



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/12/2017 TO: 22/12/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	0904 On 31-March-36			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
22/12/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	2025 On 01-February-18			Bond Future	129.43	129.4292	129.4325	129.4292	1,070.00
22/12/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2025 On 01-February-18	133.90	Put	Bond Future	4468	4	4	4	0.00
22/12/2017	2025 On 01-February-18	133.88	Put	Bond Future	4448	4	4	4	0.00
22/12/2017	2025 On 01-February-18	133.89	Put	Bond Future	4458	4	4	4	0.00
22/12/2017	2025 On 03-May-18			Bond Future	131.86	131.8554	131.8588	131.8554	0.00
22/12/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2025 On 03-May-18	133.21	Put	Bond Future	1351	1	1	1	0.00
22/12/2017	2025 On 03-May-18	133.20	Put	Bond Future	1341	1	1	1	0.00
22/12/2017	2025 On 03-May-18	133.22	Put	Bond Future	1361	1	1	1	0.00
22/12/2017	2025 On 02-August-18			Bond Future	134.32	134.3192	134.3207	134.3192	0.00
22/12/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2025 On 02-August-18	136.66	Put	Bond Future	2339	2	2	2	0.00
22/12/2017	2025 On 02-August-18	136.67	Put	Bond Future	2349	2	2	2	0.00
22/12/2017	2025 On 02-August-18	136.65	Put	Bond Future	2329	2	2	2	0.00
22/12/2017	2029 On 01-February-18			Bond Future	100.15	100.1477	100.1504	100.1477	1,370.00
22/12/2017	2029 On 03-May-18			Bond Future	101.01	101.0070	101.0098	101.0070	0.00
22/12/2017	2029 On 02-August-18			Bond Future	102.93	102.9284	102.9298	102.9284	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
22/12/2017	2030 On 01-February-18			Bond Future	9.30	91.0145	90.8493	91.0145	71,608.00
22/12/2017	2030 On 01-February-18	9.38	Call	Bond Future	527	1	1	1	0.00
22/12/2017	2030 On 01-February-18	9.39	Call	Bond Future	593	1	1	1	0.00
22/12/2017	2030 On 01-February-18	9.37	Call	Bond Future	461	1	0	1	0.00
22/12/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
22/12/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
22/12/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
22/12/2017	2030 On 03-May-18			Bond Future	9.36	92.7150	92.5467	92.7150	0.00
22/12/2017	2030 On 03-May-18	9.49	Call	Bond Future	836	1	1	1	0.00
22/12/2017	2030 On 03-May-18	9.51	Call	Bond Future	966	1	1	1	0.00
22/12/2017	2030 On 03-May-18	9.50	Call	Bond Future	901	1	1	1	0.00
22/12/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
22/12/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
22/12/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
22/12/2017	2030 On 02-August-18			Bond Future	9.42	90.4571	90.2843	90.4571	0.00
22/12/2017	2030 On 02-August-18	9.46	Call	Bond Future	228	0	0	0	0.00
22/12/2017	2030 On 02-August-18	9.47	Call	Bond Future	293	0	0	0	0.00
22/12/2017	2030 On 02-August-18	9.45	Call	Bond Future	164	0	0	0	0.00
22/12/2017	2030 On 02-August-18	9.47	Put	Bond Future	0	0	0	0	0.00
22/12/2017	2030 On 02-August-18	9.45	Put	Bond Future	0	0	0	0	0.00
22/12/2017	2030 On 02-August-18	9.46	Put	Bond Future	0	0	0	0	0.00
22/12/2017	2032 On 01-February-18			Bond Future	9.47	93.6275	93.4866	93.6275	45,389.00
22/12/2017	2032 On 01-February-18	9.57	Call	Bond Future	2053	2	2	2	0.00
22/12/2017	2032 On 01-February-18	9.30	Call	Bond Future	1113	1	1	1	7,800.00
22/12/2017	2032 On 01-February-18	9.56	Call	Bond Future	2012	2	2	2	0.00
22/12/2017	2032 On 01-February-18	9.20	Call	Bond Future	852	1	1	1	7,500.00
22/12/2017	2032 On 01-February-18	9.55	Call	Bond Future	1972	2	2	2	0.00
22/12/2017	2032 On 01-February-18	9.45	Call	Bond Future	1594	2	2	2	750.00
22/12/2017	2032 On 01-February-18	9.40	Call	Bond Future	1422	2	1	2	6,800.00
22/12/2017	2032 On 01-February-18	9.20	Put	Bond Future	2837	3	3	3	0.00
22/12/2017	2032 On 01-February-18	9.56	Put	Bond Future	1383	1	1	1	0.00
22/12/2017	2032 On 01-February-18	9.45	Put	Bond Future	1753	2	2	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
22/12/2017	2032 On 01-February-18	9.40	Put	Bond Future	1942	2	2	2	0.00
22/12/2017	2032 On 01-February-18	9.55	Put	Bond Future	1414	1	1	1	0.00
22/12/2017	2032 On 01-February-18	9.57	Put	Bond Future	1353	1	1	1	0.00
22/12/2017	2032 On 01-February-18	9.30	Put	Bond Future	2361	2	2	2	0.00
22/12/2017	2032 On 03-May-18			Bond Future	9.53	91.2195	91.0760	91.2195	0.00
22/12/2017	2032 On 03-May-18	9.70	Call	Bond Future	3791	4	4	4	0.00
22/12/2017	2032 On 03-May-18	9.71	Call	Bond Future	3831	4	4	4	0.00
22/12/2017	2032 On 03-May-18	9.72	Call	Bond Future	3871	4	4	4	0.00
22/12/2017	2032 On 03-May-18	9.72	Put	Bond Future	2557	3	3	3	0.00
22/12/2017	2032 On 03-May-18	9.70	Put	Bond Future	2616	3	3	3	0.00
22/12/2017	2032 On 03-May-18	9.71	Put	Bond Future	2586	3	3	3	0.00
22/12/2017	2032 On 02-August-18			Bond Future	9.59	92.9391	92.7915	92.9391	0.00
22/12/2017	2032 On 02-August-18	9.68	Call	Bond Future	4304	4	4	4	0.00
22/12/2017	2032 On 02-August-18	9.67	Call	Bond Future	4266	4	4	4	0.00
22/12/2017	2032 On 02-August-18	9.66	Call	Bond Future	4229	4	4	4	0.00
22/12/2017	2032 On 02-August-18	9.67	Put	Bond Future	3725	4	4	4	0.00
22/12/2017	2032 On 02-August-18	9.66	Put	Bond Future	3757	4	4	4	0.00
22/12/2017	2032 On 02-August-18	9.68	Put	Bond Future	3693	4	4	4	0.00
22/12/2017	2033 On 01-February-18			Bond Future	104.49	104.4864	104.4895	104.4864	5,283.00
22/12/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2033 On 01-February-18	109.65	Put	Bond Future	5161	5	5	5	0.00
22/12/2017	2033 On 01-February-18	109.66	Put	Bond Future	5171	5	5	5	0.00
22/12/2017	2033 On 01-February-18	109.64	Put	Bond Future	5151	5	5	5	0.00
22/12/2017	2033 On 03-May-18			Bond Future	105.36	105.3572	105.3601	105.3572	0.00
22/12/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2033 On 03-May-18	107.69	Put	Bond Future	2330	2	2	2	0.00
22/12/2017	2033 On 03-May-18	107.70	Put	Bond Future	2340	2	2	2	0.00
22/12/2017	2033 On 03-May-18	107.71	Put	Bond Future	2350	2	2	2	0.00
22/12/2017	2033 On 02-August-18			Bond Future	107.36	107.3613	107.3628	107.3613	0.00

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22/12/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2033 On 02-August-18	109.93	Put	Bond Future	2567	3	3	3	0.00
22/12/2017	2033 On 02-August-18	109.94	Put	Bond Future	2577	3	3	3	0.00
22/12/2017	2033 On 02-August-18	109.92	Put	Bond Future	2557	3	3	3	0.00
22/12/2017	2037 On 01-February-18			Bond Future	9.77	89.5595	89.2863	89.5595	44,365.00
22/12/2017	2037 On 01-February-18	9.88	Call	Bond Future	2370	3	2	3	2,000.00
22/12/2017	2037 On 01-February-18	9.82	Call	Bond Future	2109	2	2	2	0.00
22/12/2017	2037 On 01-February-18	9.83	Call	Bond Future	2151	2	2	2	0.00
22/12/2017	2037 On 01-February-18	9.81	Call	Bond Future	2067	2	2	2	0.00
22/12/2017	2037 On 01-February-18	10.32	Call	Bond Future	4687	5	5	5	0.00
22/12/2017	2037 On 01-February-18	10.72	Call	Bond Future	7159	7	7	7	0.00
22/12/2017	2037 On 01-February-18	10.72	Put	Bond Future	153	0	0	0	2,000.00
22/12/2017	2037 On 01-February-18	10.32	Put	Bond Future	514	0	1	0	2,000.00
22/12/2017	2037 On 01-February-18	9.83	Put	Bond Future	1661	2	2	2	0.00
22/12/2017	2037 On 01-February-18	9.81	Put	Bond Future	1733	2	2	2	0.00
22/12/2017	2037 On 01-February-18	9.88	Put	Bond Future	1492	1	1	1	0.00
22/12/2017	2037 On 01-February-18	9.82	Put	Bond Future	1697	2	2	2	0.00
22/12/2017	2037 On 03-May-18			Bond Future	9.83	91.2328	90.9545	91.2328	0.00
22/12/2017	2037 On 03-May-18	9.97	Call	Bond Future	4208	4	4	4	0.00
22/12/2017	2037 On 03-May-18	9.99	Call	Bond Future	4293	4	4	4	0.00
22/12/2017	2037 On 03-May-18	9.98	Call	Bond Future	4250	4	4	4	0.00
22/12/2017	2037 On 03-May-18	9.98	Put	Bond Future	3110	3	3	3	0.00
22/12/2017	2037 On 03-May-18	9.97	Put	Bond Future	3144	3	3	3	0.00
22/12/2017	2037 On 03-May-18	9.99	Put	Bond Future	3077	3	3	3	0.00
22/12/2017	2037 On 02-August-18			Bond Future	9.90	88.6966	88.4118	88.6966	0.00
22/12/2017	2037 On 02-August-18	9.95	Call	Bond Future	4734	5	5	5	0.00
22/12/2017	2037 On 02-August-18	9.96	Call	Bond Future	4774	5	5	5	0.00
22/12/2017	2037 On 02-August-18	9.97	Call	Bond Future	4815	5	5	5	0.00
22/12/2017	2037 On 02-August-18	9.97	Put	Bond Future	4258	4	4	4	0.00
22/12/2017	2037 On 02-August-18	9.95	Put	Bond Future	4329	4	4	4	0.00
22/12/2017	2037 On 02-August-18	9.96	Put	Bond Future	4294	4	4	4	0.00

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22/12/2017	2038 On 01-February-18			Bond Future	126.49	126.0803	126.4866	126.0803	19,692.00
22/12/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2038 On 01-February-18	136.93	Put	Bond Future	10443	11	10	11	0.00
22/12/2017	2038 On 01-February-18	136.95	Put	Bond Future	10463	11	10	11	0.00
22/12/2017	2038 On 01-February-18	136.94	Put	Bond Future	10453	11	10	11	0.00
22/12/2017	2038 On 03-May-18			Bond Future	128.86	128.4438	128.8576	128.4438	0.00
22/12/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2038 On 03-May-18	132.27	Put	Bond Future	3412	4	3	4	0.00
22/12/2017	2038 On 03-May-18	132.29	Put	Bond Future	3432	4	3	4	0.00
22/12/2017	2038 On 03-May-18	132.28	Put	Bond Future	3422	4	3	4	0.00
22/12/2017	2038 On 02-August-18			Bond Future	131.26	130.8371	131.2569	130.8371	0.00
22/12/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2038 On 02-August-18	134.53	Put	Bond Future	3273	4	3	4	0.00
22/12/2017	2038 On 02-August-18	134.54	Put	Bond Future	3283	4	3	4	0.00
22/12/2017	2038 On 02-August-18	134.55	Put	Bond Future	3293	4	3	4	0.00
22/12/2017	2040 On 01-February-18			Bond Future	9.85	92.7879	92.5386	92.7879	28,354.00
22/12/2017	2040 On 01-February-18	9.87	Call	Bond Future	2104	2	2	2	0.00
22/12/2017	2040 On 01-February-18	9.89	Call	Bond Future	2191	2	2	2	0.00
22/12/2017	2040 On 01-February-18	9.88	Call	Bond Future	2147	2	2	2	0.00
22/12/2017	2040 On 01-February-18	9.88	Put	Bond Future	1916	2	2	2	0.00
22/12/2017	2040 On 01-February-18	9.89	Put	Bond Future	1877	2	2	2	0.00
22/12/2017	2040 On 01-February-18	9.87	Put	Bond Future	1956	2	2	2	0.00
22/12/2017	2040 On 03-May-18			Bond Future	9.92	94.5214	94.2675	94.5214	0.00
22/12/2017	2040 On 03-May-18	10.07	Call	Bond Future	4573	5	5	5	0.00
22/12/2017	2040 On 03-May-18	10.08	Call	Bond Future	4619	5	5	5	0.00
22/12/2017	2040 On 03-May-18	10.00	Call	Bond Future	4261	4	4	4	1,500.00

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22/12/2017	2040 On 03-May-18	9.00	Call	Bond Future	1090	1	1	1	1,500.00
22/12/2017	2040 On 03-May-18	10.06	Call	Bond Future	4528	5	5	5	0.00
22/12/2017	2040 On 03-May-18	10.06	Put	Bond Future	3356	3	3	3	0.00
22/12/2017	2040 On 03-May-18	9.00	Put	Bond Future	9210	9	9	9	0.00
22/12/2017	2040 On 03-May-18	10.00	Put	Bond Future	3578	3	4	3	0.00
22/12/2017	2040 On 03-May-18	10.07	Put	Bond Future	3321	3	3	3	0.00
22/12/2017	2040 On 03-May-18	10.08	Put	Bond Future	3285	3	3	3	0.00
22/12/2017	2040 On 02-August-18			Bond Future	9.98	91.7968	91.5369	91.7968	0.00
22/12/2017	2040 On 02-August-18	10.05	Call	Bond Future	5217	5	5	5	0.00
22/12/2017	2040 On 02-August-18	10.04	Call	Bond Future	5174	5	5	5	0.00
22/12/2017	2040 On 02-August-18	10.03	Call	Bond Future	5131	5	5	5	0.00
22/12/2017	2040 On 02-August-18	10.04	Put	Bond Future	4709	5	5	5	0.00
22/12/2017	2040 On 02-August-18	10.03	Put	Bond Future	4747	5	5	5	0.00
22/12/2017	2040 On 02-August-18	10.05	Put	Bond Future	4671	5	5	5	0.00
22/12/2017	2044 On 01-February-18			Bond Future	9.90	89.7475	89.4961	89.7475	22,082.00
22/12/2017	2044 On 01-February-18	9.89	Call	Bond Future	2038	2	2	2	0.00
22/12/2017	2044 On 01-February-18	9.90	Call	Bond Future	2080	2	2	2	0.00
22/12/2017	2044 On 01-February-18	9.91	Call	Bond Future	2123	2	2	2	0.00
22/12/2017	2044 On 01-February-18	9.91	Put	Bond Future	2012	2	2	2	0.00
22/12/2017	2044 On 01-February-18	9.89	Put	Bond Future	2095	2	2	2	0.00
22/12/2017	2044 On 01-February-18	9.90	Put	Bond Future	2053	2	2	2	0.00
22/12/2017	2044 On 03-May-18			Bond Future	9.96	91.4242	91.1682	91.4242	0.00
22/12/2017	2044 On 03-May-18	10.11	Call	Bond Future	4638	5	5	5	0.00
22/12/2017	2044 On 03-May-18	10.10	Call	Bond Future	4593	5	5	5	0.00
22/12/2017	2044 On 03-May-18	10.09	Call	Bond Future	4548	5	5	5	0.00
22/12/2017	2044 On 03-May-18	10.10	Put	Bond Future	3435	3	3	3	0.00
22/12/2017	2044 On 03-May-18	10.09	Put	Bond Future	3472	3	3	3	0.00
22/12/2017	2044 On 03-May-18	10.11	Put	Bond Future	3399	3	3	3	0.00
22/12/2017	2044 On 02-August-18			Bond Future	10.02	88.7665	88.5042	88.7665	0.00
22/12/2017	2044 On 02-August-18	10.05	Call	Bond Future	5139	5	5	5	0.00
22/12/2017	2044 On 02-August-18	10.07	Call	Bond Future	5225	5	5	5	0.00
22/12/2017	2044 On 02-August-18	10.06	Call	Bond Future	5182	5	5	5	0.00
22/12/2017	2044 On 02-August-18	10.06	Put	Bond Future	4886	5	5	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
22/12/2017	2044 On 02-August-18	10.07	Put	Bond Future	4847	5	5	5	0.00
22/12/2017	2044 On 02-August-18	10.05	Put	Bond Future	4926	5	5	5	0.00
22/12/2017	2046 On 01-February-18			Bond Future	122.26	122.2558	122.2594	122.2558	21,177.00
22/12/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2046 On 01-February-18	132.90	Put	Bond Future	10641	11	11	11	0.00
22/12/2017	2046 On 01-February-18	132.91	Put	Bond Future	10651	11	11	11	0.00
22/12/2017	2046 On 01-February-18	132.92	Put	Bond Future	10661	11	11	11	0.00
22/12/2017	2046 On 03-May-18			Bond Future	122.95	122.9478	122.9515	122.9478	0.00
22/12/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2046 On 03-May-18	127.94	Put	Bond Future	4989	5	5	5	0.00
22/12/2017	2046 On 03-May-18	127.95	Put	Bond Future	4999	5	5	5	0.00
22/12/2017	2046 On 03-May-18	127.93	Put	Bond Future	4979	5	5	5	0.00
22/12/2017	2046 On 02-August-18			Bond Future	125.29	125.2867	125.2886	125.2867	0.00
22/12/2017	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2046 On 02-August-18	128.79	Put	Bond Future	3501	4	4	4	0.00
22/12/2017	2046 On 02-August-18	128.77	Put	Bond Future	3481	3	3	3	0.00
22/12/2017	2046 On 02-August-18	128.78	Put	Bond Future	3491	3	3	3	0.00
22/12/2017	2050 On 01-February-18			Bond Future	127.29	127.2898	127.2937	127.2898	24,012.00
22/12/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2050 On 01-February-18	140.24	Put	Bond Future	12946	13	13	13	0.00
22/12/2017	2050 On 01-February-18	140.23	Put	Bond Future	12936	13	13	13	0.00
22/12/2017	2050 On 01-February-18	140.25	Put	Bond Future	12956	13	13	13	0.00
22/12/2017	2050 On 03-May-18			Bond Future	129.68	129.6759	129.6798	129.6759	0.00
22/12/2017	2050 On 03-May-18	135.61	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
22/12/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2050 On 03-May-18	135.63	Put	Bond Future	5950	6	6	6	0.00
22/12/2017	2050 On 03-May-18	135.61	Put	Bond Future	5930	6	6	6	0.00
22/12/2017	2050 On 03-May-18	135.62	Put	Bond Future	5940	6	6	6	0.00
22/12/2017	2050 On 02-August-18			Bond Future	130.41	130.4096	130.4116	130.4096	0.00
22/12/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2050 On 02-August-18	137.54	Put	Bond Future	7128	7	7	7	0.00
22/12/2017	2050 On 02-August-18	137.52	Put	Bond Future	7108	7	7	7	0.00
22/12/2017	2050 On 02-August-18	137.53	Put	Bond Future	7118	7	7	7	0.00
22/12/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	AL37 On 01-February-18			Index Future	567.20	566.9310	567.2010	566.9310	0.00
22/12/2017	AL37 On 03-May-18			Index Future	577.80	577.5230	577.7980	577.5230	0.00
22/12/2017	AL37 On 02-August-18			Index Future	588.68	588.4110	588.6830	588.4110	0.00
22/12/2017	AL7T On 01-February-18			Index Future	652.15	652.8940	652.1450	652.8940	0.00
22/12/2017	AL7T On 03-May-18			Index Future	664.33	665.0920	664.3300	665.0920	0.00
22/12/2017	AL7T On 02-August-18			Index Future	676.85	677.6310	676.8450	677.6310	0.00
22/12/2017	ALBI On 01-February-18			Index Future	587.06	588.0780	587.0630	588.0780	777.00
22/12/2017	ALBI On 03-May-18			Index Future	598.03	599.0650	598.0320	599.0650	0.00
22/12/2017	ALBI On 02-August-18			Index Future	609.30	610.3590	609.2980	610.3590	0.00
22/12/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/12/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C212 On 31-January-22			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
22/12/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	EL28 On 01-February-18			Bond Future	128.12	128.1093	128.1153	128.1093	0.00
22/12/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
22/12/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
22/12/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
22/12/2017	EL28 On 01-February-18	132.30	Put	Bond Future	4185	4	4	4	0.00
22/12/2017	EL28 On 01-February-18	132.31	Put	Bond Future	4195	4	4	4	0.00
22/12/2017	EL28 On 01-February-18	132.29	Put	Bond Future	4175	4	4	4	0.00
22/12/2017	EL28 On 03-May-18			Bond Future	128.76	128.7511	128.7573	128.7511	0.00
22/12/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
22/12/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
22/12/2017	EL28 On 03-May-18	133.18	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
22/12/2017	EL28 On 03-May-18	133.18	Put	Bond Future	4423	4	4	4	0.00
22/12/2017	EL28 On 03-May-18	133.19	Put	Bond Future	4433	4	4	4	0.00
22/12/2017	EL28 On 03-May-18	133.20	Put	Bond Future	4443	4	4	4	0.00
22/12/2017	EL28 On 02-August-18			Bond Future	131.20	131.2003	131.2047	131.2003	0.00
22/12/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
22/12/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
22/12/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
22/12/2017	EL28 On 02-August-18	134.94	Put	Bond Future	3735	4	4	4	0.00
22/12/2017	EL28 On 02-August-18	134.95	Put	Bond Future	3745	4	4	4	0.00
22/12/2017	EL28 On 02-August-18	134.93	Put	Bond Future	3725	4	4	4	0.00
22/12/2017	ES33 On 01-February-18			Bond Future	10.87	78.1723	77.9345	78.1723	9,466.00
22/12/2017	ES33 On 01-February-18	10.99	Call	Bond Future	741	1	1	1	0.00
22/12/2017	ES33 On 01-February-18	11.00	Call	Bond Future	800	1	1	1	0.00
22/12/2017	ES33 On 01-February-18	11.01	Call	Bond Future	859	1	1	1	0.00
22/12/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
22/12/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
22/12/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
22/12/2017	ES33 On 03-May-18			Bond Future	10.97	75.8412	75.5990	75.8412	0.00
22/12/2017	ES33 On 03-May-18	11.20	Call	Bond Future	1356	2	1	2	0.00
22/12/2017	ES33 On 03-May-18	11.22	Call	Bond Future	1471	2	1	2	0.00
22/12/2017	ES33 On 03-May-18	11.21	Call	Bond Future	1413	2	1	2	0.00
22/12/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
22/12/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
22/12/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
22/12/2017	ES33 On 02-August-18			Bond Future	11.07	77.2709	77.0231	77.2709	0.00
22/12/2017	ES33 On 02-August-18	11.14	Call	Bond Future	407	1	0	1	0.00
22/12/2017	ES33 On 02-August-18	11.15	Call	Bond Future	464	1	0	1	0.00
22/12/2017	ES33 On 02-August-18	11.16	Call	Bond Future	522	1	1	1	0.00
22/12/2017	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
22/12/2017	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
22/12/2017	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
22/12/2017	ES42 On 01-February-18			Bond Future	11.14	80.6186	80.4203	80.6186	7,957.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2017	ES42 On 03-May-18			Bond Future	11.24	77.8634	77.6614	77.8634	0.00
22/12/2017	ES42 On 02-August-18			Bond Future	11.35	79.3310	79.1242	79.3310	0.00
22/12/2017	GOVI On 01-February-18			GOVI	585.62	586.6390	585.6210	586.6390	783.00
22/12/2017	GOVI On 01-February-18	581.03	Call	GOVI	45910	6	5	6	0.00
22/12/2017	GOVI On 01-February-18	581.04	Call	GOVI	45810	6	5	6	0.00
22/12/2017	GOVI On 01-February-18	581.02	Call	GOVI	46010	6	5	6	0.00
22/12/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
22/12/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
22/12/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
22/12/2017	GOVI On 03-May-18			GOVI	596.56	597.5990	596.5620	597.5990	0.00
22/12/2017	GOVI On 03-May-18	590.29	Call	GOVI	62720	7	6	7	0.00
22/12/2017	GOVI On 03-May-18	590.27	Call	GOVI	62920	7	6	7	0.00
22/12/2017	GOVI On 03-May-18	590.28	Call	GOVI	62820	7	6	7	0.00
22/12/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
22/12/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
22/12/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
22/12/2017	GOVI On 02-August-18			GOVI	607.80	608.8660	607.8000	608.8660	0.00
22/12/2017	GOVI On 02-August-18	605.71	Call	GOVI	20900	3	2	3	0.00
22/12/2017	GOVI On 02-August-18	605.72	Call	GOVI	20800	3	2	3	0.00
22/12/2017	GOVI On 02-August-18	605.70	Call	GOVI	21000	3	2	3	0.00
22/12/2017	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
22/12/2017	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
22/12/2017	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
22/12/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/12/2017	IGOV On 01-February-18			Index Future	249.80	249.6990	249.7970	249.6990	879.00
22/12/2017	IGOV On 03-May-18			Index Future	254.48	254.3800	254.4800	254.3800	269.00
22/12/2017	IGOV On 02-August-18			Index Future	259.32	259.2190	259.3170	259.2190	0.00
22/12/2017	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
22/12/2017	IS01 On 21-June-18			Interest Rate Swap	99.88	99.8800	99.8800	99.8800	0.00
22/12/2017	IS01 On 20-September-18			Interest Rate Swap	100.02	100.0200	100.0200	100.0200	0.00
22/12/2017	IS01 On 20-December-18			Interest Rate Swap	100.48	100.4700	100.4800	100.4700	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
22/12/2017	IS01 On 22-March-19			Interest Rate Swap	99.50	99.4900	99.5000	99.4900	0.00
22/12/2017	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
22/12/2017	IS02 On 15-June-18			Interest Rate Swap	98.57	98.5700	98.5700	98.5700	0.00
22/12/2017	IS02 On 21-September-18			Interest Rate Swap	98.49	98.4900	98.4900	98.4900	0.00
22/12/2017	IS02 On 21-December-18			Interest Rate Swap	98.86	98.8600	98.8600	98.8600	0.00
22/12/2017	IS02 On 15-March-19			Interest Rate Swap	99.25	99.2400	99.2500	99.2400	0.00
22/12/2017	IS02 On 21-June-19			Interest Rate Swap	99.64	99.6200	99.6400	99.6200	0.00
22/12/2017	IS02 On 20-September-19			Interest Rate Swap	100.03	100.0100	100.0300	100.0100	0.00
22/12/2017	IS02 On 20-December-19			Interest Rate Swap	100.97	100.9500	100.9700	100.9500	0.00
22/12/2017	IS02 On 23-March-20			Interest Rate Swap	98.74	98.7100	98.7400	98.7100	0.00
22/12/2017	IS05 On 17-December-20			Interest Rate Swap	96.26	96.1700	96.2600	96.1700	0.00
22/12/2017	IS05 On 16-March-21			Interest Rate Swap	95.49	95.3900	95.4900	95.3900	0.00
22/12/2017	IS05 On 15-June-21			Interest Rate Swap	94.69	94.5900	94.6900	94.5900	0.00
22/12/2017	IS05 On 21-September-21			Interest Rate Swap	94.87	94.7600	94.8700	94.7600	0.00
22/12/2017	IS05 On 21-December-21			Interest Rate Swap	97.07	96.9500	97.0700	96.9500	51.00
22/12/2017	IS05 On 15-March-22			Interest Rate Swap	97.21	97.0800	97.2100	97.0800	0.00
22/12/2017	IS05 On 21-June-22			Interest Rate Swap	98.40	98.2600	98.4000	98.2600	0.00
22/12/2017	IS05 On 20-September-22			Interest Rate Swap	100.60	100.4500	100.6000	100.4500	0.00
22/12/2017	IS05 On 20-December-22			Interest Rate Swap	101.86	101.6900	101.8600	101.6900	0.00
22/12/2017	IS05 On 22-March-23			Interest Rate Swap	97.00	96.8200	97.0000	96.8200	0.00
22/12/2017	IS10 On 17-December-25			Interest Rate Swap	95.57	95.3000	95.5700	95.3000	0.00
22/12/2017	IS10 On 16-March-26			Interest Rate Swap	92.62	92.3200	92.6200	92.3200	0.00
22/12/2017	IS10 On 15-June-26			Interest Rate Swap	91.41	91.0800	91.4100	91.0800	0.00
22/12/2017	IS10 On 21-September-26			Interest Rate Swap	93.60	93.2400	93.6000	93.2400	0.00
22/12/2017	IS10 On 21-December-26			Interest Rate Swap	97.38	97.0100	97.3800	97.0100	0.00
22/12/2017	IS10 On 15-March-27			Interest Rate Swap	95.96	95.5800	95.9600	95.5800	0.00
22/12/2017	IS10 On 21-June-27			Interest Rate Swap	98.01	97.6500	98.0100	97.6500	0.00
22/12/2017	IS10 On 20-September-27			Interest Rate Swap	101.70	101.3500	101.7000	101.3500	0.00
22/12/2017	IS10 On 20-December-27			Interest Rate Swap	102.04	101.7000	102.0400	101.7000	0.00
22/12/2017	IS10 On 22-March-28			Interest Rate Swap	97.32	96.9700	97.3200	96.9700	0.00
22/12/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	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
22/12/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
22/12/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
22/12/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.20	92.8000	92.8000	92.8000	0.00
22/12/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.26	92.7400	92.7400	92.7400	0.00
22/12/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.30	92.7000	92.7000	92.7000	2,500.00
22/12/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.33	92.6700	92.6700	92.6700	0.00
22/12/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
22/12/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.49	92.5100	92.5100	92.5100	0.00
22/12/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
22/12/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.58	92.4200	92.4200	92.4200	0.00
22/12/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.67	92.3300	92.3300	92.3300	0.00
22/12/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.77	92.2300	92.2300	92.2300	0.00
22/12/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.85	92.1500	92.1500	92.1500	0.00
22/12/2017	R023 On 01-February-18			Bond Future	8.02	102.2418	102.2853	102.2418	60,572.00
22/12/2017	R023 On 01-February-18	8.32	Call	Bond Future	1547	2	2	2	0.00
22/12/2017	R023 On 01-February-18	8.33	Call	Bond Future	1577	2	2	2	0.00
22/12/2017	R023 On 01-February-18	8.31	Call	Bond Future	1518	1	2	1	0.00
22/12/2017	R023 On 01-February-18	8.31	Put	Bond Future	352	0	0	0	0.00
22/12/2017	R023 On 01-February-18	8.32	Put	Bond Future	342	0	0	0	0.00
22/12/2017	R023 On 01-February-18	8.33	Put	Bond Future	331	0	0	0	0.00
22/12/2017	R023 On 03-May-18			Bond Future	8.05	100.2221	100.2665	100.2221	0.00
22/12/2017	R023 On 03-May-18	8.27	Call	Bond Future	1946	2	2	2	0.00
22/12/2017	R023 On 03-May-18	9.19	Call	Bond Future	4577	5	5	5	0.00
22/12/2017	R023 On 03-May-18	8.29	Call	Bond Future	1993	2	2	2	0.00
22/12/2017	R023 On 03-May-18	8.28	Call	Bond Future	1969	2	2	2	0.00
22/12/2017	R023 On 03-May-18	8.29	Put	Bond Future	1054	1	1	1	0.00
22/12/2017	R023 On 03-May-18	9.19	Put	Bond Future	243	0	0	0	2,500.00
22/12/2017	R023 On 03-May-18	8.28	Put	Bond Future	1069	1	1	1	0.00
22/12/2017	R023 On 03-May-18	8.27	Put	Bond Future	1084	1	1	1	0.00
22/12/2017	R035 On 01-February-18			Bond Future	9.67	97.5900	97.3159	97.5900	54,663.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2017	R035 On 01-February-18	9.73	Call	Bond Future	479	1	0	1	0.00
22/12/2017	R035 On 01-February-18	9.75	Call	Bond Future	635	1	1	1	0.00
22/12/2017	R035 On 01-February-18	9.74	Call	Bond Future	557	1	1	1	0.00
22/12/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
22/12/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
22/12/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
22/12/2017	R035 On 03-May-18			Bond Future	9.73	94.9128	94.6338	94.9128	0.00
22/12/2017	R035 On 03-May-18	9.90	Call	Bond Future	1309	2	1	2	0.00
22/12/2017	R035 On 03-May-18	9.91	Call	Bond Future	1385	2	1	2	0.00
22/12/2017	R035 On 03-May-18	9.89	Call	Bond Future	1233	2	1	2	0.00
22/12/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
22/12/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
22/12/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
22/12/2017	R186 On 01-February-18			Bond Future	8.72	112.2854	112.1565	112.2854	109,174.00
22/12/2017	R186 On 01-February-18	8.50	Call	Bond Future	760	1	1	1	1,460.00
22/12/2017	R186 On 01-February-18	7.75	Call	Bond Future	30	0	0	0	1,460.00
22/12/2017	R186 On 01-February-18	8.96	Call	Bond Future	2293	2	2	2	0.00
22/12/2017	R186 On 01-February-18	9.00	Call	Bond Future	2470	3	2	3	0.00
22/12/2017	R186 On 01-February-18	9.25	Call	Bond Future	3693	4	4	4	0.00
22/12/2017	R186 On 01-February-18	8.98	Call	Bond Future	2381	2	2	2	0.00
22/12/2017	R186 On 01-February-18	8.75	Call	Bond Future	1471	2	1	2	0.00
22/12/2017	R186 On 01-February-18	9.65	Call	Bond Future	5914	6	6	6	0.00
22/12/2017	R186 On 01-February-18	8.97	Call	Bond Future	2337	2	2	2	0.00
22/12/2017	R186 On 01-February-18	8.96	Put	Bond Future	760	1	1	1	0.00
22/12/2017	R186 On 01-February-18	9.00	Put	Bond Future	681	1	1	1	6,200.00
22/12/2017	R186 On 01-February-18	8.75	Put	Bond Future	1293	1	1	1	775.00
22/12/2017	R186 On 01-February-18	9.25	Put	Bond Future	324	0	0	0	775.00
22/12/2017	R186 On 01-February-18	9.65	Put	Bond Future	81	0	0	0	1,950.00
22/12/2017	R186 On 01-February-18	8.98	Put	Bond Future	719	1	1	1	0.00
22/12/2017	R186 On 01-February-18	8.97	Put	Bond Future	739	1	1	1	0.00
22/12/2017	R186 On 01-February-18	8.50	Put	Bond Future	2224	2	2	2	0.00
22/12/2017	R186 On 01-February-18	7.75	Put	Bond Future	6619	6	7	6	0.00
22/12/2017	R186 On 03-May-18			Bond Future	8.77	114.3833	114.2518	114.3833	200.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2017	R186 On 03-May-18	9.30	Call	Bond Future	4638	5	5	5	1,120.00
22/12/2017	R186 On 03-May-18	10.14	Call	Bond Future	8625	9	9	9	0.00
22/12/2017	R186 On 03-May-18	8.93	Call	Bond Future	3165	3	3	3	0.00
22/12/2017	R186 On 03-May-18	8.69	Call	Bond Future	2356	2	2	2	0.00
22/12/2017	R186 On 03-May-18	8.92	Call	Bond Future	3129	3	3	3	0.00
22/12/2017	R186 On 03-May-18	9.75	Call	Bond Future	6710	7	7	7	0.00
22/12/2017	R186 On 03-May-18	9.19	Call	Bond Future	4175	4	4	4	0.00
22/12/2017	R186 On 03-May-18	8.91	Call	Bond Future	3093	3	3	3	0.00
22/12/2017	R186 On 03-May-18	9.72	Call	Bond Future	6565	7	7	7	0.00
22/12/2017	R186 On 03-May-18	9.19	Put	Bond Future	1567	2	2	2	0.00
22/12/2017	R186 On 03-May-18	8.92	Put	Bond Future	2202	2	2	2	0.00
22/12/2017	R186 On 03-May-18	8.69	Put	Bond Future	2889	3	3	3	0.00
22/12/2017	R186 On 03-May-18	9.75	Put	Bond Future	723	1	1	1	3,200.00
22/12/2017	R186 On 03-May-18	8.91	Put	Bond Future	2229	2	2	2	0.00
22/12/2017	R186 On 03-May-18	9.72	Put	Bond Future	755	1	1	1	10,640.00
22/12/2017	R186 On 03-May-18	10.14	Put	Bond Future	367	0	0	0	1,120.00
22/12/2017	R186 On 03-May-18	8.93	Put	Bond Future	2176	2	2	2	0.00
22/12/2017	R186 On 03-May-18	9.30	Put	Bond Future	1355	1	1	1	0.00
22/12/2017	R197 On 01-February-18			Bond Future	296.78	296.6204	296.7799	296.6204	2,350.00
22/12/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
22/12/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
22/12/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
22/12/2017	R197 On 01-February-18	301.66	Put	Bond Future	4880	5	5	5	0.00
22/12/2017	R197 On 01-February-18	301.67	Put	Bond Future	4890	5	5	5	0.00
22/12/2017	R197 On 01-February-18	301.68	Put	Bond Future	4900	5	5	5	0.00
22/12/2017	R197 On 03-May-18			Bond Future	302.34	302.1807	302.3430	302.1807	0.00
22/12/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
22/12/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
22/12/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
22/12/2017	R197 On 03-May-18	304.45	Put	Bond Future	2107	2	2	2	0.00
22/12/2017	R197 On 03-May-18	304.46	Put	Bond Future	2117	2	2	2	0.00
22/12/2017	R197 On 03-May-18	304.44	Put	Bond Future	2097	2	2	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
22/12/2017	R202 On 01-February-18			Bond Future	235.41	235.3981	235.4053	235.3981	21,519.00
22/12/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
22/12/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
22/12/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
22/12/2017	R202 On 01-February-18	249.07	Put	Bond Future	13665	14	14	14	0.00
22/12/2017	R202 On 01-February-18	249.06	Put	Bond Future	13655	14	14	14	0.00
22/12/2017	R202 On 01-February-18	249.08	Put	Bond Future	13675	14	14	14	0.00
22/12/2017	R202 On 03-May-18			Bond Future	239.82	239.8109	239.8181	239.8109	0.00
22/12/2017	R202 On 03-May-18	247.47	Call	Bond Future	530	1	1	1	0.00
22/12/2017	R202 On 03-May-18	247.48	Call	Bond Future	529	1	1	1	0.00
22/12/2017	R202 On 03-May-18	247.49	Call	Bond Future	527	1	1	1	0.00
22/12/2017	R202 On 03-May-18	247.49	Put	Bond Future	8199	8	8	8	0.00
22/12/2017	R202 On 03-May-18	247.47	Put	Bond Future	8182	8	8	8	0.00
22/12/2017	R202 On 03-May-18	247.48	Put	Bond Future	8191	8	8	8	0.00
22/12/2017	R204 On 01-February-18			Bond Future	7.11	101.7449	101.7584	101.7449	30,645.00
22/12/2017	R204 On 01-February-18	7.25	Call	Bond Future	195	0	0	0	0.00
22/12/2017	R204 On 01-February-18	7.27	Call	Bond Future	206	0	0	0	0.00
22/12/2017	R204 On 01-February-18	7.26	Call	Bond Future	200	0	0	0	0.00
22/12/2017	R204 On 01-February-18	7.26	Put	Bond Future	75	0	0	0	0.00
22/12/2017	R204 On 01-February-18	7.27	Put	Bond Future	72	0	0	0	0.00
22/12/2017	R204 On 01-February-18	7.25	Put	Bond Future	78	0	0	0	0.00
22/12/2017	R204 On 03-May-18			Bond Future	6.93	103.6458	103.6595	103.6458	0.00
22/12/2017	R204 On 03-May-18	7.09	Call	Bond Future	230	0	0	0	0.00
22/12/2017	R204 On 03-May-18	7.10	Call	Bond Future	234	0	0	0	0.00
22/12/2017	R204 On 03-May-18	7.08	Call	Bond Future	227	0	0	0	0.00
22/12/2017	R204 On 03-May-18	7.08	Put	Bond Future	137	0	0	0	0.00
22/12/2017	R204 On 03-May-18	7.09	Put	Bond Future	134	0	0	0	0.00
22/12/2017	R204 On 03-May-18	7.10	Put	Bond Future	132	0	0	0	0.00
22/12/2017	R207 On 01-February-18			Bond Future	7.38	100.1147	100.1991	100.1147	45,523.00
22/12/2017	R207 On 01-February-18	7.60	Call	Bond Future	521	0	1	0	0.00
22/12/2017	R207 On 01-February-18	7.62	Call	Bond Future	546	0	1	0	0.00
22/12/2017	R207 On 01-February-18	7.61	Call	Bond Future	533	0	1	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
22/12/2017	R207 On 01-February-18	7.60	Put	Bond Future	135	0	0	0	0.00
22/12/2017	R207 On 01-February-18	7.62	Put	Bond Future	125	0	0	0	0.00
22/12/2017	R207 On 01-February-18	7.61	Put	Bond Future	130	0	0	0	0.00
22/12/2017	R207 On 03-May-18			Bond Future	7.36	101.9851	102.0711	101.9851	0.00
22/12/2017	R207 On 03-May-18	7.58	Call	Bond Future	687	1	1	1	0.00
22/12/2017	R207 On 03-May-18	7.57	Call	Bond Future	677	1	1	1	0.00
22/12/2017	R207 On 03-May-18	7.56	Call	Bond Future	667	1	1	1	0.00
22/12/2017	R207 On 03-May-18	7.57	Put	Bond Future	355	0	0	0	0.00
22/12/2017	R207 On 03-May-18	7.56	Put	Bond Future	361	0	0	0	0.00
22/12/2017	R207 On 03-May-18	7.58	Put	Bond Future	349	0	0	0	0.00
22/12/2017	R208 On 01-February-18			Bond Future	7.67	99.7819	99.8388	99.7819	35,491.00
22/12/2017	R208 On 01-February-18	7.84	Call	Bond Future	740	1	1	1	0.00
22/12/2017	R208 On 01-February-18	7.85	Call	Bond Future	758	1	1	1	0.00
22/12/2017	R208 On 01-February-18	7.83	Call	Bond Future	723	1	1	1	0.00
22/12/2017	R208 On 01-February-18	7.83	Put	Bond Future	302	0	0	0	0.00
22/12/2017	R208 On 01-February-18	7.84	Put	Bond Future	293	0	0	0	0.00
22/12/2017	R208 On 01-February-18	7.85	Put	Bond Future	284	0	0	0	0.00
22/12/2017	R208 On 03-May-18			Bond Future	7.69	98.2448	98.3028	98.2448	0.00
22/12/2017	R208 On 03-May-18	7.77	Call	Bond Future	970	1	1	1	0.00
22/12/2017	R208 On 03-May-18	7.79	Call	Bond Future	998	1	1	1	0.00
22/12/2017	R208 On 03-May-18	7.78	Call	Bond Future	984	1	1	1	0.00
22/12/2017	R208 On 03-May-18	7.79	Put	Bond Future	735	1	1	1	0.00
22/12/2017	R208 On 03-May-18	7.78	Put	Bond Future	745	1	1	1	0.00
22/12/2017	R208 On 03-May-18	7.77	Put	Bond Future	757	1	1	1	0.00
22/12/2017	R209 On 01-February-18			Bond Future	9.60	73.9049	73.6392	73.9049	145,964.00
22/12/2017	R209 On 01-February-18	9.71	Call	Bond Future	1927	2	2	2	0.00
22/12/2017	R209 On 01-February-18	9.88	Call	Bond Future	2621	3	3	3	0.00
22/12/2017	R209 On 01-February-18	9.59	Call	Bond Future	1502	2	2	2	0.00
22/12/2017	R209 On 01-February-18	9.72	Call	Bond Future	1965	2	2	2	0.00
22/12/2017	R209 On 01-February-18	9.73	Call	Bond Future	2003	2	2	2	0.00
22/12/2017	R209 On 01-February-18	10.10	Call	Bond Future	3648	4	4	4	0.00
22/12/2017	R209 On 01-February-18	9.85	Call	Bond Future	2491	3	2	3	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
22/12/2017	R209 On 01-February-18	9.33	Call	Bond Future	788	1	1	1	220.00
22/12/2017	R209 On 01-February-18	9.75	Call	Bond Future	2081	2	2	2	5,000.00
22/12/2017	R209 On 01-February-18	9.89	Call	Bond Future	2664	3	3	3	0.00
22/12/2017	R209 On 01-February-18	10.00	Call	Bond Future	3165	3	3	3	0.00
22/12/2017	R209 On 01-February-18	9.32	Call	Bond Future	766	1	1	1	157.00
22/12/2017	R209 On 01-February-18	9.87	Call	Bond Future	2577	3	3	3	0.00
22/12/2017	R209 On 01-February-18	9.52	Call	Bond Future	1281	1	1	1	739.00
22/12/2017	R209 On 01-February-18	10.22	Call	Bond Future	4253	4	4	4	0.00
22/12/2017	R209 On 01-February-18	9.75	Put	Bond Future	1124	1	1	1	0.00
22/12/2017	R209 On 01-February-18	9.72	Put	Bond Future	1204	1	1	1	0.00
22/12/2017	R209 On 01-February-18	10.10	Put	Bond Future	466	0	0	0	3,000.00
22/12/2017	R209 On 01-February-18	9.85	Put	Bond Future	888	1	1	1	7,500.00
22/12/2017	R209 On 01-February-18	9.33	Put	Bond Future	2647	2	3	2	0.00
22/12/2017	R209 On 01-February-18	9.87	Put	Bond Future	846	1	1	1	739.00
22/12/2017	R209 On 01-February-18	9.52	Put	Bond Future	1846	2	2	2	0.00
22/12/2017	R209 On 01-February-18	10.00	Put	Bond Future	609	1	1	1	7,488.00
22/12/2017	R209 On 01-February-18	9.89	Put	Bond Future	805	1	1	1	157.00
22/12/2017	R209 On 01-February-18	9.32	Put	Bond Future	2695	3	3	3	0.00
22/12/2017	R209 On 01-February-18	10.22	Put	Bond Future	333	0	0	0	739.00
22/12/2017	R209 On 01-February-18	9.71	Put	Bond Future	1231	1	1	1	0.00
22/12/2017	R209 On 01-February-18	9.59	Put	Bond Future	1599	1	2	1	377.00
22/12/2017	R209 On 01-February-18	9.88	Put	Bond Future	825	1	1	1	220.00
22/12/2017	R209 On 01-February-18	9.73	Put	Bond Future	1177	1	1	1	0.00
22/12/2017	R209 On 03-May-18			Bond Future	9.66	72.1363	71.8656	72.1363	0.00
22/12/2017	R209 On 03-May-18	9.85	Call	Bond Future	3659	4	4	4	0.00
22/12/2017	R209 On 03-May-18	10.22	Call	Bond Future	5121	5	5	5	0.00
22/12/2017	R209 On 03-May-18	10.73	Call	Bond Future	7352	8	7	8	0.00
22/12/2017	R209 On 03-May-18	9.75	Call	Bond Future	3299	3	3	3	435.00
22/12/2017	R209 On 03-May-18	10.00	Call	Bond Future	4229	4	4	4	0.00
22/12/2017	R209 On 03-May-18	9.84	Call	Bond Future	3622	4	4	4	0.00
22/12/2017	R209 On 03-May-18	9.86	Call	Bond Future	3696	4	4	4	0.00
22/12/2017	R209 On 03-May-18	10.00	Put	Bond Future	2040	2	2	2	5,000.00
22/12/2017	R209 On 03-May-18	9.84	Put	Bond Future	2449	2	2	2	0.00
22/12/2017	R209 On 03-May-18	9.86	Put	Bond Future	2394	2	2	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
22/12/2017	R209 On 03-May-18	9.85	Put	Bond Future	2421	2	2	2	0.00
22/12/2017	R209 On 03-May-18	10.22	Put	Bond Future	1572	2	2	2	435.00
22/12/2017	R209 On 03-May-18	10.73	Put	Bond Future	801	1	1	1	435.00
22/12/2017	R209 On 03-May-18	9.75	Put	Bond Future	2706	3	3	3	0.00
22/12/2017	R209 On 02-August-18			Bond Future	9.71	73.4961	73.2193	73.4961	0.00
22/12/2017	R209 On 02-August-18	10.84	Call	Bond Future	8134	8	8	8	0.00
22/12/2017	R209 On 02-August-18	10.21	Call	Bond Future	5597	6	6	6	0.00
22/12/2017	R209 On 02-August-18	9.66	Call	Bond Future	3614	4	4	4	435.00
22/12/2017	R209 On 02-August-18	10.38	Call	Bond Future	6273	6	6	6	0.00
22/12/2017	R209 On 02-August-18	10.40	Call	Bond Future	6353	7	6	7	0.00
22/12/2017	R209 On 02-August-18	10.39	Call	Bond Future	6313	7	6	7	0.00
22/12/2017	R209 On 02-August-18	10.38	Put	Bond Future	2122	2	2	2	0.00
22/12/2017	R209 On 02-August-18	9.66	Put	Bond Future	3961	4	4	4	0.00
22/12/2017	R209 On 02-August-18	10.40	Put	Bond Future	2084	2	2	2	0.00
22/12/2017	R209 On 02-August-18	10.39	Put	Bond Future	2103	2	2	2	0.00
22/12/2017	R209 On 02-August-18	10.21	Put	Bond Future	2470	2	2	2	435.00
22/12/2017	R209 On 02-August-18	10.84	Put	Bond Future	1329	1	1	1	435.00
22/12/2017	R209 On 01-November-18			Bond Future	9.76	71.7674	71.4848	71.7674	0.00
22/12/2017	R209 On 01-November-18	1 016.01	Call	Bond Future	70597	71	71	71	0.00
22/12/2017	R209 On 01-November-18	1 016.00	Call	Bond Future	70597	71	71	71	0.00
22/12/2017	R209 On 01-November-18	9.94	Call	Bond Future	5066	5	5	5	0.00
22/12/2017	R209 On 01-November-18	10.57	Call	Bond Future	7405	8	7	8	0.00
22/12/2017	R209 On 01-November-18	1 015.99	Call	Bond Future	70597	71	71	71	0.00
22/12/2017	R209 On 01-November-18	9.34	Call	Bond Future	3167	3	3	3	255.00
22/12/2017	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
22/12/2017	R209 On 01-November-18	10.57	Put	Bond Future	2482	2	2	2	255.00
22/12/2017	R209 On 01-November-18	9.94	Put	Bond Future	3946	4	4	4	255.00
22/12/2017	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
22/12/2017	R209 On 01-November-18	9.34	Put	Bond Future	5981	6	6	6	0.00
22/12/2017	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
22/12/2017	R210 On 01-February-18			Bond Future	185.91	185.9088	185.9138	185.9088	2,159.00
22/12/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
22/12/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00

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22/12/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
22/12/2017	R210 On 01-February-18	192.38	Put	Bond Future	6466	6	6	6	0.00
22/12/2017	R210 On 01-February-18	192.37	Put	Bond Future	6456	6	6	6	0.00
22/12/2017	R210 On 01-February-18	192.36	Put	Bond Future	6446	6	6	6	0.00
22/12/2017	R210 On 03-May-18			Bond Future	186.97	186.9687	186.9738	186.9687	0.00
22/12/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
22/12/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
22/12/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
22/12/2017	R210 On 03-May-18	191.45	Put	Bond Future	4476	4	4	4	0.00
22/12/2017	R210 On 03-May-18	191.44	Put	Bond Future	4466	4	4	4	0.00
22/12/2017	R210 On 03-May-18	191.46	Put	Bond Future	4486	4	4	4	0.00
22/12/2017	R212 On 01-February-18			Bond Future	150.58	150.5774	150.5808	150.5774	4,967.00
22/12/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
22/12/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
22/12/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
22/12/2017	R212 On 01-February-18	154.69	Put	Bond Future	4109	4	4	4	0.00
22/12/2017	R212 On 01-February-18	154.70	Put	Bond Future	4119	4	4	4	0.00
22/12/2017	R212 On 01-February-18	154.71	Put	Bond Future	4129	4	4	4	0.00
22/12/2017	R212 On 03-May-18			Bond Future	153.40	153.4001	153.4035	153.4001	0.00
22/12/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
22/12/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
22/12/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
22/12/2017	R212 On 03-May-18	154.29	Put	Bond Future	887	1	1	1	0.00
22/12/2017	R212 On 03-May-18	154.30	Put	Bond Future	897	1	1	1	0.00
22/12/2017	R212 On 03-May-18	154.28	Put	Bond Future	877	1	1	1	0.00
22/12/2017	R213 On 01-February-18			Bond Future	9.36	85.6382	85.5100	85.6382	58,778.00
22/12/2017	R213 On 01-February-18	9.43	Call	Bond Future	1741	2	2	2	0.00
22/12/2017	R213 On 01-February-18	9.42	Call	Bond Future	1705	2	2	2	0.00
22/12/2017	R213 On 01-February-18	9.41	Call	Bond Future	1669	2	2	2	0.00
22/12/2017	R213 On 01-February-18	9.42	Put	Bond Future	1291	1	1	1	0.00
22/12/2017	R213 On 01-February-18	9.41	Put	Bond Future	1320	1	1	1	0.00
22/12/2017	R213 On 01-February-18	9.43	Put	Bond Future	1262	1	1	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
22/12/2017	R213 On 03-May-18			Bond Future	9.41	83.6886	83.5580	83.6886	0.00
22/12/2017	R213 On 03-May-18	9.56	Call	Bond Future	3367	3	3	3	0.00
22/12/2017	R213 On 03-May-18	9.57	Call	Bond Future	3402	3	3	3	0.00
22/12/2017	R213 On 03-May-18	9.58	Call	Bond Future	3438	4	3	4	0.00
22/12/2017	R213 On 03-May-18	9.58	Put	Bond Future	2363	2	2	2	0.00
22/12/2017	R213 On 03-May-18	9.56	Put	Bond Future	2417	2	2	2	0.00
22/12/2017	R213 On 03-May-18	9.57	Put	Bond Future	2390	2	2	2	0.00
22/12/2017	R214 On 01-February-18			Bond Future	9.81	73.0056	72.8024	73.0056	49,252.00
22/12/2017	R214 On 01-February-18	9.82	Call	Bond Future	1686	2	2	2	0.00
22/12/2017	R214 On 01-February-18	9.84	Call	Bond Future	1756	2	2	2	0.00
22/12/2017	R214 On 01-February-18	9.83	Call	Bond Future	1721	2	2	2	0.00
22/12/2017	R214 On 01-February-18	9.83	Put	Bond Future	1594	2	2	2	0.00
22/12/2017	R214 On 01-February-18	9.84	Put	Bond Future	1562	1	2	1	0.00
22/12/2017	R214 On 01-February-18	9.82	Put	Bond Future	1627	2	2	2	0.00
22/12/2017	R214 On 03-May-18			Bond Future	9.87	71.0736	70.8665	71.0736	0.00
22/12/2017	R214 On 03-May-18	9.98	Call	Bond Future	3535	4	4	4	0.00
22/12/2017	R214 On 03-May-18	9.99	Call	Bond Future	3572	4	4	4	0.00
22/12/2017	R214 On 03-May-18	9.97	Call	Bond Future	3499	4	3	4	0.00
22/12/2017	R214 On 03-May-18	9.97	Put	Bond Future	2810	3	3	3	0.00
22/12/2017	R214 On 03-May-18	9.98	Put	Bond Future	2780	3	3	3	0.00
22/12/2017	R214 On 03-May-18	9.99	Put	Bond Future	2750	3	3	3	0.00
22/12/2017	R248 On 01-February-18			Bond Future	9.85	93.5701	93.3110	93.5701	94,443.00
22/12/2017	R248 On 01-February-18	9.89	Call	Bond Future	2316	2	2	2	0.00
22/12/2017	R248 On 01-February-18	9.91	Call	Bond Future	2409	3	2	3	0.00
22/12/2017	R248 On 01-February-18	9.90	Call	Bond Future	2362	3	2	3	0.00
22/12/2017	R248 On 01-February-18	9.89	Put	Bond Future	1943	2	2	2	0.00
22/12/2017	R248 On 01-February-18	9.91	Put	Bond Future	1864	2	2	2	0.00
22/12/2017	R248 On 01-February-18	9.90	Put	Bond Future	1903	2	2	2	0.00
22/12/2017	R248 On 03-May-18			Bond Future	9.90	90.8814	90.6173	90.8814	0.00
22/12/2017	R248 On 03-May-18	10.07	Call	Bond Future	4838	5	5	5	0.00
22/12/2017	R248 On 03-May-18	10.06	Call	Bond Future	4791	5	5	5	0.00
22/12/2017	R248 On 03-May-18	10.05	Call	Bond Future	4744	5	5	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
22/12/2017	R248 On 03-May-18	10.06	Put	Bond Future	3465	3	3	3	0.00
22/12/2017	R248 On 03-May-18	10.05	Put	Bond Future	3503	3	4	3	0.00
22/12/2017	R248 On 03-May-18	10.07	Put	Bond Future	3429	3	3	3	0.00