



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
15/02/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	2025 On 03-May-18			Bond Future	132.03	131.7438	132.0272	131.7438	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
15/02/2018	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
15/02/2018	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
15/02/2018	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
15/02/2018	2025 On 03-May-18	133.21	Put	Bond Future	1183	1	1183	1	0.00
15/02/2018	2025 On 03-May-18	133.20	Put	Bond Future	1173	1	1173	1	0.00
15/02/2018	2025 On 03-May-18	133.22	Put	Bond Future	1193	1	1193	1	0.00
15/02/2018	2025 On 02-August-18			Bond Future	133.10	132.8091	133.0968	132.8091	0.00
15/02/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
15/02/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
15/02/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
15/02/2018	2025 On 02-August-18	136.66	Put	Bond Future	3563	4	3563	4	0.00
15/02/2018	2025 On 02-August-18	136.67	Put	Bond Future	3573	4	3573	4	0.00
15/02/2018	2025 On 02-August-18	136.65	Put	Bond Future	3553	4	3553	4	0.00
15/02/2018	2029 On 03-May-18			Bond Future	100.40	99.9084	100.3953	99.9084	1,370.00
15/02/2018	2029 On 02-August-18			Bond Future	102.26	101.7631	102.2583	101.7631	0.00
15/02/2018	2030 On 03-May-18			Bond Future	8.77	95.2809	8.7680	95.2809	90,336.00
15/02/2018	2030 On 03-May-18	9.49	Call	Bond Future	5361	4	5361	4	0.00
15/02/2018	2030 On 03-May-18	9.51	Call	Bond Future	5469	4	5469	4	0.00
15/02/2018	2030 On 03-May-18	9.50	Call	Bond Future	5415	4	5415	4	0.00
15/02/2018	2030 On 03-May-18	9.50	Put	Bond Future	497	1	497	1	0.00
15/02/2018	2030 On 03-May-18	9.51	Put	Bond Future	487	1	487	1	0.00
15/02/2018	2030 On 03-May-18	9.49	Put	Bond Future	508	1	508	1	0.00
15/02/2018	2030 On 02-August-18			Bond Future	8.81	93.0384	8.8140	93.0384	127.00
15/02/2018	2030 On 02-August-18	9.46	Call	Bond Future	5694	5	5694	5	0.00
15/02/2018	2030 On 02-August-18	8.51	Call	Bond Future	2298	2	2298	2	7,850.00
15/02/2018	2030 On 02-August-18	8.91	Call	Bond Future	3480	3	3480	3	7,850.00
15/02/2018	2030 On 02-August-18	9.47	Call	Bond Future	5741	5	5741	5	0.00
15/02/2018	2030 On 02-August-18	9.50	Call	Bond Future	5883	5	5883	5	0.00
15/02/2018	2030 On 02-August-18	9.45	Call	Bond Future	5647	5	5647	5	0.00
15/02/2018	2030 On 02-August-18	9.50	Put	Bond Future	1338	2	1338	2	7,850.00
15/02/2018	2030 On 02-August-18	9.47	Put	Bond Future	1388	2	1388	2	0.00
15/02/2018	2030 On 02-August-18	9.45	Put	Bond Future	1423	2	1423	2	0.00
15/02/2018	2030 On 02-August-18	8.91	Put	Bond Future	2825	3	2825	3	0.00
15/02/2018	2030 On 02-August-18	9.46	Put	Bond Future	1406	2	1406	2	0.00

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15/02/2018	2030 On 02-August-18	8.51	Put	Bond Future	4412	5	4412	5	0.00
15/02/2018	2032 On 03-May-18			Bond Future	8.98	93.7731	8.9841	93.7731	63,028.00
15/02/2018	2032 On 03-May-18	9.70	Call	Bond Future	5450	4	5450	4	0.00
15/02/2018	2032 On 03-May-18	9.71	Call	Bond Future	5511	4	5511	4	0.00
15/02/2018	2032 On 03-May-18	9.72	Call	Bond Future	5573	4	5573	4	0.00
15/02/2018	2032 On 03-May-18	9.72	Put	Bond Future	255	0	255	0	0.00
15/02/2018	2032 On 03-May-18	9.70	Put	Bond Future	270	0	270	0	0.00
15/02/2018	2032 On 03-May-18	9.71	Put	Bond Future	262	0	262	0	0.00
15/02/2018	2032 On 02-August-18			Bond Future	9.03	95.5083	9.0300	95.5083	2.00
15/02/2018	2032 On 02-August-18	9.68	Call	Bond Future	5679	5	5679	5	0.00
15/02/2018	2032 On 02-August-18	9.67	Call	Bond Future	5626	5	5626	5	0.00
15/02/2018	2032 On 02-August-18	9.66	Call	Bond Future	5573	5	5573	5	0.00
15/02/2018	2032 On 02-August-18	9.67	Put	Bond Future	1038	1	1038	1	0.00
15/02/2018	2032 On 02-August-18	9.66	Put	Bond Future	1054	1	1054	1	0.00
15/02/2018	2032 On 02-August-18	9.68	Put	Bond Future	1021	1	1021	1	0.00
15/02/2018	2033 On 03-May-18			Bond Future	103.42	103.0364	103.4248	103.0364	6,055.00
15/02/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
15/02/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
15/02/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
15/02/2018	2033 On 03-May-18	107.69	Put	Bond Future	4265	5	4265	5	0.00
15/02/2018	2033 On 03-May-18	107.70	Put	Bond Future	4275	5	4275	5	0.00
15/02/2018	2033 On 03-May-18	107.71	Put	Bond Future	4285	5	4285	5	0.00
15/02/2018	2033 On 02-August-18			Bond Future	105.34	104.9492	105.3440	104.9492	0.00
15/02/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
15/02/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
15/02/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
15/02/2018	2033 On 02-August-18	109.93	Put	Bond Future	4586	5	4586	5	0.00
15/02/2018	2033 On 02-August-18	109.94	Put	Bond Future	4596	5	4596	5	0.00
15/02/2018	2033 On 02-August-18	109.92	Put	Bond Future	4576	5	4576	5	0.00
15/02/2018	2037 On 03-May-18			Bond Future	9.26	93.9584	9.2576	93.9584	44,874.00
15/02/2018	2037 On 03-May-18	9.97	Call	Bond Future	6026	5	6026	5	0.00
15/02/2018	2037 On 03-May-18	9.99	Call	Bond Future	6160	5	6160	5	0.00
15/02/2018	2037 On 03-May-18	9.98	Call	Bond Future	6093	5	6093	5	0.00
15/02/2018	2037 On 03-May-18	9.98	Put	Bond Future	335	1	335	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
15/02/2018	2037 On 03-May-18	9.97	Put	Bond Future	344	1	344	1	0.00
15/02/2018	2037 On 03-May-18	9.99	Put	Bond Future	326	1	326	1	0.00
15/02/2018	2037 On 02-August-18			Bond Future	9.31	91.4411	9.3090	91.4411	731.00
15/02/2018	2037 On 02-August-18	9.95	Call	Bond Future	6322	5	6322	5	0.00
15/02/2018	2037 On 02-August-18	9.96	Call	Bond Future	6379	5	6379	5	0.00
15/02/2018	2037 On 02-August-18	9.97	Call	Bond Future	6436	5	6436	5	0.00
15/02/2018	2037 On 02-August-18	9.97	Put	Bond Future	1208	2	1208	2	0.00
15/02/2018	2037 On 02-August-18	9.95	Put	Bond Future	1245	2	1245	2	0.00
15/02/2018	2037 On 02-August-18	9.96	Put	Bond Future	1226	2	1226	2	0.00
15/02/2018	2038 On 03-May-18			Bond Future	125.45	125.0660	125.4488	125.0660	8,991.00
15/02/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
15/02/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
15/02/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
15/02/2018	2038 On 03-May-18	132.29	Put	Bond Future	6841	7	6841	7	0.00
15/02/2018	2038 On 03-May-18	132.27	Put	Bond Future	6821	7	6821	7	0.00
15/02/2018	2038 On 03-May-18	132.28	Put	Bond Future	6831	7	6831	7	0.00
15/02/2018	2038 On 02-August-18			Bond Future	126.22	125.8349	126.2239	125.8349	0.00
15/02/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
15/02/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
15/02/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
15/02/2018	2038 On 02-August-18	134.53	Put	Bond Future	8306	9	8306	9	0.00
15/02/2018	2038 On 02-August-18	134.54	Put	Bond Future	8316	9	8316	9	0.00
15/02/2018	2038 On 02-August-18	134.55	Put	Bond Future	8326	9	8326	9	0.00
15/02/2018	2040 On 03-May-18			Bond Future	9.31	97.6658	9.3122	97.6658	39,680.00
15/02/2018	2040 On 03-May-18	10.07	Call	Bond Future	6830	5	6830	5	0.00
15/02/2018	2040 On 03-May-18	10.06	Call	Bond Future	6758	5	6758	5	0.00
15/02/2018	2040 On 03-May-18	9.00	Call	Bond Future	993	1	993	1	1,500.00
15/02/2018	2040 On 03-May-18	10.00	Call	Bond Future	6333	5	6333	5	1,500.00
15/02/2018	2040 On 03-May-18	10.08	Call	Bond Future	6901	5	6901	5	0.00
15/02/2018	2040 On 03-May-18	9.00	Put	Bond Future	3883	5	3883	5	0.00
15/02/2018	2040 On 03-May-18	10.06	Put	Bond Future	357	1	357	1	0.00
15/02/2018	2040 On 03-May-18	10.00	Put	Bond Future	419	1	419	1	0.00
15/02/2018	2040 On 03-May-18	10.07	Put	Bond Future	347	1	347	1	0.00
15/02/2018	2040 On 03-May-18	10.08	Put	Bond Future	338	1	338	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
15/02/2018	2040 On 02-August-18			Bond Future	9.36	94.9667	9.3633	94.9667	420.00
15/02/2018	2040 On 02-August-18	10.05	Call	Bond Future	7136	6	7136	6	0.00
15/02/2018	2040 On 02-August-18	10.04	Call	Bond Future	7075	6	7075	6	0.00
15/02/2018	2040 On 02-August-18	10.03	Call	Bond Future	7014	6	7014	6	0.00
15/02/2018	2040 On 02-August-18	10.04	Put	Bond Future	1316	2	1316	2	0.00
15/02/2018	2040 On 02-August-18	10.03	Put	Bond Future	1335	2	1335	2	0.00
15/02/2018	2040 On 02-August-18	10.05	Put	Bond Future	1296	2	1296	2	0.00
15/02/2018	2044 On 03-May-18			Bond Future	9.34	94.7805	9.3408	94.7805	23,424.00
15/02/2018	2044 On 03-May-18	10.11	Call	Bond Future	7022	5	7022	5	0.00
15/02/2018	2044 On 03-May-18	10.10	Call	Bond Future	6950	5	6950	5	0.00
15/02/2018	2044 On 03-May-18	10.09	Call	Bond Future	6878	5	6878	5	0.00
15/02/2018	2044 On 03-May-18	10.10	Put	Bond Future	362	1	362	1	0.00
15/02/2018	2044 On 03-May-18	10.09	Put	Bond Future	372	1	372	1	0.00
15/02/2018	2044 On 03-May-18	10.11	Put	Bond Future	353	1	353	1	0.00
15/02/2018	2044 On 02-August-18			Bond Future	9.39	92.1532	9.3901	92.1532	0.00
15/02/2018	2044 On 02-August-18	10.05	Call	Bond Future	7105	6	7105	6	0.00
15/02/2018	2044 On 02-August-18	10.07	Call	Bond Future	7228	6	7228	6	0.00
15/02/2018	2044 On 02-August-18	10.06	Call	Bond Future	7167	6	7167	6	0.00
15/02/2018	2044 On 02-August-18	10.06	Put	Bond Future	1371	2	1371	2	0.00
15/02/2018	2044 On 02-August-18	10.07	Put	Bond Future	1351	2	1351	2	0.00
15/02/2018	2044 On 02-August-18	10.05	Put	Bond Future	1392	2	1392	2	0.00
15/02/2018	2046 On 03-May-18			Bond Future	116.88	116.4357	116.8846	116.4357	10,874.00
15/02/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
15/02/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
15/02/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
15/02/2018	2046 On 03-May-18	127.94	Put	Bond Future	11055	12	11055	12	0.00
15/02/2018	2046 On 03-May-18	127.95	Put	Bond Future	11065	12	11065	12	0.00
15/02/2018	2046 On 03-May-18	127.93	Put	Bond Future	11045	11	11045	11	0.00
15/02/2018	2046 On 02-August-18			Bond Future	119.05	118.5971	119.0536	118.5971	0.00
15/02/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
15/02/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
15/02/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
15/02/2018	2046 On 02-August-18	128.79	Put	Bond Future	9736	10	9736	10	0.00
15/02/2018	2046 On 02-August-18	128.77	Put	Bond Future	9716	10	9716	10	0.00

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15/02/2018	2046 On 02-August-18	128.78	Put	Bond Future	9726	10	9726	10	0.00
15/02/2018	2050 On 03-May-18			Bond Future	124.07	123.0103	124.0662	123.0103	9,738.00
15/02/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
15/02/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
15/02/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
15/02/2018	2050 On 03-May-18	135.63	Put	Bond Future	11564	13	11564	13	0.00
15/02/2018	2050 On 03-May-18	135.61	Put	Bond Future	11544	13	11544	13	0.00
15/02/2018	2050 On 03-May-18	135.62	Put	Bond Future	11554	13	11554	13	0.00
15/02/2018	2050 On 02-August-18			Bond Future	124.64	123.5607	124.6357	123.5607	0.00
15/02/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
15/02/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
15/02/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
15/02/2018	2050 On 02-August-18	137.54	Put	Bond Future	12904	14	12904	14	0.00
15/02/2018	2050 On 02-August-18	137.52	Put	Bond Future	12884	14	12884	14	0.00
15/02/2018	2050 On 02-August-18	137.53	Put	Bond Future	12894	14	12894	14	0.00
15/02/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	AL37 On 03-May-18			Index Future	588.55	585.2150	588.5450	585.2150	0.00
15/02/2018	AL37 On 02-August-18			Index Future	599.43	596.0450	599.4320	596.0450	0.00
15/02/2018	AL7T On 03-May-18			Index Future	684.98	677.4510	684.9750	677.4510	0.00
15/02/2018	AL7T On 02-August-18			Index Future	697.65	689.9870	697.6450	689.9870	0.00
15/02/2018	ALBI On 03-May-18			Index Future	622.11	613.7690	622.1100	613.7690	828.00
15/02/2018	ALBI On 02-August-18			Index Future	633.62	625.1270	633.6180	625.1270	0.00
15/02/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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15/02/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/02/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2018	EL28 On 03-May-18			Bond Future	128.72	128.1549	128.7160	128.1549	0.00
15/02/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
15/02/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
15/02/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
15/02/2018	EL28 On 03-May-18	133.18	Put	Bond Future	4464	5	4464	5	0.00
15/02/2018	EL28 On 03-May-18	133.19	Put	Bond Future	4474	5	4474	5	0.00
15/02/2018	EL28 On 03-May-18	133.20	Put	Bond Future	4484	5	4484	5	0.00
15/02/2018	EL28 On 02-August-18			Bond Future	131.10	130.5338	131.1043	130.5338	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
15/02/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
15/02/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
15/02/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
15/02/2018	EL28 On 02-August-18	134.94	Put	Bond Future	3836	4	3836	4	0.00
15/02/2018	EL28 On 02-August-18	134.95	Put	Bond Future	3846	4	3846	4	0.00
15/02/2018	EL28 On 02-August-18	134.93	Put	Bond Future	3826	4	3826	4	0.00
15/02/2018	ES33 On 03-May-18			Bond Future	10.59	76.7269	10.5930	76.7269	9,466.00
15/02/2018	ES33 On 03-May-18	11.20	Call	Bond Future	3624	2	3624	2	0.00
15/02/2018	ES33 On 03-May-18	11.22	Call	Bond Future	3739	3	3739	3	0.00
15/02/2018	ES33 On 03-May-18	11.21	Call	Bond Future	3682	3	3682	3	0.00
15/02/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
15/02/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
15/02/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
15/02/2018	ES33 On 02-August-18			Bond Future	10.69	78.1466	10.6865	78.1466	0.00
15/02/2018	ES33 On 02-August-18	11.14	Call	Bond Future	2691	2	2691	2	0.00
15/02/2018	ES33 On 02-August-18	11.15	Call	Bond Future	2749	2	2749	2	0.00
15/02/2018	ES33 On 02-August-18	11.16	Call	Bond Future	2807	2	2807	2	0.00
15/02/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
15/02/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
15/02/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
15/02/2018	ES42 On 03-May-18			Bond Future	10.74	79.7370	10.7369	79.7370	7,957.00
15/02/2018	ES42 On 02-August-18			Bond Future	10.83	81.2123	10.8266	81.2123	0.00
15/02/2018	GOVI On 03-May-18			GOVI	620.27	612.3430	620.2650	612.3430	607.00
15/02/2018	GOVI On 03-May-18	590.29	Call	GOVI	299750	22	299750	22	0.00
15/02/2018	GOVI On 03-May-18	590.27	Call	GOVI	299950	22	299950	22	0.00
15/02/2018	GOVI On 03-May-18	590.28	Call	GOVI	299850	22	299850	22	0.00
15/02/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
15/02/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
15/02/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
15/02/2018	GOVI On 02-August-18			GOVI	631.74	623.6750	631.7390	623.6750	0.00
15/02/2018	GOVI On 02-August-18	605.71	Call	GOVI	260290	18	260290	18	0.00
15/02/2018	GOVI On 02-August-18	605.72	Call	GOVI	260190	18	260190	18	0.00
15/02/2018	GOVI On 02-August-18	605.70	Call	GOVI	260390	18	260390	18	0.00
15/02/2018	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
15/02/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
15/02/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
15/02/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/02/2018	IGOV On 03-May-18			Index Future	251.23	250.2630	251.2310	250.2630	1,146.00
15/02/2018	IGOV On 02-August-18			Index Future	255.89	254.9090	255.8930	254.9090	0.00
15/02/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
15/02/2018	IS01 On 21-June-18			Interest Rate Swap	99.89	99.8900	99.8900	99.8900	0.00
15/02/2018	IS01 On 20-September-18			Interest Rate Swap	100.01	100.0300	100.0100	100.0300	0.00
15/02/2018	IS01 On 20-December-18			Interest Rate Swap	100.43	100.4700	100.4300	100.4700	0.00
15/02/2018	IS01 On 22-March-19			Interest Rate Swap	99.42	99.4700	99.4200	99.4700	0.00
15/02/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
15/02/2018	IS02 On 15-June-18			Interest Rate Swap	98.58	98.5800	98.5800	98.5800	0.00
15/02/2018	IS02 On 21-September-18			Interest Rate Swap	98.48	98.5000	98.4800	98.5000	0.00
15/02/2018	IS02 On 21-December-18			Interest Rate Swap	98.81	98.8500	98.8100	98.8500	0.00
15/02/2018	IS02 On 15-March-19			Interest Rate Swap	99.17	99.2200	99.1700	99.2200	0.00
15/02/2018	IS02 On 21-June-19			Interest Rate Swap	99.49	99.5600	99.4900	99.5600	0.00
15/02/2018	IS02 On 20-September-19			Interest Rate Swap	99.83	99.9300	99.8300	99.9300	0.00
15/02/2018	IS02 On 20-December-19			Interest Rate Swap	100.72	100.8400	100.7200	100.8400	0.00
15/02/2018	IS02 On 23-March-20			Interest Rate Swap	98.42	98.5600	98.4200	98.5600	0.00
15/02/2018	IS05 On 17-December-20			Interest Rate Swap	95.76	95.9900	95.7600	95.9900	0.00
15/02/2018	IS05 On 16-March-21			Interest Rate Swap	94.94	95.2000	94.9400	95.2000	0.00
15/02/2018	IS05 On 15-June-21			Interest Rate Swap	94.08	94.3900	94.0800	94.3900	0.00
15/02/2018	IS05 On 21-September-21			Interest Rate Swap	94.21	94.5500	94.2100	94.5500	0.00
15/02/2018	IS05 On 21-December-21			Interest Rate Swap	96.36	96.7300	96.3600	96.7300	51.00
15/02/2018	IS05 On 15-March-22			Interest Rate Swap	96.47	96.8600	96.4700	96.8600	0.00
15/02/2018	IS05 On 21-June-22			Interest Rate Swap	97.62	98.0500	97.6200	98.0500	0.00
15/02/2018	IS05 On 20-September-22			Interest Rate Swap	99.80	100.2500	99.8000	100.2500	0.00
15/02/2018	IS05 On 20-December-22			Interest Rate Swap	101.02	101.5000	101.0200	101.5000	0.00
15/02/2018	IS05 On 22-March-23			Interest Rate Swap	96.09	96.6000	96.0900	96.6000	0.00
15/02/2018	IS10 On 17-December-25			Interest Rate Swap	94.00	94.7800	94.0000	94.7800	0.00
15/02/2018	IS10 On 16-March-26			Interest Rate Swap	90.95	91.7800	90.9500	91.7800	0.00
15/02/2018	IS10 On 15-June-26			Interest Rate Swap	89.66	90.5100	89.6600	90.5100	0.00
15/02/2018	IS10 On 21-September-26			Interest Rate Swap	91.79	92.6600	91.7900	92.6600	0.00
15/02/2018	IS10 On 21-December-26			Interest Rate Swap	95.56	96.4400	95.5600	96.4400	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
15/02/2018	IS10 On 15-March-27			Interest Rate Swap	94.09	95.0000	94.0900	95.0000	0.00
15/02/2018	IS10 On 21-June-27			Interest Rate Swap	96.14	97.0600	96.1400	97.0600	0.00
15/02/2018	IS10 On 20-September-27			Interest Rate Swap	99.85	100.7800	99.8500	100.7800	0.00
15/02/2018	IS10 On 20-December-27			Interest Rate Swap	100.18	101.1200	100.1800	101.1200	0.00
15/02/2018	IS10 On 22-March-28			Interest Rate Swap	95.38	96.3600	95.3800	96.3600	0.00
15/02/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/02/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/02/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/02/2018	JBAF On 21-February-18			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
15/02/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.95	93.0500	6.9500	93.0500	2,500.00
15/02/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.94	93.0600	6.9400	93.0600	0.00
15/02/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
15/02/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.88	93.1200	6.8800	93.1200	0.00
15/02/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
15/02/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.93	93.0700	6.9300	93.0700	35,000.00
15/02/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.00	93.0000	7.0000	93.0000	0.00
15/02/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.08	92.9200	7.0800	92.9200	0.00
15/02/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00
15/02/2018	R023 On 03-May-18			Bond Future	7.51	101.6755	7.5105	101.6755	66,216.00
15/02/2018	R023 On 03-May-18	8.27	Call	Bond Future	3048	2	3048	2	0.00
15/02/2018	R023 On 03-May-18	8.28	Call	Bond Future	3084	2	3084	2	0.00
15/02/2018	R023 On 03-May-18	8.29	Call	Bond Future	3120	2	3120	2	0.00
15/02/2018	R023 On 03-May-18	9.19	Call	Bond Future	6457	6	6457	6	0.00
15/02/2018	R023 On 03-May-18	9.19	Put	Bond Future	1	0	1	0	2,500.00
15/02/2018	R023 On 03-May-18	8.28	Put	Bond Future	61	0	61	0	0.00
15/02/2018	R023 On 03-May-18	8.29	Put	Bond Future	59	0	59	0	0.00
15/02/2018	R023 On 03-May-18	8.27	Put	Bond Future	64	0	64	0	0.00
15/02/2018	R035 On 03-May-18			Bond Future	9.16	97.6188	9.1639	97.6188	61,024.00
15/02/2018	R035 On 03-May-18	9.90	Call	Bond Future	6563	5	6563	5	0.00
15/02/2018	R035 On 03-May-18	9.91	Call	Bond Future	6625	5	6625	5	0.00
15/02/2018	R035 On 03-May-18	9.89	Call	Bond Future	6501	5	6501	5	0.00
15/02/2018	R035 On 03-May-18	9.89	Put	Bond Future	714	1	714	1	0.00
15/02/2018	R035 On 03-May-18	9.90	Put	Bond Future	701	1	701	1	0.00
15/02/2018	R035 On 03-May-18	9.91	Put	Bond Future	687	1	687	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
15/02/2018	R035 On 02-August-18			Bond Future	9.21	99.4253	9.2108	99.4253	3.00
15/02/2018	R035 On 02-August-18	9.42	Call	Bond Future	4895	4	4895	4	0.00
15/02/2018	R035 On 02-August-18	9.44	Call	Bond Future	4980	4	4980	4	0.00
15/02/2018	R035 On 02-August-18	9.43	Call	Bond Future	4938	4	4938	4	0.00
15/02/2018	R035 On 02-August-18	9.44	Put	Bond Future	3118	4	3118	4	0.00
15/02/2018	R035 On 02-August-18	9.43	Put	Bond Future	3156	4	3156	4	0.00
15/02/2018	R035 On 02-August-18	9.42	Put	Bond Future	3194	4	3194	4	0.00
15/02/2018	R186 On 03-May-18			Bond Future	8.25	116.4288	8.2486	116.4288	188,943.00
15/02/2018	R186 On 03-May-18	8.93	Call	Bond Future	4605	4	4605	4	0.00
15/02/2018	R186 On 03-May-18	9.30	Call	Bond Future	6749	6	6749	6	1,120.00
15/02/2018	R186 On 03-May-18	10.14	Call	Bond Future	11666	10	11666	10	0.00
15/02/2018	R186 On 03-May-18	8.92	Call	Bond Future	4549	4	4549	4	0.00
15/02/2018	R186 On 03-May-18	8.69	Call	Bond Future	3309	2	3309	2	0.00
15/02/2018	R186 On 03-May-18	9.75	Call	Bond Future	9403	8	9403	8	0.00
15/02/2018	R186 On 03-May-18	9.19	Call	Bond Future	6102	5	6102	5	0.00
15/02/2018	R186 On 03-May-18	8.70	Call	Bond Future	3361	2	3361	2	0.00
15/02/2018	R186 On 03-May-18	8.85	Call	Bond Future	4160	3	4160	3	0.00
15/02/2018	R186 On 03-May-18	8.91	Call	Bond Future	4493	3	4493	3	0.00
15/02/2018	R186 On 03-May-18	8.00	Call	Bond Future	693	0	693	0	4,745.00
15/02/2018	R186 On 03-May-18	9.72	Call	Bond Future	9227	8	9227	8	0.00
15/02/2018	R186 On 03-May-18	8.40	Call	Bond Future	1958	1	1958	1	4,745.00
15/02/2018	R186 On 03-May-18	8.70	Put	Bond Future	423	1	423	1	3,500.00
15/02/2018	R186 On 03-May-18	8.69	Put	Bond Future	435	1	435	1	0.00
15/02/2018	R186 On 03-May-18	9.19	Put	Bond Future	87	0	87	0	0.00
15/02/2018	R186 On 03-May-18	8.92	Put	Bond Future	215	0	215	0	0.00
15/02/2018	R186 On 03-May-18	8.85	Put	Bond Future	268	0	268	0	4,745.00
15/02/2018	R186 On 03-May-18	9.75	Put	Bond Future	9	0	9	0	3,200.00
15/02/2018	R186 On 03-May-18	9.72	Put	Bond Future	10	0	10	0	10,640.00
15/02/2018	R186 On 03-May-18	8.40	Put	Bond Future	962	2	962	2	0.00
15/02/2018	R186 On 03-May-18	8.91	Put	Bond Future	222	0	222	0	0.00
15/02/2018	R186 On 03-May-18	10.14	Put	Bond Future	1	0	1	0	0.00
15/02/2018	R186 On 03-May-18	8.00	Put	Bond Future	2354	3	2354	3	0.00
15/02/2018	R186 On 03-May-18	8.93	Put	Bond Future	208	0	208	0	0.00
15/02/2018	R186 On 03-May-18	9.30	Put	Bond Future	59	0	59	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
15/02/2018	R186 On 02-August-18			Bond Future	8.28	113.2830	8.2817	113.2830	191.00
15/02/2018	R186 On 02-August-18	8.47	Call	Bond Future	2844	2	2844	2	0.00
15/02/2018	R186 On 02-August-18	8.25	Call	Bond Future	2061	2	2061	2	1,470.00
15/02/2018	R186 On 02-August-18	8.46	Call	Bond Future	2805	2	2805	2	0.00
15/02/2018	R186 On 02-August-18	7.50	Call	Bond Future	438	0	438	0	1,470.00
15/02/2018	R186 On 02-August-18	8.48	Call	Bond Future	2882	2	2882	2	0.00
15/02/2018	R186 On 02-August-18	8.25	Put	Bond Future	2266	3	2266	3	0.00
15/02/2018	R186 On 02-August-18	7.50	Put	Bond Future	5638	7	5638	7	0.00
15/02/2018	R186 On 02-August-18	8.46	Put	Bond Future	1662	2	1662	2	0.00
15/02/2018	R186 On 02-August-18	8.48	Put	Bond Future	1611	2	1611	2	0.00
15/02/2018	R186 On 02-August-18	8.47	Put	Bond Future	1636	2	1636	2	0.00
15/02/2018	R186 On 01-November-18			Bond Future	8.31	115.4147	8.3099	115.4147	0.00
15/02/2018	R186 On 01-November-18	8.46	Call	Bond Future	3242	3	3242	3	5,000.00
15/02/2018	R186 On 01-November-18	8.53	Call	Bond Future	3496	3	3496	3	0.00
15/02/2018	R186 On 01-November-18	9.14	Call	Bond Future	6066	5	6066	5	0.00
15/02/2018	R186 On 01-November-18	8.52	Call	Bond Future	3459	3	3459	3	0.00
15/02/2018	R186 On 01-November-18	7.96	Call	Bond Future	1726	1	1726	1	5,000.00
15/02/2018	R186 On 01-November-18	8.54	Call	Bond Future	3533	3	3533	3	0.00
15/02/2018	R186 On 01-November-18	9.14	Put	Bond Future	992	1	992	1	5,000.00
15/02/2018	R186 On 01-November-18	8.52	Put	Bond Future	2146	3	2146	3	0.00
15/02/2018	R186 On 01-November-18	7.96	Put	Bond Future	3958	5	3958	5	0.00
15/02/2018	R186 On 01-November-18	8.54	Put	Bond Future	2096	3	2096	3	0.00
15/02/2018	R186 On 01-November-18	8.53	Put	Bond Future	2121	3	2121	3	0.00
15/02/2018	R186 On 01-November-18	8.46	Put	Bond Future	2301	3	2301	3	0.00
15/02/2018	R197 On 03-May-18			Bond Future	301.94	300.9204	301.9442	300.9204	2,388.00
15/02/2018	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
15/02/2018	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
15/02/2018	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
15/02/2018	R197 On 03-May-18	304.45	Put	Bond Future	2506	4	2506	4	0.00
15/02/2018	R197 On 03-May-18	304.46	Put	Bond Future	2516	4	2516	4	0.00
15/02/2018	R197 On 03-May-18	304.44	Put	Bond Future	2496	4	2496	4	0.00
15/02/2018	R202 On 03-May-18			Bond Future	237.65	237.0901	237.6483	237.0901	23,050.00
15/02/2018	R202 On 03-May-18	247.47	Call	Bond Future	79	0	79	0	0.00
15/02/2018	R202 On 03-May-18	247.48	Call	Bond Future	79	0	79	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
15/02/2018	R202 On 03-May-18	247.49	Call	Bond Future	78	0	78	0	0.00
15/02/2018	R202 On 03-May-18	247.49	Put	Bond Future	9920	10	9920	10	0.00
15/02/2018	R202 On 03-May-18	247.47	Put	Bond Future	9901	10	9901	10	0.00
15/02/2018	R202 On 03-May-18	247.48	Put	Bond Future	9910	10	9910	10	0.00
15/02/2018	R204 On 03-May-18			Bond Future	6.66	103.7017	6.6602	103.7017	22,580.00
15/02/2018	R204 On 03-May-18	7.09	Call	Bond Future	266	0	266	0	0.00
15/02/2018	R204 On 03-May-18	7.10	Call	Bond Future	272	0	272	0	0.00
15/02/2018	R204 On 03-May-18	7.08	Call	Bond Future	261	0	261	0	0.00
15/02/2018	R204 On 03-May-18	7.08	Put	Bond Future	7	0	7	0	0.00
15/02/2018	R204 On 03-May-18	7.09	Put	Bond Future	7	0	7	0	0.00
15/02/2018	R204 On 03-May-18	7.10	Put	Bond Future	7	0	7	0	0.00
15/02/2018	R207 On 03-May-18			Bond Future	6.74	102.7497	6.7440	102.7497	47,558.00
15/02/2018	R207 On 03-May-18	7.58	Call	Bond Future	1313	1	1313	1	0.00
15/02/2018	R207 On 03-May-18	7.57	Call	Bond Future	1297	1	1297	1	0.00
15/02/2018	R207 On 03-May-18	7.56	Call	Bond Future	1282	1	1282	1	0.00
15/02/2018	R207 On 03-May-18	7.57	Put	Bond Future	3	0	3	0	0.00
15/02/2018	R207 On 03-May-18	7.56	Put	Bond Future	3	0	3	0	0.00
15/02/2018	R207 On 03-May-18	7.58	Put	Bond Future	2	0	2	0	0.00
15/02/2018	R208 On 03-May-18			Bond Future	7.06	99.4195	7.0611	99.4195	35,914.00
15/02/2018	R208 On 03-May-18	7.77	Call	Bond Future	1825	1	1825	1	0.00
15/02/2018	R208 On 03-May-18	7.78	Call	Bond Future	1849	1	1849	1	0.00
15/02/2018	R208 On 03-May-18	7.79	Call	Bond Future	1873	1	1873	1	0.00
15/02/2018	R208 On 03-May-18	7.78	Put	Bond Future	24	0	24	0	0.00
15/02/2018	R208 On 03-May-18	7.79	Put	Bond Future	23	0	23	0	0.00
15/02/2018	R208 On 03-May-18	7.77	Put	Bond Future	25	0	25	0	0.00
15/02/2018	R209 On 03-May-18			Bond Future	9.15	74.0352	9.1518	74.0352	79,229.00
15/02/2018	R209 On 03-May-18	9.85	Call	Bond Future	4992	4	4992	4	0.00
15/02/2018	R209 On 03-May-18	10.22	Call	Bond Future	7107	6	7107	6	0.00
15/02/2018	R209 On 03-May-18	10.00	Call	Bond Future	5840	5	5840	5	0.00
15/02/2018	R209 On 03-May-18	10.73	Call	Bond Future	10022	9	10022	9	0.00
15/02/2018	R209 On 03-May-18	9.75	Call	Bond Future	4441	3	4441	3	435.00
15/02/2018	R209 On 03-May-18	9.77	Call	Bond Future	4550	4	4550	4	0.00
15/02/2018	R209 On 03-May-18	9.30	Call	Bond Future	2227	2	2227	2	1,321.00
15/02/2018	R209 On 03-May-18	9.86	Call	Bond Future	5048	4	5048	4	0.00

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15/02/2018	R209 On 03-May-18	9.84	Call	Bond Future	4937	4	4937	4	0.00
15/02/2018	R209 On 03-May-18	9.19	Call	Bond Future	1788	1	1788	1	250.00
15/02/2018	R209 On 03-May-18	9.47	Call	Bond Future	2997	2	2997	2	0.00
15/02/2018	R209 On 03-May-18	8.95	Call	Bond Future	1013	1	1013	1	1,321.00
15/02/2018	R209 On 03-May-18	9.84	Put	Bond Future	306	1	306	1	0.00
15/02/2018	R209 On 03-May-18	9.19	Put	Bond Future	1519	2	1519	2	0.00
15/02/2018	R209 On 03-May-18	9.86	Put	Bond Future	290	1	290	1	0.00
15/02/2018	R209 On 03-May-18	10.00	Put	Bond Future	195	0	195	0	11,067.00
15/02/2018	R209 On 03-May-18	9.47	Put	Bond Future	802	1	802	1	250.00
15/02/2018	R209 On 03-May-18	9.77	Put	Bond Future	371	1	371	1	250.00
15/02/2018	R209 On 03-May-18	9.30	Put	Bond Future	1193	2	1193	2	0.00
15/02/2018	R209 On 03-May-18	8.95	Put	Bond Future	2456	3	2456	3	0.00
15/02/2018	R209 On 03-May-18	9.85	Put	Bond Future	298	1	298	1	0.00
15/02/2018	R209 On 03-May-18	10.22	Put	Bond Future	102	0	102	0	435.00
15/02/2018	R209 On 03-May-18	9.75	Put	Bond Future	391	1	391	1	0.00
15/02/2018	R209 On 03-May-18	10.73	Put	Bond Future	14	0	14	0	435.00
15/02/2018	R209 On 02-August-18			Bond Future	9.19	75.4052	9.1948	75.4052	816.00
15/02/2018	R209 On 02-August-18	10.84	Call	Bond Future	10466	9	10466	9	0.00
15/02/2018	R209 On 02-August-18	10.21	Call	Bond Future	7170	6	7170	6	0.00
15/02/2018	R209 On 02-August-18	9.66	Call	Bond Future	4458	4	4458	4	435.00
15/02/2018	R209 On 02-August-18	10.38	Call	Bond Future	8057	7	8057	7	0.00
15/02/2018	R209 On 02-August-18	10.39	Call	Bond Future	8110	7	8110	7	0.00
15/02/2018	R209 On 02-August-18	10.40	Call	Bond Future	8162	7	8162	7	0.00
15/02/2018	R209 On 02-August-18	10.40	Put	Bond Future	397	1	397	1	0.00
15/02/2018	R209 On 02-August-18	9.66	Put	Bond Future	1309	2	1309	2	0.00
15/02/2018	R209 On 02-August-18	10.38	Put	Bond Future	411	1	411	1	0.00
15/02/2018	R209 On 02-August-18	10.39	Put	Bond Future	404	1	404	1	0.00
15/02/2018	R209 On 02-August-18	10.21	Put	Bond Future	547	1	547	1	435.00
15/02/2018	R209 On 02-August-18	10.84	Put	Bond Future	165	0	165	0	435.00
15/02/2018	R209 On 01-November-18			Bond Future	9.24	73.6753	9.2364	73.6753	0.00
15/02/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	74123	73	74123	73	0.00
15/02/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	74123	73	74123	73	0.00
15/02/2018	R209 On 01-November-18	9.97	Call	Bond Future	6276	5	6276	5	0.00
15/02/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	74123	73	74123	73	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
15/02/2018	R209 On 01-November-18	9.34	Call	Bond Future	3641	3	3641	3	0.00
15/02/2018	R209 On 01-November-18	10.57	Call	Bond Future	9136	8	9136	8	0.00
15/02/2018	R209 On 01-November-18	9.94	Call	Bond Future	6139	5	6139	5	0.00
15/02/2018	R209 On 01-November-18	9.94	Put	Bond Future	1493	2	1493	2	255.00
15/02/2018	R209 On 01-November-18	10.57	Put	Bond Future	686	1	686	1	0.00
15/02/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
15/02/2018	R209 On 01-November-18	9.97	Put	Bond Future	1442	2	1442	2	255.00
15/02/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
15/02/2018	R209 On 01-November-18	9.34	Put	Bond Future	2929	4	2929	4	0.00
15/02/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
15/02/2018	R210 On 03-May-18			Bond Future	186.71	185.9030	186.7103	185.9030	2,159.00
15/02/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
15/02/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
15/02/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
15/02/2018	R210 On 03-May-18	191.45	Put	Bond Future	4740	6	4740	6	0.00
15/02/2018	R210 On 03-May-18	191.44	Put	Bond Future	4730	6	4730	6	0.00
15/02/2018	R210 On 03-May-18	191.46	Put	Bond Future	4750	6	4750	6	0.00
15/02/2018	R212 On 03-May-18			Bond Future	154.08	153.4974	154.0820	153.4974	4,755.00
15/02/2018	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
15/02/2018	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
15/02/2018	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
15/02/2018	R212 On 03-May-18	154.29	Put	Bond Future	208	1	208	1	0.00
15/02/2018	R212 On 03-May-18	154.30	Put	Bond Future	218	1	218	1	0.00
15/02/2018	R212 On 03-May-18	154.28	Put	Bond Future	198	1	198	1	0.00
15/02/2018	R213 On 03-May-18			Bond Future	8.84	86.1396	8.8437	86.1396	45,358.00
15/02/2018	R213 On 03-May-18	9.56	Call	Bond Future	4962	4	4962	4	0.00
15/02/2018	R213 On 03-May-18	9.57	Call	Bond Future	5019	4	5019	4	0.00
15/02/2018	R213 On 03-May-18	9.58	Call	Bond Future	5075	4	5075	4	0.00
15/02/2018	R213 On 03-May-18	9.58	Put	Bond Future	231	0	231	0	0.00
15/02/2018	R213 On 03-May-18	9.56	Put	Bond Future	245	0	245	0	0.00
15/02/2018	R213 On 03-May-18	9.57	Put	Bond Future	238	0	238	0	0.00
15/02/2018	R213 On 02-August-18			Bond Future	8.88	87.7337	8.8841	87.7337	1.00
15/02/2018	R213 On 02-August-18	9.07	Call	Bond Future	3116	2	3116	2	0.00
15/02/2018	R213 On 02-August-18	9.06	Call	Bond Future	3077	2	3077	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
15/02/2018	R213 On 02-August-18	9.05	Call	Bond Future	3038	2	3038	2	0.00
15/02/2018	R213 On 02-August-18	9.06	Put	Bond Future	1900	2	1900	2	0.00
15/02/2018	R213 On 02-August-18	9.05	Put	Bond Future	1927	2	1927	2	0.00
15/02/2018	R213 On 02-August-18	9.07	Put	Bond Future	1873	2	1873	2	0.00
15/02/2018	R214 On 03-May-18			Bond Future	9.29	73.5265	9.2856	73.5265	47,218.00
15/02/2018	R214 On 03-May-18	9.98	Call	Bond Future	5193	4	5193	4	0.00
15/02/2018	R214 On 03-May-18	9.99	Call	Bond Future	5251	4	5251	4	0.00
15/02/2018	R214 On 03-May-18	9.97	Call	Bond Future	5135	4	5135	4	0.00
15/02/2018	R214 On 03-May-18	9.97	Put	Bond Future	327	1	327	1	0.00
15/02/2018	R214 On 03-May-18	9.98	Put	Bond Future	319	1	319	1	0.00
15/02/2018	R214 On 03-May-18	9.99	Put	Bond Future	310	1	310	1	0.00
15/02/2018	R248 On 03-May-18			Bond Future	9.31	94.1171	9.3109	94.1171	97,810.00
15/02/2018	R248 On 03-May-18	10.07	Call	Bond Future	7157	6	7157	6	0.00
15/02/2018	R248 On 03-May-18	10.06	Call	Bond Future	7083	6	7083	6	0.00
15/02/2018	R248 On 03-May-18	10.05	Call	Bond Future	7010	5	7010	5	0.00
15/02/2018	R248 On 03-May-18	10.06	Put	Bond Future	382	1	382	1	0.00
15/02/2018	R248 On 03-May-18	10.05	Put	Bond Future	392	1	392	1	0.00
15/02/2018	R248 On 03-May-18	10.07	Put	Bond Future	372	1	372	1	0.00