



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 WEEKLY STATISTICS REPORT

FROM: 18/01/2018 TO: 18/01/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	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
18/01/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	2025 On 01-February-18			Bond Future	130.60	130.6855	130.5952	130.6855	1,091.00
18/01/2018	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2025 On 01-February-18	133.90	Put	Bond Future	3305	3	3	3	0.00
18/01/2018	2025 On 01-February-18	133.88	Put	Bond Future	3285	3	3	3	0.00
18/01/2018	2025 On 01-February-18	133.89	Put	Bond Future	3295	3	3	3	0.00
18/01/2018	2025 On 03-May-18			Bond Future	133.04	133.1357	133.0426	133.1357	0.00
18/01/2018	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2025 On 03-May-18	133.21	Put	Bond Future	167	0	0	0	0.00
18/01/2018	2025 On 03-May-18	133.20	Put	Bond Future	157	0	0	0	0.00
18/01/2018	2025 On 03-May-18	133.22	Put	Bond Future	177	0	0	0	0.00
18/01/2018	2025 On 02-August-18			Bond Future	135.50	135.5992	135.5044	135.5992	0.00
18/01/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2025 On 02-August-18	136.66	Put	Bond Future	1156	1	1	1	0.00
18/01/2018	2025 On 02-August-18	136.67	Put	Bond Future	1166	1	1	1	0.00
18/01/2018	2025 On 02-August-18	136.65	Put	Bond Future	1146	1	1	1	0.00
18/01/2018	2029 On 01-February-18			Bond Future	100.67	100.6775	100.6739	100.6775	1,370.00
18/01/2018	2029 On 03-May-18			Bond Future	101.54	101.5470	101.5424	101.5470	0.00
18/01/2018	2029 On 02-August-18			Bond Future	103.46	103.4599	103.4553	103.4599	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
18/01/2018	2030 On 01-February-18			Bond Future	9.04	92.7947	92.5916	92.7947	70,984.00
18/01/2018	2030 On 01-February-18	9.38	Call	Bond Future	2269	2	2	2	0.00
18/01/2018	2030 On 01-February-18	9.39	Call	Bond Future	2336	3	2	3	0.00
18/01/2018	2030 On 01-February-18	9.37	Call	Bond Future	2203	2	2	2	0.00
18/01/2018	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
18/01/2018	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
18/01/2018	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
18/01/2018	2030 On 03-May-18			Bond Future	9.10	94.5285	94.3210	94.5285	149.00
18/01/2018	2030 On 03-May-18	9.49	Call	Bond Future	2610	3	3	3	0.00
18/01/2018	2030 On 03-May-18	9.51	Call	Bond Future	2740	3	3	3	0.00
18/01/2018	2030 On 03-May-18	9.50	Call	Bond Future	2675	3	3	3	0.00
18/01/2018	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
18/01/2018	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
18/01/2018	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
18/01/2018	2030 On 02-August-18			Bond Future	9.15	92.2913	92.0792	92.2913	0.00
18/01/2018	2030 On 02-August-18	9.46	Call	Bond Future	2023	2	2	2	0.00
18/01/2018	2030 On 02-August-18	9.47	Call	Bond Future	2088	2	2	2	0.00
18/01/2018	2030 On 02-August-18	9.45	Call	Bond Future	1959	2	2	2	0.00
18/01/2018	2030 On 02-August-18	9.47	Put	Bond Future	0	0	0	0	0.00
18/01/2018	2030 On 02-August-18	9.45	Put	Bond Future	0	0	0	0	0.00
18/01/2018	2030 On 02-August-18	9.46	Put	Bond Future	0	0	0	0	0.00
18/01/2018	2032 On 01-February-18			Bond Future	9.24	95.3652	95.1472	95.3652	38,352.00
18/01/2018	2032 On 01-February-18	9.57	Call	Bond Future	2567	3	3	3	0.00
18/01/2018	2032 On 01-February-18	9.30	Call	Bond Future	1167	1	1	1	7,800.00
18/01/2018	2032 On 01-February-18	9.56	Call	Bond Future	2508	3	3	3	0.00
18/01/2018	2032 On 01-February-18	9.20	Call	Bond Future	795	1	1	1	7,500.00
18/01/2018	2032 On 01-February-18	9.45	Call	Bond Future	1887	2	2	2	750.00
18/01/2018	2032 On 01-February-18	9.40	Call	Bond Future	1628	2	2	2	6,800.00
18/01/2018	2032 On 01-February-18	9.55	Call	Bond Future	2449	3	2	3	0.00
18/01/2018	2032 On 01-February-18	9.20	Put	Bond Future	1120	1	1	1	0.00
18/01/2018	2032 On 01-February-18	9.56	Put	Bond Future	219	0	0	0	0.00
18/01/2018	2032 On 01-February-18	9.45	Put	Bond Future	385	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
18/01/2018	2032 On 01-February-18	9.40	Put	Bond Future	488	0	0	0	0.00
18/01/2018	2032 On 01-February-18	9.55	Put	Bond Future	231	0	0	0	0.00
18/01/2018	2032 On 01-February-18	9.57	Put	Bond Future	207	0	0	0	0.00
18/01/2018	2032 On 01-February-18	9.30	Put	Bond Future	755	1	1	1	0.00
18/01/2018	2032 On 03-May-18			Bond Future	9.30	92.9900	92.7673	92.9900	59.00
18/01/2018	2032 On 03-May-18	9.70	Call	Bond Future	4122	4	4	4	0.00
18/01/2018	2032 On 03-May-18	9.71	Call	Bond Future	4171	4	4	4	0.00
18/01/2018	2032 On 03-May-18	9.72	Call	Bond Future	4219	4	4	4	0.00
18/01/2018	2032 On 03-May-18	9.72	Put	Bond Future	1214	1	1	1	0.00
18/01/2018	2032 On 03-May-18	9.70	Put	Bond Future	1255	1	1	1	0.00
18/01/2018	2032 On 03-May-18	9.71	Put	Bond Future	1234	1	1	1	0.00
18/01/2018	2032 On 02-August-18			Bond Future	9.35	94.7294	94.5019	94.7294	0.00
18/01/2018	2032 On 02-August-18	9.68	Call	Bond Future	4725	5	5	5	0.00
18/01/2018	2032 On 02-August-18	9.67	Call	Bond Future	4682	5	5	5	0.00
18/01/2018	2032 On 02-August-18	9.66	Call	Bond Future	4639	5	5	5	0.00
18/01/2018	2032 On 02-August-18	9.67	Put	Bond Future	2430	2	2	2	0.00
18/01/2018	2032 On 02-August-18	9.66	Put	Bond Future	2456	2	2	2	0.00
18/01/2018	2032 On 02-August-18	9.68	Put	Bond Future	2404	2	2	2	0.00
18/01/2018	2033 On 01-February-18			Bond Future	105.22	105.2250	105.2213	105.2250	5,730.00
18/01/2018	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2033 On 01-February-18	109.65	Put	Bond Future	4429	4	4	4	0.00
18/01/2018	2033 On 01-February-18	109.66	Put	Bond Future	4439	4	4	4	0.00
18/01/2018	2033 On 01-February-18	109.64	Put	Bond Future	4419	4	4	4	0.00
18/01/2018	2033 On 03-May-18			Bond Future	106.11	106.1099	106.1052	106.1099	384.00
18/01/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2033 On 03-May-18	107.69	Put	Bond Future	1585	2	2	2	0.00
18/01/2018	2033 On 03-May-18	107.70	Put	Bond Future	1595	2	2	2	0.00
18/01/2018	2033 On 03-May-18	107.71	Put	Bond Future	1605	2	2	2	0.00
18/01/2018	2033 On 02-August-18			Bond Future	108.10	108.1088	108.1040	108.1088	0.00

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18/01/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2033 On 02-August-18	109.93	Put	Bond Future	1826	2	2	2	0.00
18/01/2018	2033 On 02-August-18	109.94	Put	Bond Future	1836	2	2	2	0.00
18/01/2018	2033 On 02-August-18	109.92	Put	Bond Future	1816	2	2	2	0.00
18/01/2018	2037 On 01-February-18			Bond Future	9.55	91.3436	91.0231	91.3436	42,772.00
18/01/2018	2037 On 01-February-18	9.88	Call	Bond Future	2836	3	3	3	2,000.00
18/01/2018	2037 On 01-February-18	9.82	Call	Bond Future	2455	3	2	3	0.00
18/01/2018	2037 On 01-February-18	9.83	Call	Bond Future	2517	3	3	3	0.00
18/01/2018	2037 On 01-February-18	9.81	Call	Bond Future	2393	3	2	3	0.00
18/01/2018	2037 On 01-February-18	10.32	Call	Bond Future	5923	6	6	6	0.00
18/01/2018	2037 On 01-February-18	10.72	Call	Bond Future	8742	9	9	9	0.00
18/01/2018	2037 On 01-February-18	10.72	Put	Bond Future	0	0	0	0	2,000.00
18/01/2018	2037 On 01-February-18	10.32	Put	Bond Future	13	0	0	0	2,000.00
18/01/2018	2037 On 01-February-18	9.83	Put	Bond Future	290	0	0	0	0.00
18/01/2018	2037 On 01-February-18	9.81	Put	Bond Future	322	0	0	0	0.00
18/01/2018	2037 On 01-February-18	9.88	Put	Bond Future	222	0	0	0	0.00
18/01/2018	2037 On 01-February-18	9.82	Put	Bond Future	306	0	0	0	0.00
18/01/2018	2037 On 03-May-18			Bond Future	9.61	93.0502	92.7232	93.0502	95.00
18/01/2018	2037 On 03-May-18	9.97	Call	Bond Future	4401	5	4	5	0.00
18/01/2018	2037 On 03-May-18	9.99	Call	Bond Future	4504	5	5	5	0.00
18/01/2018	2037 On 03-May-18	9.98	Call	Bond Future	4453	5	4	5	0.00
18/01/2018	2037 On 03-May-18	9.98	Put	Bond Future	1544	1	2	1	0.00
18/01/2018	2037 On 03-May-18	9.97	Put	Bond Future	1569	1	2	1	0.00
18/01/2018	2037 On 03-May-18	9.99	Put	Bond Future	1520	1	2	1	0.00
18/01/2018	2037 On 02-August-18			Bond Future	9.67	90.5350	90.2012	90.5350	0.00
18/01/2018	2037 On 02-August-18	9.95	Call	Bond Future	5113	5	5	5	0.00
18/01/2018	2037 On 02-August-18	9.96	Call	Bond Future	5159	5	5	5	0.00
18/01/2018	2037 On 02-August-18	9.97	Call	Bond Future	5205	5	5	5	0.00
18/01/2018	2037 On 02-August-18	9.97	Put	Bond Future	2859	3	3	3	0.00
18/01/2018	2037 On 02-August-18	9.95	Put	Bond Future	2918	3	3	3	0.00
18/01/2018	2037 On 02-August-18	9.96	Put	Bond Future	2889	3	3	3	0.00

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18/01/2018	2038 On 01-February-18			Bond Future	125.99	126.3936	125.9883	126.3936	19,909.00
18/01/2018	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2038 On 01-February-18	136.93	Put	Bond Future	10942	11	11	11	0.00
18/01/2018	2038 On 01-February-18	136.95	Put	Bond Future	10962	11	11	11	0.00
18/01/2018	2038 On 01-February-18	136.94	Put	Bond Future	10952	11	11	11	0.00
18/01/2018	2038 On 03-May-18			Bond Future	128.35	128.7633	128.3491	128.7633	0.00
18/01/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2038 On 03-May-18	132.27	Put	Bond Future	3921	4	4	4	0.00
18/01/2018	2038 On 03-May-18	132.29	Put	Bond Future	3941	4	4	4	0.00
18/01/2018	2038 On 03-May-18	132.28	Put	Bond Future	3931	4	4	4	0.00
18/01/2018	2038 On 02-August-18			Bond Future	130.72	131.1388	130.7171	131.1388	0.00
18/01/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2038 On 02-August-18	134.53	Put	Bond Future	3813	3	4	3	0.00
18/01/2018	2038 On 02-August-18	134.54	Put	Bond Future	3823	3	4	3	0.00
18/01/2018	2038 On 02-August-18	134.55	Put	Bond Future	3833	3	4	3	0.00
18/01/2018	2040 On 01-February-18			Bond Future	9.62	94.8717	94.5277	94.8717	27,618.00
18/01/2018	2040 On 01-February-18	9.87	Call	Bond Future	2515	3	3	3	0.00
18/01/2018	2040 On 01-February-18	9.89	Call	Bond Future	2646	3	3	3	0.00
18/01/2018	2040 On 01-February-18	9.88	Call	Bond Future	2580	3	3	3	0.00
18/01/2018	2040 On 01-February-18	9.88	Put	Bond Future	361	0	0	0	0.00
18/01/2018	2040 On 01-February-18	9.89	Put	Bond Future	343	0	0	0	0.00
18/01/2018	2040 On 01-February-18	9.87	Put	Bond Future	379	0	0	0	0.00
18/01/2018	2040 On 03-May-18			Bond Future	9.68	96.6443	96.2933	96.6443	1,523.00
18/01/2018	2040 On 03-May-18	10.07	Call	Bond Future	4927	5	5	5	0.00
18/01/2018	2040 On 03-May-18	10.08	Call	Bond Future	4983	5	5	5	0.00
18/01/2018	2040 On 03-May-18	9.00	Call	Bond Future	943	1	1	1	1,500.00

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18/01/2018	2040 On 03-May-18	10.06	Call	Bond Future	4872	5	5	5	0.00
18/01/2018	2040 On 03-May-18	10.00	Call	Bond Future	4547	5	5	5	1,500.00
18/01/2018	2040 On 03-May-18	9.00	Put	Bond Future	7037	7	7	7	0.00
18/01/2018	2040 On 03-May-18	10.06	Put	Bond Future	1675	2	2	2	0.00
18/01/2018	2040 On 03-May-18	10.00	Put	Bond Future	1837	2	2	2	0.00
18/01/2018	2040 On 03-May-18	10.07	Put	Bond Future	1649	2	2	2	0.00
18/01/2018	2040 On 03-May-18	10.08	Put	Bond Future	1623	2	2	2	0.00
18/01/2018	2040 On 02-August-18			Bond Future	9.74	93.9460	93.5877	93.9460	0.00
18/01/2018	2040 On 02-August-18	10.05	Call	Bond Future	5614	6	6	6	0.00
18/01/2018	2040 On 02-August-18	10.04	Call	Bond Future	5564	6	6	6	0.00
18/01/2018	2040 On 02-August-18	10.03	Call	Bond Future	5515	6	6	6	0.00
18/01/2018	2040 On 02-August-18	10.04	Put	Bond Future	3048	3	3	3	0.00
18/01/2018	2040 On 02-August-18	10.03	Put	Bond Future	3080	3	3	3	0.00
18/01/2018	2040 On 02-August-18	10.05	Put	Bond Future	3017	3	3	3	0.00
18/01/2018	2044 On 01-February-18			Bond Future	9.65	91.9826	91.6335	91.9826	21,006.00
18/01/2018	2044 On 01-February-18	9.89	Call	Bond Future	2492	3	2	3	0.00
18/01/2018	2044 On 01-February-18	9.90	Call	Bond Future	2557	3	3	3	0.00
18/01/2018	2044 On 01-February-18	9.91	Call	Bond Future	2622	3	3	3	0.00
18/01/2018	2044 On 01-February-18	9.91	Put	Bond Future	373	0	0	0	0.00
18/01/2018	2044 On 01-February-18	9.89	Put	Bond Future	412	0	0	0	0.00
18/01/2018	2044 On 01-February-18	9.90	Put	Bond Future	392	0	0	0	0.00
18/01/2018	2044 On 03-May-18			Bond Future	9.70	93.7012	93.3451	93.7012	266.00
18/01/2018	2044 On 03-May-18	10.11	Call	Bond Future	5078	5	5	5	0.00
18/01/2018	2044 On 03-May-18	10.10	Call	Bond Future	5022	5	5	5	0.00
18/01/2018	2044 On 03-May-18	10.09	Call	Bond Future	4967	5	5	5	0.00
18/01/2018	2044 On 03-May-18	10.10	Put	Bond Future	1687	2	2	2	0.00
18/01/2018	2044 On 03-May-18	10.09	Put	Bond Future	1714	2	2	2	0.00
18/01/2018	2044 On 03-May-18	10.11	Put	Bond Future	1662	2	2	2	0.00
18/01/2018	2044 On 02-August-18			Bond Future	9.76	91.0730	90.7095	91.0730	0.00
18/01/2018	2044 On 02-August-18	10.05	Call	Bond Future	5592	6	6	6	0.00
18/01/2018	2044 On 02-August-18	10.07	Call	Bond Future	5691	6	6	6	0.00
18/01/2018	2044 On 02-August-18	10.06	Call	Bond Future	5641	6	6	6	0.00
18/01/2018	2044 On 02-August-18	10.06	Put	Bond Future	3140	3	3	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
18/01/2018	2044 On 02-August-18	10.07	Put	Bond Future	3108	3	3	3	0.00
18/01/2018	2044 On 02-August-18	10.05	Put	Bond Future	3173	3	3	3	0.00
18/01/2018	2046 On 01-February-18			Bond Future	121.46	121.9394	121.4550	121.9394	21,632.00
18/01/2018	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2046 On 01-February-18	132.90	Put	Bond Future	11445	11	11	11	0.00
18/01/2018	2046 On 01-February-18	132.91	Put	Bond Future	11455	11	11	11	0.00
18/01/2018	2046 On 01-February-18	132.92	Put	Bond Future	11465	11	11	11	0.00
18/01/2018	2046 On 03-May-18			Bond Future	122.13	122.6257	122.1315	122.6257	0.00
18/01/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2046 On 03-May-18	127.94	Put	Bond Future	5809	5	6	5	0.00
18/01/2018	2046 On 03-May-18	127.95	Put	Bond Future	5819	5	6	5	0.00
18/01/2018	2046 On 03-May-18	127.93	Put	Bond Future	5799	5	6	5	0.00
18/01/2018	2046 On 02-August-18			Bond Future	124.43	124.9357	124.4320	124.9357	0.00
18/01/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2046 On 02-August-18	128.79	Put	Bond Future	4358	4	4	4	0.00
18/01/2018	2046 On 02-August-18	128.77	Put	Bond Future	4338	4	4	4	0.00
18/01/2018	2046 On 02-August-18	128.78	Put	Bond Future	4348	4	4	4	0.00
18/01/2018	2050 On 01-February-18			Bond Future	127.49	128.6219	127.4905	128.6219	24,300.00
18/01/2018	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2050 On 01-February-18	140.24	Put	Bond Future	12750	12	13	12	0.00
18/01/2018	2050 On 01-February-18	140.23	Put	Bond Future	12740	12	13	12	0.00
18/01/2018	2050 On 01-February-18	140.25	Put	Bond Future	12760	12	13	12	0.00
18/01/2018	2050 On 03-May-18			Bond Future	129.88	131.0334	129.8799	131.0334	0.00
18/01/2018	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
18/01/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2050 On 03-May-18	135.63	Put	Bond Future	5750	5	6	5	0.00
18/01/2018	2050 On 03-May-18	135.61	Put	Bond Future	5730	5	6	5	0.00
18/01/2018	2050 On 03-May-18	135.62	Put	Bond Future	5740	5	6	5	0.00
18/01/2018	2050 On 02-August-18			Bond Future	130.59	131.7687	130.5933	131.7687	0.00
18/01/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
18/01/2018	2050 On 02-August-18	137.54	Put	Bond Future	6947	6	7	6	0.00
18/01/2018	2050 On 02-August-18	137.52	Put	Bond Future	6927	6	7	6	0.00
18/01/2018	2050 On 02-August-18	137.53	Put	Bond Future	6937	6	7	6	0.00
18/01/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	AL37 On 01-February-18			Index Future	571.75	572.5550	571.7530	572.5550	0.00
18/01/2018	AL37 On 03-May-18			Index Future	582.43	583.2530	582.4330	583.2530	0.00
18/01/2018	AL37 On 02-August-18			Index Future	593.33	594.1660	593.3260	594.1660	0.00
18/01/2018	AL7T On 01-February-18			Index Future	660.98	661.9290	660.9790	661.9290	0.00
18/01/2018	AL7T On 03-May-18			Index Future	673.33	674.2970	673.3250	674.2970	0.00
18/01/2018	AL7T On 02-August-18			Index Future	685.92	686.9130	685.9180	686.9130	0.00
18/01/2018	ALBI On 01-February-18			Index Future	596.59	598.1600	596.5930	598.1600	781.00
18/01/2018	ALBI On 03-May-18			Index Future	607.74	609.3360	607.7370	609.3360	0.00
18/01/2018	ALBI On 02-August-18			Index Future	619.10	620.7360	619.1030	620.7360	0.00
18/01/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	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
18/01/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/01/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	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
18/01/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2018	EL28 On 01-February-18			Bond Future	128.99	128.9961	128.9938	128.9961	0.00
18/01/2018	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
18/01/2018	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
18/01/2018	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
18/01/2018	EL28 On 01-February-18	132.30	Put	Bond Future	3306	3	3	3	0.00
18/01/2018	EL28 On 01-February-18	132.31	Put	Bond Future	3316	3	3	3	0.00
18/01/2018	EL28 On 01-February-18	132.29	Put	Bond Future	3296	3	3	3	0.00
18/01/2018	EL28 On 03-May-18			Bond Future	129.65	129.6551	129.6517	129.6551	0.00
18/01/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
18/01/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
18/01/2018	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
18/01/2018	EL28 On 03-May-18	133.18	Put	Bond Future	3528	4	4	4	0.00
18/01/2018	EL28 On 03-May-18	133.19	Put	Bond Future	3538	4	4	4	0.00
18/01/2018	EL28 On 03-May-18	133.20	Put	Bond Future	3548	4	4	4	0.00
18/01/2018	EL28 On 02-August-18			Bond Future	132.09	132.0973	132.0939	132.0973	0.00
18/01/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
18/01/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
18/01/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
18/01/2018	EL28 On 02-August-18	134.94	Put	Bond Future	2846	3	3	3	0.00
18/01/2018	EL28 On 02-August-18	134.95	Put	Bond Future	2856	3	3	3	0.00
18/01/2018	EL28 On 02-August-18	134.93	Put	Bond Future	2836	3	3	3	0.00
18/01/2018	ES33 On 01-February-18			Bond Future	10.73	79.1146	78.7822	79.1146	1,455.00
18/01/2018	ES33 On 01-February-18	10.99	Call	Bond Future	1589	2	2	2	0.00
18/01/2018	ES33 On 01-February-18	11.00	Call	Bond Future	1648	2	2	2	0.00
18/01/2018	ES33 On 01-February-18	11.01	Call	Bond Future	1707	2	2	2	0.00
18/01/2018	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
18/01/2018	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
18/01/2018	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
18/01/2018	ES33 On 03-May-18			Bond Future	10.82	76.8012	76.4622	76.8012	9,466.00
18/01/2018	ES33 On 03-May-18	11.20	Call	Bond Future	2219	3	2	3	0.00
18/01/2018	ES33 On 03-May-18	11.22	Call	Bond Future	2334	3	2	3	0.00
18/01/2018	ES33 On 03-May-18	11.21	Call	Bond Future	2277	3	2	3	0.00
18/01/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
18/01/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
18/01/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
18/01/2018	ES33 On 02-August-18			Bond Future	10.92	78.2379	77.8919	78.2379	0.00
18/01/2018	ES33 On 02-August-18	11.14	Call	Bond Future	1275	2	1	2	0.00
18/01/2018	ES33 On 02-August-18	11.15	Call	Bond Future	1333	2	1	2	0.00
18/01/2018	ES33 On 02-August-18	11.16	Call	Bond Future	1391	2	1	2	0.00
18/01/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
18/01/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
18/01/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
18/01/2018	ES42 On 01-February-18			Bond Future	10.91	82.3414	82.0316	82.3414	798.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2018	ES42 On 03-May-18			Bond Future	11.00	79.6185	79.3025	79.6185	7,957.00
18/01/2018	ES42 On 02-August-18			Bond Future	11.10	81.1076	80.7850	81.1076	0.00
18/01/2018	GOVI On 01-February-18			GOVI	595.37	596.8810	595.3660	596.8810	552.00
18/01/2018	GOVI On 01-February-18	581.03	Call	GOVI	143360	16	14	16	0.00
18/01/2018	GOVI On 01-February-18	581.04	Call	GOVI	143260	16	14	16	0.00
18/01/2018	GOVI On 01-February-18	581.02	Call	GOVI	143460	16	14	16	0.00
18/01/2018	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
18/01/2018	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
18/01/2018	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
18/01/2018	GOVI On 03-May-18			GOVI	606.49	608.0330	606.4860	608.0330	160.00
18/01/2018	GOVI On 03-May-18	590.29	Call	GOVI	161960	18	16	18	0.00
18/01/2018	GOVI On 03-May-18	590.27	Call	GOVI	162160	18	16	18	0.00
18/01/2018	GOVI On 03-May-18	590.28	Call	GOVI	162060	18	16	18	0.00
18/01/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
18/01/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
18/01/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
18/01/2018	GOVI On 02-August-18			GOVI	617.83	619.4090	617.8290	619.4090	0.00
18/01/2018	GOVI On 02-August-18	605.71	Call	GOVI	121190	14	12	14	0.00
18/01/2018	GOVI On 02-August-18	605.72	Call	GOVI	121090	14	12	14	0.00
18/01/2018	GOVI On 02-August-18	605.70	Call	GOVI	121290	14	12	14	0.00
18/01/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
18/01/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
18/01/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
18/01/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/01/2018	IGOV On 01-February-18			Index Future	251.15	251.2970	251.1450	251.2970	881.00
18/01/2018	IGOV On 03-May-18			Index Future	255.85	256.0090	255.8510	256.0090	269.00
18/01/2018	IGOV On 02-August-18			Index Future	260.67	260.8310	260.6710	260.8310	0.00
18/01/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
18/01/2018	IS01 On 21-June-18			Interest Rate Swap	99.89	99.8800	99.8900	99.8800	0.00
18/01/2018	IS01 On 20-September-18			Interest Rate Swap	100.02	99.9900	100.0200	99.9900	0.00
18/01/2018	IS01 On 20-December-18			Interest Rate Swap	100.44	100.3900	100.4400	100.3900	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
18/01/2018	IS01 On 22-March-19			Interest Rate Swap	99.42	99.3600	99.4200	99.3600	0.00
18/01/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
18/01/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5700	98.5900	98.5700	0.00
18/01/2018	IS02 On 21-September-18			Interest Rate Swap	98.49	98.4600	98.4900	98.4600	0.00
18/01/2018	IS02 On 21-December-18			Interest Rate Swap	98.82	98.7700	98.8200	98.7700	0.00
18/01/2018	IS02 On 15-March-19			Interest Rate Swap	99.17	99.1200	99.1700	99.1200	0.00
18/01/2018	IS02 On 21-June-19			Interest Rate Swap	99.51	99.4400	99.5100	99.4400	0.00
18/01/2018	IS02 On 20-September-19			Interest Rate Swap	99.87	99.7900	99.8700	99.7900	0.00
18/01/2018	IS02 On 20-December-19			Interest Rate Swap	100.79	100.6900	100.7900	100.6900	0.00
18/01/2018	IS02 On 23-March-20			Interest Rate Swap	98.52	98.4100	98.5200	98.4100	0.00
18/01/2018	IS05 On 17-December-20			Interest Rate Swap	95.89	95.7800	95.8900	95.7800	0.00
18/01/2018	IS05 On 16-March-21			Interest Rate Swap	95.08	94.9800	95.0800	94.9800	0.00
18/01/2018	IS05 On 15-June-21			Interest Rate Swap	94.24	94.1400	94.2400	94.1400	0.00
18/01/2018	IS05 On 21-September-21			Interest Rate Swap	94.36	94.2900	94.3600	94.2900	0.00
18/01/2018	IS05 On 21-December-21			Interest Rate Swap	96.52	96.4600	96.5200	96.4600	51.00
18/01/2018	IS05 On 15-March-22			Interest Rate Swap	96.64	96.5800	96.6400	96.5800	0.00
18/01/2018	IS05 On 21-June-22			Interest Rate Swap	97.79	97.7300	97.7900	97.7300	0.00
18/01/2018	IS05 On 20-September-22			Interest Rate Swap	99.97	99.9100	99.9700	99.9100	0.00
18/01/2018	IS05 On 20-December-22			Interest Rate Swap	101.19	101.1300	101.1900	101.1300	0.00
18/01/2018	IS05 On 22-March-23			Interest Rate Swap	96.27	96.2100	96.2700	96.2100	0.00
18/01/2018	IS10 On 17-December-25			Interest Rate Swap	94.36	94.2200	94.3600	94.2200	0.00
18/01/2018	IS10 On 16-March-26			Interest Rate Swap	91.34	91.2100	91.3400	91.2100	0.00
18/01/2018	IS10 On 15-June-26			Interest Rate Swap	90.06	89.9400	90.0600	89.9400	0.00
18/01/2018	IS10 On 21-September-26			Interest Rate Swap	92.20	92.0900	92.2000	92.0900	0.00
18/01/2018	IS10 On 21-December-26			Interest Rate Swap	95.98	95.8800	95.9800	95.8800	0.00
18/01/2018	IS10 On 15-March-27			Interest Rate Swap	94.54	94.4500	94.5400	94.4500	0.00
18/01/2018	IS10 On 21-June-27			Interest Rate Swap	96.62	96.5200	96.6200	96.5200	0.00
18/01/2018	IS10 On 20-September-27			Interest Rate Swap	100.36	100.2500	100.3600	100.2500	0.00
18/01/2018	IS10 On 20-December-27			Interest Rate Swap	100.72	100.6100	100.7200	100.6100	0.00
18/01/2018	IS10 On 22-March-28			Interest Rate Swap	95.94	95.8300	95.9400	95.8300	0.00
18/01/2018	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
18/01/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
18/01/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
18/01/2018	JBAF On 21-February-18			Jibar Tradeable Future	6.97	93.0800	93.0300	93.0800	0.00
18/01/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.87	93.2000	93.1300	93.2000	2,500.00
18/01/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.79	93.2800	93.2100	93.2800	0.00
18/01/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.79	93.2800	93.2100	93.2800	0.00
18/01/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.85	93.2100	93.1500	93.2100	0.00
18/01/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
18/01/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.93	93.1300	93.0700	93.1300	0.00
18/01/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.03	93.0400	92.9700	93.0400	0.00
18/01/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.11	92.8900	92.8900	92.8900	0.00
18/01/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.11	92.8900	92.8900	92.8900	0.00
18/01/2018	R023 On 01-February-18			Bond Future	7.81	103.3371	103.1514	103.3371	32,923.00
18/01/2018	R023 On 01-February-18	8.32	Call	Bond Future	2077	2	2	2	0.00
18/01/2018	R023 On 01-February-18	8.33	Call	Bond Future	2116	2	2	2	0.00
18/01/2018	R023 On 01-February-18	8.31	Call	Bond Future	2037	2	2	2	0.00
18/01/2018	R023 On 01-February-18	8.31	Put	Bond Future	6	0	0	0	0.00
18/01/2018	R023 On 01-February-18	8.32	Put	Bond Future	5	0	0	0	0.00
18/01/2018	R023 On 01-February-18	8.33	Put	Bond Future	4	0	0	0	0.00
18/01/2018	R023 On 03-May-18			Bond Future	7.82	101.3381	101.1483	101.3381	7,289.00
18/01/2018	R023 On 03-May-18	8.27	Call	Bond Future	2166	2	2	2	0.00
18/01/2018	R023 On 03-May-18	9.19	Call	Bond Future	5248	5	5	5	0.00
18/01/2018	R023 On 03-May-18	8.29	Call	Bond Future	2225	2	2	2	0.00
18/01/2018	R023 On 03-May-18	8.28	Call	Bond Future	2195	2	2	2	0.00
18/01/2018	R023 On 03-May-18	8.29	Put	Bond Future	404	0	0	0	0.00
18/01/2018	R023 On 03-May-18	9.19	Put	Bond Future	32	0	0	0	2,500.00
18/01/2018	R023 On 03-May-18	8.28	Put	Bond Future	413	0	0	0	0.00
18/01/2018	R023 On 03-May-18	8.27	Put	Bond Future	422	0	0	0	0.00
18/01/2018	R035 On 01-February-18			Bond Future	9.47	99.2222	98.8620	99.2222	48,963.00
18/01/2018	R035 On 01-February-18	9.73	Call	Bond Future	2025	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
18/01/2018	R035 On 01-February-18	9.75	Call	Bond Future	2181	3	2	3	0.00
18/01/2018	R035 On 01-February-18	9.74	Call	Bond Future	2103	2	2	2	0.00
18/01/2018	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
18/01/2018	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
18/01/2018	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
18/01/2018	R035 On 03-May-18			Bond Future	9.53	96.5758	96.2084	96.5758	9.00
18/01/2018	R035 On 03-May-18	9.90	Call	Bond Future	2883	3	3	3	0.00
18/01/2018	R035 On 03-May-18	9.91	Call	Bond Future	2959	3	3	3	0.00
18/01/2018	R035 On 03-May-18	9.89	Call	Bond Future	2807	3	3	3	0.00
18/01/2018	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
18/01/2018	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
18/01/2018	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
18/01/2018	R186 On 01-February-18			Bond Future	8.49	113.8372	113.6733	113.8372	112,542.00
18/01/2018	R186 On 01-February-18	7.75	Call	Bond Future	3	0	0	0	1,460.00
18/01/2018	R186 On 01-February-18	8.50	Call	Bond Future	756	1	1	1	1,460.00
18/01/2018	R186 On 01-February-18	8.96	Call	Bond Future	3091	3	3	3	0.00
18/01/2018	R186 On 01-February-18	9.00	Call	Bond Future	3336	3	3	3	0.00
18/01/2018	R186 On 01-February-18	9.25	Call	Bond Future	4889	5	5	5	0.00
18/01/2018	R186 On 01-February-18	8.98	Call	Bond Future	3213	3	3	3	0.00
18/01/2018	R186 On 01-February-18	8.75	Call	Bond Future	1877	2	2	2	0.00
18/01/2018	R186 On 01-February-18	9.65	Call	Bond Future	7351	8	7	8	0.00
18/01/2018	R186 On 01-February-18	8.97	Call	Bond Future	3152	3	3	3	0.00
18/01/2018	R186 On 01-February-18	8.96	Put	Bond Future	41	0	0	0	0.00
18/01/2018	R186 On 01-February-18	9.00	Put	Bond Future	30	0	0	0	6,200.00
18/01/2018	R186 On 01-February-18	8.75	Put	Bond Future	182	0	0	0	775.00
18/01/2018	R186 On 01-February-18	9.25	Put	Bond Future	3	0	0	0	775.00
18/01/2018	R186 On 01-February-18	9.65	Put	Bond Future	0	0	0	0	1,950.00
18/01/2018	R186 On 01-February-18	8.98	Put	Bond Future	35	0	0	0	0.00
18/01/2018	R186 On 01-February-18	8.97	Put	Bond Future	38	0	0	0	0.00
18/01/2018	R186 On 01-February-18	8.50	Put	Bond Future	703	1	1	1	0.00
18/01/2018	R186 On 01-February-18	7.75	Put	Bond Future	5074	5	5	5	0.00
18/01/2018	R186 On 03-May-18			Bond Future	8.53	115.9641	115.7965	115.9641	17,970.00
18/01/2018	R186 On 03-May-18	9.30	Call	Bond Future	5306	5	5	5	1,120.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2018	R186 On 03-May-18	10.14	Call	Bond Future	9857	10	10	10	0.00
18/01/2018	R186 On 03-May-18	8.93	Call	Bond Future	3516	4	4	4	0.00
18/01/2018	R186 On 03-May-18	8.69	Call	Bond Future	2514	3	3	3	0.00
18/01/2018	R186 On 03-May-18	8.92	Call	Bond Future	3472	4	3	4	0.00
18/01/2018	R186 On 03-May-18	9.75	Call	Bond Future	7698	8	8	8	0.00
18/01/2018	R186 On 03-May-18	9.19	Call	Bond Future	4749	5	5	5	0.00
18/01/2018	R186 On 03-May-18	8.85	Call	Bond Future	3166	3	3	3	0.00
18/01/2018	R186 On 03-May-18	8.40	Call	Bond Future	1555	2	2	2	4,745.00
18/01/2018	R186 On 03-May-18	8.00	Call	Bond Future	728	1	1	1	4,745.00
18/01/2018	R186 On 03-May-18	9.72	Call	Bond Future	7535	8	8	8	0.00
18/01/2018	R186 On 03-May-18	8.91	Call	Bond Future	3427	4	3	4	0.00
18/01/2018	R186 On 03-May-18	9.19	Put	Bond Future	596	1	1	1	0.00
18/01/2018	R186 On 03-May-18	8.92	Put	Bond Future	1000	1	1	1	0.00
18/01/2018	R186 On 03-May-18	8.69	Put	Bond Future	1502	1	2	1	0.00
18/01/2018	R186 On 03-May-18	8.85	Put	Bond Future	1136	1	1	1	4,745.00
18/01/2018	R186 On 03-May-18	9.75	Put	Bond Future	166	0	0	0	3,200.00
18/01/2018	R186 On 03-May-18	8.91	Put	Bond Future	1019	1	1	1	0.00
18/01/2018	R186 On 03-May-18	8.00	Put	Bond Future	4252	4	4	4	0.00
18/01/2018	R186 On 03-May-18	9.72	Put	Bond Future	180	0	0	0	10,640.00
18/01/2018	R186 On 03-May-18	8.40	Put	Bond Future	2420	2	2	2	0.00
18/01/2018	R186 On 03-May-18	10.14	Put	Bond Future	54	0	0	0	1,120.00
18/01/2018	R186 On 03-May-18	8.93	Put	Bond Future	982	1	1	1	0.00
18/01/2018	R186 On 03-May-18	9.30	Put	Bond Future	478	0	0	0	0.00
18/01/2018	R197 On 01-February-18			Bond Future	297.89	297.9010	297.8889	297.9010	2,350.00
18/01/2018	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
18/01/2018	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
18/01/2018	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
18/01/2018	R197 On 01-February-18	301.66	Put	Bond Future	3771	4	4	4	0.00
18/01/2018	R197 On 01-February-18	301.67	Put	Bond Future	3781	4	4	4	0.00
18/01/2018	R197 On 01-February-18	301.68	Put	Bond Future	3791	4	4	4	0.00
18/01/2018	R197 On 03-May-18			Bond Future	303.47	303.4864	303.4714	303.4864	165.00
18/01/2018	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
18/01/2018	R197 On 03-May-18	304.46	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
18/01/2018	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
18/01/2018	R197 On 03-May-18	304.45	Put	Bond Future	979	1	1	1	0.00
18/01/2018	R197 On 03-May-18	304.46	Put	Bond Future	989	1	1	1	0.00
18/01/2018	R197 On 03-May-18	304.44	Put	Bond Future	969	1	1	1	0.00
18/01/2018	R202 On 01-February-18			Bond Future	237.58	237.5862	237.5783	237.5862	21,504.00
18/01/2018	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
18/01/2018	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
18/01/2018	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
18/01/2018	R202 On 01-February-18	249.07	Put	Bond Future	11492	11	11	11	0.00
18/01/2018	R202 On 01-February-18	249.06	Put	Bond Future	11482	11	11	11	0.00
18/01/2018	R202 On 01-February-18	249.08	Put	Bond Future	11502	11	12	11	0.00
18/01/2018	R202 On 03-May-18			Bond Future	242.03	242.0408	242.0306	242.0408	1,552.00
18/01/2018	R202 On 03-May-18	247.47	Call	Bond Future	716	1	1	1	0.00
18/01/2018	R202 On 03-May-18	247.48	Call	Bond Future	715	1	1	1	0.00
18/01/2018	R202 On 03-May-18	247.49	Call	Bond Future	713	1	1	1	0.00
18/01/2018	R202 On 03-May-18	247.49	Put	Bond Future	6172	6	6	6	0.00
18/01/2018	R202 On 03-May-18	247.47	Put	Bond Future	6156	6	6	6	0.00
18/01/2018	R202 On 03-May-18	247.48	Put	Bond Future	6164	6	6	6	0.00
18/01/2018	R204 On 01-February-18			Bond Future	7.03	101.8569	101.8296	101.8569	29,665.00
18/01/2018	R204 On 01-February-18	7.25	Call	Bond Future	188	0	0	0	0.00
18/01/2018	R204 On 01-February-18	7.27	Call	Bond Future	205	0	0	0	0.00
18/01/2018	R204 On 01-February-18	7.26	Call	Bond Future	197	0	0	0	0.00
18/01/2018	R204 On 01-February-18	7.26	Put	Bond Future	0	0	0	0	0.00
18/01/2018	R204 On 01-February-18	7.27	Put	Bond Future	0	0	0	0	0.00
18/01/2018	R204 On 01-February-18	7.25	Put	Bond Future	0	0	0	0	0.00
18/01/2018	R204 On 03-May-18			Bond Future	6.81	103.7600	103.7316	103.7600	0.00
18/01/2018	R204 On 03-May-18	7.09	Call	Bond Future	216	0	0	0	0.00
18/01/2018	R204 On 03-May-18	7.10	Call	Bond Future	220	0	0	0	0.00
18/01/2018	R204 On 03-May-18	7.08	Call	Bond Future	211	0	0	0	0.00
18/01/2018	R204 On 03-May-18	7.08	Put	Bond Future	49	0	0	0	0.00
18/01/2018	R204 On 03-May-18	7.09	Put	Bond Future	48	0	0	0	0.00
18/01/2018	R204 On 03-May-18	7.10	Put	Bond Future	46	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
18/01/2018	R207 On 01-February-18			Bond Future	7.14	100.6831	100.6369	100.6831	44,972.00
18/01/2018	R207 On 01-February-18	7.60	Call	Bond Future	824	1	1	1	0.00
18/01/2018	R207 On 01-February-18	7.62	Call	Bond Future	859	1	1	1	0.00
18/01/2018	R207 On 01-February-18	7.61	Call	Bond Future	841	1	1	1	0.00
18/01/2018	R207 On 01-February-18	7.60	Put	Bond Future	0	0	0	0	0.00
18/01/2018	R207 On 01-February-18	7.62	Put	Bond Future	0	0	0	0	0.00
18/01/2018	R207 On 01-February-18	7.61	Put	Bond Future	0	0	0	0	0.00
18/01/2018	R207 On 03-May-18			Bond Future	7.08	102.5642	102.5166	102.5642	4,156.00
18/01/2018	R207 On 03-May-18	7.58	Call	Bond Future	851	1	1	1	0.00
18/01/2018	R207 On 03-May-18	7.57	Call	Bond Future	838	1	1	1	0.00
18/01/2018	R207 On 03-May-18	7.56	Call	Bond Future	825	1	1	1	0.00
18/01/2018	R207 On 03-May-18	7.57	Put	Bond Future	71	0	0	0	0.00
18/01/2018	R207 On 03-May-18	7.56	Put	Bond Future	73	0	0	0	0.00
18/01/2018	R207 On 03-May-18	7.58	Put	Bond Future	68	0	0	0	0.00
18/01/2018	R208 On 01-February-18			Bond Future	7.42	100.5974	100.5282	100.5974	35,458.00
18/01/2018	R208 On 01-February-18	7.84	Call	Bond Future	1138	1	1	1	0.00
18/01/2018	R208 On 01-February-18	7.85	Call	Bond Future	1165	1	1	1	0.00
18/01/2018	R208 On 01-February-18	7.83	Call	Bond Future	1112	1	1	1	0.00
18/01/2018	R208 On 01-February-18	7.83	Put	Bond Future	2	0	0	0	0.00
18/01/2018	R208 On 01-February-18	7.84	Put	Bond Future	1	0	0	0	0.00
18/01/2018	R208 On 01-February-18	7.85	Put	Bond Future	1	0	0	0	0.00
18/01/2018	R208 On 03-May-18			Bond Future	7.41	99.0757	99.0046	99.0757	3,725.00
18/01/2018	R208 On 03-May-18	7.77	Call	Bond Future	1136	1	1	1	0.00
18/01/2018	R208 On 03-May-18	7.79	Call	Bond Future	1174	1	1	1	0.00
18/01/2018	R208 On 03-May-18	7.78	Call	Bond Future	1155	1	1	1	0.00
18/01/2018	R208 On 03-May-18	7.79	Put	Bond Future	209	0	0	0	0.00
18/01/2018	R208 On 03-May-18	7.78	Put	Bond Future	215	0	0	0	0.00
18/01/2018	R208 On 03-May-18	7.77	Put	Bond Future	221	0	0	0	0.00
18/01/2018	R209 On 01-February-18			Bond Future	9.42	75.2328	74.8589	75.2328	145,459.00
18/01/2018	R209 On 01-February-18	9.71	Call	Bond Future	2179	3	2	3	0.00
18/01/2018	R209 On 01-February-18	9.88	Call	Bond Future	3122	3	3	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
18/01/2018	R209 On 01-February-18	9.59	Call	Bond Future	1587	2	2	2	0.00
18/01/2018	R209 On 01-February-18	9.72	Call	Bond Future	2232	3	2	3	0.00
18/01/2018	R209 On 01-February-18	9.73	Call	Bond Future	2285	3	2	3	0.00
18/01/2018	R209 On 01-February-18	9.75	Call	Bond Future	2392	3	2	3	5,000.00
18/01/2018	R209 On 01-February-18	10.10	Call	Bond Future	4429	5	4	5	0.00
18/01/2018	R209 On 01-February-18	9.85	Call	Bond Future	2949	3	3	3	0.00
18/01/2018	R209 On 01-February-18	9.33	Call	Bond Future	625	1	1	1	220.00
18/01/2018	R209 On 01-February-18	10.00	Call	Bond Future	3828	4	4	4	0.00
18/01/2018	R209 On 01-February-18	9.32	Call	Bond Future	598	1	1	1	157.00
18/01/2018	R209 On 01-February-18	9.87	Call	Bond Future	3064	3	3	3	0.00
18/01/2018	R209 On 01-February-18	9.89	Call	Bond Future	3180	4	3	4	0.00
18/01/2018	R209 On 01-February-18	9.52	Call	Bond Future	1280	2	1	2	739.00
18/01/2018	R209 On 01-February-18	10.22	Call	Bond Future	5152	6	5	6	0.00
18/01/2018	R209 On 01-February-18	9.75	Put	Bond Future	216	0	0	0	0.00
18/01/2018	R209 On 01-February-18	9.72	Put	Bond Future	251	0	0	0	0.00
18/01/2018	R209 On 01-February-18	10.10	Put	Bond Future	27	0	0	0	3,000.00
18/01/2018	R209 On 01-February-18	9.85	Put	Bond Future	126	0	0	0	7,500.00
18/01/2018	R209 On 01-February-18	9.33	Put	Bond Future	1265	1	1	1	0.00
18/01/2018	R209 On 01-February-18	9.89	Put	Bond Future	101	0	0	0	157.00
18/01/2018	R209 On 01-February-18	9.32	Put	Bond Future	1307	1	1	1	0.00
18/01/2018	R209 On 01-February-18	9.87	Put	Bond Future	113	0	0	0	739.00
18/01/2018	R209 On 01-February-18	9.52	Put	Bond Future	625	1	1	1	0.00
18/01/2018	R209 On 01-February-18	10.00	Put	Bond Future	52	0	0	0	7,488.00
18/01/2018	R209 On 01-February-18	10.22	Put	Bond Future	12	0	0	0	739.00
18/01/2018	R209 On 01-February-18	9.71	Put	Bond Future	264	0	0	0	0.00
18/01/2018	R209 On 01-February-18	9.59	Put	Bond Future	464	0	0	0	377.00
18/01/2018	R209 On 01-February-18	9.88	Put	Bond Future	107	0	0	0	220.00
18/01/2018	R209 On 01-February-18	9.73	Put	Bond Future	239	0	0	0	0.00
18/01/2018	R209 On 03-May-18			Bond Future	9.47	73.4892	73.1078	73.4892	4,269.00
18/01/2018	R209 On 03-May-18	9.85	Call	Bond Future	3764	4	4	4	0.00
18/01/2018	R209 On 03-May-18	10.22	Call	Bond Future	5483	6	5	6	0.00
18/01/2018	R209 On 03-May-18	10.73	Call	Bond Future	8029	8	8	8	0.00
18/01/2018	R209 On 03-May-18	9.75	Call	Bond Future	3339	4	3	4	435.00
18/01/2018	R209 On 03-May-18	10.00	Call	Bond Future	4436	5	4	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
18/01/2018	R209 On 03-May-18	9.84	Call	Bond Future	3721	4	4	4	0.00
18/01/2018	R209 On 03-May-18	9.86	Call	Bond Future	3808	4	4	4	0.00
18/01/2018	R209 On 03-May-18	10.00	Put	Bond Future	1005	1	1	1	5,000.00
18/01/2018	R209 On 03-May-18	9.84	Put	Bond Future	1305	1	1	1	0.00
18/01/2018	R209 On 03-May-18	9.86	Put	Bond Future	1264	1	1	1	0.00
18/01/2018	R209 On 03-May-18	9.85	Put	Bond Future	1285	1	1	1	0.00
18/01/2018	R209 On 03-May-18	10.22	Put	Bond Future	692	1	1	1	435.00
18/01/2018	R209 On 03-May-18	10.73	Put	Bond Future	237	0	0	0	435.00
18/01/2018	R209 On 03-May-18	9.75	Put	Bond Future	1505	1	2	1	0.00
18/01/2018	R209 On 02-August-18			Bond Future	9.52	74.8639	74.4748	74.8639	0.00
18/01/2018	R209 On 02-August-18	10.84	Call	Bond Future	8763	9	9	9	0.00
18/01/2018	R209 On 02-August-18	10.21	Call	Bond Future	5926	6	6	6	0.00
18/01/2018	R209 On 02-August-18	9.66	Call	Bond Future	3688	4	4	4	435.00
18/01/2018	R209 On 02-August-18	10.38	Call	Bond Future	6683	7	7	7	0.00
18/01/2018	R209 On 02-August-18	10.40	Call	Bond Future	6774	7	7	7	0.00
18/01/2018	R209 On 02-August-18	10.39	Call	Bond Future	6728	7	7	7	0.00
18/01/2018	R209 On 02-August-18	9.66	Put	Bond Future	2780	3	3	3	0.00
18/01/2018	R209 On 02-August-18	10.38	Put	Bond Future	1277	1	1	1	0.00
18/01/2018	R209 On 02-August-18	10.40	Put	Bond Future	1249	1	1	1	0.00
18/01/2018	R209 On 02-August-18	10.39	Put	Bond Future	1263	1	1	1	0.00
18/01/2018	R209 On 02-August-18	10.21	Put	Bond Future	1543	1	2	1	435.00
18/01/2018	R209 On 02-August-18	10.84	Put	Bond Future	703	1	1	1	435.00
18/01/2018	R209 On 01-November-18			Bond Future	9.57	73.1580	72.7619	73.1580	0.00
18/01/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	71874	72	72	72	0.00
18/01/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	71874	72	72	72	0.00
18/01/2018	R209 On 01-November-18	10.57	Call	Bond Future	7918	8	8	8	0.00
18/01/2018	R209 On 01-November-18	9.94	Call	Bond Future	5339	6	5	6	0.00
18/01/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	71874	72	72	72	0.00
18/01/2018	R209 On 01-November-18	9.34	Call	Bond Future	3302	3	3	3	255.00
18/01/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
18/01/2018	R209 On 01-November-18	9.94	Put	Bond Future	2943	3	3	3	255.00
18/01/2018	R209 On 01-November-18	10.57	Put	Bond Future	1717	2	2	2	255.00
18/01/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
18/01/2018	R209 On 01-November-18	9.34	Put	Bond Future	4839	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
18/01/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
18/01/2018	R210 On 01-February-18			Bond Future	187.09	187.0984	187.0915	187.0984	2,159.00
18/01/2018	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
18/01/2018	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
18/01/2018	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
18/01/2018	R210 On 01-February-18	192.38	Put	Bond Future	5288	5	5	5	0.00
18/01/2018	R210 On 01-February-18	192.37	Put	Bond Future	5278	5	5	5	0.00
18/01/2018	R210 On 01-February-18	192.36	Put	Bond Future	5268	5	5	5	0.00
18/01/2018	R210 On 03-May-18			Bond Future	188.17	188.1815	188.1727	188.1815	0.00
18/01/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
18/01/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
18/01/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
18/01/2018	R210 On 03-May-18	191.45	Put	Bond Future	3277	3	3	3	0.00
18/01/2018	R210 On 03-May-18	191.44	Put	Bond Future	3267	3	3	3	0.00
18/01/2018	R210 On 03-May-18	191.46	Put	Bond Future	3287	3	3	3	0.00
18/01/2018	R212 On 01-February-18			Bond Future	151.25	151.3982	151.2479	151.3982	3,825.00
18/01/2018	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
18/01/2018	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
18/01/2018	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
18/01/2018	R212 On 01-February-18	154.69	Put	Bond Future	3442	3	3	3	0.00
18/01/2018	R212 On 01-February-18	154.70	Put	Bond Future	3452	3	3	3	0.00
18/01/2018	R212 On 01-February-18	154.71	Put	Bond Future	3462	3	3	3	0.00
18/01/2018	R212 On 03-May-18			Bond Future	154.08	154.2368	154.0823	154.2368	1,292.00
18/01/2018	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
18/01/2018	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
18/01/2018	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
18/01/2018	R212 On 03-May-18	154.29	Put	Bond Future	208	0	0	0	0.00
18/01/2018	R212 On 03-May-18	154.30	Put	Bond Future	218	0	0	0	0.00
18/01/2018	R212 On 03-May-18	154.28	Put	Bond Future	198	0	0	0	0.00
18/01/2018	R213 On 01-February-18			Bond Future	9.12	87.2468	87.0824	87.2468	58,890.00
18/01/2018	R213 On 01-February-18	9.43	Call	Bond Future	2253	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
18/01/2018	R213 On 01-February-18	9.42	Call	Bond Future	2199	2	2	2	0.00
18/01/2018	R213 On 01-February-18	9.41	Call	Bond Future	2146	2	2	2	0.00
18/01/2018	R213 On 01-February-18	9.42	Put	Bond Future	213	0	0	0	0.00
18/01/2018	R213 On 01-February-18	9.41	Put	Bond Future	225	0	0	0	0.00
18/01/2018	R213 On 01-February-18	9.43	Put	Bond Future	202	0	0	0	0.00
18/01/2018	R213 On 03-May-18			Bond Future	9.17	85.3275	85.1594	85.3275	4,350.00
18/01/2018	R213 On 03-May-18	9.56	Call	Bond Future	3707	4	4	4	0.00
18/01/2018	R213 On 03-May-18	9.57	Call	Bond Future	3751	4	4	4	0.00
18/01/2018	R213 On 03-May-18	9.58	Call	Bond Future	3795	4	4	4	0.00
18/01/2018	R213 On 03-May-18	9.58	Put	Bond Future	1118	1	1	1	0.00
18/01/2018	R213 On 03-May-18	9.56	Put	Bond Future	1157	1	1	1	0.00
18/01/2018	R213 On 03-May-18	9.57	Put	Bond Future	1137	1	1	1	0.00
18/01/2018	R214 On 01-February-18			Bond Future	9.59	74.6662	74.3497	74.6662	48,830.00
18/01/2018	R214 On 01-February-18	9.82	Call	Bond Future	1978	2	2	2	0.00
18/01/2018	R214 On 01-February-18	9.84	Call	Bond Future	2081	2	2	2	0.00
18/01/2018	R214 On 01-February-18	9.83	Call	Bond Future	2029	2	2	2	0.00
18/01/2018	R214 On 01-February-18	9.83	Put	Bond Future	356	0	0	0	0.00
18/01/2018	R214 On 01-February-18	9.84	Put	Bond Future	339	0	0	0	0.00
18/01/2018	R214 On 01-February-18	9.82	Put	Bond Future	372	0	0	0	0.00
18/01/2018	R214 On 03-May-18			Bond Future	9.64	72.7654	72.4425	72.7654	1,867.00
18/01/2018	R214 On 03-May-18	9.98	Call	Bond Future	3768	4	4	4	0.00
18/01/2018	R214 On 03-May-18	9.99	Call	Bond Future	3812	4	4	4	0.00
18/01/2018	R214 On 03-May-18	9.97	Call	Bond Future	3724	4	4	4	0.00
18/01/2018	R214 On 03-May-18	9.97	Put	Bond Future	1459	1	1	1	0.00
18/01/2018	R214 On 03-May-18	9.98	Put	Bond Future	1436	1	1	1	0.00
18/01/2018	R214 On 03-May-18	9.99	Put	Bond Future	1414	1	1	1	0.00
18/01/2018	R248 On 01-February-18			Bond Future	9.62	95.6943	95.3351	95.6943	78,584.00
18/01/2018	R248 On 01-February-18	9.89	Call	Bond Future	2804	3	3	3	0.00
18/01/2018	R248 On 01-February-18	9.91	Call	Bond Future	2940	3	3	3	0.00
18/01/2018	R248 On 01-February-18	9.90	Call	Bond Future	2872	3	3	3	0.00
18/01/2018	R248 On 01-February-18	9.89	Put	Bond Future	407	0	0	0	0.00
18/01/2018	R248 On 01-February-18	9.91	Put	Bond Future	371	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
18/01/2018	R248 On 01-February-18	9.90	Put	Bond Future	389	0	0	0	0.00
18/01/2018	R248 On 03-May-18			Bond Future	9.67	93.0454	92.6789	93.0454	1,243.00
18/01/2018	R248 On 03-May-18	10.07	Call	Bond Future	5185	5	5	5	0.00
18/01/2018	R248 On 03-May-18	10.06	Call	Bond Future	5128	5	5	5	0.00
18/01/2018	R248 On 03-May-18	10.05	Call	Bond Future	5071	5	5	5	0.00
18/01/2018	R248 On 03-May-18	10.06	Put	Bond Future	1741	2	2	2	0.00
18/01/2018	R248 On 03-May-18	10.05	Put	Bond Future	1768	2	2	2	0.00
18/01/2018	R248 On 03-May-18	10.07	Put	Bond Future	1714	2	2	2	0.00