



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: 26/01/2018 TO: 26/01/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	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
26/01/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	2025 On 01-February-18			Bond Future	129.96	130.4732	129.9619	130.4732	1,070.00
26/01/2018	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
26/01/2018	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
26/01/2018	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
26/01/2018	2025 On 01-February-18	133.90	Put	Bond Future	3938	3	4	3	0.00
26/01/2018	2025 On 01-February-18	133.88	Put	Bond Future	3918	3	4	3	0.00
26/01/2018	2025 On 01-February-18	133.89	Put	Bond Future	3928	3	4	3	0.00
26/01/2018	2025 On 03-May-18			Bond Future	132.40	132.9170	132.3957	132.9170	533.00
26/01/2018	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
26/01/2018	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
26/01/2018	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
26/01/2018	2025 On 03-May-18	133.21	Put	Bond Future	814	0	1	0	0.00
26/01/2018	2025 On 03-May-18	133.20	Put	Bond Future	804	0	1	0	0.00
26/01/2018	2025 On 03-May-18	133.22	Put	Bond Future	824	0	1	0	0.00
26/01/2018	2025 On 02-August-18			Bond Future	134.84	135.3703	134.8387	135.3703	0.00
26/01/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
26/01/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
26/01/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
26/01/2018	2025 On 02-August-18	136.66	Put	Bond Future	1821	1	2	1	0.00
26/01/2018	2025 On 02-August-18	136.67	Put	Bond Future	1831	1	2	1	0.00
26/01/2018	2025 On 02-August-18	136.65	Put	Bond Future	1811	1	2	1	0.00
26/01/2018	2029 On 01-February-18			Bond Future	100.55	100.6486	100.5458	100.6486	0.00
26/01/2018	2029 On 03-May-18			Bond Future	101.41	101.5157	101.4106	101.5157	1,370.00
26/01/2018	2029 On 02-August-18			Bond Future	103.32	103.4234	103.3159	103.4234	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
26/01/2018	2030 On 01-February-18			Bond Future	8.93	93.5522	93.3471	93.5522	43,839.00
26/01/2018	2030 On 01-February-18	9.38	Call	Bond Future	3025	3	3	3	0.00
26/01/2018	2030 On 01-February-18	9.39	Call	Bond Future	3091	3	3	3	0.00
26/01/2018	2030 On 01-February-18	9.37	Call	Bond Future	2959	3	3	3	0.00
26/01/2018	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
26/01/2018	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
26/01/2018	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
26/01/2018	2030 On 03-May-18			Bond Future	8.98	95.2989	95.0897	95.2989	28,614.00
26/01/2018	2030 On 03-May-18	9.49	Call	Bond Future	3379	4	3	4	0.00
26/01/2018	2030 On 03-May-18	9.51	Call	Bond Future	3509	4	4	4	0.00
26/01/2018	2030 On 03-May-18	9.50	Call	Bond Future	3444	4	3	4	0.00
26/01/2018	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
26/01/2018	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
26/01/2018	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
26/01/2018	2030 On 02-August-18			Bond Future	9.03	93.0724	92.8596	93.0724	127.00
26/01/2018	2030 On 02-August-18	9.46	Call	Bond Future	2804	3	3	3	0.00
26/01/2018	2030 On 02-August-18	8.51	Call	Bond Future	0	0	0	0	7,850.00
26/01/2018	2030 On 02-August-18	8.91	Call	Bond Future	0	0	0	0	7,850.00
26/01/2018	2030 On 02-August-18	9.50	Call	Bond Future	3060	0	3	0	0.00
26/01/2018	2030 On 02-August-18	9.47	Call	Bond Future	2868	3	3	3	0.00
26/01/2018	2030 On 02-August-18	9.45	Call	Bond Future	2739	3	3	3	0.00
26/01/2018	2030 On 02-August-18	9.50	Put	Bond Future	0	0	0	0	7,850.00
26/01/2018	2030 On 02-August-18	9.47	Put	Bond Future	0	0	0	0	0.00
26/01/2018	2030 On 02-August-18	9.45	Put	Bond Future	0	0	0	0	0.00
26/01/2018	2030 On 02-August-18	8.91	Put	Bond Future	830	0	1	0	0.00
26/01/2018	2030 On 02-August-18	9.46	Put	Bond Future	0	0	0	0	0.00
26/01/2018	2030 On 02-August-18	8.51	Put	Bond Future	3599	0	4	0	0.00
26/01/2018	2032 On 01-February-18			Bond Future	9.13	96.1858	95.9653	96.1858	33,510.00
26/01/2018	2032 On 01-February-18	9.57	Call	Bond Future	3183	3	3	3	0.00
26/01/2018	2032 On 01-February-18	9.30	Call	Bond Future	1360	2	1	2	7,800.00
26/01/2018	2032 On 01-February-18	9.56	Call	Bond Future	3113	3	3	3	0.00
26/01/2018	2032 On 01-February-18	9.20	Call	Bond Future	817	1	1	1	7,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2018	2032 On 01-February-18	9.45	Call	Bond Future	2343	3	2	3	750.00
26/01/2018	2032 On 01-February-18	9.40	Call	Bond Future	2002	2	2	2	6,800.00
26/01/2018	2032 On 01-February-18	9.55	Call	Bond Future	3042	3	3	3	0.00
26/01/2018	2032 On 01-February-18	9.20	Put	Bond Future	323	0	0	0	0.00
26/01/2018	2032 On 01-February-18	9.56	Put	Bond Future	5	0	0	0	0.00
26/01/2018	2032 On 01-February-18	9.45	Put	Bond Future	23	0	0	0	0.00
26/01/2018	2032 On 01-February-18	9.40	Put	Bond Future	43	0	0	0	0.00
26/01/2018	2032 On 01-February-18	9.55	Put	Bond Future	6	0	0	0	0.00
26/01/2018	2032 On 01-February-18	9.57	Put	Bond Future	4	0	0	0	0.00
26/01/2018	2032 On 01-February-18	9.30	Put	Bond Future	129	0	0	0	0.00
26/01/2018	2032 On 03-May-18			Bond Future	9.18	93.8245	93.5998	93.8245	20,694.00
26/01/2018	2032 On 03-May-18	9.70	Call	Bond Future	4633	5	5	5	0.00
26/01/2018	2032 On 03-May-18	9.71	Call	Bond Future	4685	5	5	5	0.00
26/01/2018	2032 On 03-May-18	9.72	Call	Bond Future	4737	5	5	5	0.00
26/01/2018	2032 On 03-May-18	9.72	Put	Bond Future	899	1	1	1	0.00
26/01/2018	2032 On 03-May-18	9.70	Put	Bond Future	933	1	1	1	0.00
26/01/2018	2032 On 03-May-18	9.71	Put	Bond Future	916	1	1	1	0.00
26/01/2018	2032 On 02-August-18			Bond Future	9.23	95.5759	95.3471	95.5759	2.00
26/01/2018	2032 On 02-August-18	9.68	Call	Bond Future	5189	5	5	5	0.00
26/01/2018	2032 On 02-August-18	9.67	Call	Bond Future	5142	5	5	5	0.00
26/01/2018	2032 On 02-August-18	9.66	Call	Bond Future	5097	5	5	5	0.00
26/01/2018	2032 On 02-August-18	9.67	Put	Bond Future	2045	2	2	2	0.00
26/01/2018	2032 On 02-August-18	9.66	Put	Bond Future	2069	2	2	2	0.00
26/01/2018	2032 On 02-August-18	9.68	Put	Bond Future	2022	2	2	2	0.00
26/01/2018	2033 On 01-February-18			Bond Future	104.39	104.8588	104.3864	104.8588	5,730.00
26/01/2018	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
26/01/2018	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
26/01/2018	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
26/01/2018	2033 On 01-February-18	109.65	Put	Bond Future	5264	5	5	5	0.00
26/01/2018	2033 On 01-February-18	109.66	Put	Bond Future	5274	5	5	5	0.00
26/01/2018	2033 On 01-February-18	109.64	Put	Bond Future	5254	5	5	5	0.00
26/01/2018	2033 On 03-May-18			Bond Future	105.25	105.7348	105.2533	105.7348	1,282.00
26/01/2018	2033 On 03-May-18	107.70	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
26/01/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
26/01/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
26/01/2018	2033 On 03-May-18	107.69	Put	Bond Future	2437	2	2	2	0.00
26/01/2018	2033 On 03-May-18	107.70	Put	Bond Future	2447	2	2	2	0.00
26/01/2018	2033 On 03-May-18	107.71	Put	Bond Future	2457	2	2	2	0.00
26/01/2018	2033 On 02-August-18			Bond Future	107.23	107.7218	107.2308	107.7218	0.00
26/01/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
26/01/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
26/01/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
26/01/2018	2033 On 02-August-18	109.93	Put	Bond Future	2699	2	3	2	0.00
26/01/2018	2033 On 02-August-18	109.94	Put	Bond Future	2709	2	3	2	0.00
26/01/2018	2033 On 02-August-18	109.92	Put	Bond Future	2689	2	3	2	0.00
26/01/2018	2037 On 01-February-18			Bond Future	9.43	92.2022	92.0009	92.2022	32,586.00
26/01/2018	2037 On 01-February-18	9.88	Call	Bond Future	3597	4	4	4	2,070.00
26/01/2018	2037 On 01-February-18	9.82	Call	Bond Future	3139	3	3	3	0.00
26/01/2018	2037 On 01-February-18	9.83	Call	Bond Future	3215	3	3	3	0.00
26/01/2018	2037 On 01-February-18	10.72	Call	Bond Future	9720	10	10	10	0.00
26/01/2018	2037 On 01-February-18	9.81	Call	Bond Future	3063	3	3	3	0.00
26/01/2018	2037 On 01-February-18	10.32	Call	Bond Future	6888	7	7	7	0.00
26/01/2018	2037 On 01-February-18	10.32	Put	Bond Future	0	0	0	0	2,000.00
26/01/2018	2037 On 01-February-18	10.72	Put	Bond Future	0	0	0	0	2,000.00
26/01/2018	2037 On 01-February-18	9.83	Put	Bond Future	10	0	0	0	0.00
26/01/2018	2037 On 01-February-18	9.81	Put	Bond Future	14	0	0	0	0.00
26/01/2018	2037 On 01-February-18	9.88	Put	Bond Future	5	0	0	0	0.00
26/01/2018	2037 On 01-February-18	9.82	Put	Bond Future	12	0	0	0	0.00
26/01/2018	2037 On 03-May-18			Bond Future	9.48	93.9237	93.7184	93.9237	23,041.00
26/01/2018	2037 On 03-May-18	9.97	Call	Bond Future	4999	5	5	5	0.00
26/01/2018	2037 On 03-May-18	9.99	Call	Bond Future	5111	5	5	5	0.00
26/01/2018	2037 On 03-May-18	9.98	Call	Bond Future	5055	5	5	5	0.00
26/01/2018	2037 On 03-May-18	9.98	Put	Bond Future	1151	1	1	1	0.00
26/01/2018	2037 On 03-May-18	9.97	Put	Bond Future	1172	1	1	1	0.00
26/01/2018	2037 On 03-May-18	9.99	Put	Bond Future	1131	1	1	1	0.00
26/01/2018	2037 On 02-August-18			Bond Future	9.54	91.4212	91.2123	91.4212	731.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2018	2037 On 02-August-18	9.95	Call	Bond Future	5664	6	6	6	0.00
26/01/2018	2037 On 02-August-18	9.96	Call	Bond Future	5713	6	6	6	0.00
26/01/2018	2037 On 02-August-18	9.97	Call	Bond Future	5763	6	6	6	0.00
26/01/2018	2037 On 02-August-18	9.97	Put	Bond Future	2406	2	2	2	0.00
26/01/2018	2037 On 02-August-18	9.95	Put	Bond Future	2459	2	2	2	0.00
26/01/2018	2037 On 02-August-18	9.96	Put	Bond Future	2432	2	2	2	0.00
26/01/2018	2038 On 01-February-18			Bond Future	124.17	125.3599	124.1708	125.3599	16,668.00
26/01/2018	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
26/01/2018	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
26/01/2018	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
26/01/2018	2038 On 01-February-18	136.93	Put	Bond Future	12759	12	13	12	0.00
26/01/2018	2038 On 01-February-18	136.95	Put	Bond Future	12779	12	13	12	0.00
26/01/2018	2038 On 01-February-18	136.94	Put	Bond Future	12769	12	13	12	0.00
26/01/2018	2038 On 03-May-18			Bond Future	126.50	127.7079	126.4962	127.7079	7,991.00
26/01/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
26/01/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
26/01/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
26/01/2018	2038 On 03-May-18	132.27	Put	Bond Future	5774	5	6	5	0.00
26/01/2018	2038 On 03-May-18	132.29	Put	Bond Future	5794	5	6	5	0.00
26/01/2018	2038 On 03-May-18	132.28	Put	Bond Future	5784	5	6	5	0.00
26/01/2018	2038 On 02-August-18			Bond Future	128.82	130.0577	128.8228	130.0577	0.00
26/01/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
26/01/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
26/01/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
26/01/2018	2038 On 02-August-18	134.53	Put	Bond Future	5707	4	6	4	0.00
26/01/2018	2038 On 02-August-18	134.54	Put	Bond Future	5717	4	6	4	0.00
26/01/2018	2038 On 02-August-18	134.55	Put	Bond Future	5727	4	6	4	0.00
26/01/2018	2040 On 01-February-18			Bond Future	9.50	95.7055	95.5336	95.7055	27,038.00
26/01/2018	2040 On 01-February-18	9.87	Call	Bond Future	3162	3	3	3	0.00
26/01/2018	2040 On 01-February-18	9.89	Call	Bond Future	3324	3	3	3	0.00
26/01/2018	2040 On 01-February-18	9.88	Call	Bond Future	3243	3	3	3	0.00
26/01/2018	2040 On 01-February-18	9.88	Put	Bond Future	17	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
26/01/2018	2040 On 01-February-18	9.89	Put	Bond Future	15	0	0	0	0.00
26/01/2018	2040 On 01-February-18	9.87	Put	Bond Future	20	0	0	0	0.00
26/01/2018	2040 On 03-May-18			Bond Future	9.56	97.4923	97.3171	97.4923	5,256.00
26/01/2018	2040 On 03-May-18	10.07	Call	Bond Future	5547	6	6	6	0.00
26/01/2018	2040 On 03-May-18	10.08	Call	Bond Future	5607	6	6	6	0.00
26/01/2018	2040 On 03-May-18	10.00	Call	Bond Future	5136	5	5	5	1,500.00
26/01/2018	2040 On 03-May-18	9.00	Call	Bond Future	1097	1	1	1	1,500.00
26/01/2018	2040 On 03-May-18	10.06	Call	Bond Future	5488	6	5	6	0.00
26/01/2018	2040 On 03-May-18	10.06	Put	Bond Future	1266	1	1	1	0.00
26/01/2018	2040 On 03-May-18	9.00	Put	Bond Future	6167	6	6	6	0.00
26/01/2018	2040 On 03-May-18	10.00	Put	Bond Future	1403	1	1	1	0.00
26/01/2018	2040 On 03-May-18	10.07	Put	Bond Future	1245	1	1	1	0.00
26/01/2018	2040 On 03-May-18	10.08	Put	Bond Future	1224	1	1	1	0.00
26/01/2018	2040 On 02-August-18			Bond Future	9.61	94.8061	94.6278	94.8061	420.00
26/01/2018	2040 On 02-August-18	10.05	Call	Bond Future	6188	6	6	6	0.00
26/01/2018	2040 On 02-August-18	10.04	Call	Bond Future	6135	6	6	6	0.00
26/01/2018	2040 On 02-August-18	10.03	Call	Bond Future	6083	6	6	6	0.00
26/01/2018	2040 On 02-August-18	10.04	Put	Bond Future	2579	3	3	3	0.00
26/01/2018	2040 On 02-August-18	10.03	Put	Bond Future	2608	3	3	3	0.00
26/01/2018	2040 On 02-August-18	10.05	Put	Bond Future	2551	3	3	3	0.00
26/01/2018	2044 On 01-February-18			Bond Future	9.53	92.8277	92.6529	92.8277	16,552.00
26/01/2018	2044 On 01-February-18	9.89	Call	Bond Future	3123	3	3	3	0.00
26/01/2018	2044 On 01-February-18	9.90	Call	Bond Future	3205	3	3	3	0.00
26/01/2018	2044 On 01-February-18	9.91	Call	Bond Future	3287	3	3	3	0.00
26/01/2018	2044 On 01-February-18	9.91	Put	Bond Future	18	0	0	0	0.00
26/01/2018	2044 On 01-February-18	9.89	Put	Bond Future	24	0	0	0	0.00
26/01/2018	2044 On 01-February-18	9.90	Put	Bond Future	21	0	0	0	0.00
26/01/2018	2044 On 03-May-18			Bond Future	9.59	94.5608	94.3826	94.5608	10,590.00
26/01/2018	2044 On 03-May-18	10.11	Call	Bond Future	5711	6	6	6	0.00
26/01/2018	2044 On 03-May-18	10.10	Call	Bond Future	5651	6	6	6	0.00
26/01/2018	2044 On 03-May-18	10.09	Call	Bond Future	5591	6	6	6	0.00
26/01/2018	2044 On 03-May-18	10.10	Put	Bond Future	1279	1	1	1	0.00
26/01/2018	2044 On 03-May-18	10.09	Put	Bond Future	1301	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2018	2044 On 03-May-18	10.11	Put	Bond Future	1257	1	1	1	0.00
26/01/2018	2044 On 02-August-18			Bond Future	9.64	91.9451	91.7637	91.9451	0.00
26/01/2018	2044 On 02-August-18	10.05	Call	Bond Future	6168	6	6	6	0.00
26/01/2018	2044 On 02-August-18	10.07	Call	Bond Future	6274	6	6	6	0.00
26/01/2018	2044 On 02-August-18	10.06	Call	Bond Future	6221	6	6	6	0.00
26/01/2018	2044 On 02-August-18	10.06	Put	Bond Future	2665	3	3	3	0.00
26/01/2018	2044 On 02-August-18	10.07	Put	Bond Future	2637	3	3	3	0.00
26/01/2018	2044 On 02-August-18	10.05	Put	Bond Future	2694	3	3	3	0.00
26/01/2018	2046 On 01-February-18			Bond Future	119.06	120.7129	119.0613	120.7129	17,759.00
26/01/2018	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
26/01/2018	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
26/01/2018	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
26/01/2018	2046 On 01-February-18	132.90	Put	Bond Future	13839	12	14	12	0.00
26/01/2018	2046 On 01-February-18	132.91	Put	Bond Future	13849	12	14	12	0.00
26/01/2018	2046 On 01-February-18	132.92	Put	Bond Future	13859	12	14	12	0.00
26/01/2018	2046 On 03-May-18			Bond Future	119.69	121.3742	119.6914	121.3742	9,874.00
26/01/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
26/01/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
26/01/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
26/01/2018	2046 On 03-May-18	127.94	Put	Bond Future	8249	7	8	7	0.00
26/01/2018	2046 On 03-May-18	127.95	Put	Bond Future	8259	7	8	7	0.00
26/01/2018	2046 On 03-May-18	127.93	Put	Bond Future	8239	7	8	7	0.00
26/01/2018	2046 On 02-August-18			Bond Future	121.94	123.6550	121.9401	123.6550	0.00
26/01/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
26/01/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
26/01/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
26/01/2018	2046 On 02-August-18	128.79	Put	Bond Future	6850	5	7	5	0.00
26/01/2018	2046 On 02-August-18	128.77	Put	Bond Future	6830	5	7	5	0.00
26/01/2018	2046 On 02-August-18	128.78	Put	Bond Future	6840	5	7	5	0.00
26/01/2018	2050 On 01-February-18			Bond Future	125.25	126.0732	125.2453	126.0732	19,586.00
26/01/2018	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
26/01/2018	2050 On 01-February-18	140.24	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
26/01/2018	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
26/01/2018	2050 On 01-February-18	140.24	Put	Bond Future	14995	14	15	14	0.00
26/01/2018	2050 On 01-February-18	140.23	Put	Bond Future	14985	14	15	14	0.00
26/01/2018	2050 On 01-February-18	140.25	Put	Bond Future	15005	14	15	14	0.00
26/01/2018	2050 On 03-May-18			Bond Future	127.59	128.4343	127.5906	128.4343	9,718.00
26/01/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
26/01/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
26/01/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
26/01/2018	2050 On 03-May-18	135.63	Put	Bond Future	8039	7	8	7	0.00
26/01/2018	2050 On 03-May-18	135.61	Put	Bond Future	8019	7	8	7	0.00
26/01/2018	2050 On 03-May-18	135.62	Put	Bond Future	8029	7	8	7	0.00
26/01/2018	2050 On 02-August-18			Bond Future	128.25	129.1149	128.2549	129.1149	0.00
26/01/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
26/01/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
26/01/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
26/01/2018	2050 On 02-August-18	137.54	Put	Bond Future	9285	8	9	8	0.00
26/01/2018	2050 On 02-August-18	137.52	Put	Bond Future	9265	8	9	8	0.00
26/01/2018	2050 On 02-August-18	137.53	Put	Bond Future	9275	8	9	8	0.00
26/01/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	AL37 On 01-February-18			Index Future	573.51	574.0150	573.5110	574.0150	0.00
26/01/2018	AL37 On 03-May-18			Index Future	584.22	584.7320	584.2180	584.7320	0.00
26/01/2018	AL37 On 02-August-18			Index Future	595.13	595.6500	595.1270	595.6500	0.00
26/01/2018	AL7T On 01-February-18			Index Future	663.67	664.8150	663.6690	664.8150	0.00
26/01/2018	AL7T On 03-May-18			Index Future	676.06	677.2280	676.0590	677.2280	0.00
26/01/2018	AL7T On 02-August-18			Index Future	688.68	689.8720	688.6820	689.8720	0.00
26/01/2018	ALBI On 01-February-18			Index Future	601.12	602.1290	601.1150	602.1290	235.00
26/01/2018	ALBI On 03-May-18			Index Future	612.34	613.3710	612.3370	613.3710	705.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2018	ALBI On 02-August-18			Index Future	623.77	624.8240	623.7710	624.8240	0.00
26/01/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	C207 On 15-January-20			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
26/01/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/01/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2018	EL28 On 01-February-18			Bond Future	128.98	128.9783	128.9762	128.9783	0.00
26/01/2018	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
26/01/2018	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
26/01/2018	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
26/01/2018	EL28 On 01-February-18	132.30	Put	Bond Future	3324	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
26/01/2018	EL28 On 01-February-18	132.31	Put	Bond Future	3334	3	3	3	0.00
26/01/2018	EL28 On 01-February-18	132.29	Put	Bond Future	3314	3	3	3	0.00
26/01/2018	EL28 On 03-May-18			Bond Future	129.63	129.6345	129.6320	129.6345	0.00
26/01/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
26/01/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
26/01/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
26/01/2018	EL28 On 03-May-18	133.18	Put	Bond Future	3548	4	4	4	0.00
26/01/2018	EL28 On 03-May-18	133.19	Put	Bond Future	3558	4	4	4	0.00
26/01/2018	EL28 On 03-May-18	133.20	Put	Bond Future	3568	4	4	4	0.00
26/01/2018	EL28 On 02-August-18			Bond Future	132.07	132.0705	132.0674	132.0705	0.00
26/01/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
26/01/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
26/01/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
26/01/2018	EL28 On 02-August-18	134.94	Put	Bond Future	2873	3	3	3	0.00
26/01/2018	EL28 On 02-August-18	134.95	Put	Bond Future	2883	3	3	3	0.00
26/01/2018	EL28 On 02-August-18	134.93	Put	Bond Future	2863	3	3	3	0.00
26/01/2018	ES33 On 01-February-18			Bond Future	10.63	79.4799	79.3626	79.4799	1,455.00
26/01/2018	ES33 On 01-February-18	10.99	Call	Bond Future	2169	2	2	2	0.00
26/01/2018	ES33 On 01-February-18	11.00	Call	Bond Future	2228	2	2	2	0.00
26/01/2018	ES33 On 01-February-18	11.01	Call	Bond Future	2288	2	2	2	0.00
26/01/2018	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
26/01/2018	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
26/01/2018	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
26/01/2018	ES33 On 03-May-18			Bond Future	10.73	77.1723	77.0527	77.1723	9,466.00
26/01/2018	ES33 On 03-May-18	11.20	Call	Bond Future	2810	3	3	3	0.00
26/01/2018	ES33 On 03-May-18	11.22	Call	Bond Future	2925	3	3	3	0.00
26/01/2018	ES33 On 03-May-18	11.21	Call	Bond Future	2867	3	3	3	0.00
26/01/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
26/01/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
26/01/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
26/01/2018	ES33 On 02-August-18			Bond Future	10.82	78.6130	78.4913	78.6130	0.00
26/01/2018	ES33 On 02-August-18	11.14	Call	Bond Future	1875	2	2	2	0.00
26/01/2018	ES33 On 02-August-18	11.15	Call	Bond Future	1932	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
26/01/2018	ES33 On 02-August-18	11.16	Call	Bond Future	1990	2	2	2	0.00
26/01/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
26/01/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
26/01/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
26/01/2018	ES42 On 01-February-18			Bond Future	10.79	83.0057	82.8702	83.0057	798.00
26/01/2018	ES42 On 03-May-18			Bond Future	10.88	80.2942	80.1560	80.2942	7,957.00
26/01/2018	ES42 On 02-August-18			Bond Future	10.97	81.7927	81.6522	81.7927	0.00
26/01/2018	GOVI On 01-February-18			GOVI	599.84	600.9150	599.8390	600.9150	183.00
26/01/2018	GOVI On 01-February-18	581.03	Call	GOVI	188090	20	19	20	0.00
26/01/2018	GOVI On 01-February-18	581.04	Call	GOVI	187990	20	19	20	0.00
26/01/2018	GOVI On 01-February-18	581.02	Call	GOVI	188190	20	19	20	0.00
26/01/2018	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
26/01/2018	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
26/01/2018	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
26/01/2018	GOVI On 03-May-18			GOVI	611.04	612.1350	611.0370	612.1350	697.00
26/01/2018	GOVI On 03-May-18	590.29	Call	GOVI	207470	22	21	22	0.00
26/01/2018	GOVI On 03-May-18	590.27	Call	GOVI	207670	22	21	22	0.00
26/01/2018	GOVI On 03-May-18	590.28	Call	GOVI	207570	22	21	22	0.00
26/01/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
26/01/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
26/01/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
26/01/2018	GOVI On 02-August-18			GOVI	622.45	623.5640	622.4470	623.5640	0.00
26/01/2018	GOVI On 02-August-18	605.71	Call	GOVI	167370	18	17	18	0.00
26/01/2018	GOVI On 02-August-18	605.72	Call	GOVI	167270	18	17	18	0.00
26/01/2018	GOVI On 02-August-18	605.70	Call	GOVI	167470	18	17	18	0.00
26/01/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
26/01/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
26/01/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
26/01/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/01/2018	IGOV On 01-February-18			Index Future	249.13	250.1710	249.1340	250.1710	460.00
26/01/2018	IGOV On 03-May-18			Index Future	253.80	254.8570	253.8000	254.8570	1,098.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2018	IGOV On 02-August-18			Index Future	258.57	259.6460	258.5680	259.6460	0.00
26/01/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
26/01/2018	IS01 On 21-June-18			Interest Rate Swap	99.90	99.8900	99.9000	99.8900	0.00
26/01/2018	IS01 On 20-September-18			Interest Rate Swap	100.02	100.0200	100.0200	100.0200	0.00
26/01/2018	IS01 On 20-December-18			Interest Rate Swap	100.44	100.4300	100.4400	100.4300	0.00
26/01/2018	IS01 On 22-March-19			Interest Rate Swap	99.42	99.3900	99.4200	99.3900	0.00
26/01/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
26/01/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5800	98.5900	98.5800	0.00
26/01/2018	IS02 On 21-September-18			Interest Rate Swap	98.49	98.4900	98.4900	98.4900	0.00
26/01/2018	IS02 On 21-December-18			Interest Rate Swap	98.82	98.8100	98.8200	98.8100	0.00
26/01/2018	IS02 On 15-March-19			Interest Rate Swap	99.18	99.1500	99.1800	99.1500	0.00
26/01/2018	IS02 On 21-June-19			Interest Rate Swap	99.52	99.4800	99.5200	99.4800	0.00
26/01/2018	IS02 On 20-September-19			Interest Rate Swap	99.88	99.8300	99.8800	99.8300	0.00
26/01/2018	IS02 On 20-December-19			Interest Rate Swap	100.79	100.7400	100.7900	100.7400	0.00
26/01/2018	IS02 On 23-March-20			Interest Rate Swap	98.52	98.4600	98.5200	98.4600	0.00
26/01/2018	IS05 On 17-December-20			Interest Rate Swap	95.94	95.8400	95.9400	95.8400	0.00
26/01/2018	IS05 On 16-March-21			Interest Rate Swap	95.16	95.0400	95.1600	95.0400	0.00
26/01/2018	IS05 On 15-June-21			Interest Rate Swap	94.35	94.2100	94.3500	94.2100	0.00
26/01/2018	IS05 On 21-September-21			Interest Rate Swap	94.52	94.3600	94.5200	94.3600	0.00
26/01/2018	IS05 On 21-December-21			Interest Rate Swap	96.71	96.5300	96.7100	96.5300	51.00
26/01/2018	IS05 On 15-March-22			Interest Rate Swap	96.85	96.6500	96.8500	96.6500	0.00
26/01/2018	IS05 On 21-June-22			Interest Rate Swap	98.03	97.8200	98.0300	97.8200	0.00
26/01/2018	IS05 On 20-September-22			Interest Rate Swap	100.22	100.0000	100.2200	100.0000	0.00
26/01/2018	IS05 On 20-December-22			Interest Rate Swap	101.47	101.2300	101.4700	101.2300	0.00
26/01/2018	IS05 On 22-March-23			Interest Rate Swap	96.57	96.3100	96.5700	96.3100	0.00
26/01/2018	IS10 On 17-December-25			Interest Rate Swap	94.83	94.3600	94.8300	94.3600	0.00
26/01/2018	IS10 On 16-March-26			Interest Rate Swap	91.84	91.3300	91.8400	91.3300	0.00
26/01/2018	IS10 On 15-June-26			Interest Rate Swap	90.60	90.0500	90.6000	90.0500	0.00
26/01/2018	IS10 On 21-September-26			Interest Rate Swap	92.77	92.1900	92.7700	92.1900	0.00
26/01/2018	IS10 On 21-December-26			Interest Rate Swap	96.56	95.9600	96.5600	95.9600	0.00
26/01/2018	IS10 On 15-March-27			Interest Rate Swap	95.13	94.5100	95.1300	94.5100	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
26/01/2018	IS10 On 21-June-27			Interest Rate Swap	97.18	96.5600	97.1800	96.5600	0.00
26/01/2018	IS10 On 20-September-27			Interest Rate Swap	100.88	100.2800	100.8800	100.2800	0.00
26/01/2018	IS10 On 20-December-27			Interest Rate Swap	101.22	100.6200	101.2200	100.6200	0.00
26/01/2018	IS10 On 22-March-28			Interest Rate Swap	96.46	95.8400	96.4600	95.8400	0.00
26/01/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
26/01/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
26/01/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
26/01/2018	JBAF On 21-February-18			Jibar Tradeable Future	6.98	93.0200	93.0200	93.0200	0.00
26/01/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.85	93.1500	93.1500	93.1500	2,500.00
26/01/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.72	93.2800	93.2800	93.2800	0.00
26/01/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.73	93.2700	93.2700	93.2700	0.00
26/01/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.80	93.2000	93.2000	93.2000	0.00
26/01/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
26/01/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.87	93.1300	93.1300	93.1300	0.00
26/01/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.95	93.0500	93.0500	93.0500	0.00
26/01/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.11	92.8900	92.8900	92.8900	0.00
26/01/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.11	92.8900	92.8900	92.8900	0.00
26/01/2018	R023 On 01-February-18			Bond Future	7.73	103.5951	103.4925	103.5951	9,707.00
26/01/2018	R023 On 01-February-18	8.32	Call	Bond Future	2413	3	2	3	0.00
26/01/2018	R023 On 01-February-18	8.33	Call	Bond Future	2453	3	2	3	0.00
26/01/2018	R023 On 01-February-18	8.31	Call	Bond Future	2373	2	2	2	0.00
26/01/2018	R023 On 01-February-18	8.31	Put	Bond Future	0	0	0	0	0.00
26/01/2018	R023 On 01-February-18	8.32	Put	Bond Future	0	0	0	0	0.00
26/01/2018	R023 On 01-February-18	8.33	Put	Bond Future	0	0	0	0	0.00
26/01/2018	R023 On 03-May-18			Bond Future	7.74	101.5995	101.4947	101.5995	32,711.00
26/01/2018	R023 On 03-May-18	8.27	Call	Bond Future	2397	2	2	2	0.00
26/01/2018	R023 On 03-May-18	9.19	Call	Bond Future	5580	6	6	6	0.00
26/01/2018	R023 On 03-May-18	8.29	Call	Bond Future	2460	3	2	3	0.00
26/01/2018	R023 On 03-May-18	8.28	Call	Bond Future	2428	3	2	3	0.00
26/01/2018	R023 On 03-May-18	8.29	Put	Bond Future	292	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
26/01/2018	R023 On 03-May-18	9.19	Put	Bond Future	17	0	0	0	2,500.00
26/01/2018	R023 On 03-May-18	8.28	Put	Bond Future	299	0	0	0	0.00
26/01/2018	R023 On 03-May-18	8.27	Put	Bond Future	307	0	0	0	0.00
26/01/2018	R035 On 01-February-18			Bond Future	9.34	100.0434	99.9254	100.0434	36,961.00
26/01/2018	R035 On 01-February-18	9.73	Call	Bond Future	3088	3	3	3	0.00
26/01/2018	R035 On 01-February-18	9.75	Call	Bond Future	3244	3	3	3	0.00
26/01/2018	R035 On 01-February-18	9.74	Call	Bond Future	3166	3	3	3	0.00
26/01/2018	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
26/01/2018	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
26/01/2018	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
26/01/2018	R035 On 03-May-18			Bond Future	9.39	97.4110	97.2906	97.4110	39,646.00
26/01/2018	R035 On 03-May-18	9.90	Call	Bond Future	3965	4	4	4	0.00
26/01/2018	R035 On 03-May-18	9.91	Call	Bond Future	4041	4	4	4	0.00
26/01/2018	R035 On 03-May-18	9.89	Call	Bond Future	3889	4	4	4	0.00
26/01/2018	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
26/01/2018	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
26/01/2018	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
26/01/2018	R035 On 02-August-18			Bond Future	9.45	9.4300	99.1319	9.4300	3.00
26/01/2018	R035 On 02-August-18	9.42	Call	Bond Future	0	0	0	0	0.00
26/01/2018	R035 On 02-August-18	9.44	Call	Bond Future	0	0	0	0	0.00
26/01/2018	R035 On 02-August-18	9.43	Call	Bond Future	0	0	0	0	0.00
26/01/2018	R035 On 02-August-18	9.44	Put	Bond Future	53	0	0	0	0.00
26/01/2018	R035 On 02-August-18	9.43	Put	Bond Future	134	0	0	0	0.00
26/01/2018	R035 On 02-August-18	9.42	Put	Bond Future	214	0	0	0	0.00
26/01/2018	R186 On 01-February-18			Bond Future	8.42	114.3316	114.1337	114.3316	32,453.00
26/01/2018	R186 On 01-February-18	8.50	Call	Bond Future	742	1	1	1	1,460.00
26/01/2018	R186 On 01-February-18	7.75	Call	Bond Future	0	0	0	0	1,460.00
26/01/2018	R186 On 01-February-18	8.96	Call	Bond Future	3511	4	4	4	0.00
26/01/2018	R186 On 01-February-18	9.00	Call	Bond Future	3766	4	4	4	0.00
26/01/2018	R186 On 01-February-18	9.25	Call	Bond Future	5346	6	5	6	0.00
26/01/2018	R186 On 01-February-18	8.75	Call	Bond Future	2167	2	2	2	0.00
26/01/2018	R186 On 01-February-18	9.65	Call	Bond Future	7811	8	8	8	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
26/01/2018	R186 On 01-February-18	8.98	Call	Bond Future	3639	4	4	4	0.00
26/01/2018	R186 On 01-February-18	8.97	Call	Bond Future	3575	4	4	4	0.00
26/01/2018	R186 On 01-February-18	8.96	Put	Bond Future	0	0	0	0	0.00
26/01/2018	R186 On 01-February-18	9.00	Put	Bond Future	0	0	0	0	6,200.00
26/01/2018	R186 On 01-February-18	8.75	Put	Bond Future	11	0	0	0	775.00
26/01/2018	R186 On 01-February-18	9.25	Put	Bond Future	0	0	0	0	775.00
26/01/2018	R186 On 01-February-18	8.98	Put	Bond Future	0	0	0	0	0.00
26/01/2018	R186 On 01-February-18	9.65	Put	Bond Future	0	0	0	0	1,950.00
26/01/2018	R186 On 01-February-18	8.97	Put	Bond Future	0	0	0	0	0.00
26/01/2018	R186 On 01-February-18	8.50	Put	Bond Future	229	0	0	0	0.00
26/01/2018	R186 On 01-February-18	7.75	Put	Bond Future	4611	4	5	4	0.00
26/01/2018	R186 On 03-May-18			Bond Future	8.46	116.4663	116.2644	116.4663	133,595.00
26/01/2018	R186 On 03-May-18	9.30	Call	Bond Future	5649	6	6	6	1,120.00
26/01/2018	R186 On 03-May-18	10.14	Call	Bond Future	10302	11	10	11	0.00
26/01/2018	R186 On 03-May-18	8.93	Call	Bond Future	3779	4	4	4	0.00
26/01/2018	R186 On 03-May-18	8.69	Call	Bond Future	2716	3	3	3	0.00
26/01/2018	R186 On 03-May-18	8.92	Call	Bond Future	3732	4	4	4	0.00
26/01/2018	R186 On 03-May-18	9.75	Call	Bond Future	8110	8	8	8	0.00
26/01/2018	R186 On 03-May-18	9.19	Call	Bond Future	5071	5	5	5	0.00
26/01/2018	R186 On 03-May-18	8.70	Call	Bond Future	2758	3	3	3	0.00
26/01/2018	R186 On 03-May-18	8.85	Call	Bond Future	3409	4	3	4	0.00
26/01/2018	R186 On 03-May-18	8.40	Call	Bond Future	1683	2	2	2	4,745.00
26/01/2018	R186 On 03-May-18	8.00	Call	Bond Future	779	1	1	1	4,745.00
26/01/2018	R186 On 03-May-18	9.72	Call	Bond Future	7943	8	8	8	0.00
26/01/2018	R186 On 03-May-18	8.91	Call	Bond Future	3685	4	4	4	0.00
26/01/2018	R186 On 03-May-18	8.70	Put	Bond Future	1214	1	1	1	3,500.00
26/01/2018	R186 On 03-May-18	8.69	Put	Bond Future	1237	1	1	1	0.00
26/01/2018	R186 On 03-May-18	8.92	Put	Bond Future	793	1	1	1	0.00
26/01/2018	R186 On 03-May-18	9.19	Put	Bond Future	450	0	0	0	0.00
26/01/2018	R186 On 03-May-18	8.85	Put	Bond Future	911	1	1	1	4,745.00
26/01/2018	R186 On 03-May-18	9.75	Put	Bond Future	110	0	0	0	3,200.00
26/01/2018	R186 On 03-May-18	8.91	Put	Bond Future	809	1	1	1	0.00
26/01/2018	R186 On 03-May-18	9.72	Put	Bond Future	120	0	0	0	10,640.00
26/01/2018	R186 On 03-May-18	8.40	Put	Bond Future	2081	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
26/01/2018	R186 On 03-May-18	10.14	Put	Bond Future	32	0	0	0	0.00
26/01/2018	R186 On 03-May-18	8.00	Put	Bond Future	3835	4	4	4	0.00
26/01/2018	R186 On 03-May-18	8.93	Put	Bond Future	777	1	1	1	0.00
26/01/2018	R186 On 03-May-18	9.30	Put	Bond Future	353	0	0	0	0.00
26/01/2018	R186 On 02-August-18			Bond Future	8.50	8.4700	113.1601	8.4700	51.00
26/01/2018	R186 On 02-August-18	8.47	Call	Bond Future	2580	0	3	0	0.00
26/01/2018	R186 On 02-August-18	8.46	Call	Bond Future	2551	0	3	0	0.00
26/01/2018	R186 On 02-August-18	8.48	Call	Bond Future	2609	0	3	0	0.00
26/01/2018	R186 On 02-August-18	8.46	Put	Bond Future	2808	0	3	0	0.00
26/01/2018	R186 On 02-August-18	8.47	Put	Bond Future	2773	0	3	0	0.00
26/01/2018	R186 On 02-August-18	8.48	Put	Bond Future	2738	0	3	0	0.00
26/01/2018	R197 On 01-February-18			Bond Future	297.64	297.8034	297.6411	297.8034	641.00
26/01/2018	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
26/01/2018	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
26/01/2018	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
26/01/2018	R197 On 01-February-18	301.66	Put	Bond Future	4019	4	4	4	0.00
26/01/2018	R197 On 01-February-18	301.67	Put	Bond Future	4029	4	4	4	0.00
26/01/2018	R197 On 01-February-18	301.68	Put	Bond Future	4039	4	4	4	0.00
26/01/2018	R197 On 03-May-18			Bond Future	303.22	303.3813	303.2150	303.3813	2,388.00
26/01/2018	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
26/01/2018	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
26/01/2018	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
26/01/2018	R197 On 03-May-18	304.45	Put	Bond Future	1235	1	1	1	0.00
26/01/2018	R197 On 03-May-18	304.46	Put	Bond Future	1245	1	1	1	0.00
26/01/2018	R197 On 03-May-18	304.44	Put	Bond Future	1225	1	1	1	0.00
26/01/2018	R202 On 01-February-18			Bond Future	236.06	237.2291	236.0562	237.2291	17,923.00
26/01/2018	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
26/01/2018	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
26/01/2018	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
26/01/2018	R202 On 01-February-18	249.07	Put	Bond Future	13014	12	13	12	0.00
26/01/2018	R202 On 01-February-18	249.06	Put	Bond Future	13004	12	13	12	0.00
26/01/2018	R202 On 01-February-18	249.08	Put	Bond Future	13024	12	13	12	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
26/01/2018	R202 On 03-May-18			Bond Future	240.48	241.6723	240.4767	241.6723	10,210.00
26/01/2018	R202 On 03-May-18	247.47	Call	Bond Future	397	1	0	1	0.00
26/01/2018	R202 On 03-May-18	247.48	Call	Bond Future	396	1	0	1	0.00
26/01/2018	R202 On 03-May-18	247.49	Call	Bond Future	395	1	0	1	0.00
26/01/2018	R202 On 03-May-18	247.49	Put	Bond Future	7408	6	7	6	0.00
26/01/2018	R202 On 03-May-18	247.47	Put	Bond Future	7390	6	7	6	0.00
26/01/2018	R202 On 03-May-18	247.48	Put	Bond Future	7399	6	7	6	0.00
26/01/2018	R204 On 01-February-18			Bond Future	6.98	101.8917	101.8692	101.8917	11,702.00
26/01/2018	R204 On 01-February-18	7.25	Call	Bond Future	228	0	0	0	0.00
26/01/2018	R204 On 01-February-18	7.27	Call	Bond Future	244	0	0	0	0.00
26/01/2018	R204 On 01-February-18	7.26	Call	Bond Future	236	0	0	0	0.00
26/01/2018	R204 On 01-February-18	7.26	Put	Bond Future	0	0	0	0	0.00
26/01/2018	R204 On 01-February-18	7.27	Put	Bond Future	0	0	0	0	0.00
26/01/2018	R204 On 01-February-18	7.25	Put	Bond Future	0	0	0	0	0.00
26/01/2018	R204 On 03-May-18			Bond Future	6.75	103.7941	103.7710	103.7941	21,535.00
26/01/2018	R204 On 03-May-18	7.09	Call	Bond Future	242	0	0	0	0.00
26/01/2018	R204 On 03-May-18	7.10	Call	Bond Future	247	0	0	0	0.00
26/01/2018	R204 On 03-May-18	7.08	Call	Bond Future	237	0	0	0	0.00
26/01/2018	R204 On 03-May-18	7.08	Put	Bond Future	36	0	0	0	0.00
26/01/2018	R204 On 03-May-18	7.09	Put	Bond Future	35	0	0	0	0.00
26/01/2018	R204 On 03-May-18	7.10	Put	Bond Future	33	0	0	0	0.00
26/01/2018	R207 On 01-February-18			Bond Future	7.03	100.8589	100.8310	100.8589	30,044.00
26/01/2018	R207 On 01-February-18	7.60	Call	Bond Future	1018	1	1	1	0.00
26/01/2018	R207 On 01-February-18	7.62	Call	Bond Future	1053	1	1	1	0.00
26/01/2018	R207 On 01-February-18	7.61	Call	Bond Future	1035	1	1	1	0.00
26/01/2018	R207 On 01-February-18	7.60	Put	Bond Future	0	0	0	0	0.00
26/01/2018	R207 On 01-February-18	7.62	Put	Bond Future	0	0	0	0	0.00
26/01/2018	R207 On 01-February-18	7.61	Put	Bond Future	0	0	0	0	0.00
26/01/2018	R207 On 03-May-18			Bond Future	6.95	102.7420	102.7133	102.7420	25,290.00
26/01/2018	R207 On 03-May-18	7.58	Call	Bond Future	1019	1	1	1	0.00
26/01/2018	R207 On 03-May-18	7.57	Call	Bond Future	1005	1	1	1	0.00
26/01/2018	R207 On 03-May-18	7.56	Call	Bond Future	991	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2018	R207 On 03-May-18	7.57	Put	Bond Future	41	0	0	0	0.00
26/01/2018	R207 On 03-May-18	7.56	Put	Bond Future	43	0	0	0	0.00
26/01/2018	R207 On 03-May-18	7.58	Put	Bond Future	40	0	0	0	0.00
26/01/2018	R208 On 01-February-18			Bond Future	7.32	100.8595	100.7904	100.8595	21,115.00
26/01/2018	R208 On 01-February-18	7.84	Call	Bond Future	1399	1	1	1	0.00
26/01/2018	R208 On 01-February-18	7.85	Call	Bond Future	1426	1	1	1	0.00
26/01/2018	R208 On 01-February-18	7.83	Call	Bond Future	1372	1	1	1	0.00
26/01/2018	R208 On 01-February-18	7.83	Put	Bond Future	0	0	0	0	0.00
26/01/2018	R208 On 01-February-18	7.84	Put	Bond Future	0	0	0	0	0.00
26/01/2018	R208 On 01-February-18	7.85	Put	Bond Future	0	0	0	0	0.00
26/01/2018	R208 On 03-May-18			Bond Future	7.30	99.3413	99.2707	99.3413	32,049.00
26/01/2018	R208 On 03-May-18	7.77	Call	Bond Future	1323	1	1	1	0.00
26/01/2018	R208 On 03-May-18	7.79	Call	Bond Future	1365	1	1	1	0.00
26/01/2018	R208 On 03-May-18	7.78	Call	Bond Future	1344	1	1	1	0.00
26/01/2018	R208 On 03-May-18	7.79	Put	Bond Future	133	0	0	0	0.00
26/01/2018	R208 On 03-May-18	7.78	Put	Bond Future	138	0	0	0	0.00
26/01/2018	R208 On 03-May-18	7.77	Put	Bond Future	142	0	0	0	0.00
26/01/2018	R209 On 01-February-18			Bond Future	9.33	75.6097	75.4751	75.6097	137,197.00
26/01/2018	R209 On 01-February-18	9.71	Call	Bond Future	2543	3	3	3	0.00
26/01/2018	R209 On 01-February-18	9.88	Call	Bond Future	3632	4	4	4	0.00
26/01/2018	R209 On 01-February-18	9.59	Call	Bond Future	1791	2	2	2	0.00
26/01/2018	R209 On 01-February-18	9.72	Call	Bond Future	2607	3	3	3	0.00
26/01/2018	R209 On 01-February-18	9.73	Call	Bond Future	2671	3	3	3	0.00
26/01/2018	R209 On 01-February-18	9.75	Call	Bond Future	2800	3	3	3	5,000.00
26/01/2018	R209 On 01-February-18	10.10	Call	Bond Future	5017	5	5	5	0.00
26/01/2018	R209 On 01-February-18	9.85	Call	Bond Future	3441	4	3	4	0.00
26/01/2018	R209 On 01-February-18	9.33	Call	Bond Future	495	1	0	1	220.00
26/01/2018	R209 On 01-February-18	10.00	Call	Bond Future	4393	5	4	5	0.00
26/01/2018	R209 On 01-February-18	9.32	Call	Bond Future	461	1	0	1	157.00
26/01/2018	R209 On 01-February-18	9.87	Call	Bond Future	3569	4	4	4	0.00
26/01/2018	R209 On 01-February-18	9.89	Call	Bond Future	3696	4	4	4	0.00
26/01/2018	R209 On 01-February-18	9.52	Call	Bond Future	1379	2	1	2	739.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2018	R209 On 01-February-18	10.22	Call	Bond Future	5756	6	6	6	0.00
26/01/2018	R209 On 01-February-18	9.75	Put	Bond Future	7	0	0	0	0.00
26/01/2018	R209 On 01-February-18	9.72	Put	Bond Future	11	0	0	0	0.00
26/01/2018	R209 On 01-February-18	10.10	Put	Bond Future	0	0	0	0	3,000.00
26/01/2018	R209 On 01-February-18	9.85	Put	Bond Future	2	0	0	0	7,500.00
26/01/2018	R209 On 01-February-18	9.33	Put	Bond Future	518	0	1	0	0.00
26/01/2018	R209 On 01-February-18	9.89	Put	Bond Future	1	0	0	0	157.00
26/01/2018	R209 On 01-February-18	9.32	Put	Bond Future	554	1	1	1	0.00
26/01/2018	R209 On 01-February-18	9.87	Put	Bond Future	1	0	0	0	739.00
26/01/2018	R209 On 01-February-18	9.52	Put	Bond Future	108	0	0	0	0.00
26/01/2018	R209 On 01-February-18	10.00	Put	Bond Future	0	0	0	0	7,488.00
26/01/2018	R209 On 01-February-18	10.22	Put	Bond Future	0	0	0	0	739.00
26/01/2018	R209 On 01-February-18	9.71	Put	Bond Future	12	0	0	0	0.00
26/01/2018	R209 On 01-February-18	9.59	Put	Bond Future	52	0	0	0	377.00
26/01/2018	R209 On 01-February-18	9.88	Put	Bond Future	1	0	0	0	220.00
26/01/2018	R209 On 01-February-18	9.73	Put	Bond Future	9	0	0	0	0.00
26/01/2018	R209 On 03-May-18			Bond Future	9.38	73.8721	73.7348	73.8721	51,753.00
26/01/2018	R209 On 03-May-18	9.85	Call	Bond Future	4078	4	4	4	0.00
26/01/2018	R209 On 03-May-18	10.22	Call	Bond Future	5901	6	6	6	0.00
26/01/2018	R209 On 03-May-18	10.73	Call	Bond Future	8577	9	9	9	0.00
26/01/2018	R209 On 03-May-18	9.75	Call	Bond Future	3622	4	4	4	435.00
26/01/2018	R209 On 03-May-18	10.00	Call	Bond Future	4795	5	5	5	0.00
26/01/2018	R209 On 03-May-18	9.84	Call	Bond Future	4032	4	4	4	0.00
26/01/2018	R209 On 03-May-18	9.86	Call	Bond Future	4125	4	4	4	0.00
26/01/2018	R209 On 03-May-18	10.00	Put	Bond Future	737	1	1	1	5,000.00
26/01/2018	R209 On 03-May-18	9.84	Put	Bond Future	989	1	1	1	0.00
26/01/2018	R209 On 03-May-18	9.86	Put	Bond Future	954	1	1	1	0.00
26/01/2018	R209 On 03-May-18	9.85	Put	Bond Future	971	1	1	1	0.00
26/01/2018	R209 On 03-May-18	10.22	Put	Bond Future	483	0	0	0	435.00
26/01/2018	R209 On 03-May-18	10.73	Put	Bond Future	157	0	0	0	435.00
26/01/2018	R209 On 03-May-18	9.75	Put	Bond Future	1161	1	1	1	0.00
26/01/2018	R209 On 02-August-18			Bond Future	9.43	75.2510	75.1113	75.2510	816.00
26/01/2018	R209 On 02-August-18	10.84	Call	Bond Future	9269	9	9	9	0.00
26/01/2018	R209 On 02-August-18	10.21	Call	Bond Future	6332	6	6	6	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
26/01/2018	R209 On 02-August-18	9.66	Call	Bond Future	3987	4	4	4	435.00
26/01/2018	R209 On 02-August-18	10.38	Call	Bond Future	7118	7	7	7	0.00
26/01/2018	R209 On 02-August-18	10.40	Call	Bond Future	7212	7	7	7	0.00
26/01/2018	R209 On 02-August-18	10.39	Call	Bond Future	7165	7	7	7	0.00
26/01/2018	R209 On 02-August-18	9.66	Put	Bond Future	2442	2	2	2	0.00
26/01/2018	R209 On 02-August-18	10.38	Put	Bond Future	1076	1	1	1	0.00
26/01/2018	R209 On 02-August-18	10.40	Put	Bond Future	1051	1	1	1	0.00
26/01/2018	R209 On 02-August-18	10.39	Put	Bond Future	1063	1	1	1	0.00
26/01/2018	R209 On 02-August-18	10.21	Put	Bond Future	1313	1	1	1	435.00
26/01/2018	R209 On 02-August-18	10.84	Put	Bond Future	572	1	1	1	435.00
26/01/2018	R209 On 01-November-18			Bond Future	9.47	73.5508	73.4079	73.5508	0.00
26/01/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72520	73	73	73	0.00
26/01/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72520	73	73	73	0.00
26/01/2018	R209 On 01-November-18	10.57	Call	Bond Future	8355	8	8	8	0.00
26/01/2018	R209 On 01-November-18	9.94	Call	Bond Future	5687	6	6	6	0.00
26/01/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72520	73	73	73	0.00
26/01/2018	R209 On 01-November-18	9.34	Call	Bond Future	3547	4	4	4	255.00
26/01/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
26/01/2018	R209 On 01-November-18	9.94	Put	Bond Future	2644	3	3	3	255.00
26/01/2018	R209 On 01-November-18	10.57	Put	Bond Future	1509	1	2	1	255.00
26/01/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
26/01/2018	R209 On 01-November-18	9.34	Put	Bond Future	4438	4	4	4	0.00
26/01/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
26/01/2018	R210 On 01-February-18			Bond Future	187.04	187.0428	187.0361	187.0428	1,460.00
26/01/2018	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
26/01/2018	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
26/01/2018	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
26/01/2018	R210 On 01-February-18	192.38	Put	Bond Future	5344	5	5	5	0.00
26/01/2018	R210 On 01-February-18	192.37	Put	Bond Future	5334	5	5	5	0.00
26/01/2018	R210 On 01-February-18	192.36	Put	Bond Future	5324	5	5	5	0.00
26/01/2018	R210 On 03-May-18			Bond Future	188.11	188.1212	188.1137	188.1212	699.00
26/01/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
26/01/2018	R210 On 03-May-18	191.45	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
26/01/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
26/01/2018	R210 On 03-May-18	191.45	Put	Bond Future	3336	3	3	3	0.00
26/01/2018	R210 On 03-May-18	191.44	Put	Bond Future	3326	3	3	3	0.00
26/01/2018	R210 On 03-May-18	191.46	Put	Bond Future	3346	3	3	3	0.00
26/01/2018	R212 On 01-February-18			Bond Future	151.14	151.1444	151.1380	151.1444	3,352.00
26/01/2018	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
26/01/2018	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
26/01/2018	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
26/01/2018	R212 On 01-February-18	154.69	Put	Bond Future	3552	4	4	4	0.00
26/01/2018	R212 On 01-February-18	154.70	Put	Bond Future	3562	4	4	4	0.00
26/01/2018	R212 On 01-February-18	154.71	Put	Bond Future	3572	4	4	4	0.00
26/01/2018	R212 On 03-May-18			Bond Future	153.97	153.9754	153.9683	153.9754	3,725.00
26/01/2018	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
26/01/2018	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
26/01/2018	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
26/01/2018	R212 On 03-May-18	154.29	Put	Bond Future	322	0	0	0	0.00
26/01/2018	R212 On 03-May-18	154.30	Put	Bond Future	332	0	0	0	0.00
26/01/2018	R212 On 03-May-18	154.28	Put	Bond Future	312	0	0	0	0.00
26/01/2018	R213 On 01-February-18			Bond Future	9.00	88.0588	87.8583	88.0588	50,146.00
26/01/2018	R213 On 01-February-18	9.43	Call	Bond Future	2831	3	3	3	0.00
26/01/2018	R213 On 01-February-18	9.42	Call	Bond Future	2767	3	3	3	0.00
26/01/2018	R213 On 01-February-18	9.41	Call	Bond Future	2703	3	3	3	0.00
26/01/2018	R213 On 01-February-18	9.42	Put	Bond Future	5	0	0	0	0.00
26/01/2018	R213 On 01-February-18	9.41	Put	Bond Future	6	0	0	0	0.00
26/01/2018	R213 On 01-February-18	9.43	Put	Bond Future	4	0	0	0	0.00
26/01/2018	R213 On 03-May-18			Bond Future	9.05	86.1534	85.9491	86.1534	18,926.00
26/01/2018	R213 On 03-May-18	9.56	Call	Bond Future	4191	4	4	4	0.00
26/01/2018	R213 On 03-May-18	9.57	Call	Bond Future	4239	4	4	4	0.00
26/01/2018	R213 On 03-May-18	9.58	Call	Bond Future	4287	4	4	4	0.00
26/01/2018	R213 On 03-May-18	9.58	Put	Bond Future	820	1	1	1	0.00
26/01/2018	R213 On 03-May-18	9.56	Put	Bond Future	851	1	1	1	0.00
26/01/2018	R213 On 03-May-18	9.57	Put	Bond Future	835	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2018	R213 On 02-August-18			Bond Future	9.09	9.0600	87.5750	9.0600	1.00
26/01/2018	R213 On 02-August-18	9.07	Call	Bond Future	2926	0	3	0	0.00
26/01/2018	R213 On 02-August-18	9.06	Call	Bond Future	2896	0	3	0	0.00
26/01/2018	R213 On 02-August-18	9.05	Call	Bond Future	2866	0	3	0	0.00
26/01/2018	R213 On 02-August-18	9.06	Put	Bond Future	3108	0	3	0	0.00
26/01/2018	R213 On 02-August-18	9.05	Put	Bond Future	3144	0	3	0	0.00
26/01/2018	R213 On 02-August-18	9.07	Put	Bond Future	3071	0	3	0	0.00
26/01/2018	R214 On 01-February-18			Bond Future	9.47	75.3124	75.1720	75.3124	36,339.00
26/01/2018	R214 On 01-February-18	9.82	Call	Bond Future	2447	3	2	3	0.00
26/01/2018	R214 On 01-February-18	9.84	Call	Bond Future	2579	3	3	3	0.00
26/01/2018	R214 On 01-February-18	9.83	Call	Bond Future	2513	3	3	3	0.00
26/01/2018	R214 On 01-February-18	9.83	Put	Bond Future	17	0	0	0	0.00
26/01/2018	R214 On 01-February-18	9.84	Put	Bond Future	15	0	0	0	0.00
26/01/2018	R214 On 01-February-18	9.82	Put	Bond Future	20	0	0	0	0.00
26/01/2018	R214 On 03-May-18			Bond Future	9.52	73.4226	73.2795	73.4226	24,464.00
26/01/2018	R214 On 03-May-18	9.98	Call	Bond Future	4260	4	4	4	0.00
26/01/2018	R214 On 03-May-18	9.99	Call	Bond Future	4307	4	4	4	0.00
26/01/2018	R214 On 03-May-18	9.97	Call	Bond Future	4212	4	4	4	0.00
26/01/2018	R214 On 03-May-18	9.97	Put	Bond Future	1110	1	1	1	0.00
26/01/2018	R214 On 03-May-18	9.98	Put	Bond Future	1091	1	1	1	0.00
26/01/2018	R214 On 03-May-18	9.99	Put	Bond Future	1073	1	1	1	0.00
26/01/2018	R248 On 01-February-18			Bond Future	9.50	96.5689	96.3890	96.5689	9,217.00
26/01/2018	R248 On 01-February-18	9.89	Call	Bond Future	3467	4	3	4	0.00
26/01/2018	R248 On 01-February-18	9.91	Call	Bond Future	3636	4	4	4	0.00
26/01/2018	R248 On 01-February-18	9.90	Call	Bond Future	3552	4	4	4	0.00
26/01/2018	R248 On 01-February-18	9.89	Put	Bond Future	16	0	0	0	0.00
26/01/2018	R248 On 01-February-18	9.91	Put	Bond Future	13	0	0	0	0.00
26/01/2018	R248 On 01-February-18	9.90	Put	Bond Future	15	0	0	0	0.00
26/01/2018	R248 On 03-May-18			Bond Future	9.55	93.9350	93.7515	93.9350	71,864.00
26/01/2018	R248 On 03-May-18	10.07	Call	Bond Future	5841	6	6	6	0.00
26/01/2018	R248 On 03-May-18	10.06	Call	Bond Future	5780	6	6	6	0.00
26/01/2018	R248 On 03-May-18	10.05	Call	Bond Future	5719	6	6	6	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
26/01/2018	R248 On 03-May-18	10.06	Put	Bond Future	1320	1	1	1	0.00
26/01/2018	R248 On 03-May-18	10.05	Put	Bond Future	1343	1	1	1	0.00
26/01/2018	R248 On 03-May-18	10.07	Put	Bond Future	1298	1	1	1	0.00