 01-February-18	9.88	Put	Bond Future	761	1	761	1	220.00
21/12/2017	R209 On 01-February-18	9.73	Put	Bond Future	1091	1	1091	1	0.00
21/12/2017	R209 On 03-May-18			Bond Future	9.62	72.6522	9.6183	72.6522	0.00
21/12/2017	R209 On 03-May-18	9.85	Call	Bond Future	3830	4	3830	4	0.00
21/12/2017	R209 On 03-May-18	10.22	Call	Bond Future	5322	6	5322	6	0.00
21/12/2017	R209 On 03-May-18	10.73	Call	Bond Future	7583	8	7583	8	0.00
21/12/2017	R209 On 03-May-18	9.75	Call	Bond Future	3461	4	3461	4	435.00
21/12/2017	R209 On 03-May-18	10.00	Call	Bond Future	4413	5	4413	5	0.00
21/12/2017	R209 On 03-May-18	9.84	Call	Bond Future	3793	4	3793	4	0.00
21/12/2017	R209 On 03-May-18	9.86	Call	Bond Future	3868	4	3868	4	0.00
21/12/2017	R209 On 03-May-18	10.00	Put	Bond Future	1954	2	1954	2	5,000.00
21/12/2017	R209 On 03-May-18	9.84	Put	Bond Future	2349	2	2349	2	0.00
21/12/2017	R209 On 03-May-18	9.86	Put	Bond Future	2296	2	2296	2	0.00
21/12/2017	R209 On 03-May-18	9.85	Put	Bond Future	2322	2	2322	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
21/12/2017	R209 On 03-May-18	10.22	Put	Bond Future	1503	1	1503	1	435.00
21/12/2017	R209 On 03-May-18	10.73	Put	Bond Future	762	1	762	1	435.00
21/12/2017	R209 On 03-May-18	9.75	Put	Bond Future	2598	2	2598	2	0.00
21/12/2017	R209 On 02-August-18			Bond Future	9.67	74.0218	9.6708	74.0218	0.00
21/12/2017	R209 On 02-August-18	10.84	Call	Bond Future	8358	9	8358	9	0.00
21/12/2017	R209 On 02-August-18	10.21	Call	Bond Future	5787	6	5787	6	0.00
21/12/2017	R209 On 02-August-18	9.66	Call	Bond Future	3765	4	3765	4	435.00
21/12/2017	R209 On 02-August-18	10.38	Call	Bond Future	6473	7	6473	7	0.00
21/12/2017	R209 On 02-August-18	10.40	Call	Bond Future	6555	7	6555	7	0.00
21/12/2017	R209 On 02-August-18	10.39	Call	Bond Future	6514	7	6514	7	0.00
21/12/2017	R209 On 02-August-18	10.38	Put	Bond Future	2046	2	2046	2	0.00
21/12/2017	R209 On 02-August-18	9.66	Put	Bond Future	3836	4	3836	4	0.00
21/12/2017	R209 On 02-August-18	10.40	Put	Bond Future	2009	2	2009	2	0.00
21/12/2017	R209 On 02-August-18	10.39	Put	Bond Future	2027	2	2027	2	0.00
21/12/2017	R209 On 02-August-18	10.21	Put	Bond Future	2383	2	2383	2	435.00
21/12/2017	R209 On 02-August-18	10.84	Put	Bond Future	1277	1	1277	1	435.00
21/12/2017	R209 On 01-November-18			Bond Future	9.72	72.3037	9.7205	72.3037	0.00
21/12/2017	R209 On 01-November-18	1 016.01	Call	Bond Future	70880	71	70880	71	0.00
21/12/2017	R209 On 01-November-18	1 016.00	Call	Bond Future	70880	71	70880	71	0.00
21/12/2017	R209 On 01-November-18	10.57	Call	Bond Future	7610	8	7610	8	0.00
21/12/2017	R209 On 01-November-18	9.94	Call	Bond Future	5235	6	5235	6	0.00
21/12/2017	R209 On 01-November-18	1 015.99	Call	Bond Future	70880	71	70880	71	0.00
21/12/2017	R209 On 01-November-18	9.34	Call	Bond Future	3297	4	3297	4	435.00
21/12/2017	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
21/12/2017	R209 On 01-November-18	9.94	Put	Bond Future	3833	4	3833	4	435.00
21/12/2017	R209 On 01-November-18	10.57	Put	Bond Future	2404	2	2404	2	435.00
21/12/2017	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
21/12/2017	R209 On 01-November-18	9.34	Put	Bond Future	5829	6	5829	6	0.00
21/12/2017	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
21/12/2017	R210 On 01-February-18			Bond Future	185.91	185.9040	185.9088	185.9040	2,159.00
21/12/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
21/12/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
21/12/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
21/12/2017	R210 On 01-February-18	192.38	Put	Bond Future	6471	6	6471	6	0.00

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21/12/2017	R210 On 01-February-18	192.37	Put	Bond Future	6461	6	6461	6	0.00
21/12/2017	R210 On 01-February-18	192.36	Put	Bond Future	6451	6	6451	6	0.00
21/12/2017	R210 On 03-May-18			Bond Future	186.97	186.9653	186.9687	186.9653	0.00
21/12/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
21/12/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
21/12/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
21/12/2017	R210 On 03-May-18	191.45	Put	Bond Future	4481	4	4481	4	0.00
21/12/2017	R210 On 03-May-18	191.44	Put	Bond Future	4471	4	4471	4	0.00
21/12/2017	R210 On 03-May-18	191.46	Put	Bond Future	4491	4	4491	4	0.00
21/12/2017	R212 On 01-February-18			Bond Future	150.58	150.5743	150.5774	150.5743	4,967.00
21/12/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
21/12/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
21/12/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
21/12/2017	R212 On 01-February-18	154.69	Put	Bond Future	4113	4	4113	4	0.00
21/12/2017	R212 On 01-February-18	154.70	Put	Bond Future	4123	4	4123	4	0.00
21/12/2017	R212 On 01-February-18	154.71	Put	Bond Future	4133	4	4133	4	0.00
21/12/2017	R212 On 03-May-18			Bond Future	153.40	153.3982	153.4001	153.3982	0.00
21/12/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
21/12/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
21/12/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
21/12/2017	R212 On 03-May-18	154.29	Put	Bond Future	890	1	890	1	0.00
21/12/2017	R212 On 03-May-18	154.30	Put	Bond Future	900	1	900	1	0.00
21/12/2017	R212 On 03-May-18	154.28	Put	Bond Future	880	1	880	1	0.00
21/12/2017	R213 On 01-February-18			Bond Future	9.34	85.9666	9.3368	85.9666	58,778.00
21/12/2017	R213 On 01-February-18	9.43	Call	Bond Future	1831	2	1831	2	0.00
21/12/2017	R213 On 01-February-18	9.42	Call	Bond Future	1794	2	1794	2	0.00
21/12/2017	R213 On 01-February-18	9.41	Call	Bond Future	1758	2	1758	2	0.00
21/12/2017	R213 On 01-February-18	9.42	Put	Bond Future	1252	1	1252	1	0.00
21/12/2017	R213 On 01-February-18	9.41	Put	Bond Future	1281	1	1281	1	0.00
21/12/2017	R213 On 01-February-18	9.43	Put	Bond Future	1224	1	1224	1	0.00
21/12/2017	R213 On 03-May-18			Bond Future	9.39	84.0236	9.3911	84.0236	0.00
21/12/2017	R213 On 03-May-18	9.56	Call	Bond Future	3452	4	3452	4	0.00
21/12/2017	R213 On 03-May-18	9.57	Call	Bond Future	3488	4	3488	4	0.00
21/12/2017	R213 On 03-May-18	9.58	Call	Bond Future	3525	4	3525	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
21/12/2017	R213 On 03-May-18	9.58	Put	Bond Future	2319	2	2319	2	0.00
21/12/2017	R213 On 03-May-18	9.56	Put	Bond Future	2372	2	2372	2	0.00
21/12/2017	R213 On 03-May-18	9.57	Put	Bond Future	2345	2	2345	2	0.00
21/12/2017	R214 On 01-February-18			Bond Future	9.78	73.6310	9.7818	73.6310	49,252.00
21/12/2017	R214 On 01-February-18	9.82	Call	Bond Future	1813	2	1813	2	0.00
21/12/2017	R214 On 01-February-18	9.84	Call	Bond Future	1886	2	1886	2	0.00
21/12/2017	R214 On 01-February-18	9.83	Call	Bond Future	1849	2	1849	2	0.00
21/12/2017	R214 On 01-February-18	9.83	Put	Bond Future	1519	1	1519	1	0.00
21/12/2017	R214 On 01-February-18	9.84	Put	Bond Future	1488	1	1488	1	0.00
21/12/2017	R214 On 01-February-18	9.82	Put	Bond Future	1551	1	1551	1	0.00
21/12/2017	R214 On 03-May-18			Bond Future	9.84	71.7109	9.8367	71.7109	0.00
21/12/2017	R214 On 03-May-18	9.98	Call	Bond Future	3664	4	3664	4	0.00
21/12/2017	R214 On 03-May-18	9.99	Call	Bond Future	3701	4	3701	4	0.00
21/12/2017	R214 On 03-May-18	9.97	Call	Bond Future	3627	4	3627	4	0.00
21/12/2017	R214 On 03-May-18	9.97	Put	Bond Future	2731	2	2731	2	0.00
21/12/2017	R214 On 03-May-18	9.98	Put	Bond Future	2702	2	2702	2	0.00
21/12/2017	R214 On 03-May-18	9.99	Put	Bond Future	2672	2	2672	2	0.00
21/12/2017	R248 On 01-February-18			Bond Future	9.82	94.2783	9.8173	94.2783	94,443.00
21/12/2017	R248 On 01-February-18	9.89	Call	Bond Future	2484	3	2484	3	0.00
21/12/2017	R248 On 01-February-18	9.91	Call	Bond Future	2580	3	2580	3	0.00
21/12/2017	R248 On 01-February-18	9.90	Call	Bond Future	2532	3	2532	3	0.00
21/12/2017	R248 On 01-February-18	9.89	Put	Bond Future	1852	2	1852	2	0.00
21/12/2017	R248 On 01-February-18	9.91	Put	Bond Future	1776	2	1776	2	0.00
21/12/2017	R248 On 01-February-18	9.90	Put	Bond Future	1813	2	1813	2	0.00
21/12/2017	R248 On 03-May-18			Bond Future	9.87	91.6032	9.8734	91.6032	0.00
21/12/2017	R248 On 03-May-18	10.07	Call	Bond Future	5007	5	5007	5	0.00
21/12/2017	R248 On 03-May-18	10.06	Call	Bond Future	4959	5	4959	5	0.00
21/12/2017	R248 On 03-May-18	10.05	Call	Bond Future	4912	5	4912	5	0.00
21/12/2017	R248 On 03-May-18	10.06	Put	Bond Future	3370	3	3370	3	0.00
21/12/2017	R248 On 03-May-18	10.05	Put	Bond Future	3406	3	3406	3	0.00
21/12/2017	R248 On 03-May-18	10.07	Put	Bond Future	3334	3	3334	3	0.00