



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 February 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	2025 On 03-May-18			Bond Future	133.11	133.1240	133.1103	133.1240	1,033.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2018	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
23/02/2018	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
23/02/2018	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
23/02/2018	2025 On 03-May-18	133.21	Put	Bond Future	100	0	100	0	0.00
23/02/2018	2025 On 03-May-18	133.20	Put	Bond Future	90	0	90	0	0.00
23/02/2018	2025 On 03-May-18	133.22	Put	Bond Future	110	0	110	0	0.00
23/02/2018	2025 On 02-August-18			Bond Future	134.20	134.2142	134.2008	134.2142	0.00
23/02/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
23/02/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
23/02/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
23/02/2018	2025 On 02-August-18	136.66	Put	Bond Future	2459	2	2459	2	0.00
23/02/2018	2025 On 02-August-18	136.67	Put	Bond Future	2469	2	2469	2	0.00
23/02/2018	2025 On 02-August-18	136.65	Put	Bond Future	2449	2	2449	2	0.00
23/02/2018	2029 On 03-May-18			Bond Future	101.22	101.6276	101.2158	101.6276	1,370.00
23/02/2018	2029 On 02-August-18			Bond Future	103.09	103.5138	103.0946	103.5138	0.00
23/02/2018	2030 On 03-May-18			Bond Future	8.50	98.5812	8.4975	98.5812	90,395.00
23/02/2018	2030 On 03-May-18	9.49	Call	Bond Future	6857	7	6857	7	0.00
23/02/2018	2030 On 03-May-18	9.51	Call	Bond Future	6981	7	6981	7	0.00
23/02/2018	2030 On 03-May-18	9.50	Call	Bond Future	6919	7	6919	7	0.00
23/02/2018	2030 On 03-May-18	9.50	Put	Bond Future	91	0	91	0	0.00
23/02/2018	2030 On 03-May-18	9.51	Put	Bond Future	89	0	89	0	0.00
23/02/2018	2030 On 03-May-18	9.49	Put	Bond Future	94	0	94	0	0.00
23/02/2018	2030 On 02-August-18			Bond Future	8.53	96.3998	8.5338	96.3998	127.00
23/02/2018	2030 On 02-August-18	9.46	Call	Bond Future	6821	7	6821	7	0.00
23/02/2018	2030 On 02-August-18	8.51	Call	Bond Future	2264	2	2264	2	7,850.00
23/02/2018	2030 On 02-August-18	8.91	Call	Bond Future	3969	4	3969	4	7,850.00
23/02/2018	2030 On 02-August-18	9.47	Call	Bond Future	6876	7	6876	7	0.00
23/02/2018	2030 On 02-August-18	9.50	Call	Bond Future	7042	7	7042	7	0.00
23/02/2018	2030 On 02-August-18	9.45	Call	Bond Future	6766	7	6766	7	0.00
23/02/2018	2030 On 02-August-18	9.50	Put	Bond Future	551	1	551	1	7,850.00
23/02/2018	2030 On 02-August-18	9.47	Put	Bond Future	578	1	578	1	0.00
23/02/2018	2030 On 02-August-18	9.45	Put	Bond Future	596	1	596	1	0.00
23/02/2018	2030 On 02-August-18	8.91	Put	Bond Future	1368	1	1368	1	0.00
23/02/2018	2030 On 02-August-18	9.46	Put	Bond Future	587	1	587	1	0.00

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23/02/2018	2030 On 02-August-18	8.51	Put	Bond Future	2432	2	2432	2	0.00
23/02/2018	2032 On 03-May-18			Bond Future	8.70	97.3027	8.7035	97.3027	62,007.00
23/02/2018	2032 On 03-May-18	9.70	Call	Bond Future	7443	8	7443	8	0.00
23/02/2018	2032 On 03-May-18	9.71	Call	Bond Future	7509	8	7509	8	0.00
23/02/2018	2032 On 03-May-18	9.72	Call	Bond Future	7576	8	7576	8	0.00
23/02/2018	2032 On 03-May-18	9.72	Put	Bond Future	111	0	111	0	0.00
23/02/2018	2032 On 03-May-18	9.70	Put	Bond Future	117	0	117	0	0.00
23/02/2018	2032 On 03-May-18	9.71	Put	Bond Future	114	0	114	0	0.00
23/02/2018	2032 On 02-August-18			Bond Future	8.74	99.1032	8.7402	99.1032	2.00
23/02/2018	2032 On 02-August-18	9.68	Call	Bond Future	7491	8	7491	8	0.00
23/02/2018	2032 On 02-August-18	9.67	Call	Bond Future	7432	8	7432	8	0.00
23/02/2018	2032 On 02-August-18	9.66	Call	Bond Future	7373	7	7373	7	0.00
23/02/2018	2032 On 02-August-18	9.67	Put	Bond Future	656	1	656	1	0.00
23/02/2018	2032 On 02-August-18	9.66	Put	Bond Future	666	1	666	1	0.00
23/02/2018	2032 On 02-August-18	9.68	Put	Bond Future	646	1	646	1	0.00
23/02/2018	2033 On 03-May-18			Bond Future	104.42	104.8284	104.4152	104.8284	6,055.00
23/02/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
23/02/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
23/02/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
23/02/2018	2033 On 03-May-18	107.69	Put	Bond Future	3275	3	3275	3	0.00
23/02/2018	2033 On 03-May-18	107.70	Put	Bond Future	3285	3	3285	3	0.00
23/02/2018	2033 On 03-May-18	107.71	Put	Bond Future	3295	3	3295	3	0.00
23/02/2018	2033 On 02-August-18			Bond Future	106.35	106.7740	106.3535	106.7740	0.00
23/02/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
23/02/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
23/02/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
23/02/2018	2033 On 02-August-18	109.93	Put	Bond Future	3576	3	3576	3	0.00
23/02/2018	2033 On 02-August-18	109.94	Put	Bond Future	3586	3	3586	3	0.00
23/02/2018	2033 On 02-August-18	109.92	Put	Bond Future	3566	3	3566	3	0.00
23/02/2018	2037 On 03-May-18			Bond Future	8.91	98.5858	8.9057	98.5858	45,193.00
23/02/2018	2037 On 03-May-18	9.97	Call	Bond Future	8820	9	8820	9	0.00
23/02/2018	2037 On 03-May-18	9.99	Call	Bond Future	8965	9	8965	9	0.00
23/02/2018	2037 On 03-May-18	9.98	Call	Bond Future	8893	9	8893	9	0.00
23/02/2018	2037 On 03-May-18	9.98	Put	Bond Future	118	0	118	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
23/02/2018	2037 On 03-May-18	9.97	Put	Bond Future	121	0	121	0	0.00
23/02/2018	2037 On 03-May-18	9.99	Put	Bond Future	115	0	115	0	0.00
23/02/2018	2037 On 02-August-18			Bond Future	8.95	96.1540	8.9464	96.1540	731.00
23/02/2018	2037 On 02-August-18	9.95	Call	Bond Future	8888	9	8888	9	0.00
23/02/2018	2037 On 02-August-18	9.96	Call	Bond Future	8953	9	8953	9	0.00
23/02/2018	2037 On 02-August-18	9.97	Call	Bond Future	9019	9	9019	9	0.00
23/02/2018	2037 On 02-August-18	9.97	Put	Bond Future	716	1	716	1	0.00
23/02/2018	2037 On 02-August-18	9.95	Put	Bond Future	737	1	737	1	0.00
23/02/2018	2037 On 02-August-18	9.96	Put	Bond Future	726	1	726	1	0.00
23/02/2018	2038 On 03-May-18			Bond Future	127.95	128.3663	127.9495	128.3663	8,991.00
23/02/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
23/02/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
23/02/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
23/02/2018	2038 On 03-May-18	132.29	Put	Bond Future	4341	4	4341	4	0.00
23/02/2018	2038 On 03-May-18	132.27	Put	Bond Future	4321	4	4321	4	0.00
23/02/2018	2038 On 03-May-18	132.28	Put	Bond Future	4331	4	4331	4	0.00
23/02/2018	2038 On 02-August-18			Bond Future	128.77	129.1957	128.7717	129.1957	0.00
23/02/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
23/02/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
23/02/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
23/02/2018	2038 On 02-August-18	134.53	Put	Bond Future	5758	5	5758	5	0.00
23/02/2018	2038 On 02-August-18	134.54	Put	Bond Future	5768	5	5768	5	0.00
23/02/2018	2038 On 02-August-18	134.55	Put	Bond Future	5778	5	5778	5	0.00
23/02/2018	2040 On 03-May-18			Bond Future	8.95	102.8060	8.9504	102.8060	40,296.00
23/02/2018	2040 On 03-May-18	10.07	Call	Bond Future	9970	10	9970	10	0.00
23/02/2018	2040 On 03-May-18	9.00	Call	Bond Future	2323	2	2323	2	1,500.00
23/02/2018	2040 On 03-May-18	10.06	Call	Bond Future	9893	10	9893	10	0.00
23/02/2018	2040 On 03-May-18	10.00	Call	Bond Future	9427	9	9427	9	1,500.00
23/02/2018	2040 On 03-May-18	10.08	Call	Bond Future	10048	10	10048	10	0.00
23/02/2018	2040 On 03-May-18	9.00	Put	Bond Future	1851	2	1851	2	0.00
23/02/2018	2040 On 03-May-18	10.06	Put	Bond Future	130	0	130	0	0.00
23/02/2018	2040 On 03-May-18	10.00	Put	Bond Future	152	0	152	0	0.00
23/02/2018	2040 On 03-May-18	10.07	Put	Bond Future	126	0	126	0	0.00
23/02/2018	2040 On 03-May-18	10.08	Put	Bond Future	123	0	123	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
23/02/2018	2040 On 02-August-18			Bond Future	8.99	100.2020	8.9906	100.2020	420.00
23/02/2018	2040 On 02-August-18	10.05	Call	Bond Future	10015	10	10015	10	0.00
23/02/2018	2040 On 02-August-18	10.04	Call	Bond Future	9945	10	9945	10	0.00
23/02/2018	2040 On 02-August-18	10.03	Call	Bond Future	9874	10	9874	10	0.00
23/02/2018	2040 On 02-August-18	10.04	Put	Bond Future	760	1	760	1	0.00
23/02/2018	2040 On 02-August-18	10.03	Put	Bond Future	771	1	771	1	0.00
23/02/2018	2040 On 02-August-18	10.05	Put	Bond Future	749	1	749	1	0.00
23/02/2018	2044 On 03-May-18			Bond Future	8.98	99.9789	8.9794	99.9789	23,794.00
23/02/2018	2044 On 03-May-18	10.11	Call	Bond Future	10227	10	10227	10	0.00
23/02/2018	2044 On 03-May-18	10.10	Call	Bond Future	10149	10	10149	10	0.00
23/02/2018	2044 On 03-May-18	10.09	Call	Bond Future	10070	10	10070	10	0.00
23/02/2018	2044 On 03-May-18	10.10	Put	Bond Future	126	0	126	0	0.00
23/02/2018	2044 On 03-May-18	10.09	Put	Bond Future	129	0	129	0	0.00
23/02/2018	2044 On 03-May-18	10.11	Put	Bond Future	123	0	123	0	0.00
23/02/2018	2044 On 02-August-18			Bond Future	9.02	97.4478	9.0182	97.4478	0.00
23/02/2018	2044 On 02-August-18	10.05	Call	Bond Future	10034	10	10034	10	0.00
23/02/2018	2044 On 02-August-18	10.07	Call	Bond Future	10175	10	10175	10	0.00
23/02/2018	2044 On 02-August-18	10.06	Call	Bond Future	10105	10	10105	10	0.00
23/02/2018	2044 On 02-August-18	10.06	Put	Bond Future	810	1	810	1	0.00
23/02/2018	2044 On 02-August-18	10.07	Put	Bond Future	799	1	799	1	0.00
23/02/2018	2044 On 02-August-18	10.05	Put	Bond Future	821	1	821	1	0.00
23/02/2018	2046 On 03-May-18			Bond Future	120.31	120.8037	120.3142	120.8037	10,874.00
23/02/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
23/02/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
23/02/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
23/02/2018	2046 On 03-May-18	127.94	Put	Bond Future	7626	7	7626	7	0.00
23/02/2018	2046 On 03-May-18	127.95	Put	Bond Future	7636	7	7636	7	0.00
23/02/2018	2046 On 03-May-18	127.93	Put	Bond Future	7616	7	7616	7	0.00
23/02/2018	2046 On 02-August-18			Bond Future	122.55	123.0455	122.5475	123.0455	0.00
23/02/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
23/02/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
23/02/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
23/02/2018	2046 On 02-August-18	128.79	Put	Bond Future	6242	6	6242	6	0.00
23/02/2018	2046 On 02-August-18	128.77	Put	Bond Future	6222	6	6222	6	0.00

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23/02/2018	2046 On 02-August-18	128.78	Put	Bond Future	6232	6	6232	6	0.00
23/02/2018	2050 On 03-May-18			Bond Future	130.06	130.0683	130.0561	130.0683	9,738.00
23/02/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
23/02/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
23/02/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
23/02/2018	2050 On 03-May-18	135.63	Put	Bond Future	5574	6	5574	6	0.00
23/02/2018	2050 On 03-May-18	135.61	Put	Bond Future	5554	6	5554	6	0.00
23/02/2018	2050 On 03-May-18	135.62	Put	Bond Future	5564	6	5564	6	0.00
23/02/2018	2050 On 02-August-18			Bond Future	130.74	130.7494	130.7375	130.7494	0.00
23/02/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
23/02/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
23/02/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
23/02/2018	2050 On 02-August-18	137.54	Put	Bond Future	6803	7	6803	7	0.00
23/02/2018	2050 On 02-August-18	137.52	Put	Bond Future	6783	7	6783	7	0.00
23/02/2018	2050 On 02-August-18	137.53	Put	Bond Future	6793	7	6793	7	0.00
23/02/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	AL37 On 03-May-18			Index Future	590.81	591.8210	590.8060	591.8210	0.00
23/02/2018	AL37 On 02-August-18			Index Future	601.74	602.7730	601.7410	602.7730	0.00
23/02/2018	AL7T On 03-May-18			Index Future	694.63	695.1290	694.6330	695.1290	0.00
23/02/2018	AL7T On 02-August-18			Index Future	707.49	707.9920	707.4900	707.9920	0.00
23/02/2018	ALBI On 03-May-18			Index Future	635.86	636.1590	635.8610	636.1590	814.00
23/02/2018	ALBI On 02-August-18			Index Future	647.63	647.9310	647.6300	647.9310	0.00
23/02/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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23/02/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/02/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2018	EL28 On 03-May-18			Bond Future	129.78	130.7190	129.7822	130.7190	0.00
23/02/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
23/02/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
23/02/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
23/02/2018	EL28 On 03-May-18	133.18	Put	Bond Future	3398	2	3398	2	0.00
23/02/2018	EL28 On 03-May-18	133.19	Put	Bond Future	3408	2	3408	2	0.00
23/02/2018	EL28 On 03-May-18	133.20	Put	Bond Future	3418	2	3418	2	0.00
23/02/2018	EL28 On 02-August-18			Bond Future	132.19	133.1449	132.1912	133.1449	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
23/02/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
23/02/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
23/02/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
23/02/2018	EL28 On 02-August-18	134.94	Put	Bond Future	2749	2	2749	2	0.00
23/02/2018	EL28 On 02-August-18	134.95	Put	Bond Future	2759	2	2759	2	0.00
23/02/2018	EL28 On 02-August-18	134.93	Put	Bond Future	2739	2	2739	2	0.00
23/02/2018	ES33 On 03-May-18			Bond Future	10.26	80.0527	10.2564	80.0527	9,466.00
23/02/2018	ES33 On 03-May-18	11.20	Call	Bond Future	5750	6	5750	6	0.00
23/02/2018	ES33 On 03-May-18	11.22	Call	Bond Future	5865	6	5865	6	0.00
23/02/2018	ES33 On 03-May-18	11.21	Call	Bond Future	5807	6	5807	6	0.00
23/02/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
23/02/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
23/02/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
23/02/2018	ES33 On 02-August-18			Bond Future	10.34	81.5339	10.3384	81.5339	0.00
23/02/2018	ES33 On 02-August-18	11.14	Call	Bond Future	4857	5	4857	5	0.00
23/02/2018	ES33 On 02-August-18	11.15	Call	Bond Future	4914	5	4914	5	0.00
23/02/2018	ES33 On 02-August-18	11.16	Call	Bond Future	4972	5	4972	5	0.00
23/02/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
23/02/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
23/02/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
23/02/2018	ES42 On 03-May-18			Bond Future	10.38	83.7757	10.3804	83.7757	7,957.00
23/02/2018	ES42 On 02-August-18			Bond Future	10.46	85.3257	10.4583	85.3257	0.00
23/02/2018	GOVI On 03-May-18			GOVI	632.68	633.0460	632.6790	633.0460	616.00
23/02/2018	GOVI On 03-May-18	590.29	Call	GOVI	423890	43	423890	43	0.00
23/02/2018	GOVI On 03-May-18	590.27	Call	GOVI	424090	43	424090	43	0.00
23/02/2018	GOVI On 03-May-18	590.28	Call	GOVI	423990	43	423990	43	0.00
23/02/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
23/02/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
23/02/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
23/02/2018	GOVI On 02-August-18			GOVI	644.39	644.7600	644.3890	644.7600	0.00
23/02/2018	GOVI On 02-August-18	605.71	Call	GOVI	386790	39	386790	39	0.00
23/02/2018	GOVI On 02-August-18	605.72	Call	GOVI	386690	39	386690	39	0.00
23/02/2018	GOVI On 02-August-18	605.70	Call	GOVI	386890	39	386890	39	0.00
23/02/2018	GOVI On 02-August-18	605.70	Put	GOVI	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
23/02/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
23/02/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
23/02/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/02/2018	IGOV On 03-May-18			Index Future	255.21	255.8510	255.2060	255.8510	1,145.00
23/02/2018	IGOV On 02-August-18			Index Future	259.94	260.5990	259.9440	260.5990	0.00
23/02/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
23/02/2018	IS01 On 21-June-18			Interest Rate Swap	99.90	99.9000	99.9000	99.9000	0.00
23/02/2018	IS01 On 20-September-18			Interest Rate Swap	100.02	100.0200	100.0200	100.0200	0.00
23/02/2018	IS01 On 20-December-18			Interest Rate Swap	100.43	100.4300	100.4300	100.4300	0.00
23/02/2018	IS01 On 22-March-19			Interest Rate Swap	99.39	99.4100	99.3900	99.4100	0.00
23/02/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
23/02/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
23/02/2018	IS02 On 21-September-18			Interest Rate Swap	98.49	98.4900	98.4900	98.4900	0.00
23/02/2018	IS02 On 21-December-18			Interest Rate Swap	98.80	98.8100	98.8000	98.8100	0.00
23/02/2018	IS02 On 15-March-19			Interest Rate Swap	99.15	99.1600	99.1500	99.1600	0.00
23/02/2018	IS02 On 21-June-19			Interest Rate Swap	99.44	99.4600	99.4400	99.4600	0.00
23/02/2018	IS02 On 20-September-19			Interest Rate Swap	99.75	99.7900	99.7500	99.7900	0.00
23/02/2018	IS02 On 20-December-19			Interest Rate Swap	100.61	100.6600	100.6100	100.6600	0.00
23/02/2018	IS02 On 23-March-20			Interest Rate Swap	98.28	98.3400	98.2800	98.3400	0.00
23/02/2018	IS05 On 17-December-20			Interest Rate Swap	95.51	95.5600	95.5100	95.5600	0.00
23/02/2018	IS05 On 16-March-21			Interest Rate Swap	94.65	94.7000	94.6500	94.7000	0.00
23/02/2018	IS05 On 15-June-21			Interest Rate Swap	93.75	93.8000	93.7500	93.8000	0.00
23/02/2018	IS05 On 21-September-21			Interest Rate Swap	93.83	93.8800	93.8300	93.8800	0.00
23/02/2018	IS05 On 21-December-21			Interest Rate Swap	95.94	95.9900	95.9400	95.9900	51.00
23/02/2018	IS05 On 15-March-22			Interest Rate Swap	95.98	96.0400	95.9800	96.0400	0.00
23/02/2018	IS05 On 21-June-22			Interest Rate Swap	97.07	97.1400	97.0700	97.1400	0.00
23/02/2018	IS05 On 20-September-22			Interest Rate Swap	99.18	99.2600	99.1800	99.2600	0.00
23/02/2018	IS05 On 20-December-22			Interest Rate Swap	100.34	100.4200	100.3400	100.4200	0.00
23/02/2018	IS05 On 22-March-23			Interest Rate Swap	95.33	95.4200	95.3300	95.4200	0.00
23/02/2018	IS10 On 17-December-25			Interest Rate Swap	92.76	92.9100	92.7600	92.9100	0.00
23/02/2018	IS10 On 16-March-26			Interest Rate Swap	89.67	89.8300	89.6700	89.8300	0.00
23/02/2018	IS10 On 15-June-26			Interest Rate Swap	88.35	88.5100	88.3500	88.5100	0.00
23/02/2018	IS10 On 21-September-26			Interest Rate Swap	90.48	90.6400	90.4800	90.6400	0.00
23/02/2018	IS10 On 21-December-26			Interest Rate Swap	94.26	94.4200	94.2600	94.4200	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
23/02/2018	IS10 On 15-March-27			Interest Rate Swap	92.77	92.9200	92.7700	92.9200	0.00
23/02/2018	IS10 On 21-June-27			Interest Rate Swap	94.79	94.9500	94.7900	94.9500	0.00
23/02/2018	IS10 On 20-September-27			Interest Rate Swap	98.49	98.6500	98.4900	98.6500	0.00
23/02/2018	IS10 On 20-December-27			Interest Rate Swap	98.78	98.9500	98.7800	98.9500	0.00
23/02/2018	IS10 On 22-March-28			Interest Rate Swap	93.89	94.0800	93.8900	94.0800	0.00
23/02/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/02/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
23/02/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/02/2018	JBAF On 20-March-18			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	2,500.00
23/02/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.96	93.0400	6.9600	93.0400	0.00
23/02/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.82	93.1800	6.8200	93.1800	0.00
23/02/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	0.00
23/02/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
23/02/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.65	93.3500	6.6500	93.3500	35,000.00
23/02/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
23/02/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.72	93.2800	6.7200	93.2800	0.00
23/02/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.79	93.2100	6.7900	93.2100	0.00
23/02/2018	R023 On 03-May-18			Bond Future	7.41	102.9783	7.4109	102.9783	66,772.00
23/02/2018	R023 On 03-May-18	8.27	Call	Bond Future	3425	4	3425	4	0.00
23/02/2018	R023 On 03-May-18	8.28	Call	Bond Future	3462	4	3462	4	0.00
23/02/2018	R023 On 03-May-18	8.29	Call	Bond Future	3499	4	3499	4	0.00
23/02/2018	R023 On 03-May-18	9.19	Call	Bond Future	6857	7	6857	7	0.00
23/02/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
23/02/2018	R023 On 03-May-18	8.28	Put	Bond Future	39	0	39	0	0.00
23/02/2018	R023 On 03-May-18	8.29	Put	Bond Future	37	0	37	0	0.00
23/02/2018	R023 On 03-May-18	8.27	Put	Bond Future	40	0	40	0	0.00
23/02/2018	R035 On 03-May-18			Bond Future	8.82	102.1850	8.8171	102.1850	66,738.00
23/02/2018	R035 On 03-May-18	9.90	Call	Bond Future	8998	9	8998	9	0.00
23/02/2018	R035 On 03-May-18	8.75	Call	Bond Future	2165	2	2165	2	1,000.00
23/02/2018	R035 On 03-May-18	9.25	Call	Bond Future	4649	5	4649	5	0.00
23/02/2018	R035 On 03-May-18	9.91	Call	Bond Future	9069	9	9069	9	0.00
23/02/2018	R035 On 03-May-18	9.89	Call	Bond Future	8928	9	8928	9	0.00
23/02/2018	R035 On 03-May-18	9.89	Put	Bond Future	185	0	185	0	0.00
23/02/2018	R035 On 03-May-18	9.25	Put	Bond Future	978	1	978	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2018	R035 On 03-May-18	9.90	Put	Bond Future	179	0	179	0	0.00
23/02/2018	R035 On 03-May-18	9.91	Put	Bond Future	174	0	174	0	0.00
23/02/2018	R035 On 03-May-18	8.75	Put	Bond Future	2753	3	2753	3	0.00
23/02/2018	R035 On 02-August-18			Bond Future	8.85	104.0760	8.8533	104.0760	3.00
23/02/2018	R035 On 02-August-18	9.42	Call	Bond Future	6691	7	6691	7	0.00
23/02/2018	R035 On 02-August-18	9.44	Call	Bond Future	6802	7	6802	7	0.00
23/02/2018	R035 On 02-August-18	9.43	Call	Bond Future	6746	7	6746	7	0.00
23/02/2018	R035 On 02-August-18	9.44	Put	Bond Future	1928	2	1928	2	0.00
23/02/2018	R035 On 02-August-18	9.43	Put	Bond Future	1952	2	1952	2	0.00
23/02/2018	R035 On 02-August-18	9.42	Put	Bond Future	1977	2	1977	2	0.00
23/02/2018	R186 On 03-May-18			Bond Future	8.04	119.1231	8.0393	119.1231	201,450.00
23/02/2018	R186 On 03-May-18	8.93	Call	Bond Future	5893	6	5893	6	0.00
23/02/2018	R186 On 03-May-18	9.30	Call	Bond Future	8110	8	8110	8	1,120.00
23/02/2018	R186 On 03-May-18	10.14	Call	Bond Future	13062	13	13062	13	0.00
23/02/2018	R186 On 03-May-18	8.92	Call	Bond Future	5833	6	5833	6	0.00
23/02/2018	R186 On 03-May-18	8.50	Call	Bond Future	3422	3	3422	3	0.00
23/02/2018	R186 On 03-May-18	8.69	Call	Bond Future	4484	5	4484	5	0.00
23/02/2018	R186 On 03-May-18	7.85	Call	Bond Future	733	1	733	1	500.00
23/02/2018	R186 On 03-May-18	9.75	Call	Bond Future	10793	11	10793	11	0.00
23/02/2018	R186 On 03-May-18	8.70	Call	Bond Future	4541	5	4541	5	0.00
23/02/2018	R186 On 03-May-18	9.19	Call	Bond Future	7450	8	7450	8	0.00
23/02/2018	R186 On 03-May-18	8.85	Call	Bond Future	5418	5	5418	5	0.00
23/02/2018	R186 On 03-May-18	8.91	Call	Bond Future	5774	6	5774	6	0.00
23/02/2018	R186 On 03-May-18	8.00	Call	Bond Future	1171	1	1171	1	4,745.00
23/02/2018	R186 On 03-May-18	8.40	Call	Bond Future	2897	3	2897	3	4,745.00
23/02/2018	R186 On 03-May-18	8.35	Call	Bond Future	2645	3	2645	3	0.00
23/02/2018	R186 On 03-May-18	9.72	Call	Bond Future	10616	11	10616	11	0.00
23/02/2018	R186 On 03-May-18	8.50	Put	Bond Future	377	0	377	0	3,500.00
23/02/2018	R186 On 03-May-18	8.70	Put	Bond Future	207	0	207	0	0.00
23/02/2018	R186 On 03-May-18	8.69	Put	Bond Future	213	0	213	0	0.00
23/02/2018	R186 On 03-May-18	9.19	Put	Bond Future	39	0	39	0	0.00
23/02/2018	R186 On 03-May-18	8.92	Put	Bond Future	103	0	103	0	0.00
23/02/2018	R186 On 03-May-18	8.85	Put	Bond Future	129	0	129	0	4,745.00
23/02/2018	R186 On 03-May-18	9.75	Put	Bond Future	2	0	2	0	3,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2018	R186 On 03-May-18	8.35	Put	Bond Future	579	1	579	1	500.00
23/02/2018	R186 On 03-May-18	9.72	Put	Bond Future	3	0	3	0	10,640.00
23/02/2018	R186 On 03-May-18	8.40	Put	Bond Future	503	0	503	0	3,500.00
23/02/2018	R186 On 03-May-18	8.91	Put	Bond Future	107	0	107	0	0.00
23/02/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
23/02/2018	R186 On 03-May-18	8.00	Put	Bond Future	1436	1	1436	1	0.00
23/02/2018	R186 On 03-May-18	7.85	Put	Bond Future	2016	2	2016	2	0.00
23/02/2018	R186 On 03-May-18	8.93	Put	Bond Future	100	0	100	0	0.00
23/02/2018	R186 On 03-May-18	9.30	Put	Bond Future	24	0	24	0	0.00
23/02/2018	R186 On 02-August-18			Bond Future	8.06	116.0271	8.0631	116.0271	191.00
23/02/2018	R186 On 02-August-18	8.47	Call	Bond Future	3736	4	3736	4	0.00
23/02/2018	R186 On 02-August-18	8.25	Call	Bond Future	2780	3	2780	3	1,470.00
23/02/2018	R186 On 02-August-18	7.50	Call	Bond Future	616	1	616	1	1,470.00
23/02/2018	R186 On 02-August-18	8.46	Call	Bond Future	3690	4	3690	4	0.00
23/02/2018	R186 On 02-August-18	8.48	Call	Bond Future	3782	4	3782	4	0.00
23/02/2018	R186 On 02-August-18	8.25	Put	Bond Future	1561	2	1561	2	0.00
23/02/2018	R186 On 02-August-18	7.50	Put	Bond Future	4392	4	4392	4	0.00
23/02/2018	R186 On 02-August-18	8.46	Put	Bond Future	1122	1	1122	1	0.00
23/02/2018	R186 On 02-August-18	8.48	Put	Bond Future	1087	1	1087	1	0.00
23/02/2018	R186 On 02-August-18	8.47	Put	Bond Future	1104	1	1104	1	0.00
23/02/2018	R186 On 01-November-18			Bond Future	8.08	118.2101	8.0821	118.2101	0.00
23/02/2018	R186 On 01-November-18	8.46	Call	Bond Future	4064	4	4064	4	5,000.00
23/02/2018	R186 On 01-November-18	8.53	Call	Bond Future	4364	4	4364	4	0.00
23/02/2018	R186 On 01-November-18	9.14	Call	Bond Future	7246	7	7246	7	0.00
23/02/2018	R186 On 01-November-18	8.52	Call	Bond Future	4320	4	4320	4	0.00
23/02/2018	R186 On 01-November-18	7.96	Call	Bond Future	2218	2	2218	2	5,000.00
23/02/2018	R186 On 01-November-18	8.54	Call	Bond Future	4407	4	4407	4	0.00
23/02/2018	R186 On 01-November-18	9.14	Put	Bond Future	725	1	725	1	5,000.00
23/02/2018	R186 On 01-November-18	8.52	Put	Bond Future	1560	2	1560	2	0.00
23/02/2018	R186 On 01-November-18	7.96	Put	Bond Future	3003	3	3003	3	0.00
23/02/2018	R186 On 01-November-18	8.54	Put	Bond Future	1523	2	1523	2	0.00
23/02/2018	R186 On 01-November-18	8.53	Put	Bond Future	1541	2	1541	2	0.00
23/02/2018	R186 On 01-November-18	8.46	Put	Bond Future	1677	2	1677	2	0.00
23/02/2018	R197 On 03-May-18			Bond Future	305.63	305.9698	305.6317	305.9698	2,388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2018	R197 On 03-May-18	304.44	Call	Bond Future	1192	2	1192	2	0.00
23/02/2018	R197 On 03-May-18	304.46	Call	Bond Future	1172	2	1172	2	0.00
23/02/2018	R197 On 03-May-18	304.45	Call	Bond Future	1182	2	1182	2	0.00
23/02/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
23/02/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
23/02/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
23/02/2018	R202 On 03-May-18			Bond Future	239.22	240.1204	239.2189	240.1204	23,064.00
23/02/2018	R202 On 03-May-18	247.47	Call	Bond Future	124	0	124	0	0.00
23/02/2018	R202 On 03-May-18	247.48	Call	Bond Future	124	0	124	0	0.00
23/02/2018	R202 On 03-May-18	247.49	Call	Bond Future	123	0	123	0	0.00
23/02/2018	R202 On 03-May-18	247.49	Put	Bond Future	8394	8	8394	8	0.00
23/02/2018	R202 On 03-May-18	247.47	Put	Bond Future	8375	8	8375	8	0.00
23/02/2018	R202 On 03-May-18	247.48	Put	Bond Future	8385	8	8385	8	0.00
23/02/2018	R204 On 03-May-18			Bond Future	6.22	103.9900	6.2173	103.9900	22,152.00
23/02/2018	R204 On 03-May-18	7.09	Call	Bond Future	528	0	528	0	0.00
23/02/2018	R204 On 03-May-18	7.10	Call	Bond Future	534	0	534	0	0.00
23/02/2018	R204 On 03-May-18	7.08	Call	Bond Future	522	0	522	0	0.00
23/02/2018	R204 On 03-May-18	7.08	Put	Bond Future	0	0	0	0	0.00
23/02/2018	R204 On 03-May-18	7.09	Put	Bond Future	0	0	0	0	0.00
23/02/2018	R204 On 03-May-18	7.10	Put	Bond Future	0	0	0	0	0.00
23/02/2018	R207 On 03-May-18			Bond Future	6.52	103.4669	6.5233	103.4669	25,979.00
23/02/2018	R207 On 03-May-18	7.58	Call	Bond Future	1660	2	1660	2	0.00
23/02/2018	R207 On 03-May-18	7.57	Call	Bond Future	1645	2	1645	2	0.00
23/02/2018	R207 On 03-May-18	7.56	Call	Bond Future	1629	2	1629	2	0.00
23/02/2018	R207 On 03-May-18	7.57	Put	Bond Future	1	0	1	0	0.00
23/02/2018	R207 On 03-May-18	7.56	Put	Bond Future	1	0	1	0	0.00
23/02/2018	R207 On 03-May-18	7.58	Put	Bond Future	1	0	1	0	0.00
23/02/2018	R208 On 03-May-18			Bond Future	6.90	100.4617	6.9038	100.4617	36,397.00
23/02/2018	R208 On 03-May-18	7.77	Call	Bond Future	2215	2	2215	2	0.00
23/02/2018	R208 On 03-May-18	7.78	Call	Bond Future	2240	2	2240	2	0.00
23/02/2018	R208 On 03-May-18	7.79	Call	Bond Future	2264	2	2264	2	0.00
23/02/2018	R208 On 03-May-18	7.78	Put	Bond Future	10	0	10	0	0.00
23/02/2018	R208 On 03-May-18	7.79	Put	Bond Future	10	0	10	0	0.00
23/02/2018	R208 On 03-May-18	7.77	Put	Bond Future	11	0	11	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
23/02/2018	R209 On 03-May-18			Bond Future	8.82	77.7805	8.8213	77.7805	80,834.00
23/02/2018	R209 On 03-May-18	9.85	Call	Bond Future	7183	7	7183	7	0.00
23/02/2018	R209 On 03-May-18	10.22	Call	Bond Future	9420	9	9420	9	0.00
23/02/2018	R209 On 03-May-18	10.00	Call	Bond Future	8098	8	8098	8	0.00
23/02/2018	R209 On 03-May-18	10.73	Call	Bond Future	12396	12	12396	12	0.00
23/02/2018	R209 On 03-May-18	9.75	Call	Bond Future	6571	7	6571	7	435.00
23/02/2018	R209 On 03-May-18	9.77	Call	Bond Future	6693	7	6693	7	0.00
23/02/2018	R209 On 03-May-18	9.30	Call	Bond Future	3888	4	3888	4	1,321.00
23/02/2018	R209 On 03-May-18	9.86	Call	Bond Future	7244	7	7244	7	0.00
23/02/2018	R209 On 03-May-18	9.84	Call	Bond Future	7121	7	7121	7	0.00
23/02/2018	R209 On 03-May-18	9.19	Call	Bond Future	3278	3	3278	3	250.00
23/02/2018	R209 On 03-May-18	9.47	Call	Bond Future	4877	5	4877	5	0.00
23/02/2018	R209 On 03-May-18	8.95	Call	Bond Future	2078	2	2078	2	1,321.00
23/02/2018	R209 On 03-May-18	9.84	Put	Bond Future	106	0	106	0	0.00
23/02/2018	R209 On 03-May-18	9.19	Put	Bond Future	624	1	624	1	0.00
23/02/2018	R209 On 03-May-18	9.86	Put	Bond Future	100	0	100	0	0.00
23/02/2018	R209 On 03-May-18	10.00	Put	Bond Future	67	0	67	0	11,067.00
23/02/2018	R209 On 03-May-18	9.47	Put	Bond Future	296	0	296	0	250.00
23/02/2018	R209 On 03-May-18	9.77	Put	Bond Future	129	0	129	0	250.00
23/02/2018	R209 On 03-May-18	9.30	Put	Bond Future	468	0	468	0	0.00
23/02/2018	R209 On 03-May-18	8.95	Put	Bond Future	1136	1	1136	1	0.00
23/02/2018	R209 On 03-May-18	9.85	Put	Bond Future	103	0	103	0	0.00
23/02/2018	R209 On 03-May-18	10.22	Put	Bond Future	29	0	29	0	435.00
23/02/2018	R209 On 03-May-18	9.75	Put	Bond Future	136	0	136	0	0.00
23/02/2018	R209 On 03-May-18	10.73	Put	Bond Future	3	0	3	0	435.00
23/02/2018	R209 On 02-August-18			Bond Future	8.86	79.2197	8.8550	79.2197	816.00
23/02/2018	R209 On 02-August-18	10.84	Call	Bond Future	12811	13	12811	13	0.00
23/02/2018	R209 On 02-August-18	10.21	Call	Bond Future	9370	9	9370	9	0.00
23/02/2018	R209 On 02-August-18	9.66	Call	Bond Future	6370	6	6370	6	435.00
23/02/2018	R209 On 02-August-18	10.38	Call	Bond Future	10300	10	10300	10	0.00
23/02/2018	R209 On 02-August-18	10.39	Call	Bond Future	10354	10	10354	10	0.00
23/02/2018	R209 On 02-August-18	10.40	Call	Bond Future	10409	10	10409	10	0.00
23/02/2018	R209 On 02-August-18	10.40	Put	Bond Future	213	0	213	0	0.00
23/02/2018	R209 On 02-August-18	9.66	Put	Bond Future	791	1	791	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
23/02/2018	R209 On 02-August-18	10.38	Put	Bond Future	223	0	223	0	0.00
23/02/2018	R209 On 02-August-18	10.39	Put	Bond Future	218	0	218	0	0.00
23/02/2018	R209 On 02-August-18	10.21	Put	Bond Future	316	0	316	0	435.00
23/02/2018	R209 On 02-August-18	10.84	Put	Bond Future	79	0	79	0	435.00
23/02/2018	R209 On 01-November-18			Bond Future	8.89	77.5614	8.8874	77.5614	0.00
23/02/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	76597	77	76597	77	0.00
23/02/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	76597	77	76597	77	0.00
23/02/2018	R209 On 01-November-18	9.97	Call	Bond Future	8298	8	8298	8	0.00
23/02/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	76597	77	76597	77	0.00
23/02/2018	R209 On 01-November-18	9.34	Call	Bond Future	5158	5	5158	5	0.00
23/02/2018	R209 On 01-November-18	10.57	Call	Bond Future	11352	11	11352	11	0.00
23/02/2018	R209 On 01-November-18	9.94	Call	Bond Future	8143	8	8143	8	0.00
23/02/2018	R209 On 01-November-18	9.94	Put	Bond Future	1023	1	1023	1	0.00
23/02/2018	R209 On 01-November-18	10.57	Put	Bond Future	428	0	428	0	0.00
23/02/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
23/02/2018	R209 On 01-November-18	9.97	Put	Bond Future	990	1	990	1	0.00
23/02/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
23/02/2018	R209 On 01-November-18	9.34	Put	Bond Future	1972	2	1972	2	0.00
23/02/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
23/02/2018	R210 On 03-May-18			Bond Future	188.22	189.5786	188.2209	189.5786	2,159.00
23/02/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
23/02/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
23/02/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
23/02/2018	R210 On 03-May-18	191.45	Put	Bond Future	3229	2	3229	2	0.00
23/02/2018	R210 On 03-May-18	191.44	Put	Bond Future	3219	2	3219	2	0.00
23/02/2018	R210 On 03-May-18	191.46	Put	Bond Future	3239	2	3239	2	0.00
23/02/2018	R212 On 03-May-18			Bond Future	155.44	155.4571	155.4395	155.4571	4,755.00
23/02/2018	R212 On 03-May-18	154.28	Call	Bond Future	1159	1	1159	1	0.00
23/02/2018	R212 On 03-May-18	154.30	Call	Bond Future	1139	1	1139	1	0.00
23/02/2018	R212 On 03-May-18	154.29	Call	Bond Future	1149	1	1149	1	0.00
23/02/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
23/02/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
23/02/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
23/02/2018	R213 On 03-May-18			Bond Future	8.58	89.2694	8.5790	89.2694	45,747.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2018	R213 On 03-May-18	9.56	Call	Bond Future	6655	7	6655	7	0.00
23/02/2018	R213 On 03-May-18	9.57	Call	Bond Future	6715	7	6715	7	0.00
23/02/2018	R213 On 03-May-18	9.58	Call	Bond Future	6776	7	6776	7	0.00
23/02/2018	R213 On 03-May-18	9.58	Put	Bond Future	94	0	94	0	0.00
23/02/2018	R213 On 03-May-18	9.56	Put	Bond Future	100	0	100	0	0.00
23/02/2018	R213 On 03-May-18	9.57	Put	Bond Future	97	0	97	0	0.00
23/02/2018	R213 On 02-August-18			Bond Future	8.61	90.9214	8.6107	90.9214	1.00
23/02/2018	R213 On 02-August-18	9.07	Call	Bond Future	4321	4	4321	4	0.00
23/02/2018	R213 On 02-August-18	9.06	Call	Bond Future	4273	4	4273	4	0.00
23/02/2018	R213 On 02-August-18	9.05	Call	Bond Future	4225	4	4225	4	0.00
23/02/2018	R213 On 02-August-18	9.06	Put	Bond Future	1224	1	1224	1	0.00
23/02/2018	R213 On 02-August-18	9.05	Put	Bond Future	1242	1	1242	1	0.00
23/02/2018	R213 On 02-August-18	9.07	Put	Bond Future	1206	1	1206	1	0.00
23/02/2018	R214 On 03-May-18			Bond Future	8.94	77.6565	8.9350	77.6565	47,218.00
23/02/2018	R214 On 03-May-18	9.98	Call	Bond Future	7665	8	7665	8	0.00
23/02/2018	R214 On 03-May-18	9.99	Call	Bond Future	7728	8	7728	8	0.00
23/02/2018	R214 On 03-May-18	9.97	Call	Bond Future	7601	8	7601	8	0.00
23/02/2018	R214 On 03-May-18	9.97	Put	Bond Future	119	0	119	0	0.00
23/02/2018	R214 On 03-May-18	9.98	Put	Bond Future	116	0	116	0	0.00
23/02/2018	R214 On 03-May-18	9.99	Put	Bond Future	113	0	113	0	0.00
23/02/2018	R248 On 03-May-18			Bond Future	8.96	99.4401	8.9551	99.4401	91,404.00
23/02/2018	R248 On 03-May-18	10.07	Call	Bond Future	10431	10	10431	10	0.00
23/02/2018	R248 On 03-May-18	10.06	Call	Bond Future	10351	10	10351	10	0.00
23/02/2018	R248 On 03-May-18	10.05	Call	Bond Future	10271	10	10271	10	0.00
23/02/2018	R248 On 03-May-18	10.06	Put	Bond Future	147	0	147	0	0.00
23/02/2018	R248 On 03-May-18	10.05	Put	Bond Future	150	0	150	0	0.00
23/02/2018	R248 On 03-May-18	10.07	Put	Bond Future	143	0	143	0	0.00