



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: 19/12/2017 TO: 19/12/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	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
19/12/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	2025 On 01-February-18			Bond Future	128.82	128.8126	128.8158	128.8126	1,070.00
19/12/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2025 On 01-February-18	133.90	Put	Bond Future	5084	5	5	5	0.00
19/12/2017	2025 On 01-February-18	133.88	Put	Bond Future	5064	5	5	5	0.00
19/12/2017	2025 On 01-February-18	133.89	Put	Bond Future	5074	5	5	5	0.00
19/12/2017	2025 On 03-May-18			Bond Future	131.23	131.2273	131.2309	131.2273	0.00
19/12/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2025 On 03-May-18	133.21	Put	Bond Future	1979	2	2	2	0.00
19/12/2017	2025 On 03-May-18	133.20	Put	Bond Future	1969	2	2	2	0.00
19/12/2017	2025 On 03-May-18	133.22	Put	Bond Future	1989	2	2	2	0.00
19/12/2017	2025 On 02-August-18			Bond Future	133.68	133.6829	133.6846	133.6829	0.00
19/12/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2025 On 02-August-18	136.66	Put	Bond Future	2975	3	3	3	0.00
19/12/2017	2025 On 02-August-18	136.67	Put	Bond Future	2985	3	3	3	0.00
19/12/2017	2025 On 02-August-18	136.65	Put	Bond Future	2965	3	3	3	0.00
19/12/2017	2029 On 01-February-18			Bond Future	99.73	99.7302	99.7328	99.7302	1,370.00
19/12/2017	2029 On 03-May-18			Bond Future	100.58	100.5817	100.5846	100.5817	0.00
19/12/2017	2029 On 02-August-18			Bond Future	102.50	102.4979	102.4994	102.4979	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
19/12/2017	2030 On 01-February-18			Bond Future	9.20	89.8367	91.5359	89.8367	71,658.00
19/12/2017	2030 On 01-February-18	9.38	Call	Bond Future	1214	0	1	0	0.00
19/12/2017	2030 On 01-February-18	9.39	Call	Bond Future	1280	0	1	0	0.00
19/12/2017	2030 On 01-February-18	9.37	Call	Bond Future	1147	0	1	0	0.00
19/12/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	1	0	1	0.00
19/12/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
19/12/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
19/12/2017	2030 On 03-May-18			Bond Future	9.26	91.5148	93.2459	91.5148	0.00
19/12/2017	2030 On 03-May-18	9.49	Call	Bond Future	1535	0	2	0	0.00
19/12/2017	2030 On 03-May-18	9.51	Call	Bond Future	1665	0	2	0	0.00
19/12/2017	2030 On 03-May-18	9.50	Call	Bond Future	1600	0	2	0	0.00
19/12/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
19/12/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
19/12/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
19/12/2017	2030 On 02-August-18			Bond Future	9.31	89.2361	90.9991	89.2361	0.00
19/12/2017	2030 On 02-August-18	9.46	Call	Bond Future	943	0	1	0	0.00
19/12/2017	2030 On 02-August-18	9.47	Call	Bond Future	1007	0	1	0	0.00
19/12/2017	2030 On 02-August-18	9.45	Call	Bond Future	879	0	1	0	0.00
19/12/2017	2030 On 02-August-18	9.47	Put	Bond Future	0	1	0	1	0.00
19/12/2017	2030 On 02-August-18	9.45	Put	Bond Future	0	1	0	1	0.00
19/12/2017	2030 On 02-August-18	9.46	Put	Bond Future	0	1	0	1	0.00
19/12/2017	2032 On 01-February-18			Bond Future	9.37	92.4326	94.2233	92.4326	46,234.00
19/12/2017	2032 On 01-February-18	9.57	Call	Bond Future	2538	2	3	2	0.00
19/12/2017	2032 On 01-February-18	9.30	Call	Bond Future	1473	1	1	1	7,800.00
19/12/2017	2032 On 01-February-18	9.56	Call	Bond Future	2493	2	2	2	0.00
19/12/2017	2032 On 01-February-18	9.20	Call	Bond Future	1161	1	1	1	7,500.00
19/12/2017	2032 On 01-February-18	9.45	Call	Bond Future	2026	1	2	1	750.00
19/12/2017	2032 On 01-February-18	9.40	Call	Bond Future	1830	1	2	1	6,800.00
19/12/2017	2032 On 01-February-18	9.55	Call	Bond Future	2449	1	2	1	0.00
19/12/2017	2032 On 01-February-18	9.20	Put	Bond Future	2409	4	2	4	0.00
19/12/2017	2032 On 01-February-18	9.56	Put	Bond Future	1128	2	1	2	0.00
19/12/2017	2032 On 01-February-18	9.45	Put	Bond Future	1448	2	1	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
19/12/2017	2032 On 01-February-18	9.40	Put	Bond Future	1614	3	2	3	0.00
19/12/2017	2032 On 01-February-18	9.55	Put	Bond Future	1154	2	1	2	0.00
19/12/2017	2032 On 01-February-18	9.57	Put	Bond Future	1101	2	1	2	0.00
19/12/2017	2032 On 01-February-18	9.30	Put	Bond Future	1984	3	2	3	0.00
19/12/2017	2032 On 03-May-18			Bond Future	9.43	90.0021	91.8263	90.0021	0.00
19/12/2017	2032 On 03-May-18	9.70	Call	Bond Future	4304	3	4	3	0.00
19/12/2017	2032 On 03-May-18	9.71	Call	Bond Future	4346	3	4	3	0.00
19/12/2017	2032 On 03-May-18	9.72	Call	Bond Future	4388	3	4	3	0.00
19/12/2017	2032 On 03-May-18	9.72	Put	Bond Future	2323	3	2	3	0.00
19/12/2017	2032 On 03-May-18	9.70	Put	Bond Future	2378	3	2	3	0.00
19/12/2017	2032 On 03-May-18	9.71	Put	Bond Future	2350	3	2	3	0.00
19/12/2017	2032 On 02-August-18			Bond Future	9.48	91.7005	93.5584	91.7005	0.00
19/12/2017	2032 On 02-August-18	9.68	Call	Bond Future	4807	4	5	4	0.00
19/12/2017	2032 On 02-August-18	9.67	Call	Bond Future	4768	4	5	4	0.00
19/12/2017	2032 On 02-August-18	9.66	Call	Bond Future	4730	4	5	4	0.00
19/12/2017	2032 On 02-August-18	9.67	Put	Bond Future	3460	4	3	4	0.00
19/12/2017	2032 On 02-August-18	9.66	Put	Bond Future	3490	4	3	4	0.00
19/12/2017	2032 On 02-August-18	9.68	Put	Bond Future	3430	4	3	4	0.00
19/12/2017	2033 On 01-February-18			Bond Future	103.80	103.7950	103.7978	103.7950	5,283.00
19/12/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2033 On 01-February-18	109.65	Put	Bond Future	5852	6	6	6	0.00
19/12/2017	2033 On 01-February-18	109.66	Put	Bond Future	5862	6	6	6	0.00
19/12/2017	2033 On 01-February-18	109.64	Put	Bond Future	5842	6	6	6	0.00
19/12/2017	2033 On 03-May-18			Bond Future	104.66	104.6522	104.6559	104.6522	0.00
19/12/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2033 On 03-May-18	107.69	Put	Bond Future	3034	3	3	3	0.00
19/12/2017	2033 On 03-May-18	107.70	Put	Bond Future	3044	3	3	3	0.00
19/12/2017	2033 On 03-May-18	107.71	Put	Bond Future	3054	3	3	3	0.00
19/12/2017	2033 On 02-August-18			Bond Future	106.65	106.6459	106.6481	106.6459	0.00

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19/12/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2033 On 02-August-18	109.93	Put	Bond Future	3282	3	3	3	0.00
19/12/2017	2033 On 02-August-18	109.94	Put	Bond Future	3292	3	3	3	0.00
19/12/2017	2033 On 02-August-18	109.92	Put	Bond Future	3272	3	3	3	0.00
19/12/2017	2037 On 01-February-18			Bond Future	9.59	88.8466	90.6576	88.8466	53,670.00
19/12/2017	2037 On 01-February-18	9.88	Call	Bond Future	3292	2	3	2	2,000.00
19/12/2017	2037 On 01-February-18	9.82	Call	Bond Future	2985	2	3	2	0.00
19/12/2017	2037 On 01-February-18	9.83	Call	Bond Future	3035	2	3	2	0.00
19/12/2017	2037 On 01-February-18	9.81	Call	Bond Future	2935	2	3	2	0.00
19/12/2017	2037 On 01-February-18	10.32	Call	Bond Future	5877	4	6	4	0.00
19/12/2017	2037 On 01-February-18	10.72	Call	Bond Future	8476	7	8	7	0.00
19/12/2017	2037 On 01-February-18	10.72	Put	Bond Future	100	0	0	0	2,000.00
19/12/2017	2037 On 01-February-18	10.32	Put	Bond Future	333	1	0	1	2,000.00
19/12/2017	2037 On 01-February-18	9.83	Put	Bond Future	1174	2	1	2	0.00
19/12/2017	2037 On 01-February-18	9.81	Put	Bond Future	1229	2	1	2	0.00
19/12/2017	2037 On 01-February-18	9.88	Put	Bond Future	1044	2	1	2	0.00
19/12/2017	2037 On 01-February-18	9.82	Put	Bond Future	1201	2	1	2	0.00
19/12/2017	2037 On 03-May-18			Bond Future	9.65	90.5063	92.3512	90.5063	0.00
19/12/2017	2037 On 03-May-18	9.97	Call	Bond Future	5013	4	5	4	0.00
19/12/2017	2037 On 03-May-18	9.99	Call	Bond Future	5106	4	5	4	0.00
19/12/2017	2037 On 03-May-18	9.98	Call	Bond Future	5059	4	5	4	0.00
19/12/2017	2037 On 03-May-18	9.98	Put	Bond Future	2523	3	3	3	0.00
19/12/2017	2037 On 03-May-18	9.97	Put	Bond Future	2552	3	3	3	0.00
19/12/2017	2037 On 03-May-18	9.99	Put	Bond Future	2494	3	2	3	0.00
19/12/2017	2037 On 02-August-18			Bond Future	9.71	87.9581	89.8372	87.9581	0.00
19/12/2017	2037 On 02-August-18	9.95	Call	Bond Future	5563	5	6	5	0.00
19/12/2017	2037 On 02-August-18	9.96	Call	Bond Future	5607	5	6	5	0.00
19/12/2017	2037 On 02-August-18	9.97	Call	Bond Future	5650	5	6	5	0.00
19/12/2017	2037 On 02-August-18	9.97	Put	Bond Future	3668	5	4	5	0.00
19/12/2017	2037 On 02-August-18	9.95	Put	Bond Future	3733	5	4	5	0.00
19/12/2017	2037 On 02-August-18	9.96	Put	Bond Future	3701	5	4	5	0.00

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19/12/2017	2038 On 01-February-18			Bond Future	125.66	125.6557	125.6589	125.6557	19,692.00
19/12/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2038 On 01-February-18	136.93	Put	Bond Future	11271	11	11	11	0.00
19/12/2017	2038 On 01-February-18	136.95	Put	Bond Future	11291	11	11	11	0.00
19/12/2017	2038 On 01-February-18	136.94	Put	Bond Future	11281	11	11	11	0.00
19/12/2017	2038 On 03-May-18			Bond Future	128.01	128.0113	128.0149	128.0113	0.00
19/12/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2038 On 03-May-18	132.27	Put	Bond Future	4255	4	4	4	0.00
19/12/2017	2038 On 03-May-18	132.29	Put	Bond Future	4275	4	4	4	0.00
19/12/2017	2038 On 03-May-18	132.28	Put	Bond Future	4265	4	4	4	0.00
19/12/2017	2038 On 02-August-18			Bond Future	130.40	130.4000	130.4017	130.4000	0.00
19/12/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2038 On 02-August-18	134.53	Put	Bond Future	4128	4	4	4	0.00
19/12/2017	2038 On 02-August-18	134.54	Put	Bond Future	4138	4	4	4	0.00
19/12/2017	2038 On 02-August-18	134.55	Put	Bond Future	4148	4	4	4	0.00
19/12/2017	2040 On 01-February-18			Bond Future	9.68	92.1532	93.9607	92.1532	28,354.00
19/12/2017	2040 On 01-February-18	9.87	Call	Bond Future	2978	2	3	2	0.00
19/12/2017	2040 On 01-February-18	9.89	Call	Bond Future	3082	2	3	2	0.00
19/12/2017	2040 On 01-February-18	9.88	Call	Bond Future	3030	2	3	2	0.00
19/12/2017	2040 On 01-February-18	9.88	Put	Bond Future	1377	2	1	2	0.00
19/12/2017	2040 On 01-February-18	9.89	Put	Bond Future	1346	2	1	2	0.00
19/12/2017	2040 On 01-February-18	9.87	Put	Bond Future	1408	2	1	2	0.00
19/12/2017	2040 On 03-May-18			Bond Future	9.74	93.8745	95.7161	93.8745	0.00
19/12/2017	2040 On 03-May-18	10.07	Call	Bond Future	5449	4	5	4	0.00
19/12/2017	2040 On 03-May-18	10.08	Call	Bond Future	5498	4	5	4	0.00
19/12/2017	2040 On 03-May-18	10.00	Call	Bond Future	5107	4	5	4	1,500.00

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19/12/2017	2040 On 03-May-18	9.00	Call	Bond Future	1500	1	1	1	1,500.00
19/12/2017	2040 On 03-May-18	10.06	Call	Bond Future	5400	4	5	4	0.00
19/12/2017	2040 On 03-May-18	10.06	Put	Bond Future	2779	4	3	4	0.00
19/12/2017	2040 On 03-May-18	9.00	Put	Bond Future	8171	10	8	10	0.00
19/12/2017	2040 On 03-May-18	10.00	Put	Bond Future	2975	4	3	4	0.00
19/12/2017	2040 On 03-May-18	10.07	Put	Bond Future	2748	4	3	4	0.00
19/12/2017	2040 On 03-May-18	10.08	Put	Bond Future	2716	3	3	3	0.00
19/12/2017	2040 On 02-August-18			Bond Future	9.80	91.1396	93.0150	91.1396	0.00
19/12/2017	2040 On 02-August-18	10.05	Call	Bond Future	6051	5	6	5	0.00
19/12/2017	2040 On 02-August-18	10.04	Call	Bond Future	6005	5	6	5	0.00
19/12/2017	2040 On 02-August-18	10.03	Call	Bond Future	5959	5	6	5	0.00
19/12/2017	2040 On 02-August-18	10.04	Put	Bond Future	4062	5	4	5	0.00
19/12/2017	2040 On 02-August-18	10.03	Put	Bond Future	4097	5	4	5	0.00
19/12/2017	2040 On 02-August-18	10.05	Put	Bond Future	4027	5	4	5	0.00
19/12/2017	2044 On 01-February-18			Bond Future	9.73	89.1086	90.8881	89.1086	22,082.00
19/12/2017	2044 On 01-February-18	9.89	Call	Bond Future	2859	2	3	2	0.00
19/12/2017	2044 On 01-February-18	9.90	Call	Bond Future	2910	2	3	2	0.00
19/12/2017	2044 On 01-February-18	9.91	Call	Bond Future	2961	2	3	2	0.00
19/12/2017	2044 On 01-February-18	9.91	Put	Bond Future	1458	2	1	2	0.00
19/12/2017	2044 On 01-February-18	9.89	Put	Bond Future	1524	2	2	2	0.00
19/12/2017	2044 On 01-February-18	9.90	Put	Bond Future	1491	2	1	2	0.00
19/12/2017	2044 On 03-May-18			Bond Future	9.79	90.7732	92.5860	90.7732	0.00
19/12/2017	2044 On 03-May-18	10.11	Call	Bond Future	5469	4	5	4	0.00
19/12/2017	2044 On 03-May-18	10.10	Call	Bond Future	5420	4	5	4	0.00
19/12/2017	2044 On 03-May-18	10.09	Call	Bond Future	5371	4	5	4	0.00
19/12/2017	2044 On 03-May-18	10.10	Put	Bond Future	2844	4	3	4	0.00
19/12/2017	2044 On 03-May-18	10.09	Put	Bond Future	2877	4	3	4	0.00
19/12/2017	2044 On 03-May-18	10.11	Put	Bond Future	2812	4	3	4	0.00
19/12/2017	2044 On 02-August-18			Bond Future	9.85	88.1049	89.9511	88.1049	0.00
19/12/2017	2044 On 02-August-18	10.05	Call	Bond Future	5910	5	6	5	0.00
19/12/2017	2044 On 02-August-18	10.07	Call	Bond Future	6001	5	6	5	0.00
19/12/2017	2044 On 02-August-18	10.06	Call	Bond Future	5955	5	6	5	0.00
19/12/2017	2044 On 02-August-18	10.06	Put	Bond Future	4213	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
19/12/2017	2044 On 02-August-18	10.07	Put	Bond Future	4177	5	4	5	0.00
19/12/2017	2044 On 02-August-18	10.05	Put	Bond Future	4249	5	4	5	0.00
19/12/2017	2046 On 01-February-18			Bond Future	120.31	120.0727	120.3138	120.0727	21,177.00
19/12/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2046 On 01-February-18	132.90	Put	Bond Future	12586	13	13	13	0.00
19/12/2017	2046 On 01-February-18	132.91	Put	Bond Future	12596	13	13	13	0.00
19/12/2017	2046 On 01-February-18	132.92	Put	Bond Future	12606	13	13	13	0.00
19/12/2017	2046 On 03-May-18			Bond Future	120.97	120.7238	120.9697	120.7238	0.00
19/12/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2046 On 03-May-18	127.94	Put	Bond Future	6970	7	7	7	0.00
19/12/2017	2046 On 03-May-18	127.95	Put	Bond Future	6980	7	7	7	0.00
19/12/2017	2046 On 03-May-18	127.93	Put	Bond Future	6960	7	7	7	0.00
19/12/2017	2046 On 02-August-18			Bond Future	123.27	123.0238	123.2725	123.0238	0.00
19/12/2017	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2046 On 02-August-18	128.79	Put	Bond Future	5518	6	6	6	0.00
19/12/2017	2046 On 02-August-18	128.77	Put	Bond Future	5498	6	5	6	0.00
19/12/2017	2046 On 02-August-18	128.78	Put	Bond Future	5508	6	6	6	0.00
19/12/2017	2050 On 01-February-18			Bond Future	125.32	124.4978	125.3230	124.4978	24,012.00
19/12/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2050 On 01-February-18	140.24	Put	Bond Future	14917	16	15	16	0.00
19/12/2017	2050 On 01-February-18	140.23	Put	Bond Future	14907	16	15	16	0.00
19/12/2017	2050 On 01-February-18	140.25	Put	Bond Future	14927	16	15	16	0.00
19/12/2017	2050 On 03-May-18			Bond Future	127.67	126.8317	127.6727	126.8317	0.00
19/12/2017	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
19/12/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2050 On 03-May-18	135.63	Put	Bond Future	7957	9	8	9	0.00
19/12/2017	2050 On 03-May-18	135.61	Put	Bond Future	7937	9	8	9	0.00
19/12/2017	2050 On 03-May-18	135.62	Put	Bond Future	7947	9	8	9	0.00
19/12/2017	2050 On 02-August-18			Bond Future	128.37	127.5146	128.3700	127.5146	0.00
19/12/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
19/12/2017	2050 On 02-August-18	137.54	Put	Bond Future	9170	10	9	10	0.00
19/12/2017	2050 On 02-August-18	137.52	Put	Bond Future	9150	10	9	10	0.00
19/12/2017	2050 On 02-August-18	137.53	Put	Bond Future	9160	10	9	10	0.00
19/12/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	AL37 On 01-February-18			Index Future	565.70	560.2820	565.7020	560.2820	0.00
19/12/2017	AL37 On 03-May-18			Index Future	576.27	570.7480	576.2700	570.7480	0.00
19/12/2017	AL37 On 02-August-18			Index Future	587.14	581.5210	587.1420	581.5210	0.00
19/12/2017	AL7T On 01-February-18			Index Future	652.66	642.4930	652.6590	642.4930	0.00
19/12/2017	AL7T On 03-May-18			Index Future	664.85	654.4940	664.8510	654.4940	0.00
19/12/2017	AL7T On 02-August-18			Index Future	677.40	666.8480	677.3950	666.8480	0.00
19/12/2017	ALBI On 01-February-18			Index Future	591.82	582.0030	591.8150	582.0030	756.00
19/12/2017	ALBI On 03-May-18			Index Future	602.87	592.8750	602.8710	592.8750	0.00
19/12/2017	ALBI On 02-August-18			Index Future	614.25	604.0650	614.2450	604.0650	0.00
19/12/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	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
19/12/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/12/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	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
19/12/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2017	EL28 On 01-February-18			Bond Future	127.50	127.4976	127.5033	127.4976	0.00
19/12/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
19/12/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
19/12/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
19/12/2017	EL28 On 01-February-18	132.30	Put	Bond Future	4797	5	5	5	0.00
19/12/2017	EL28 On 01-February-18	132.31	Put	Bond Future	4807	5	5	5	0.00
19/12/2017	EL28 On 01-February-18	132.29	Put	Bond Future	4787	5	5	5	0.00
19/12/2017	EL28 On 03-May-18			Bond Future	128.13	128.1281	128.1344	128.1281	0.00
19/12/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
19/12/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
19/12/2017	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
19/12/2017	EL28 On 03-May-18	133.18	Put	Bond Future	5046	5	5	5	0.00
19/12/2017	EL28 On 03-May-18	133.19	Put	Bond Future	5056	5	5	5	0.00
19/12/2017	EL28 On 03-May-18	133.20	Put	Bond Future	5066	5	5	5	0.00
19/12/2017	EL28 On 02-August-18			Bond Future	130.57	130.5691	130.5735	130.5691	0.00
19/12/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
19/12/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
19/12/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
19/12/2017	EL28 On 02-August-18	134.94	Put	Bond Future	4366	4	4	4	0.00
19/12/2017	EL28 On 02-August-18	134.95	Put	Bond Future	4376	4	4	4	0.00
19/12/2017	EL28 On 02-August-18	134.93	Put	Bond Future	4356	4	4	4	0.00
19/12/2017	ES33 On 01-February-18			Bond Future	10.71	77.5124	78.9044	77.5124	9,466.00
19/12/2017	ES33 On 01-February-18	10.99	Call	Bond Future	1711	0	2	0	0.00
19/12/2017	ES33 On 01-February-18	11.00	Call	Bond Future	1770	0	2	0	0.00
19/12/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1829	0	2	0	0.00
19/12/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
19/12/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
19/12/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
19/12/2017	ES33 On 03-May-18			Bond Future	10.80	75.1688	76.5869	75.1688	0.00
19/12/2017	ES33 On 03-May-18	11.20	Call	Bond Future	2344	1	2	1	0.00
19/12/2017	ES33 On 03-May-18	11.22	Call	Bond Future	2459	1	2	1	0.00
19/12/2017	ES33 On 03-May-18	11.21	Call	Bond Future	2401	1	2	1	0.00
19/12/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
19/12/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
19/12/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
19/12/2017	ES33 On 02-August-18			Bond Future	10.90	76.5873	78.0315	76.5873	0.00
19/12/2017	ES33 On 02-August-18	11.14	Call	Bond Future	1415	0	1	0	0.00
19/12/2017	ES33 On 02-August-18	11.15	Call	Bond Future	1473	0	1	0	0.00
19/12/2017	ES33 On 02-August-18	11.16	Call	Bond Future	1530	0	2	0	0.00
19/12/2017	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
19/12/2017	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
19/12/2017	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
19/12/2017	ES42 On 01-February-18			Bond Future	10.96	80.1874	81.6533	80.1874	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
19/12/2017	ES42 On 03-May-18			Bond Future	11.06	77.4239	78.9174	77.4239	0.00
19/12/2017	ES42 On 02-August-18			Bond Future	11.15	78.8849	80.4058	78.8849	0.00
19/12/2017	GOVI On 01-February-18			GOVI	590.19	580.2030	590.1890	580.2030	783.00
19/12/2017	GOVI On 01-February-18	581.03	Call	GOVI	91590	0	9	0	0.00
19/12/2017	GOVI On 01-February-18	581.04	Call	GOVI	91490	0	9	0	0.00
19/12/2017	GOVI On 01-February-18	581.02	Call	GOVI	91690	0	9	0	0.00
19/12/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	1	0	1	0.00
19/12/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	1	0	1	0.00
19/12/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	1	0	1	0.00
19/12/2017	GOVI On 03-May-18			GOVI	601.21	591.0410	601.2140	591.0410	0.00
19/12/2017	GOVI On 03-May-18	590.29	Call	GOVI	109240	1	11	1	0.00
19/12/2017	GOVI On 03-May-18	590.27	Call	GOVI	109440	1	11	1	0.00
19/12/2017	GOVI On 03-May-18	590.28	Call	GOVI	109340	1	11	1	0.00
19/12/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
19/12/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
19/12/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
19/12/2017	GOVI On 02-August-18			GOVI	612.56	602.1970	612.5570	602.1970	0.00
19/12/2017	GOVI On 02-August-18	605.71	Call	GOVI	68470	0	7	0	0.00
19/12/2017	GOVI On 02-August-18	605.72	Call	GOVI	68370	0	7	0	0.00
19/12/2017	GOVI On 02-August-18	605.70	Call	GOVI	68570	0	7	0	0.00
19/12/2017	GOVI On 02-August-18	605.70	Put	GOVI	0	4	0	4	0.00
19/12/2017	GOVI On 02-August-18	605.71	Put	GOVI	0	4	0	4	0.00
19/12/2017	GOVI On 02-August-18	605.72	Put	GOVI	0	4	0	4	0.00
19/12/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/12/2017	IGOV On 01-February-18			Index Future	248.34	248.1200	248.3410	248.1200	879.00
19/12/2017	IGOV On 03-May-18			Index Future	253.00	252.7710	252.9970	252.7710	269.00
19/12/2017	IGOV On 02-August-18			Index Future	257.81	257.5870	257.8130	257.5870	0.00
19/12/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7600	99.7600	99.7600	0.00
19/12/2017	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
19/12/2017	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9200	99.9100	99.9200	0.00
19/12/2017	IS01 On 20-September-18			Interest Rate Swap	100.09	100.1600	100.0900	100.1600	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
19/12/2017	IS01 On 20-December-18			Interest Rate Swap	100.59	100.7200	100.5900	100.7200	0.00
19/12/2017	IS01 On 22-March-19			Interest Rate Swap	99.65	99.8600	99.6500	99.8600	0.00
19/12/2017	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
19/12/2017	IS02 On 15-June-18			Interest Rate Swap	98.59	98.6100	98.5900	98.6100	0.00
19/12/2017	IS02 On 21-September-18			Interest Rate Swap	98.56	98.6300	98.5600	98.6300	0.00
19/12/2017	IS02 On 21-December-18			Interest Rate Swap	98.97	99.1000	98.9700	99.1000	0.00
19/12/2017	IS02 On 15-March-19			Interest Rate Swap	99.39	99.6000	99.3900	99.6000	0.00
19/12/2017	IS02 On 21-June-19			Interest Rate Swap	99.82	100.1000	99.8200	100.1000	0.00
19/12/2017	IS02 On 20-September-19			Interest Rate Swap	100.25	100.6300	100.2500	100.6300	0.00
19/12/2017	IS02 On 20-December-19			Interest Rate Swap	101.23	101.7000	101.2300	101.7000	0.00
19/12/2017	IS02 On 23-March-20			Interest Rate Swap	99.03	99.5900	99.0300	99.5900	0.00
19/12/2017	IS05 On 17-December-20			Interest Rate Swap	96.62	97.3800	96.6200	97.3800	0.00
19/12/2017	IS05 On 16-March-21			Interest Rate Swap	95.89	96.7000	95.8900	96.7000	0.00
19/12/2017	IS05 On 15-June-21			Interest Rate Swap	95.13	95.9900	95.1300	95.9900	0.00
19/12/2017	IS05 On 21-September-21			Interest Rate Swap	95.34	96.2500	95.3400	96.2500	0.00
19/12/2017	IS05 On 21-December-21			Interest Rate Swap	97.56	98.5100	97.5600	98.5100	51.00
19/12/2017	IS05 On 15-March-22			Interest Rate Swap	97.72	98.7200	97.7200	98.7200	0.00
19/12/2017	IS05 On 21-June-22			Interest Rate Swap	98.93	99.9800	98.9300	99.9800	0.00
19/12/2017	IS05 On 20-September-22			Interest Rate Swap	101.14	102.2400	101.1400	102.2400	0.00
19/12/2017	IS05 On 20-December-22			Interest Rate Swap	102.40	103.5400	102.4000	103.5400	0.00
19/12/2017	IS05 On 22-March-23			Interest Rate Swap	97.57	98.7800	97.5700	98.7800	0.00
19/12/2017	IS10 On 17-December-25			Interest Rate Swap	95.90	97.4100	95.9000	97.4100	0.00
19/12/2017	IS10 On 16-March-26			Interest Rate Swap	92.92	94.4800	92.9200	94.4800	0.00
19/12/2017	IS10 On 15-June-26			Interest Rate Swap	91.67	93.2700	91.6700	93.2700	0.00
19/12/2017	IS10 On 21-September-26			Interest Rate Swap	93.80	95.4100	93.8000	95.4100	0.00
19/12/2017	IS10 On 21-December-26			Interest Rate Swap	97.55	99.1500	97.5500	99.1500	0.00
19/12/2017	IS10 On 15-March-27			Interest Rate Swap	96.13	97.7600	96.1300	97.7600	0.00
19/12/2017	IS10 On 21-June-27			Interest Rate Swap	98.19	99.8100	98.1900	99.8100	0.00
19/12/2017	IS10 On 20-September-27			Interest Rate Swap	101.88	103.4800	101.8800	103.4800	0.00
19/12/2017	IS10 On 20-December-27			Interest Rate Swap	102.23	103.8500	102.2300	103.8500	0.00
19/12/2017	IS10 On 22-March-28			Interest Rate Swap	97.53	99.2300	97.5300	99.2300	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
19/12/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
19/12/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
19/12/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
19/12/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.14	92.8600	92.8600	92.8600	0.00
19/12/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.20	92.8000	92.8000	92.8000	0.00
19/12/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.26	92.7400	92.7400	92.7400	0.00
19/12/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.30	92.7000	92.7000	92.7000	2,500.00
19/12/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.33	92.6700	92.6700	92.6700	0.00
19/12/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
19/12/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.49	92.5100	92.5100	92.5100	0.00
19/12/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
19/12/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.58	92.4200	92.4200	92.4200	0.00
19/12/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.67	92.3300	92.3300	92.3300	0.00
19/12/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.77	92.2300	92.2300	92.2300	0.00
19/12/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.85	92.1500	92.1500	92.1500	0.00
19/12/2017	R023 On 01-February-18			Bond Future	8.09	100.8997	102.0017	100.8997	60,572.00
19/12/2017	R023 On 01-February-18	8.32	Call	Bond Future	1377	1	1	1	0.00
19/12/2017	R023 On 01-February-18	8.33	Call	Bond Future	1404	1	1	1	0.00
19/12/2017	R023 On 01-February-18	8.31	Call	Bond Future	1350	1	1	1	0.00
19/12/2017	R023 On 01-February-18	8.31	Put	Bond Future	468	1	0	1	0.00
19/12/2017	R023 On 01-February-18	8.32	Put	Bond Future	455	1	0	1	0.00
19/12/2017	R023 On 01-February-18	8.33	Put	Bond Future	442	1	0	1	0.00
19/12/2017	R023 On 03-May-18			Bond Future	8.12	98.8546	99.9774	98.8546	0.00
19/12/2017	R023 On 03-May-18	8.27	Call	Bond Future	1810	1	2	1	0.00
19/12/2017	R023 On 03-May-18	9.19	Call	Bond Future	4356	3	4	3	0.00
19/12/2017	R023 On 03-May-18	8.29	Call	Bond Future	1855	1	2	1	0.00
19/12/2017	R023 On 03-May-18	8.28	Call	Bond Future	1833	1	2	1	0.00
19/12/2017	R023 On 03-May-18	8.29	Put	Bond Future	1205	2	1	2	0.00
19/12/2017	R023 On 03-May-18	9.19	Put	Bond Future	311	1	0	1	2,500.00
19/12/2017	R023 On 03-May-18	8.28	Put	Bond Future	1221	2	1	2	0.00
19/12/2017	R023 On 03-May-18	8.27	Put	Bond Future	1237	2	1	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
19/12/2017	R035 On 01-February-18			Bond Future	9.51	96.7524	98.5672	96.7524	55,243.00
19/12/2017	R035 On 01-February-18	9.73	Call	Bond Future	1730	0	2	0	0.00
19/12/2017	R035 On 01-February-18	9.75	Call	Bond Future	1886	0	2	0	0.00
19/12/2017	R035 On 01-February-18	9.74	Call	Bond Future	1808	0	2	0	0.00
19/12/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
19/12/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
19/12/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
19/12/2017	R035 On 03-May-18			Bond Future	9.57	94.0593	95.9082	94.0593	0.00
19/12/2017	R035 On 03-May-18	9.90	Call	Bond Future	2583	1	3	1	0.00
19/12/2017	R035 On 03-May-18	9.91	Call	Bond Future	2659	1	3	1	0.00
19/12/2017	R035 On 03-May-18	9.89	Call	Bond Future	2507	1	3	1	0.00
19/12/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
19/12/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
19/12/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
19/12/2017	R186 On 01-February-18			Bond Future	8.71	110.4779	112.2301	110.4779	96,125.00
19/12/2017	R186 On 01-February-18	8.50	Call	Bond Future	860	0	1	0	1,460.00
19/12/2017	R186 On 01-February-18	7.75	Call	Bond Future	55	0	0	0	1,460.00
19/12/2017	R186 On 01-February-18	8.96	Call	Bond Future	2414	1	2	1	0.00
19/12/2017	R186 On 01-February-18	9.00	Call	Bond Future	2590	2	3	2	0.00
19/12/2017	R186 On 01-February-18	9.25	Call	Bond Future	3800	2	4	2	0.00
19/12/2017	R186 On 01-February-18	8.75	Call	Bond Future	1592	1	2	1	0.00
19/12/2017	R186 On 01-February-18	9.65	Call	Bond Future	6005	4	6	4	0.00
19/12/2017	R186 On 01-February-18	8.98	Call	Bond Future	2501	1	3	1	0.00
19/12/2017	R186 On 01-February-18	8.97	Call	Bond Future	2458	1	2	1	0.00
19/12/2017	R186 On 01-February-18	8.96	Put	Bond Future	807	2	1	2	0.00
19/12/2017	R186 On 01-February-18	9.00	Put	Bond Future	727	1	1	1	6,200.00
19/12/2017	R186 On 01-February-18	8.75	Put	Bond Future	1340	2	1	2	775.00
19/12/2017	R186 On 01-February-18	9.25	Put	Bond Future	358	1	0	1	775.00
19/12/2017	R186 On 01-February-18	8.98	Put	Bond Future	766	1	1	1	0.00
19/12/2017	R186 On 01-February-18	9.65	Put	Bond Future	97	0	0	0	1,950.00
19/12/2017	R186 On 01-February-18	8.97	Put	Bond Future	786	2	1	2	0.00
19/12/2017	R186 On 01-February-18	8.50	Put	Bond Future	2250	4	2	4	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
19/12/2017	R186 On 01-February-18	7.75	Put	Bond Future	6569	8	7	8	0.00
19/12/2017	R186 On 03-May-18			Bond Future	8.76	112.5416	114.3268	112.5416	100.00
19/12/2017	R186 On 03-May-18	9.30	Call	Bond Future	4762	4	5	4	1,120.00
19/12/2017	R186 On 03-May-18	10.14	Call	Bond Future	8766	7	9	7	0.00
19/12/2017	R186 On 03-May-18	8.93	Call	Bond Future	3298	2	3	2	0.00
19/12/2017	R186 On 03-May-18	8.69	Call	Bond Future	2491	2	2	2	10,640.00
19/12/2017	R186 On 03-May-18	8.92	Call	Bond Future	3262	2	3	2	0.00
19/12/2017	R186 On 03-May-18	9.75	Call	Bond Future	6826	5	7	5	0.00
19/12/2017	R186 On 03-May-18	9.19	Call	Bond Future	4300	3	4	3	10,640.00
19/12/2017	R186 On 03-May-18	8.91	Call	Bond Future	3227	2	3	2	0.00
19/12/2017	R186 On 03-May-18	9.72	Call	Bond Future	6681	5	7	5	0.00
19/12/2017	R186 On 03-May-18	9.19	Put	Bond Future	1617	2	2	2	0.00
19/12/2017	R186 On 03-May-18	8.92	Put	Bond Future	2261	3	2	3	0.00
19/12/2017	R186 On 03-May-18	8.69	Put	Bond Future	2949	4	3	4	0.00
19/12/2017	R186 On 03-May-18	9.75	Put	Bond Future	763	1	1	1	3,200.00
19/12/2017	R186 On 03-May-18	8.91	Put	Bond Future	2288	3	2	3	0.00
19/12/2017	R186 On 03-May-18	9.72	Put	Bond Future	796	1	1	1	10,640.00
19/12/2017	R186 On 03-May-18	10.14	Put	Bond Future	433	1	0	1	1,120.00
19/12/2017	R186 On 03-May-18	8.93	Put	Bond Future	2234	3	2	3	0.00
19/12/2017	R186 On 03-May-18	9.30	Put	Bond Future	1404	2	1	2	0.00
19/12/2017	R197 On 01-February-18			Bond Future	295.51	295.5052	295.5119	295.5052	2,350.00
19/12/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
19/12/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
19/12/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
19/12/2017	R197 On 01-February-18	301.66	Put	Bond Future	6148	6	6	6	0.00
19/12/2017	R197 On 01-February-18	301.67	Put	Bond Future	6158	6	6	6	0.00
19/12/2017	R197 On 01-February-18	301.68	Put	Bond Future	6168	6	6	6	0.00
19/12/2017	R197 On 03-May-18			Bond Future	301.05	301.0449	301.0525	301.0449	0.00
19/12/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
19/12/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
19/12/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
19/12/2017	R197 On 03-May-18	304.45	Put	Bond Future	3397	3	3	3	0.00
19/12/2017	R197 On 03-May-18	304.46	Put	Bond Future	3407	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
19/12/2017	R197 On 03-May-18	304.44	Put	Bond Future	3387	3	3	3	0.00
19/12/2017	R202 On 01-February-18			Bond Future	235.36	235.3512	235.3576	235.3512	21,519.00
19/12/2017	R202 On 01-February-18	249.08	Call	Bond Future	1	0	0	0	0.00
19/12/2017	R202 On 01-February-18	249.07	Call	Bond Future	1	0	0	0	0.00
19/12/2017	R202 On 01-February-18	249.06	Call	Bond Future	1	0	0	0	0.00
19/12/2017	R202 On 01-February-18	249.07	Put	Bond Future	13713	14	14	14	0.00
19/12/2017	R202 On 01-February-18	249.06	Put	Bond Future	13703	14	14	14	0.00
19/12/2017	R202 On 01-February-18	249.08	Put	Bond Future	13723	14	14	14	0.00
19/12/2017	R202 On 03-May-18			Bond Future	239.77	239.7630	239.7702	239.7630	0.00
19/12/2017	R202 On 03-May-18	247.47	Call	Bond Future	541	1	1	1	0.00
19/12/2017	R202 On 03-May-18	247.48	Call	Bond Future	540	1	1	1	0.00
19/12/2017	R202 On 03-May-18	247.49	Call	Bond Future	539	1	1	1	0.00
19/12/2017	R202 On 03-May-18	247.49	Put	Bond Future	8258	8	8	8	0.00
19/12/2017	R202 On 03-May-18	247.47	Put	Bond Future	8241	8	8	8	0.00
19/12/2017	R202 On 03-May-18	247.48	Put	Bond Future	8250	8	8	8	0.00
19/12/2017	R204 On 01-February-18			Bond Future	7.14	101.5290	101.7303	101.5290	30,645.00
19/12/2017	R204 On 01-February-18	7.25	Call	Bond Future	183	0	0	0	0.00
19/12/2017	R204 On 01-February-18	7.27	Call	Bond Future	193	0	0	0	0.00
19/12/2017	R204 On 01-February-18	7.26	Call	Bond Future	188	0	0	0	0.00
19/12/2017	R204 On 01-February-18	7.26	Put	Bond Future	91	0	0	0	0.00
19/12/2017	R204 On 01-February-18	7.27	Put	Bond Future	88	0	0	0	0.00
19/12/2017	R204 On 01-February-18	7.25	Put	Bond Future	94	0	0	0	0.00
19/12/2017	R204 On 03-May-18			Bond Future	6.98	103.4256	103.6308	103.4256	0.00
19/12/2017	R204 On 03-May-18	7.09	Call	Bond Future	221	0	0	0	0.00
19/12/2017	R204 On 03-May-18	7.10	Call	Bond Future	224	0	0	0	0.00
19/12/2017	R204 On 03-May-18	7.08	Call	Bond Future	217	0	0	0	0.00
19/12/2017	R204 On 03-May-18	7.08	Put	Bond Future	156	0	0	0	0.00
19/12/2017	R204 On 03-May-18	7.09	Put	Bond Future	154	0	0	0	0.00
19/12/2017	R204 On 03-May-18	7.10	Put	Bond Future	151	0	0	0	0.00
19/12/2017	R207 On 01-February-18			Bond Future	7.50	99.4828	99.9836	99.4828	45,501.00
19/12/2017	R207 On 01-February-18	7.60	Call	Bond Future	399	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
19/12/2017	R207 On 01-February-18	7.62	Call	Bond Future	420	0	0	0	0.00
19/12/2017	R207 On 01-February-18	7.61	Call	Bond Future	409	0	0	0	0.00
19/12/2017	R207 On 01-February-18	7.60	Put	Bond Future	228	1	0	1	0.00
19/12/2017	R207 On 01-February-18	7.62	Put	Bond Future	214	0	0	0	0.00
19/12/2017	R207 On 01-February-18	7.61	Put	Bond Future	221	0	0	0	0.00
19/12/2017	R207 On 03-May-18			Bond Future	7.50	101.3411	101.8514	101.3411	0.00
19/12/2017	R207 On 03-May-18	7.58	Call	Bond Future	576	0	1	0	0.00
19/12/2017	R207 On 03-May-18	7.57	Call	Bond Future	567	0	1	0	0.00
19/12/2017	R207 On 03-May-18	7.56	Call	Bond Future	558	0	1	0	0.00
19/12/2017	R207 On 03-May-18	7.57	Put	Bond Future	464	1	0	1	0.00
19/12/2017	R207 On 03-May-18	7.56	Put	Bond Future	472	1	0	1	0.00
19/12/2017	R207 On 03-May-18	7.58	Put	Bond Future	458	1	0	1	0.00
19/12/2017	R208 On 01-February-18			Bond Future	7.77	98.8352	99.5805	98.8352	35,491.00
19/12/2017	R208 On 01-February-18	7.84	Call	Bond Future	613	0	1	0	0.00
19/12/2017	R208 On 01-February-18	7.85	Call	Bond Future	629	0	1	0	0.00
19/12/2017	R208 On 01-February-18	7.83	Call	Bond Future	598	0	1	0	0.00
19/12/2017	R208 On 01-February-18	7.83	Put	Bond Future	436	1	0	1	0.00
19/12/2017	R208 On 01-February-18	7.84	Put	Bond Future	424	1	0	1	0.00
19/12/2017	R208 On 01-February-18	7.85	Put	Bond Future	413	1	0	1	0.00
19/12/2017	R208 On 03-May-18			Bond Future	7.79	97.2802	98.0394	97.2802	0.00
19/12/2017	R208 On 03-May-18	7.77	Call	Bond Future	854	1	1	1	0.00
19/12/2017	R208 On 03-May-18	7.79	Call	Bond Future	880	1	1	1	0.00
19/12/2017	R208 On 03-May-18	7.78	Call	Bond Future	867	1	1	1	0.00
19/12/2017	R208 On 03-May-18	7.79	Put	Bond Future	880	1	1	1	0.00
19/12/2017	R208 On 03-May-18	7.78	Put	Bond Future	892	1	1	1	0.00
19/12/2017	R208 On 03-May-18	7.77	Put	Bond Future	905	1	1	1	0.00
19/12/2017	R209 On 01-February-18			Bond Future	9.44	73.2033	74.7349	73.2033	145,964.00
19/12/2017	R209 On 01-February-18	9.59	Call	Bond Future	2165	1	2	1	0.00
19/12/2017	R209 On 01-February-18	9.71	Call	Bond Future	2670	2	3	2	0.00
19/12/2017	R209 On 01-February-18	9.88	Call	Bond Future	3462	2	3	2	0.00
19/12/2017	R209 On 01-February-18	9.72	Call	Bond Future	2714	2	3	2	0.00
19/12/2017	R209 On 01-February-18	9.73	Call	Bond Future	2759	2	3	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
19/12/2017	R209 On 01-February-18	10.10	Call	Bond Future	4588	3	5	3	0.00
19/12/2017	R209 On 01-February-18	9.85	Call	Bond Future	3316	2	3	2	0.00
19/12/2017	R209 On 01-February-18	9.33	Call	Bond Future	1259	1	1	1	220.00
19/12/2017	R209 On 01-February-18	9.75	Call	Bond Future	2849	2	3	2	5,000.00
19/12/2017	R209 On 01-February-18	10.00	Call	Bond Future	4064	3	4	3	0.00
19/12/2017	R209 On 01-February-18	9.32	Call	Bond Future	1229	1	1	1	157.00
19/12/2017	R209 On 01-February-18	9.87	Call	Bond Future	3413	2	3	2	0.00
19/12/2017	R209 On 01-February-18	9.89	Call	Bond Future	3511	2	4	2	0.00
19/12/2017	R209 On 01-February-18	9.52	Call	Bond Future	1895	1	2	1	739.00
19/12/2017	R209 On 01-February-18	10.22	Call	Bond Future	5234	4	5	4	0.00
19/12/2017	R209 On 01-February-18	9.75	Put	Bond Future	796	1	1	1	0.00
19/12/2017	R209 On 01-February-18	9.72	Put	Bond Future	858	1	1	1	0.00
19/12/2017	R209 On 01-February-18	10.10	Put	Bond Future	311	1	0	1	3,000.00
19/12/2017	R209 On 01-February-18	9.85	Put	Bond Future	617	1	1	1	7,500.00
19/12/2017	R209 On 01-February-18	9.33	Put	Bond Future	2023	3	2	3	0.00
19/12/2017	R209 On 01-February-18	9.89	Put	Bond Future	556	1	1	1	157.00
19/12/2017	R209 On 01-February-18	9.32	Put	Bond Future	2062	3	2	3	0.00
19/12/2017	R209 On 01-February-18	9.87	Put	Bond Future	586	1	1	1	739.00
19/12/2017	R209 On 01-February-18	9.52	Put	Bond Future	1365	2	1	2	0.00
19/12/2017	R209 On 01-February-18	10.00	Put	Bond Future	412	1	0	1	7,488.00
19/12/2017	R209 On 01-February-18	10.22	Put	Bond Future	218	0	0	0	739.00
19/12/2017	R209 On 01-February-18	9.71	Put	Bond Future	879	1	1	1	0.00
19/12/2017	R209 On 01-February-18	9.88	Put	Bond Future	571	1	1	1	220.00
19/12/2017	R209 On 01-February-18	9.59	Put	Bond Future	1167	2	1	2	377.00
19/12/2017	R209 On 01-February-18	9.73	Put	Bond Future	837	1	1	1	0.00
19/12/2017	R209 On 03-May-18			Bond Future	9.49	71.4214	72.9816	71.4214	0.00
19/12/2017	R209 On 03-May-18	9.85	Call	Bond Future	4379	3	4	3	0.00
19/12/2017	R209 On 03-May-18	10.22	Call	Bond Future	5954	5	6	5	0.00
19/12/2017	R209 On 03-May-18	10.73	Call	Bond Future	8333	7	8	7	0.00
19/12/2017	R209 On 03-May-18	9.75	Call	Bond Future	3987	3	4	3	435.00
19/12/2017	R209 On 03-May-18	10.00	Call	Bond Future	4995	4	5	4	0.00
19/12/2017	R209 On 03-May-18	9.84	Call	Bond Future	4339	3	4	3	0.00
19/12/2017	R209 On 03-May-18	9.86	Call	Bond Future	4419	3	4	3	0.00
19/12/2017	R209 On 03-May-18	10.00	Put	Bond Future	1690	2	2	2	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2017	R209 On 03-May-18	9.84	Put	Bond Future	2050	3	2	3	0.00
19/12/2017	R209 On 03-May-18	9.86	Put	Bond Future	2002	3	2	3	0.00
19/12/2017	R209 On 03-May-18	9.85	Put	Bond Future	2026	3	2	3	0.00
19/12/2017	R209 On 03-May-18	10.22	Put	Bond Future	1289	2	1	2	435.00
19/12/2017	R209 On 03-May-18	10.73	Put	Bond Future	666	1	1	1	435.00
19/12/2017	R209 On 03-May-18	9.75	Put	Bond Future	2279	3	2	3	0.00
19/12/2017	R209 On 02-August-18			Bond Future	9.54	72.7691	74.3582	72.7691	0.00
19/12/2017	R209 On 02-August-18	10.21	Call	Bond Future	6380	5	6	5	0.00
19/12/2017	R209 On 02-August-18	10.84	Call	Bond Future	9115	8	9	8	0.00
19/12/2017	R209 On 02-August-18	9.66	Call	Bond Future	4258	3	4	3	435.00
19/12/2017	R209 On 02-August-18	10.38	Call	Bond Future	7096	6	7	6	0.00
19/12/2017	R209 On 02-August-18	10.40	Call	Bond Future	7182	6	7	6	0.00
19/12/2017	R209 On 02-August-18	10.39	Call	Bond Future	7139	6	7	6	0.00
19/12/2017	R209 On 02-August-18	9.66	Put	Bond Future	3467	4	3	4	0.00
19/12/2017	R209 On 02-August-18	10.38	Put	Bond Future	1807	2	2	2	0.00
19/12/2017	R209 On 02-August-18	10.40	Put	Bond Future	1774	2	2	2	0.00
19/12/2017	R209 On 02-August-18	10.39	Put	Bond Future	1790	2	2	2	0.00
19/12/2017	R209 On 02-August-18	10.84	Put	Bond Future	1171	2	1	2	435.00
19/12/2017	R209 On 02-August-18	10.21	Put	Bond Future	2113	3	2	3	435.00
19/12/2017	R209 On 01-November-18			Bond Future	9.59	71.0256	72.6461	71.0256	0.00
19/12/2017	R209 On 01-November-18	1 016.01	Call	Bond Future	71758	70	72	70	0.00
19/12/2017	R209 On 01-November-18	1 016.00	Call	Bond Future	71758	70	72	70	0.00
19/12/2017	R209 On 01-November-18	10.57	Call	Bond Future	8207	7	8	7	0.00
19/12/2017	R209 On 01-November-18	9.94	Call	Bond Future	5721	5	6	5	0.00
19/12/2017	R209 On 01-November-18	1 015.99	Call	Bond Future	71758	70	72	70	0.00
19/12/2017	R209 On 01-November-18	9.34	Call	Bond Future	3687	3	4	3	435.00
19/12/2017	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
19/12/2017	R209 On 01-November-18	9.94	Put	Bond Future	3441	4	3	4	435.00
19/12/2017	R209 On 01-November-18	10.57	Put	Bond Future	2123	3	2	3	435.00
19/12/2017	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
19/12/2017	R209 On 01-November-18	9.34	Put	Bond Future	5339	6	5	6	0.00
19/12/2017	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
19/12/2017	R210 On 01-February-18			Bond Future	185.05	185.0494	185.0540	185.0494	2,159.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
19/12/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
19/12/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
19/12/2017	R210 On 01-February-18	192.38	Put	Bond Future	7326	7	7	7	0.00
19/12/2017	R210 On 01-February-18	192.37	Put	Bond Future	7316	7	7	7	0.00
19/12/2017	R210 On 01-February-18	192.36	Put	Bond Future	7306	7	7	7	0.00
19/12/2017	R210 On 03-May-18			Bond Future	186.10	186.0933	186.0986	186.0933	0.00
19/12/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
19/12/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
19/12/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
19/12/2017	R210 On 03-May-18	191.45	Put	Bond Future	5351	5	5	5	0.00
19/12/2017	R210 On 03-May-18	191.44	Put	Bond Future	5341	5	5	5	0.00
19/12/2017	R210 On 03-May-18	191.46	Put	Bond Future	5361	5	5	5	0.00
19/12/2017	R212 On 01-February-18			Bond Future	150.15	150.1471	150.1503	150.1471	4,967.00
19/12/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
19/12/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
19/12/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
19/12/2017	R212 On 01-February-18	154.69	Put	Bond Future	4540	5	5	5	0.00
19/12/2017	R212 On 01-February-18	154.70	Put	Bond Future	4550	5	5	5	0.00
19/12/2017	R212 On 01-February-18	154.71	Put	Bond Future	4560	5	5	5	0.00
19/12/2017	R212 On 03-May-18			Bond Future	152.97	152.9618	152.9655	152.9618	0.00
19/12/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
19/12/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
19/12/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
19/12/2017	R212 On 03-May-18	154.29	Put	Bond Future	1325	1	1	1	0.00
19/12/2017	R212 On 03-May-18	154.30	Put	Bond Future	1335	1	1	1	0.00
19/12/2017	R212 On 03-May-18	154.28	Put	Bond Future	1315	1	1	1	0.00
19/12/2017	R213 On 01-February-18			Bond Future	9.25	84.5204	86.1799	84.5204	58,838.00
19/12/2017	R213 On 01-February-18	9.43	Call	Bond Future	2204	1	2	1	0.00
19/12/2017	R213 On 01-February-18	9.42	Call	Bond Future	2164	1	2	1	0.00
19/12/2017	R213 On 01-February-18	9.41	Call	Bond Future	2125	1	2	1	0.00
19/12/2017	R213 On 01-February-18	9.42	Put	Bond Future	1081	2	1	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
19/12/2017	R213 On 01-February-18	9.41	Put	Bond Future	1106	2	1	2	0.00
19/12/2017	R213 On 01-February-18	9.43	Put	Bond Future	1056	2	1	2	0.00
19/12/2017	R213 On 03-May-18			Bond Future	9.31	82.5497	84.2403	82.5497	0.00
19/12/2017	R213 On 03-May-18	9.56	Call	Bond Future	3834	3	4	3	0.00
19/12/2017	R213 On 03-May-18	9.57	Call	Bond Future	3872	3	4	3	0.00
19/12/2017	R213 On 03-May-18	9.58	Call	Bond Future	3910	3	4	3	0.00
19/12/2017	R213 On 03-May-18	9.58	Put	Bond Future	2152	3	2	3	0.00
19/12/2017	R213 On 03-May-18	9.56	Put	Bond Future	2203	3	2	3	0.00
19/12/2017	R213 On 03-May-18	9.57	Put	Bond Future	2177	3	2	3	0.00
19/12/2017	R214 On 01-February-18			Bond Future	9.63	72.5928	74.0701	72.5928	49,252.00
19/12/2017	R214 On 01-February-18	9.82	Call	Bond Future	2429	2	2	2	0.00
19/12/2017	R214 On 01-February-18	9.84	Call	Bond Future	2515	2	3	2	0.00
19/12/2017	R214 On 01-February-18	9.83	Call	Bond Future	2472	2	2	2	0.00
19/12/2017	R214 On 01-February-18	9.83	Put	Bond Future	1078	2	1	2	0.00
19/12/2017	R214 On 01-February-18	9.84	Put	Bond Future	1053	2	1	2	0.00
19/12/2017	R214 On 01-February-18	9.82	Put	Bond Future	1103	2	1	2	0.00
19/12/2017	R214 On 03-May-18			Bond Future	9.68	70.6528	72.1577	70.6528	0.00
19/12/2017	R214 On 03-May-18	9.98	Call	Bond Future	4313	3	4	3	0.00
19/12/2017	R214 On 03-May-18	9.99	Call	Bond Future	4353	3	4	3	0.00
19/12/2017	R214 On 03-May-18	9.97	Call	Bond Future	4273	3	4	3	0.00
19/12/2017	R214 On 03-May-18	9.97	Put	Bond Future	2293	3	2	3	0.00
19/12/2017	R214 On 03-May-18	9.98	Put	Bond Future	2267	3	2	3	0.00
19/12/2017	R214 On 03-May-18	9.99	Put	Bond Future	2240	3	2	3	0.00
19/12/2017	R248 On 01-February-18			Bond Future	9.69	92.8672	94.7013	92.8672	94,443.00
19/12/2017	R248 On 01-February-18	9.89	Call	Bond Future	3164	2	3	2	0.00
19/12/2017	R248 On 01-February-18	9.91	Call	Bond Future	3273	2	3	2	0.00
19/12/2017	R248 On 01-February-18	9.90	Call	Bond Future	3218	2	3	2	0.00
19/12/2017	R248 On 01-February-18	9.89	Put	Bond Future	1400	2	1	2	0.00
19/12/2017	R248 On 01-February-18	9.91	Put	Bond Future	1337	2	1	2	0.00
19/12/2017	R248 On 01-February-18	9.90	Put	Bond Future	1369	2	1	2	0.00
19/12/2017	R248 On 03-May-18			Bond Future	9.74	90.1651	92.0335	90.1651	0.00
19/12/2017	R248 On 03-May-18	10.07	Call	Bond Future	5657	5	6	5	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
19/12/2017	R248 On 03-May-18	10.06	Call	Bond Future	5606	5	6	5	0.00
19/12/2017	R248 On 03-May-18	10.05	Call	Bond Future	5556	4	6	4	0.00
19/12/2017	R248 On 03-May-18	10.06	Put	Bond Future	2864	4	3	4	0.00
19/12/2017	R248 On 03-May-18	10.05	Put	Bond Future	2898	4	3	4	0.00
19/12/2017	R248 On 03-May-18	10.07	Put	Bond Future	2832	4	3	4	0.00