



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
28/12/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	2025 On 01-February-18			Bond Future	129.86	129.4355	129.8553	129.4355	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
28/12/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2025 On 01-February-18	133.90	Put	Bond Future	4045	4	4045	4	0.00
28/12/2017	2025 On 01-February-18	133.88	Put	Bond Future	4025	4	4025	4	0.00
28/12/2017	2025 On 01-February-18	133.89	Put	Bond Future	4035	4	4035	4	0.00
28/12/2017	2025 On 03-May-18			Bond Future	132.29	131.8625	132.2900	131.8625	0.00
28/12/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2025 On 03-May-18	133.21	Put	Bond Future	920	1	920	1	0.00
28/12/2017	2025 On 03-May-18	133.20	Put	Bond Future	910	1	910	1	0.00
28/12/2017	2025 On 03-May-18	133.22	Put	Bond Future	930	1	930	1	0.00
28/12/2017	2025 On 02-August-18			Bond Future	134.75	134.3211	134.7538	134.3211	0.00
28/12/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2025 On 02-August-18	136.66	Put	Bond Future	1906	2	1906	2	0.00
28/12/2017	2025 On 02-August-18	136.67	Put	Bond Future	1916	2	1916	2	0.00
28/12/2017	2025 On 02-August-18	136.65	Put	Bond Future	1896	2	1896	2	0.00
28/12/2017	2029 On 01-February-18			Bond Future	100.85	100.1539	100.8506	100.1539	1,370.00
28/12/2017	2029 On 03-May-18			Bond Future	101.72	101.0137	101.7234	101.0137	0.00
28/12/2017	2029 On 02-August-18			Bond Future	103.65	102.9312	103.6521	102.9312	0.00
28/12/2017	2030 On 01-February-18			Bond Future	9.14	91.8887	9.1406	91.8887	71,315.00
28/12/2017	2030 On 01-February-18	9.38	Call	Bond Future	1605	2	1605	2	0.00
28/12/2017	2030 On 01-February-18	9.39	Call	Bond Future	1671	2	1671	2	0.00
28/12/2017	2030 On 01-February-18	9.37	Call	Bond Future	1539	2	1539	2	0.00
28/12/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
28/12/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
28/12/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
28/12/2017	2030 On 03-May-18			Bond Future	9.20	93.6064	9.1960	93.6064	0.00
28/12/2017	2030 On 03-May-18	9.49	Call	Bond Future	1935	2	1935	2	0.00
28/12/2017	2030 On 03-May-18	9.51	Call	Bond Future	2064	2	2064	2	0.00
28/12/2017	2030 On 03-May-18	9.50	Call	Bond Future	1999	2	1999	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
28/12/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
28/12/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
28/12/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
28/12/2017	2030 On 02-August-18			Bond Future	9.25	91.3619	9.2531	91.3619	0.00
28/12/2017	2030 On 02-August-18	9.46	Call	Bond Future	1344	1	1344	1	0.00
28/12/2017	2030 On 02-August-18	9.47	Call	Bond Future	1409	1	1409	1	0.00
28/12/2017	2030 On 02-August-18	9.45	Call	Bond Future	1280	1	1280	1	0.00
28/12/2017	2030 On 02-August-18	9.47	Put	Bond Future	0	0	0	0	0.00
28/12/2017	2030 On 02-August-18	9.45	Put	Bond Future	0	0	0	0	0.00
28/12/2017	2030 On 02-August-18	9.46	Put	Bond Future	0	0	0	0	0.00
28/12/2017	2032 On 01-February-18			Bond Future	9.31	94.6066	9.3118	94.6066	45,317.00
28/12/2017	2032 On 01-February-18	9.57	Call	Bond Future	2666	3	2666	3	0.00
28/12/2017	2032 On 01-February-18	9.30	Call	Bond Future	1504	2	1504	2	7,800.00
28/12/2017	2032 On 01-February-18	9.56	Call	Bond Future	2617	3	2617	3	0.00
28/12/2017	2032 On 01-February-18	9.20	Call	Bond Future	1165	1	1165	1	7,500.00
28/12/2017	2032 On 01-February-18	9.55	Call	Bond Future	2568	3	2568	3	0.00
28/12/2017	2032 On 01-February-18	9.45	Call	Bond Future	2108	2	2108	2	750.00
28/12/2017	2032 On 01-February-18	9.40	Call	Bond Future	1894	2	1894	2	6,800.00
28/12/2017	2032 On 01-February-18	9.20	Put	Bond Future	1988	2	1988	2	0.00
28/12/2017	2032 On 01-February-18	9.56	Put	Bond Future	826	1	826	1	0.00
28/12/2017	2032 On 01-February-18	9.55	Put	Bond Future	849	1	849	1	0.00
28/12/2017	2032 On 01-February-18	9.45	Put	Bond Future	1104	1	1104	1	0.00
28/12/2017	2032 On 01-February-18	9.40	Put	Bond Future	1252	1	1252	1	0.00
28/12/2017	2032 On 01-February-18	9.57	Put	Bond Future	804	1	804	1	0.00
28/12/2017	2032 On 01-February-18	9.30	Put	Bond Future	1590	2	1590	2	0.00
28/12/2017	2032 On 03-May-18			Bond Future	9.37	92.2179	9.3667	92.2179	0.00
28/12/2017	2032 On 03-May-18	9.70	Call	Bond Future	4437	4	4437	4	0.00
28/12/2017	2032 On 03-May-18	9.71	Call	Bond Future	4481	4	4481	4	0.00
28/12/2017	2032 On 03-May-18	9.72	Call	Bond Future	4525	5	4525	5	0.00
28/12/2017	2032 On 03-May-18	9.72	Put	Bond Future	2027	2	2027	2	0.00
28/12/2017	2032 On 03-May-18	9.70	Put	Bond Future	2078	2	2078	2	0.00
28/12/2017	2032 On 03-May-18	9.71	Put	Bond Future	2052	2	2052	2	0.00
28/12/2017	2032 On 02-August-18			Bond Future	9.42	93.9529	9.4213	93.9529	0.00
28/12/2017	2032 On 02-August-18	9.68	Call	Bond Future	4936	5	4936	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2017	2032 On 02-August-18	9.67	Call	Bond Future	4895	5	4895	5	0.00
28/12/2017	2032 On 02-August-18	9.66	Call	Bond Future	4854	5	4854	5	0.00
28/12/2017	2032 On 02-August-18	9.67	Put	Bond Future	3150	3	3150	3	0.00
28/12/2017	2032 On 02-August-18	9.66	Put	Bond Future	3179	3	3179	3	0.00
28/12/2017	2032 On 02-August-18	9.68	Put	Bond Future	3122	3	3122	3	0.00
28/12/2017	2033 On 01-February-18			Bond Future	105.44	104.7627	105.4361	104.7627	5,283.00
28/12/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2033 On 01-February-18	109.65	Put	Bond Future	4214	5	4214	5	0.00
28/12/2017	2033 On 01-February-18	109.66	Put	Bond Future	4224	5	4224	5	0.00
28/12/2017	2033 On 01-February-18	109.64	Put	Bond Future	4204	5	4204	5	0.00
28/12/2017	2033 On 03-May-18			Bond Future	106.32	105.6390	106.3249	105.6390	0.00
28/12/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2033 On 03-May-18	107.69	Put	Bond Future	1365	2	1365	2	0.00
28/12/2017	2033 On 03-May-18	107.70	Put	Bond Future	1375	2	1375	2	0.00
28/12/2017	2033 On 03-May-18	107.71	Put	Bond Future	1385	2	1385	2	0.00
28/12/2017	2033 On 02-August-18			Bond Future	108.34	107.6443	108.3410	107.6443	0.00
28/12/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2033 On 02-August-18	109.93	Put	Bond Future	1589	2	1589	2	0.00
28/12/2017	2033 On 02-August-18	109.94	Put	Bond Future	1599	2	1599	2	0.00
28/12/2017	2033 On 02-August-18	109.92	Put	Bond Future	1579	2	1579	2	0.00
28/12/2017	2037 On 01-February-18			Bond Future	9.61	90.5095	9.6121	90.5095	44,167.00
28/12/2017	2037 On 01-February-18	9.88	Call	Bond Future	3015	3	3015	3	2,000.00
28/12/2017	2037 On 01-February-18	9.82	Call	Bond Future	2704	3	2704	3	0.00
28/12/2017	2037 On 01-February-18	9.83	Call	Bond Future	2755	3	2755	3	0.00
28/12/2017	2037 On 01-February-18	10.72	Call	Bond Future	8290	8	8290	8	0.00
28/12/2017	2037 On 01-February-18	9.81	Call	Bond Future	2654	3	2654	3	0.00
28/12/2017	2037 On 01-February-18	10.32	Call	Bond Future	5650	6	5650	6	0.00
28/12/2017	2037 On 01-February-18	10.32	Put	Bond Future	248	0	248	0	2,000.00

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28/12/2017	2037 On 01-February-18	10.72	Put	Bond Future	57	0	57	0	2,000.00
28/12/2017	2037 On 01-February-18	9.83	Put	Bond Future	1036	1	1036	1	0.00
28/12/2017	2037 On 01-February-18	9.81	Put	Bond Future	1091	1	1091	1	0.00
28/12/2017	2037 On 01-February-18	9.88	Put	Bond Future	910	1	910	1	0.00
28/12/2017	2037 On 01-February-18	9.82	Put	Bond Future	1063	1	1063	1	0.00
28/12/2017	2037 On 03-May-18			Bond Future	9.67	92.2014	9.6713	92.2014	0.00
28/12/2017	2037 On 03-May-18	9.97	Call	Bond Future	4868	5	4868	5	0.00
28/12/2017	2037 On 03-May-18	9.99	Call	Bond Future	4961	5	4961	5	0.00
28/12/2017	2037 On 03-May-18	9.98	Call	Bond Future	4914	5	4914	5	0.00
28/12/2017	2037 On 03-May-18	9.98	Put	Bond Future	2523	3	2523	3	0.00
28/12/2017	2037 On 03-May-18	9.97	Put	Bond Future	2552	3	2552	3	0.00
28/12/2017	2037 On 03-May-18	9.99	Put	Bond Future	2494	3	2494	3	0.00
28/12/2017	2037 On 02-August-18			Bond Future	9.73	89.6801	9.7321	89.6801	0.00
28/12/2017	2037 On 02-August-18	9.95	Call	Bond Future	5388	5	5388	5	0.00
28/12/2017	2037 On 02-August-18	9.96	Call	Bond Future	5431	5	5431	5	0.00
28/12/2017	2037 On 02-August-18	9.97	Call	Bond Future	5475	5	5475	5	0.00
28/12/2017	2037 On 02-August-18	9.97	Put	Bond Future	3646	4	3646	4	0.00
28/12/2017	2037 On 02-August-18	9.95	Put	Bond Future	3711	4	3711	4	0.00
28/12/2017	2037 On 02-August-18	9.96	Put	Bond Future	3678	4	3678	4	0.00
28/12/2017	2038 On 01-February-18			Bond Future	127.50	126.4904	127.4984	126.4904	19,692.00
28/12/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2038 On 01-February-18	136.93	Put	Bond Future	9432	10	9432	10	0.00
28/12/2017	2038 On 01-February-18	136.95	Put	Bond Future	9452	10	9452	10	0.00
28/12/2017	2038 On 01-February-18	136.94	Put	Bond Future	9442	10	9442	10	0.00
28/12/2017	2038 On 03-May-18			Bond Future	129.89	128.8620	129.8890	128.8620	0.00
28/12/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2038 On 03-May-18	132.27	Put	Bond Future	2381	3	2381	3	0.00
28/12/2017	2038 On 03-May-18	132.29	Put	Bond Future	2401	3	2401	3	0.00
28/12/2017	2038 On 03-May-18	132.28	Put	Bond Future	2391	3	2391	3	0.00
28/12/2017	2038 On 02-August-18			Bond Future	132.30	131.2581	132.3017	131.2581	0.00

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28/12/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2038 On 02-August-18	134.53	Put	Bond Future	2228	3	2228	3	0.00
28/12/2017	2038 On 02-August-18	134.54	Put	Bond Future	2238	3	2238	3	0.00
28/12/2017	2038 On 02-August-18	134.55	Put	Bond Future	2248	3	2248	3	0.00
28/12/2017	2040 On 01-February-18			Bond Future	9.70	93.8031	9.7023	93.8031	28,016.00
28/12/2017	2040 On 01-February-18	9.87	Call	Bond Future	2681	3	2681	3	0.00
28/12/2017	2040 On 01-February-18	9.89	Call	Bond Future	2785	3	2785	3	0.00
28/12/2017	2040 On 01-February-18	9.88	Call	Bond Future	2733	3	2733	3	0.00
28/12/2017	2040 On 01-February-18	9.88	Put	Bond Future	1232	1	1232	1	0.00
28/12/2017	2040 On 01-February-18	9.89	Put	Bond Future	1201	1	1201	1	0.00
28/12/2017	2040 On 01-February-18	9.87	Put	Bond Future	1263	1	1263	1	0.00
28/12/2017	2040 On 03-May-18			Bond Future	9.76	95.5566	9.7621	95.5566	0.00
28/12/2017	2040 On 03-May-18	10.07	Call	Bond Future	5258	5	5258	5	0.00
28/12/2017	2040 On 03-May-18	10.08	Call	Bond Future	5308	5	5308	5	0.00
28/12/2017	2040 On 03-May-18	10.00	Call	Bond Future	4916	5	4916	5	1,500.00
28/12/2017	2040 On 03-May-18	9.00	Call	Bond Future	1326	1	1326	1	1,500.00
28/12/2017	2040 On 03-May-18	10.06	Call	Bond Future	5209	5	5209	5	0.00
28/12/2017	2040 On 03-May-18	10.06	Put	Bond Future	2743	3	2743	3	0.00
28/12/2017	2040 On 03-May-18	9.00	Put	Bond Future	8152	8	8152	8	0.00
28/12/2017	2040 On 03-May-18	10.00	Put	Bond Future	2938	3	2938	3	0.00
28/12/2017	2040 On 03-May-18	10.07	Put	Bond Future	2711	3	2711	3	0.00
28/12/2017	2040 On 03-May-18	10.08	Put	Bond Future	2680	3	2680	3	0.00
28/12/2017	2040 On 02-August-18			Bond Future	9.82	92.8481	9.8235	92.8481	0.00
28/12/2017	2040 On 02-August-18	10.05	Call	Bond Future	5894	6	5894	6	0.00
28/12/2017	2040 On 02-August-18	10.04	Call	Bond Future	5848	6	5848	6	0.00
28/12/2017	2040 On 02-August-18	10.03	Call	Bond Future	5802	6	5802	6	0.00
28/12/2017	2040 On 02-August-18	10.04	Put	Bond Future	4067	4	4067	4	0.00
28/12/2017	2040 On 02-August-18	10.03	Put	Bond Future	4102	4	4102	4	0.00
28/12/2017	2040 On 02-August-18	10.05	Put	Bond Future	4032	4	4032	4	0.00
28/12/2017	2044 On 01-February-18			Bond Future	9.74	90.8153	9.7418	90.8153	21,984.00
28/12/2017	2044 On 01-February-18	9.89	Call	Bond Future	2623	3	2623	3	0.00
28/12/2017	2044 On 01-February-18	9.90	Call	Bond Future	2675	3	2675	3	0.00

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28/12/2017	2044 On 01-February-18	9.91	Call	Bond Future	2727	3	2727	3	0.00
28/12/2017	2044 On 01-February-18	9.91	Put	Bond Future	1290	1	1290	1	0.00
28/12/2017	2044 On 01-February-18	9.89	Put	Bond Future	1355	1	1355	1	0.00
28/12/2017	2044 On 01-February-18	9.90	Put	Bond Future	1323	1	1323	1	0.00
28/12/2017	2044 On 03-May-18			Bond Future	9.80	92.5130	9.8000	92.5130	0.00
28/12/2017	2044 On 03-May-18	10.11	Call	Bond Future	5355	5	5355	5	0.00
28/12/2017	2044 On 03-May-18	10.10	Call	Bond Future	5305	5	5305	5	0.00
28/12/2017	2044 On 03-May-18	10.09	Call	Bond Future	5256	5	5256	5	0.00
28/12/2017	2044 On 03-May-18	10.10	Put	Bond Future	2798	3	2798	3	0.00
28/12/2017	2044 On 03-May-18	10.09	Put	Bond Future	2830	3	2830	3	0.00
28/12/2017	2044 On 03-May-18	10.11	Put	Bond Future	2766	3	2766	3	0.00
28/12/2017	2044 On 02-August-18			Bond Future	9.86	89.8723	9.8597	89.8723	0.00
28/12/2017	2044 On 02-August-18	10.05	Call	Bond Future	5835	6	5835	6	0.00
28/12/2017	2044 On 02-August-18	10.07	Call	Bond Future	5928	6	5928	6	0.00
28/12/2017	2044 On 02-August-18	10.06	Call	Bond Future	5881	6	5881	6	0.00
28/12/2017	2044 On 02-August-18	10.06	Put	Bond Future	4213	4	4213	4	0.00
28/12/2017	2044 On 02-August-18	10.07	Put	Bond Future	4178	4	4178	4	0.00
28/12/2017	2044 On 02-August-18	10.05	Put	Bond Future	4249	4	4249	4	0.00
28/12/2017	2046 On 01-February-18			Bond Future	124.71	122.2644	124.7135	122.2644	21,177.00
28/12/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2046 On 01-February-18	132.90	Put	Bond Future	8186	11	8186	11	0.00
28/12/2017	2046 On 01-February-18	132.91	Put	Bond Future	8196	11	8196	11	0.00
28/12/2017	2046 On 01-February-18	132.92	Put	Bond Future	8206	11	8206	11	0.00
28/12/2017	2046 On 03-May-18			Bond Future	125.45	122.9573	125.4520	122.9573	0.00
28/12/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2046 On 03-May-18	127.94	Put	Bond Future	2488	5	2488	5	0.00
28/12/2017	2046 On 03-May-18	127.95	Put	Bond Future	2498	5	2498	5	0.00
28/12/2017	2046 On 03-May-18	127.93	Put	Bond Future	2478	5	2478	5	0.00
28/12/2017	2046 On 02-August-18			Bond Future	127.83	125.2914	127.8306	125.2914	0.00
28/12/2017	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
28/12/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2046 On 02-August-18	128.79	Put	Bond Future	959	3	959	3	0.00
28/12/2017	2046 On 02-August-18	128.77	Put	Bond Future	939	3	939	3	0.00
28/12/2017	2046 On 02-August-18	128.78	Put	Bond Future	949	3	949	3	0.00
28/12/2017	2050 On 01-February-18			Bond Future	130.72	127.2991	130.7169	127.2991	24,012.00
28/12/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2050 On 01-February-18	140.24	Put	Bond Future	9523	13	9523	13	0.00
28/12/2017	2050 On 01-February-18	140.23	Put	Bond Future	9513	13	9513	13	0.00
28/12/2017	2050 On 01-February-18	140.25	Put	Bond Future	9533	13	9533	13	0.00
28/12/2017	2050 On 03-May-18			Bond Future	133.17	129.6860	133.1676	129.6860	0.00
28/12/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2050 On 03-May-18	135.63	Put	Bond Future	2462	6	2462	6	0.00
28/12/2017	2050 On 03-May-18	135.61	Put	Bond Future	2442	6	2442	6	0.00
28/12/2017	2050 On 03-May-18	135.62	Put	Bond Future	2452	6	2452	6	0.00
28/12/2017	2050 On 02-August-18			Bond Future	133.96	130.4147	133.9594	130.4147	0.00
28/12/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
28/12/2017	2050 On 02-August-18	137.54	Put	Bond Future	3581	7	3581	7	0.00
28/12/2017	2050 On 02-August-18	137.52	Put	Bond Future	3561	7	3561	7	0.00
28/12/2017	2050 On 02-August-18	137.53	Put	Bond Future	3571	7	3571	7	0.00
28/12/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	AL37 On 01-February-18			Index Future	570.34	570.2240	570.3360	570.2240	0.00
28/12/2017	AL37 On 03-May-18			Index Future	580.99	580.8830	580.9940	580.8830	0.00
28/12/2017	AL37 On 02-August-18			Index Future	591.92	591.8140	591.9220	591.8140	0.00
28/12/2017	AL7T On 01-February-18			Index Future	658.28	658.0660	658.2820	658.0660	0.00
28/12/2017	AL7T On 03-May-18			Index Future	670.58	670.3670	670.5840	670.3670	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2017	AL7T On 02-August-18			Index Future	683.20	682.9810	683.1960	682.9810	0.00
28/12/2017	ALBI On 01-February-18			Index Future	593.61	593.4960	593.6130	593.4960	777.00
28/12/2017	ALBI On 03-May-18			Index Future	604.71	604.5900	604.7060	604.5900	0.00
28/12/2017	ALBI On 02-August-18			Index Future	616.08	615.9670	616.0800	615.9670	0.00
28/12/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/12/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	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
28/12/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2017	EL28 On 01-February-18			Bond Future	128.81	128.1295	128.8139	128.1295	0.00
28/12/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
28/12/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
28/12/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
28/12/2017	EL28 On 01-February-18	132.30	Put	Bond Future	3486	4	3486	4	0.00
28/12/2017	EL28 On 01-February-18	132.31	Put	Bond Future	3496	4	3496	4	0.00
28/12/2017	EL28 On 01-February-18	132.29	Put	Bond Future	3476	4	3476	4	0.00
28/12/2017	EL28 On 03-May-18			Bond Future	129.47	128.7723	129.4696	128.7723	0.00
28/12/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
28/12/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
28/12/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
28/12/2017	EL28 On 03-May-18	133.18	Put	Bond Future	3710	4	3710	4	0.00
28/12/2017	EL28 On 03-May-18	133.19	Put	Bond Future	3720	4	3720	4	0.00
28/12/2017	EL28 On 03-May-18	133.20	Put	Bond Future	3730	4	3730	4	0.00
28/12/2017	EL28 On 02-August-18			Bond Future	131.92	131.2167	131.9243	131.2167	0.00
28/12/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
28/12/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
28/12/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
28/12/2017	EL28 On 02-August-18	134.94	Put	Bond Future	3016	4	3016	4	0.00
28/12/2017	EL28 On 02-August-18	134.95	Put	Bond Future	3026	4	3026	4	0.00
28/12/2017	EL28 On 02-August-18	134.93	Put	Bond Future	3006	4	3006	4	0.00
28/12/2017	ES33 On 01-February-18			Bond Future	10.71	78.8852	10.7082	78.8852	9,466.00
28/12/2017	ES33 On 01-February-18	10.99	Call	Bond Future	1699	2	1699	2	0.00
28/12/2017	ES33 On 01-February-18	11.00	Call	Bond Future	1758	2	1758	2	0.00
28/12/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1817	2	1817	2	0.00
28/12/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
28/12/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
28/12/2017	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
28/12/2017	ES33 On 03-May-18			Bond Future	10.80	76.5682	10.8045	76.5682	0.00
28/12/2017	ES33 On 03-May-18	11.20	Call	Bond Future	2332	2	2332	2	0.00
28/12/2017	ES33 On 03-May-18	11.22	Call	Bond Future	2447	2	2447	2	0.00
28/12/2017	ES33 On 03-May-18	11.21	Call	Bond Future	2389	2	2389	2	0.00
28/12/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
28/12/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
28/12/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
28/12/2017	ES33 On 02-August-18			Bond Future	10.90	78.0088	10.9014	78.0088	0.00
28/12/2017	ES33 On 02-August-18	11.14	Call	Bond Future	1398	1	1398	1	0.00
28/12/2017	ES33 On 02-August-18	11.15	Call	Bond Future	1456	1	1456	1	0.00
28/12/2017	ES33 On 02-August-18	11.16	Call	Bond Future	1514	2	1514	2	0.00
28/12/2017	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
28/12/2017	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
28/12/2017	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
28/12/2017	ES42 On 01-February-18			Bond Future	10.99	81.4538	10.9872	81.4538	7,957.00
28/12/2017	ES42 On 03-May-18			Bond Future	11.09	78.7150	11.0864	78.7150	0.00
28/12/2017	ES42 On 02-August-18			Bond Future	11.18	80.1959	11.1844	80.1959	0.00
28/12/2017	GOVI On 01-February-18			GOVI	592.26	592.1310	592.2640	592.1310	784.00
28/12/2017	GOVI On 01-February-18	581.03	Call	GOVI	112340	11	112340	11	0.00
28/12/2017	GOVI On 01-February-18	581.04	Call	GOVI	112240	11	112240	11	0.00
28/12/2017	GOVI On 01-February-18	581.02	Call	GOVI	112440	11	112440	11	0.00
28/12/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
28/12/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
28/12/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
28/12/2017	GOVI On 03-May-18			GOVI	603.33	603.2000	603.3320	603.2000	0.00
28/12/2017	GOVI On 03-May-18	590.29	Call	GOVI	130420	13	130420	13	0.00
28/12/2017	GOVI On 03-May-18	590.27	Call	GOVI	130620	13	130620	13	0.00
28/12/2017	GOVI On 03-May-18	590.28	Call	GOVI	130520	13	130520	13	0.00
28/12/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
28/12/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
28/12/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
28/12/2017	GOVI On 02-August-18			GOVI	614.68	614.5500	614.6790	614.5500	0.00
28/12/2017	GOVI On 02-August-18	605.71	Call	GOVI	89690	9	89690	9	0.00
28/12/2017	GOVI On 02-August-18	605.72	Call	GOVI	89590	9	89590	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2017	GOVI On 02-August-18	605.70	Call	GOVI	89790	9	89790	9	0.00
28/12/2017	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
28/12/2017	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
28/12/2017	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
28/12/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/12/2017	IGOV On 01-February-18			Index Future	252.60	250.2340	252.6020	250.2340	879.00
28/12/2017	IGOV On 03-May-18			Index Future	257.34	254.9260	257.3380	254.9260	269.00
28/12/2017	IGOV On 02-August-18			Index Future	262.22	259.7650	262.2170	259.7650	0.00
28/12/2017	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
28/12/2017	IS01 On 21-June-18			Interest Rate Swap	99.88	99.8800	99.8800	99.8800	0.00
28/12/2017	IS01 On 20-September-18			Interest Rate Swap	100.00	100.0100	100.0000	100.0100	0.00
28/12/2017	IS01 On 20-December-18			Interest Rate Swap	100.43	100.4600	100.4300	100.4600	0.00
28/12/2017	IS01 On 22-March-19			Interest Rate Swap	99.44	99.4800	99.4400	99.4800	0.00
28/12/2017	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
28/12/2017	IS02 On 15-June-18			Interest Rate Swap	98.56	98.5700	98.5600	98.5700	0.00
28/12/2017	IS02 On 21-September-18			Interest Rate Swap	98.47	98.4900	98.4700	98.4900	0.00
28/12/2017	IS02 On 21-December-18			Interest Rate Swap	98.82	98.8400	98.8200	98.8400	0.00
28/12/2017	IS02 On 15-March-19			Interest Rate Swap	99.19	99.2300	99.1900	99.2300	0.00
28/12/2017	IS02 On 21-June-19			Interest Rate Swap	99.56	99.6000	99.5600	99.6000	0.00
28/12/2017	IS02 On 20-September-19			Interest Rate Swap	99.94	99.9900	99.9400	99.9900	0.00
28/12/2017	IS02 On 20-December-19			Interest Rate Swap	100.91	100.9700	100.9100	100.9700	0.00
28/12/2017	IS02 On 23-March-20			Interest Rate Swap	98.67	98.7300	98.6700	98.7300	0.00
28/12/2017	IS05 On 17-December-20			Interest Rate Swap	96.06	96.0800	96.0600	96.0800	0.00
28/12/2017	IS05 On 16-March-21			Interest Rate Swap	95.27	95.2900	95.2700	95.2900	0.00
28/12/2017	IS05 On 15-June-21			Interest Rate Swap	94.45	94.4800	94.4500	94.4800	0.00
28/12/2017	IS05 On 21-September-21			Interest Rate Swap	94.61	94.6500	94.6100	94.6500	0.00
28/12/2017	IS05 On 21-December-21			Interest Rate Swap	96.80	96.8300	96.8000	96.8300	51.00
28/12/2017	IS05 On 15-March-22			Interest Rate Swap	96.92	96.9500	96.9200	96.9500	0.00
28/12/2017	IS05 On 21-June-22			Interest Rate Swap	98.09	98.1200	98.0900	98.1200	0.00
28/12/2017	IS05 On 20-September-22			Interest Rate Swap	100.27	100.3000	100.2700	100.3000	0.00
28/12/2017	IS05 On 20-December-22			Interest Rate Swap	101.51	101.5300	101.5100	101.5300	0.00
28/12/2017	IS05 On 22-March-23			Interest Rate Swap	96.62	96.6400	96.6200	96.6400	0.00
28/12/2017	IS10 On 17-December-25			Interest Rate Swap	95.04	95.0900	95.0400	95.0900	0.00
28/12/2017	IS10 On 16-March-26			Interest Rate Swap	92.07	92.1200	92.0700	92.1200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2017	IS10 On 15-June-26			Interest Rate Swap	90.84	90.8800	90.8400	90.8800	0.00
28/12/2017	IS10 On 21-September-26			Interest Rate Swap	93.01	93.0600	93.0100	93.0600	0.00
28/12/2017	IS10 On 21-December-26			Interest Rate Swap	96.81	96.8500	96.8100	96.8500	0.00
28/12/2017	IS10 On 15-March-27			Interest Rate Swap	95.38	95.4300	95.3800	95.4300	0.00
28/12/2017	IS10 On 21-June-27			Interest Rate Swap	97.44	97.4900	97.4400	97.4900	0.00
28/12/2017	IS10 On 20-September-27			Interest Rate Swap	101.15	101.1900	101.1500	101.1900	0.00
28/12/2017	IS10 On 20-December-27			Interest Rate Swap	101.49	101.5400	101.4900	101.5400	0.00
28/12/2017	IS10 On 22-March-28			Interest Rate Swap	96.76	96.8100	96.7600	96.8100	0.00
28/12/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/12/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
28/12/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/12/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.20	92.8000	7.2000	92.8000	0.00
28/12/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
28/12/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	2,500.00
28/12/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
28/12/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
28/12/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
28/12/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
28/12/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.58	92.4200	7.5800	92.4200	0.00
28/12/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.67	92.3300	7.6700	92.3300	0.00
28/12/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.77	92.2300	7.7700	92.2300	0.00
28/12/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.85	92.1500	7.8500	92.1500	0.00
28/12/2017	R023 On 01-February-18			Bond Future	7.87	102.8968	7.8660	102.8968	60,572.00
28/12/2017	R023 On 01-February-18	8.32	Call	Bond Future	2000	2	2000	2	0.00
28/12/2017	R023 On 01-February-18	8.33	Call	Bond Future	2034	2	2034	2	0.00
28/12/2017	R023 On 01-February-18	8.31	Call	Bond Future	1966	2	1966	2	0.00
28/12/2017	R023 On 01-February-18	8.31	Put	Bond Future	167	0	167	0	0.00
28/12/2017	R023 On 01-February-18	8.32	Put	Bond Future	161	0	161	0	0.00
28/12/2017	R023 On 01-February-18	8.33	Put	Bond Future	155	0	155	0	0.00
28/12/2017	R023 On 03-May-18			Bond Future	7.88	100.8903	7.8827	100.8903	0.00
28/12/2017	R023 On 03-May-18	8.27	Call	Bond Future	2323	2	2323	2	0.00
28/12/2017	R023 On 03-May-18	9.19	Call	Bond Future	5139	5	5139	5	0.00
28/12/2017	R023 On 03-May-18	8.29	Call	Bond Future	2376	2	2376	2	0.00
28/12/2017	R023 On 03-May-18	8.28	Call	Bond Future	2349	2	2349	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
28/12/2017	R023 On 03-May-18	8.29	Put	Bond Future	790	1	790	1	0.00
28/12/2017	R023 On 03-May-18	9.19	Put	Bond Future	158	0	158	0	2,500.00
28/12/2017	R023 On 03-May-18	8.28	Put	Bond Future	803	1	803	1	0.00
28/12/2017	R023 On 03-May-18	8.27	Put	Bond Future	815	1	815	1	0.00
28/12/2017	R035 On 01-February-18			Bond Future	9.51	98.5448	9.5135	98.5448	54,225.00
28/12/2017	R035 On 01-February-18	9.73	Call	Bond Future	1713	2	1713	2	0.00
28/12/2017	R035 On 01-February-18	9.75	Call	Bond Future	1869	2	1869	2	0.00
28/12/2017	R035 On 01-February-18	9.74	Call	Bond Future	1791	2	1791	2	0.00
28/12/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
28/12/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
28/12/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
28/12/2017	R035 On 03-May-18			Bond Future	9.57	95.8865	9.5693	95.8865	0.00
28/12/2017	R035 On 03-May-18	9.90	Call	Bond Future	2567	3	2567	3	0.00
28/12/2017	R035 On 03-May-18	9.91	Call	Bond Future	2642	3	2642	3	0.00
28/12/2017	R035 On 03-May-18	9.89	Call	Bond Future	2490	2	2490	2	0.00
28/12/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
28/12/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
28/12/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
28/12/2017	R186 On 01-February-18			Bond Future	8.56	113.1702	8.5625	113.1702	111,527.00
28/12/2017	R186 On 01-February-18	8.50	Call	Bond Future	1075	1	1075	1	1,460.00
28/12/2017	R186 On 01-February-18	7.75	Call	Bond Future	45	0	45	0	1,460.00
28/12/2017	R186 On 01-February-18	8.96	Call	Bond Future	2976	3	2976	3	0.00
28/12/2017	R186 On 01-February-18	9.00	Call	Bond Future	3182	3	3182	3	0.00
28/12/2017	R186 On 01-February-18	9.25	Call	Bond Future	4556	5	4556	5	0.00
28/12/2017	R186 On 01-February-18	8.98	Call	Bond Future	3079	3	3079	3	0.00
28/12/2017	R186 On 01-February-18	8.75	Call	Bond Future	1988	2	1988	2	0.00
28/12/2017	R186 On 01-February-18	9.65	Call	Bond Future	6909	7	6909	7	0.00
28/12/2017	R186 On 01-February-18	8.97	Call	Bond Future	3027	3	3027	3	0.00
28/12/2017	R186 On 01-February-18	8.96	Put	Bond Future	392	0	392	0	0.00
28/12/2017	R186 On 01-February-18	9.00	Put	Bond Future	342	0	342	0	6,200.00
28/12/2017	R186 On 01-February-18	8.75	Put	Bond Future	759	1	759	1	775.00
28/12/2017	R186 On 01-February-18	9.25	Put	Bond Future	136	0	136	0	775.00
28/12/2017	R186 On 01-February-18	9.65	Put	Bond Future	24	0	24	0	1,950.00
28/12/2017	R186 On 01-February-18	8.98	Put	Bond Future	367	0	367	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2017	R186 On 01-February-18	8.97	Put	Bond Future	379	0	379	0	0.00
28/12/2017	R186 On 01-February-18	8.50	Put	Bond Future	1488	2	1488	2	0.00
28/12/2017	R186 On 01-February-18	7.75	Put	Bond Future	5583	6	5583	6	0.00
28/12/2017	R186 On 03-May-18			Bond Future	8.61	115.2856	8.6063	115.2856	200.00
28/12/2017	R186 On 03-May-18	9.30	Call	Bond Future	5364	5	5364	5	1,120.00
28/12/2017	R186 On 03-May-18	10.14	Call	Bond Future	9572	10	9572	10	0.00
28/12/2017	R186 On 03-May-18	8.93	Call	Bond Future	3752	4	3752	4	0.00
28/12/2017	R186 On 03-May-18	8.69	Call	Bond Future	2844	3	2844	3	0.00
28/12/2017	R186 On 03-May-18	8.92	Call	Bond Future	3712	4	3712	4	0.00
28/12/2017	R186 On 03-May-18	9.75	Call	Bond Future	7569	8	7569	8	0.00
28/12/2017	R186 On 03-May-18	9.19	Call	Bond Future	4862	5	4862	5	0.00
28/12/2017	R186 On 03-May-18	9.72	Call	Bond Future	7416	7	7416	7	0.00
28/12/2017	R186 On 03-May-18	8.91	Call	Bond Future	3672	4	3672	4	0.00
28/12/2017	R186 On 03-May-18	9.19	Put	Bond Future	1183	1	1183	1	0.00
28/12/2017	R186 On 03-May-18	8.92	Put	Bond Future	1714	2	1714	2	0.00
28/12/2017	R186 On 03-May-18	8.69	Put	Bond Future	2306	2	2306	2	0.00
28/12/2017	R186 On 03-May-18	9.75	Put	Bond Future	510	1	510	1	3,200.00
28/12/2017	R186 On 03-May-18	9.72	Put	Bond Future	535	1	535	1	10,640.00
28/12/2017	R186 On 03-May-18	10.14	Put	Bond Future	244	0	244	0	1,120.00
28/12/2017	R186 On 03-May-18	8.91	Put	Bond Future	1737	2	1737	2	0.00
28/12/2017	R186 On 03-May-18	8.93	Put	Bond Future	1692	2	1692	2	0.00
28/12/2017	R186 On 03-May-18	9.30	Put	Bond Future	1010	1	1010	1	0.00
28/12/2017	R197 On 01-February-18			Bond Future	297.84	296.7848	297.8401	296.7848	2,350.00
28/12/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
28/12/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
28/12/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
28/12/2017	R197 On 01-February-18	301.66	Put	Bond Future	3820	5	3820	5	0.00
28/12/2017	R197 On 01-February-18	301.67	Put	Bond Future	3830	5	3830	5	0.00
28/12/2017	R197 On 01-February-18	301.68	Put	Bond Future	3840	5	3840	5	0.00
28/12/2017	R197 On 03-May-18			Bond Future	303.42	302.3494	303.4244	302.3494	0.00
28/12/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
28/12/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
28/12/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
28/12/2017	R197 On 03-May-18	304.45	Put	Bond Future	1026	2	1026	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
28/12/2017	R197 On 03-May-18	304.46	Put	Bond Future	1036	2	1036	2	0.00
28/12/2017	R197 On 03-May-18	304.44	Put	Bond Future	1016	2	1016	2	0.00
28/12/2017	R202 On 01-February-18			Bond Future	239.82	237.4647	239.8240	237.4647	21,519.00
28/12/2017	R202 On 01-February-18	249.08	Call	Bond Future	9	0	9	0	0.00
28/12/2017	R202 On 01-February-18	249.07	Call	Bond Future	9	0	9	0	0.00
28/12/2017	R202 On 01-February-18	249.06	Call	Bond Future	9	0	9	0	0.00
28/12/2017	R202 On 01-February-18	249.07	Put	Bond Future	9255	12	9255	12	0.00
28/12/2017	R202 On 01-February-18	249.06	Put	Bond Future	9245	12	9245	12	0.00
28/12/2017	R202 On 01-February-18	249.08	Put	Bond Future	9265	12	9265	12	0.00
28/12/2017	R202 On 03-May-18			Bond Future	244.32	241.9168	244.3206	241.9168	0.00
28/12/2017	R202 On 03-May-18	247.47	Call	Bond Future	1530	1	1530	1	0.00
28/12/2017	R202 On 03-May-18	247.48	Call	Bond Future	1526	1	1526	1	0.00
28/12/2017	R202 On 03-May-18	247.49	Call	Bond Future	1523	1	1523	1	0.00
28/12/2017	R202 On 03-May-18	247.49	Put	Bond Future	4693	6	4693	6	0.00
28/12/2017	R202 On 03-May-18	247.47	Put	Bond Future	4679	6	4679	6	0.00
28/12/2017	R202 On 03-May-18	247.48	Put	Bond Future	4686	6	4686	6	0.00
28/12/2017	R204 On 01-February-18			Bond Future	6.99	101.8568	6.9883	101.8568	30,645.00
28/12/2017	R204 On 01-February-18	7.25	Call	Bond Future	259	0	259	0	0.00
28/12/2017	R204 On 01-February-18	7.27	Call	Bond Future	272	0	272	0	0.00
28/12/2017	R204 On 01-February-18	7.26	Call	Bond Future	265	0	265	0	0.00
28/12/2017	R204 On 01-February-18	7.26	Put	Bond Future	38	0	38	0	0.00
28/12/2017	R204 On 01-February-18	7.27	Put	Bond Future	36	0	36	0	0.00
28/12/2017	R204 On 01-February-18	7.25	Put	Bond Future	40	0	40	0	0.00
28/12/2017	R204 On 03-May-18			Bond Future	6.76	103.7607	6.7578	103.7607	0.00
28/12/2017	R204 On 03-May-18	7.09	Call	Bond Future	292	0	292	0	0.00
28/12/2017	R204 On 03-May-18	7.10	Call	Bond Future	297	0	297	0	0.00
28/12/2017	R204 On 03-May-18	7.08	Call	Bond Future	288	0	288	0	0.00
28/12/2017	R204 On 03-May-18	7.08	Put	Bond Future	94	0	94	0	0.00
28/12/2017	R204 On 03-May-18	7.09	Put	Bond Future	92	0	92	0	0.00
28/12/2017	R204 On 03-May-18	7.10	Put	Bond Future	90	0	90	0	0.00
28/12/2017	R207 On 01-February-18			Bond Future	7.23	100.4681	7.2258	100.4681	45,523.00
28/12/2017	R207 On 01-February-18	7.60	Call	Bond Future	720	1	720	1	0.00
28/12/2017	R207 On 01-February-18	7.62	Call	Bond Future	750	1	750	1	0.00
28/12/2017	R207 On 01-February-18	7.61	Call	Bond Future	735	1	735	1	0.00

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28/12/2017	R207 On 01-February-18	7.60	Put	Bond Future	56	0	56	0	0.00
28/12/2017	R207 On 01-February-18	7.62	Put	Bond Future	51	0	51	0	0.00
28/12/2017	R207 On 01-February-18	7.61	Put	Bond Future	53	0	53	0	0.00
28/12/2017	R207 On 03-May-18			Bond Future	7.18	102.3460	7.1820	102.3460	0.00
28/12/2017	R207 On 03-May-18	7.58	Call	Bond Future	861	1	861	1	0.00
28/12/2017	R207 On 03-May-18	7.57	Call	Bond Future	850	1	850	1	0.00
28/12/2017	R207 On 03-May-18	7.56	Call	Bond Future	839	1	839	1	0.00
28/12/2017	R207 On 03-May-18	7.57	Put	Bond Future	245	0	245	0	0.00
28/12/2017	R207 On 03-May-18	7.56	Put	Bond Future	249	0	249	0	0.00
28/12/2017	R207 On 03-May-18	7.58	Put	Bond Future	240	0	240	0	0.00
28/12/2017	R208 On 01-February-18			Bond Future	7.52	100.2472	7.5185	100.2472	35,491.00
28/12/2017	R208 On 01-February-18	7.84	Call	Bond Future	1012	1	1012	1	0.00
28/12/2017	R208 On 01-February-18	7.85	Call	Bond Future	1033	1	1033	1	0.00
28/12/2017	R208 On 01-February-18	7.83	Call	Bond Future	990	1	990	1	0.00
28/12/2017	R208 On 01-February-18	7.83	Put	Bond Future	147	0	147	0	0.00
28/12/2017	R208 On 01-February-18	7.84	Put	Bond Future	141	0	141	0	0.00
28/12/2017	R208 On 01-February-18	7.85	Put	Bond Future	136	0	136	0	0.00
28/12/2017	R208 On 03-May-18			Bond Future	7.51	98.7198	7.5144	98.7198	0.00
28/12/2017	R208 On 03-May-18	7.77	Call	Bond Future	1202	1	1202	1	0.00
28/12/2017	R208 On 03-May-18	7.79	Call	Bond Future	1234	1	1234	1	0.00
28/12/2017	R208 On 03-May-18	7.78	Call	Bond Future	1218	1	1218	1	0.00
28/12/2017	R208 On 03-May-18	7.79	Put	Bond Future	540	1	540	1	0.00
28/12/2017	R208 On 03-May-18	7.78	Put	Bond Future	549	1	549	1	0.00
28/12/2017	R208 On 03-May-18	7.77	Put	Bond Future	558	1	558	1	0.00
28/12/2017	R209 On 01-February-18			Bond Future	9.45	74.6739	9.4499	74.6739	145,964.00
28/12/2017	R209 On 01-February-18	9.71	Call	Bond Future	2476	2	2476	2	0.00
28/12/2017	R209 On 01-February-18	9.88	Call	Bond Future	3289	3	3289	3	0.00
28/12/2017	R209 On 01-February-18	9.59	Call	Bond Future	1962	2	1962	2	0.00
28/12/2017	R209 On 01-February-18	9.72	Call	Bond Future	2521	3	2521	3	0.00
28/12/2017	R209 On 01-February-18	9.73	Call	Bond Future	2567	3	2567	3	0.00
28/12/2017	R209 On 01-February-18	10.10	Call	Bond Future	4447	4	4447	4	0.00
28/12/2017	R209 On 01-February-18	9.85	Call	Bond Future	3139	3	3139	3	0.00
28/12/2017	R209 On 01-February-18	9.33	Call	Bond Future	1062	1	1062	1	220.00
28/12/2017	R209 On 01-February-18	9.75	Call	Bond Future	2659	3	2659	3	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2017	R209 On 01-February-18	10.00	Call	Bond Future	3909	4	3909	4	0.00
28/12/2017	R209 On 01-February-18	9.32	Call	Bond Future	1034	1	1034	1	157.00
28/12/2017	R209 On 01-February-18	9.87	Call	Bond Future	3239	3	3239	3	0.00
28/12/2017	R209 On 01-February-18	9.89	Call	Bond Future	3339	3	3339	3	0.00
28/12/2017	R209 On 01-February-18	9.52	Call	Bond Future	1688	2	1688	2	739.00
28/12/2017	R209 On 01-February-18	10.22	Call	Bond Future	5109	5	5109	5	0.00
28/12/2017	R209 On 01-February-18	9.75	Put	Bond Future	664	1	664	1	0.00
28/12/2017	R209 On 01-February-18	9.72	Put	Bond Future	722	1	722	1	0.00
28/12/2017	R209 On 01-February-18	10.10	Put	Bond Future	226	0	226	0	3,000.00
28/12/2017	R209 On 01-February-18	9.85	Put	Bond Future	497	1	497	1	7,500.00
28/12/2017	R209 On 01-February-18	9.33	Put	Bond Future	1883	2	1883	2	0.00
28/12/2017	R209 On 01-February-18	9.89	Put	Bond Future	441	0	441	0	157.00
28/12/2017	R209 On 01-February-18	9.32	Put	Bond Future	1924	2	1924	2	0.00
28/12/2017	R209 On 01-February-18	9.87	Put	Bond Future	469	0	469	0	739.00
28/12/2017	R209 On 01-February-18	9.52	Put	Bond Future	1215	1	1215	1	0.00
28/12/2017	R209 On 01-February-18	10.00	Put	Bond Future	314	0	314	0	7,488.00
28/12/2017	R209 On 01-February-18	10.22	Put	Bond Future	150	0	150	0	739.00
28/12/2017	R209 On 01-February-18	9.71	Put	Bond Future	742	1	742	1	0.00
28/12/2017	R209 On 01-February-18	9.59	Put	Bond Future	1020	1	1020	1	377.00
28/12/2017	R209 On 01-February-18	9.88	Put	Bond Future	455	0	455	0	220.00
28/12/2017	R209 On 01-February-18	9.73	Put	Bond Future	702	1	702	1	0.00
28/12/2017	R209 On 03-May-18			Bond Future	9.50	72.9204	9.5001	72.9204	0.00
28/12/2017	R209 On 03-May-18	9.85	Call	Bond Future	4241	4	4241	4	0.00
28/12/2017	R209 On 03-May-18	10.22	Call	Bond Future	5828	6	5828	6	0.00
28/12/2017	R209 On 03-May-18	10.73	Call	Bond Future	8198	8	8198	8	0.00
28/12/2017	R209 On 03-May-18	9.75	Call	Bond Future	3845	4	3845	4	435.00
28/12/2017	R209 On 03-May-18	10.00	Call	Bond Future	4864	5	4864	5	0.00
28/12/2017	R209 On 03-May-18	9.84	Call	Bond Future	4201	4	4201	4	0.00
28/12/2017	R209 On 03-May-18	9.86	Call	Bond Future	4282	4	4282	4	0.00
28/12/2017	R209 On 03-May-18	10.00	Put	Bond Future	1617	2	1617	2	5,000.00
28/12/2017	R209 On 03-May-18	9.84	Put	Bond Future	1969	2	1969	2	0.00
28/12/2017	R209 On 03-May-18	9.86	Put	Bond Future	1922	2	1922	2	0.00
28/12/2017	R209 On 03-May-18	9.85	Put	Bond Future	1945	2	1945	2	0.00
28/12/2017	R209 On 03-May-18	10.22	Put	Bond Future	1220	1	1220	1	435.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2017	R209 On 03-May-18	10.73	Put	Bond Future	589	1	589	1	435.00
28/12/2017	R209 On 03-May-18	9.75	Put	Bond Future	2194	2	2194	2	0.00
28/12/2017	R209 On 02-August-18			Bond Future	9.55	74.2923	9.5497	74.2923	0.00
28/12/2017	R209 On 02-August-18	10.84	Call	Bond Future	8956	9	8956	9	0.00
28/12/2017	R209 On 02-August-18	10.21	Call	Bond Future	6273	6	6273	6	0.00
28/12/2017	R209 On 02-August-18	10.38	Call	Bond Future	6991	7	6991	7	0.00
28/12/2017	R209 On 02-August-18	9.66	Call	Bond Future	4137	4	4137	4	435.00
28/12/2017	R209 On 02-August-18	10.40	Call	Bond Future	7076	7	7076	7	0.00
28/12/2017	R209 On 02-August-18	10.39	Call	Bond Future	7034	7	7034	7	0.00
28/12/2017	R209 On 02-August-18	10.38	Put	Bond Future	1764	2	1764	2	0.00
28/12/2017	R209 On 02-August-18	9.66	Put	Bond Future	3408	3	3408	3	0.00
28/12/2017	R209 On 02-August-18	10.40	Put	Bond Future	1731	2	1731	2	0.00
28/12/2017	R209 On 02-August-18	10.39	Put	Bond Future	1747	2	1747	2	0.00
28/12/2017	R209 On 02-August-18	10.21	Put	Bond Future	2070	2	2070	2	435.00
28/12/2017	R209 On 02-August-18	10.84	Put	Bond Future	1075	1	1075	1	435.00
28/12/2017	R209 On 01-November-18			Bond Future	9.60	72.5786	9.5958	72.5786	0.00
28/12/2017	R209 On 01-November-18	1 016.01	Call	Bond Future	71695	72	71695	72	0.00
28/12/2017	R209 On 01-November-18	1 016.00	Call	Bond Future	71695	72	71695	72	0.00
28/12/2017	R209 On 01-November-18	10.57	Call	Bond Future	8150	8	8150	8	0.00
28/12/2017	R209 On 01-November-18	9.94	Call	Bond Future	5671	6	5671	6	0.00
28/12/2017	R209 On 01-November-18	1 015.99	Call	Bond Future	71695	72	71695	72	0.00
28/12/2017	R209 On 01-November-18	9.34	Call	Bond Future	3619	4	3619	4	255.00
28/12/2017	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
28/12/2017	R209 On 01-November-18	9.94	Put	Bond Future	3453	3	3453	3	255.00
28/12/2017	R209 On 01-November-18	10.57	Put	Bond Future	2129	2	2129	2	255.00
28/12/2017	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
28/12/2017	R209 On 01-November-18	9.34	Put	Bond Future	5335	5	5335	5	0.00
28/12/2017	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
28/12/2017	R210 On 01-February-18			Bond Future	186.91	185.9196	186.9062	185.9196	2,159.00
28/12/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
28/12/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
28/12/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
28/12/2017	R210 On 01-February-18	192.38	Put	Bond Future	5474	6	5474	6	0.00
28/12/2017	R210 On 01-February-18	192.37	Put	Bond Future	5464	6	5464	6	0.00

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28/12/2017	R210 On 01-February-18	192.36	Put	Bond Future	5454	6	5454	6	0.00
28/12/2017	R210 On 03-May-18			Bond Future	187.99	186.9804	187.9856	186.9804	0.00
28/12/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
28/12/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
28/12/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
28/12/2017	R210 On 03-May-18	191.45	Put	Bond Future	3464	4	3464	4	0.00
28/12/2017	R210 On 03-May-18	191.44	Put	Bond Future	3454	4	3454	4	0.00
28/12/2017	R210 On 03-May-18	191.46	Put	Bond Future	3474	4	3474	4	0.00
28/12/2017	R212 On 01-February-18			Bond Future	151.33	150.5823	151.3313	150.5823	4,967.00
28/12/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
28/12/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
28/12/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
28/12/2017	R212 On 01-February-18	154.69	Put	Bond Future	3359	4	3359	4	0.00
28/12/2017	R212 On 01-February-18	154.70	Put	Bond Future	3369	4	3369	4	0.00
28/12/2017	R212 On 01-February-18	154.71	Put	Bond Future	3379	4	3379	4	0.00
28/12/2017	R212 On 03-May-18			Bond Future	154.17	153.4058	154.1686	153.4058	0.00
28/12/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
28/12/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
28/12/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
28/12/2017	R212 On 03-May-18	154.29	Put	Bond Future	121	1	121	1	0.00
28/12/2017	R212 On 03-May-18	154.30	Put	Bond Future	131	1	131	1	0.00
28/12/2017	R212 On 03-May-18	154.28	Put	Bond Future	111	1	111	1	0.00
28/12/2017	R213 On 01-February-18			Bond Future	9.20	86.5268	9.1962	86.5268	58,778.00
28/12/2017	R213 On 01-February-18	9.43	Call	Bond Future	2284	2	2284	2	0.00
28/12/2017	R213 On 01-February-18	9.42	Call	Bond Future	2240	2	2240	2	0.00
28/12/2017	R213 On 01-February-18	9.41	Call	Bond Future	2197	2	2197	2	0.00
28/12/2017	R213 On 01-February-18	9.42	Put	Bond Future	772	1	772	1	0.00
28/12/2017	R213 On 01-February-18	9.41	Put	Bond Future	794	1	794	1	0.00
28/12/2017	R213 On 01-February-18	9.43	Put	Bond Future	751	1	751	1	0.00
28/12/2017	R213 On 03-May-18			Bond Future	9.25	84.5947	9.2459	84.5947	0.00
28/12/2017	R213 On 03-May-18	9.56	Call	Bond Future	3946	4	3946	4	0.00
28/12/2017	R213 On 03-May-18	9.57	Call	Bond Future	3985	4	3985	4	0.00
28/12/2017	R213 On 03-May-18	9.58	Call	Bond Future	4025	4	4025	4	0.00
28/12/2017	R213 On 03-May-18	9.58	Put	Bond Future	1875	2	1875	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
28/12/2017	R213 On 03-May-18	9.56	Put	Bond Future	1922	2	1922	2	0.00
28/12/2017	R213 On 03-May-18	9.57	Put	Bond Future	1898	2	1898	2	0.00
28/12/2017	R214 On 01-February-18			Bond Future	9.66	73.8332	9.6616	73.8332	49,252.00
28/12/2017	R214 On 01-February-18	9.82	Call	Bond Future	2149	2	2149	2	0.00
28/12/2017	R214 On 01-February-18	9.84	Call	Bond Future	2234	2	2234	2	0.00
28/12/2017	R214 On 01-February-18	9.83	Call	Bond Future	2192	2	2192	2	0.00
28/12/2017	R214 On 01-February-18	9.83	Put	Bond Future	1030	1	1030	1	0.00
28/12/2017	R214 On 01-February-18	9.84	Put	Bond Future	1004	1	1004	1	0.00
28/12/2017	R214 On 01-February-18	9.82	Put	Bond Future	1056	1	1056	1	0.00
28/12/2017	R214 On 03-May-18			Bond Future	9.71	71.9173	9.7131	71.9173	0.00
28/12/2017	R214 On 03-May-18	9.98	Call	Bond Future	4083	4	4083	4	0.00
28/12/2017	R214 On 03-May-18	9.99	Call	Bond Future	4123	4	4123	4	0.00
28/12/2017	R214 On 03-May-18	9.97	Call	Bond Future	4043	4	4043	4	0.00
28/12/2017	R214 On 03-May-18	9.97	Put	Bond Future	2299	2	2299	2	0.00
28/12/2017	R214 On 03-May-18	9.98	Put	Bond Future	2273	2	2273	2	0.00
28/12/2017	R214 On 03-May-18	9.99	Put	Bond Future	2246	2	2246	2	0.00
28/12/2017	R248 On 01-February-18			Bond Future	9.69	94.6725	9.6919	94.6725	94,443.00
28/12/2017	R248 On 01-February-18	9.89	Call	Bond Future	2968	3	2968	3	0.00
28/12/2017	R248 On 01-February-18	9.91	Call	Bond Future	3080	3	3080	3	0.00
28/12/2017	R248 On 01-February-18	9.90	Call	Bond Future	3023	3	3023	3	0.00
28/12/2017	R248 On 01-February-18	9.89	Put	Bond Future	1228	1	1228	1	0.00
28/12/2017	R248 On 01-February-18	9.91	Put	Bond Future	1167	1	1167	1	0.00
28/12/2017	R248 On 01-February-18	9.90	Put	Bond Future	1197	1	1197	1	0.00
28/12/2017	R248 On 03-May-18			Bond Future	9.74	92.0052	9.7443	92.0052	0.00
28/12/2017	R248 On 03-May-18	10.07	Call	Bond Future	5587	6	5587	6	0.00
28/12/2017	R248 On 03-May-18	10.06	Call	Bond Future	5535	6	5535	6	0.00
28/12/2017	R248 On 03-May-18	10.05	Call	Bond Future	5484	5	5484	5	0.00
28/12/2017	R248 On 03-May-18	10.06	Put	Bond Future	2817	3	2817	3	0.00
28/12/2017	R248 On 03-May-18	10.05	Put	Bond Future	2849	3	2849	3	0.00
28/12/2017	R248 On 03-May-18	10.07	Put	Bond Future	2784	3	2784	3	0.00