



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 MONTHLY STATISTICS REPORT

For October 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	2025 On 02-November-17			Bond Future	130.47	130.4862	130.4700	130.4862	949.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2025 On 02-November-17	132.97	Put	Bond Future	2500	2	2500	2	0.00
18/10/2017	2025 On 02-November-17	132.98	Put	Bond Future	2510	2	2510	2	0.00
18/10/2017	2025 On 02-November-17	132.96	Put	Bond Future	2490	2	2490	2	0.00
18/10/2017	2025 On 01-February-18			Bond Future	131.57	131.5830	131.5662	131.5830	21.00
18/10/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2025 On 01-February-18	133.90	Put	Bond Future	2334	2	2334	2	0.00
18/10/2017	2025 On 01-February-18	133.88	Put	Bond Future	2314	2	2314	2	0.00
18/10/2017	2025 On 01-February-18	133.89	Put	Bond Future	2324	2	2324	2	0.00
18/10/2017	2025 On 03-May-18			Bond Future	134.06	134.0725	134.0553	134.0725	0.00
18/10/2017	2025 On 03-May-18	133.22	Call	Bond Future	835	1	835	1	0.00
18/10/2017	2025 On 03-May-18	133.21	Call	Bond Future	845	1	845	1	0.00
18/10/2017	2025 On 03-May-18	133.20	Call	Bond Future	855	1	855	1	0.00
18/10/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
18/10/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
18/10/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
18/10/2017	2025 On 02-August-18			Bond Future	136.56	136.5825	136.5645	136.5825	0.00
18/10/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2025 On 02-August-18	136.66	Put	Bond Future	95	0	95	0	0.00
18/10/2017	2025 On 02-August-18	136.67	Put	Bond Future	105	0	105	0	0.00
18/10/2017	2025 On 02-August-18	136.65	Put	Bond Future	85	0	85	0	0.00
18/10/2017	2029 On 02-November-17			Bond Future	99.88	99.8939	99.8828	99.8939	0.00
18/10/2017	2029 On 01-February-18			Bond Future	101.75	101.7604	101.7489	101.7604	1,370.00
18/10/2017	2029 On 03-May-18			Bond Future	102.66	102.6674	102.6558	102.6674	0.00
18/10/2017	2029 On 02-August-18			Bond Future	104.61	104.6236	104.6112	104.6236	0.00
18/10/2017	2030 On 02-November-17			Bond Future	9.35	92.4642	9.3504	92.4642	54,042.00
18/10/2017	2030 On 02-November-17	9.34	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2030 On 02-November-17	9.35	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2017	2030 On 02-November-17	9.36	Call	Bond Future	65	0	65	0	0.00
18/10/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
18/10/2017	2030 On 02-November-17	9.34	Put	Bond Future	70	0	70	0	0.00
18/10/2017	2030 On 02-November-17	9.35	Put	Bond Future	2	0	2	0	0.00
18/10/2017	2030 On 01-February-18			Bond Future	9.41	90.1570	9.4132	90.1570	6,569.00
18/10/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2030 On 01-February-18	9.37	Put	Bond Future	286	0	286	0	0.00
18/10/2017	2030 On 01-February-18	9.38	Put	Bond Future	220	0	220	0	0.00
18/10/2017	2030 On 01-February-18	9.39	Put	Bond Future	154	0	154	0	0.00
18/10/2017	2030 On 03-May-18			Bond Future	9.48	91.8305	9.4801	91.8305	0.00
18/10/2017	2030 On 03-May-18	9.49	Call	Bond Future	64	0	64	0	0.00
18/10/2017	2030 On 03-May-18	9.51	Call	Bond Future	193	0	193	0	0.00
18/10/2017	2030 On 03-May-18	9.50	Call	Bond Future	129	0	129	0	0.00
18/10/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
18/10/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
18/10/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
18/10/2017	2030 On 02-August-18			Bond Future	9.55	89.5389	9.5498	89.5389	0.00
18/10/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2030 On 02-August-18	9.47	Put	Bond Future	511	0	511	0	0.00
18/10/2017	2030 On 02-August-18	9.45	Put	Bond Future	639	1	639	1	0.00
18/10/2017	2030 On 02-August-18	9.46	Put	Bond Future	575	1	575	1	0.00
18/10/2017	2032 On 02-November-17			Bond Future	9.56	90.7635	9.5561	90.7635	35,391.00
18/10/2017	2032 On 02-November-17	9.48	Call	Bond Future	572	1	572	1	0.00
18/10/2017	2032 On 02-November-17	9.49	Call	Bond Future	601	1	601	1	0.00
18/10/2017	2032 On 02-November-17	9.50	Call	Bond Future	631	1	631	1	0.00
18/10/2017	2032 On 02-November-17	9.50	Put	Bond Future	1035	1	1035	1	0.00
18/10/2017	2032 On 02-November-17	9.48	Put	Bond Future	1120	1	1120	1	0.00
18/10/2017	2032 On 02-November-17	9.49	Put	Bond Future	1077	1	1077	1	0.00
18/10/2017	2032 On 01-February-18			Bond Future	9.62	92.4299	9.6233	92.4299	7,596.00
18/10/2017	2032 On 01-February-18	9.30	Call	Bond Future	1176	1	1176	1	7,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2017	2032 On 01-February-18	9.57	Call	Bond Future	1965	2	1965	2	0.00
18/10/2017	2032 On 01-February-18	9.56	Call	Bond Future	1931	2	1931	2	0.00
18/10/2017	2032 On 01-February-18	9.20	Call	Bond Future	948	1	948	1	7,500.00
18/10/2017	2032 On 01-February-18	9.55	Call	Bond Future	1897	2	1897	2	0.00
18/10/2017	2032 On 01-February-18	9.45	Call	Bond Future	1581	2	1581	2	750.00
18/10/2017	2032 On 01-February-18	9.40	Call	Bond Future	1438	1	1438	1	6,800.00
18/10/2017	2032 On 01-February-18	9.56	Put	Bond Future	2379	2	2379	2	0.00
18/10/2017	2032 On 01-February-18	9.20	Put	Bond Future	4010	4	4010	4	0.00
18/10/2017	2032 On 01-February-18	9.45	Put	Bond Future	2817	3	2817	3	0.00
18/10/2017	2032 On 01-February-18	9.40	Put	Bond Future	3035	3	3035	3	0.00
18/10/2017	2032 On 01-February-18	9.55	Put	Bond Future	2417	2	2417	2	0.00
18/10/2017	2032 On 01-February-18	9.57	Put	Bond Future	2342	2	2342	2	0.00
18/10/2017	2032 On 01-February-18	9.30	Put	Bond Future	3501	3	3501	3	0.00
18/10/2017	2032 On 03-May-18			Bond Future	9.69	89.9887	9.6904	89.9887	0.00
18/10/2017	2032 On 03-May-18	9.70	Call	Bond Future	2987	3	2987	3	0.00
18/10/2017	2032 On 03-May-18	9.71	Call	Bond Future	3022	3	3022	3	0.00
18/10/2017	2032 On 03-May-18	9.72	Call	Bond Future	3057	3	3057	3	0.00
18/10/2017	2032 On 03-May-18	9.72	Put	Bond Future	2851	3	2851	3	0.00
18/10/2017	2032 On 03-May-18	9.70	Put	Bond Future	2920	3	2920	3	0.00
18/10/2017	2032 On 03-May-18	9.71	Put	Bond Future	2885	3	2885	3	0.00
18/10/2017	2032 On 02-August-18			Bond Future	9.76	91.6683	9.7577	91.6683	0.00
18/10/2017	2032 On 02-August-18	9.68	Call	Bond Future	3384	0	3384	0	0.00
18/10/2017	2032 On 02-August-18	9.67	Call	Bond Future	3351	0	3351	0	0.00
18/10/2017	2032 On 02-August-18	9.66	Call	Bond Future	3318	0	3318	0	0.00
18/10/2017	2032 On 02-August-18	9.67	Put	Bond Future	3955	1	3955	1	0.00
18/10/2017	2032 On 02-August-18	9.66	Put	Bond Future	3992	1	3992	1	0.00
18/10/2017	2032 On 02-August-18	9.68	Put	Bond Future	3919	1	3919	1	0.00
18/10/2017	2033 On 02-November-17			Bond Future	104.81	104.8231	104.8115	104.8231	5,179.00
18/10/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2033 On 02-November-17	110.08	Put	Bond Future	5269	5	5269	5	0.00
18/10/2017	2033 On 02-November-17	110.07	Put	Bond Future	5259	5	5259	5	0.00
18/10/2017	2033 On 02-November-17	110.09	Put	Bond Future	5279	5	5279	5	0.00

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18/10/2017	2033 On 01-February-18			Bond Future	106.77	106.7817	106.7696	106.7817	381.00
18/10/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2033 On 01-February-18	109.65	Put	Bond Future	2880	3	2880	3	0.00
18/10/2017	2033 On 01-February-18	109.66	Put	Bond Future	2890	3	2890	3	0.00
18/10/2017	2033 On 01-February-18	109.64	Put	Bond Future	2870	3	2870	3	0.00
18/10/2017	2033 On 03-May-18			Bond Future	107.70	107.7131	107.7009	107.7131	0.00
18/10/2017	2033 On 03-May-18	107.70	Call	Bond Future	1	0	1	0	0.00
18/10/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2033 On 03-May-18	107.69	Call	Bond Future	11	0	11	0	0.00
18/10/2017	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00
18/10/2017	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
18/10/2017	2033 On 03-May-18	107.71	Put	Bond Future	9	0	9	0	0.00
18/10/2017	2033 On 02-August-18			Bond Future	109.75	109.7655	109.7525	109.7655	0.00
18/10/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2033 On 02-August-18	109.93	Put	Bond Future	177	0	177	0	0.00
18/10/2017	2033 On 02-August-18	109.94	Put	Bond Future	187	0	187	0	0.00
18/10/2017	2033 On 02-August-18	109.92	Put	Bond Future	167	0	167	0	0.00
18/10/2017	2037 On 02-November-17			Bond Future	9.84	90.7658	9.8360	90.7658	54,462.00
18/10/2017	2037 On 02-November-17	9.66	Call	Bond Future	433	0	433	0	0.00
18/10/2017	2037 On 02-November-17	9.67	Call	Bond Future	456	0	456	0	0.00
18/10/2017	2037 On 02-November-17	9.65	Call	Bond Future	411	0	411	0	0.00
18/10/2017	2037 On 02-November-17	9.65	Put	Bond Future	1879	2	1879	2	0.00
18/10/2017	2037 On 02-November-17	9.66	Put	Bond Future	1822	2	1822	2	0.00
18/10/2017	2037 On 02-November-17	9.67	Put	Bond Future	1765	2	1765	2	0.00
18/10/2017	2037 On 01-February-18			Bond Future	9.90	88.1771	9.9026	88.1771	13,719.00
18/10/2017	2037 On 01-February-18	9.83	Call	Bond Future	2178	2	2178	2	0.00
18/10/2017	2037 On 01-February-18	9.81	Call	Bond Future	2106	2	2106	2	0.00
18/10/2017	2037 On 01-February-18	9.82	Call	Bond Future	2142	2	2142	2	0.00
18/10/2017	2037 On 01-February-18	9.81	Put	Bond Future	2823	3	2823	3	0.00
18/10/2017	2037 On 01-February-18	9.83	Put	Bond Future	2740	3	2740	3	0.00

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18/10/2017	2037 On 01-February-18	9.82	Put	Bond Future	2781	3	2781	3	0.00
18/10/2017	2037 On 03-May-18			Bond Future	9.97	89.8138	9.9725	89.8138	0.00
18/10/2017	2037 On 03-May-18	9.97	Call	Bond Future	3351	3	3351	3	0.00
18/10/2017	2037 On 03-May-18	9.99	Call	Bond Future	3428	3	3428	3	0.00
18/10/2017	2037 On 03-May-18	9.98	Call	Bond Future	3390	3	3390	3	0.00
18/10/2017	2037 On 03-May-18	9.98	Put	Bond Future	3333	3	3333	3	0.00
18/10/2017	2037 On 03-May-18	9.97	Put	Bond Future	3370	3	3370	3	0.00
18/10/2017	2037 On 03-May-18	9.99	Put	Bond Future	3295	3	3295	3	0.00
18/10/2017	2037 On 02-August-18			Bond Future	10.04	87.2342	10.0448	87.2342	0.00
18/10/2017	2037 On 02-August-18	9.95	Call	Bond Future	3786	0	3786	0	0.00
18/10/2017	2037 On 02-August-18	9.96	Call	Bond Future	3821	0	3821	0	0.00
18/10/2017	2037 On 02-August-18	9.97	Call	Bond Future	3857	0	3857	0	0.00
18/10/2017	2037 On 02-August-18	9.97	Put	Bond Future	4420	1	4420	1	0.00
18/10/2017	2037 On 02-August-18	9.95	Put	Bond Future	4500	1	4500	1	0.00
18/10/2017	2037 On 02-August-18	9.96	Put	Bond Future	4460	1	4460	1	0.00
18/10/2017	2038 On 02-November-17			Bond Future	128.53	128.6511	128.5334	128.6511	13,390.00
18/10/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2038 On 02-November-17	136.81	Put	Bond Future	8277	8	8277	8	0.00
18/10/2017	2038 On 02-November-17	136.82	Put	Bond Future	8287	8	8287	8	0.00
18/10/2017	2038 On 02-November-17	136.80	Put	Bond Future	8267	8	8267	8	0.00
18/10/2017	2038 On 01-February-18			Bond Future	129.43	129.5458	129.4256	129.5458	5,252.00
18/10/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2038 On 01-February-18	136.93	Put	Bond Future	7504	7	7504	7	0.00
18/10/2017	2038 On 01-February-18	136.95	Put	Bond Future	7524	7	7524	7	0.00
18/10/2017	2038 On 01-February-18	136.94	Put	Bond Future	7514	7	7514	7	0.00
18/10/2017	2038 On 03-May-18			Bond Future	131.87	131.9967	131.8745	131.9967	0.00
18/10/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2038 On 03-May-18	132.27	Put	Bond Future	395	0	395	0	0.00

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18/10/2017	2038 On 03-May-18	132.29	Put	Bond Future	415	0	415	0	0.00
18/10/2017	2038 On 03-May-18	132.28	Put	Bond Future	405	0	405	0	0.00
18/10/2017	2038 On 02-August-18			Bond Future	134.34	134.4617	134.3365	134.4617	0.00
18/10/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2038 On 02-August-18	134.53	Put	Bond Future	194	0	194	0	0.00
18/10/2017	2038 On 02-August-18	134.54	Put	Bond Future	204	0	204	0	0.00
18/10/2017	2038 On 02-August-18	134.55	Put	Bond Future	214	0	214	0	0.00
18/10/2017	2040 On 02-November-17			Bond Future	9.91	94.2963	9.9060	94.2963	16,838.00
18/10/2017	2040 On 02-November-17	9.66	Call	Bond Future	332	0	332	0	0.00
18/10/2017	2040 On 02-November-17	9.65	Call	Bond Future	314	0	314	0	0.00
18/10/2017	2040 On 02-November-17	9.67	Call	Bond Future	352	0	352	0	0.00
18/10/2017	2040 On 02-November-17	9.65	Put	Bond Future	2488	3	2488	3	0.00
18/10/2017	2040 On 02-November-17	9.66	Put	Bond Future	2419	2	2419	2	0.00
18/10/2017	2040 On 02-November-17	9.67	Put	Bond Future	2352	2	2352	2	0.00
18/10/2017	2040 On 01-February-18			Bond Future	9.97	91.5221	9.9726	91.5221	4,400.00
18/10/2017	2040 On 01-February-18	9.87	Call	Bond Future	2239	2	2239	2	0.00
18/10/2017	2040 On 01-February-18	9.89	Call	Bond Future	2314	2	2314	2	0.00
18/10/2017	2040 On 01-February-18	9.88	Call	Bond Future	2276	2	2276	2	0.00
18/10/2017	2040 On 01-February-18	9.88	Put	Bond Future	3044	3	3044	3	0.00
18/10/2017	2040 On 01-February-18	9.89	Put	Bond Future	2998	3	2998	3	0.00
18/10/2017	2040 On 01-February-18	9.87	Put	Bond Future	3089	3	3089	3	0.00
18/10/2017	2040 On 03-May-18			Bond Future	10.04	93.2208	10.0423	93.2208	0.00
18/10/2017	2040 On 03-May-18	10.07	Call	Bond Future	3791	4	3791	4	0.00
18/10/2017	2040 On 03-May-18	10.08	Call	Bond Future	3833	4	3833	4	0.00
18/10/2017	2040 On 03-May-18	10.06	Call	Bond Future	3749	4	3749	4	0.00
18/10/2017	2040 On 03-May-18	10.06	Put	Bond Future	3605	4	3605	4	0.00
18/10/2017	2040 On 03-May-18	10.07	Put	Bond Future	3566	4	3566	4	0.00
18/10/2017	2040 On 03-May-18	10.08	Put	Bond Future	3527	4	3527	4	0.00
18/10/2017	2040 On 02-August-18			Bond Future	10.11	90.4545	10.1144	90.4545	0.00
18/10/2017	2040 On 02-August-18	10.05	Call	Bond Future	4268	0	4268	0	0.00
18/10/2017	2040 On 02-August-18	10.04	Call	Bond Future	4228	0	4228	0	0.00
18/10/2017	2040 On 02-August-18	10.03	Call	Bond Future	4189	0	4189	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2017	2040 On 02-August-18	10.04	Put	Bond Future	4827	1	4827	1	0.00
18/10/2017	2040 On 02-August-18	10.03	Put	Bond Future	4869	1	4869	1	0.00
18/10/2017	2040 On 02-August-18	10.05	Put	Bond Future	4786	1	4786	1	0.00
18/10/2017	2044 On 02-November-17			Bond Future	9.93	91.2720	9.9306	91.2720	21,405.00
18/10/2017	2044 On 02-November-17	9.66	Call	Bond Future	297	0	297	0	0.00
18/10/2017	2044 On 02-November-17	9.68	Call	Bond Future	333	0	333	0	0.00
18/10/2017	2044 On 02-November-17	9.67	Call	Bond Future	315	0	315	0	0.00
18/10/2017	2044 On 02-November-17	9.67	Put	Bond Future	2554	3	2554	3	0.00
18/10/2017	2044 On 02-November-17	9.68	Put	Bond Future	2484	3	2484	3	0.00
18/10/2017	2044 On 02-November-17	9.66	Put	Bond Future	2624	3	2624	3	0.00
18/10/2017	2044 On 01-February-18			Bond Future	10.00	88.5675	9.9952	88.5675	11,044.00
18/10/2017	2044 On 01-February-18	9.89	Call	Bond Future	2266	2	2266	2	0.00
18/10/2017	2044 On 01-February-18	9.90	Call	Bond Future	2304	2	2304	2	0.00
18/10/2017	2044 On 01-February-18	9.91	Call	Bond Future	2343	2	2343	2	0.00
18/10/2017	2044 On 01-February-18	9.91	Put	Bond Future	3055	3	3055	3	0.00
18/10/2017	2044 On 01-February-18	9.89	Put	Bond Future	3148	3	3148	3	0.00
18/10/2017	2044 On 01-February-18	9.90	Put	Bond Future	3101	3	3101	3	0.00
18/10/2017	2044 On 03-May-18			Bond Future	10.06	90.2114	10.0625	90.2114	0.00
18/10/2017	2044 On 03-May-18	10.11	Call	Bond Future	3938	4	3938	4	0.00
18/10/2017	2044 On 03-May-18	10.10	Call	Bond Future	3895	4	3895	4	0.00
18/10/2017	2044 On 03-May-18	10.09	Call	Bond Future	3853	4	3853	4	0.00
18/10/2017	2044 On 03-May-18	10.10	Put	Bond Future	3588	4	3588	4	0.00
18/10/2017	2044 On 03-May-18	10.09	Put	Bond Future	3628	4	3628	4	0.00
18/10/2017	2044 On 03-May-18	10.11	Put	Bond Future	3549	4	3549	4	0.00
18/10/2017	2044 On 02-August-18			Bond Future	10.13	87.5140	10.1321	87.5140	0.00
18/10/2017	2044 On 02-August-18	10.05	Call	Bond Future	4272	0	4272	0	0.00
18/10/2017	2044 On 02-August-18	10.07	Call	Bond Future	4352	0	4352	0	0.00
18/10/2017	2044 On 02-August-18	10.06	Call	Bond Future	4312	0	4312	0	0.00
18/10/2017	2044 On 02-August-18	10.06	Put	Bond Future	4899	1	4899	1	0.00
18/10/2017	2044 On 02-August-18	10.07	Put	Bond Future	4858	1	4858	1	0.00
18/10/2017	2044 On 02-August-18	10.05	Put	Bond Future	4942	1	4942	1	0.00
18/10/2017	2046 On 02-November-17			Bond Future	123.87	123.8870	123.8738	123.8870	20,942.00
18/10/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2046 On 02-November-17	136.30	Put	Bond Future	12426	12	12426	12	0.00
18/10/2017	2046 On 02-November-17	136.32	Put	Bond Future	12446	12	12446	12	0.00
18/10/2017	2046 On 02-November-17	136.31	Put	Bond Future	12436	12	12436	12	0.00
18/10/2017	2046 On 01-February-18			Bond Future	126.19	126.2018	126.1880	126.2018	2,943.00
18/10/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2046 On 01-February-18	132.90	Put	Bond Future	6712	7	6712	7	0.00
18/10/2017	2046 On 01-February-18	132.91	Put	Bond Future	6722	7	6722	7	0.00
18/10/2017	2046 On 01-February-18	132.92	Put	Bond Future	6732	7	6732	7	0.00
18/10/2017	2046 On 03-May-18			Bond Future	126.98	126.9897	126.9758	126.9897	0.00
18/10/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2046 On 03-May-18	127.94	Put	Bond Future	964	1	964	1	0.00
18/10/2017	2046 On 03-May-18	127.95	Put	Bond Future	974	1	974	1	0.00
18/10/2017	2046 On 03-May-18	127.93	Put	Bond Future	954	1	954	1	0.00
18/10/2017	2046 On 02-August-18			Bond Future	129.39	129.4092	129.3944	129.4092	0.00
18/10/2017	2046 On 02-August-18	128.78	Call	Bond Future	614	1	614	1	0.00
18/10/2017	2046 On 02-August-18	128.79	Call	Bond Future	604	1	604	1	0.00
18/10/2017	2046 On 02-August-18	128.77	Call	Bond Future	624	1	624	1	0.00
18/10/2017	2046 On 02-August-18	128.79	Put	Bond Future	0	0	0	0	0.00
18/10/2017	2046 On 02-August-18	128.77	Put	Bond Future	0	0	0	0	0.00
18/10/2017	2046 On 02-August-18	128.78	Put	Bond Future	0	0	0	0	0.00
18/10/2017	2050 On 02-November-17			Bond Future	131.63	131.6443	131.6303	131.6443	22,149.00
18/10/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2050 On 02-November-17	144.65	Put	Bond Future	13020	13	13020	13	0.00
18/10/2017	2050 On 02-November-17	144.66	Put	Bond Future	13030	13	13030	13	0.00
18/10/2017	2050 On 02-November-17	144.67	Put	Bond Future	13040	13	13040	13	0.00
18/10/2017	2050 On 01-February-18			Bond Future	132.41	132.4253	132.4103	132.4253	3,661.00
18/10/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2050 On 01-February-18	140.24	Put	Bond Future	7830	8	7830	8	0.00
18/10/2017	2050 On 01-February-18	140.23	Put	Bond Future	7820	8	7820	8	0.00
18/10/2017	2050 On 01-February-18	140.25	Put	Bond Future	7840	8	7840	8	0.00
18/10/2017	2050 On 03-May-18			Bond Future	134.92	134.9304	134.9156	134.9304	0.00
18/10/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2050 On 03-May-18	135.63	Put	Bond Future	714	1	714	1	0.00
18/10/2017	2050 On 03-May-18	135.61	Put	Bond Future	694	1	694	1	0.00
18/10/2017	2050 On 03-May-18	135.62	Put	Bond Future	704	1	704	1	0.00
18/10/2017	2050 On 02-August-18			Bond Future	135.75	135.7682	135.7523	135.7682	0.00
18/10/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
18/10/2017	2050 On 02-August-18	137.54	Put	Bond Future	1788	2	1788	2	0.00
18/10/2017	2050 On 02-August-18	137.52	Put	Bond Future	1768	2	1768	2	0.00
18/10/2017	2050 On 02-August-18	137.53	Put	Bond Future	1778	2	1778	2	0.00
18/10/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	AL37 On 02-November-17			Index Future	555.71	555.8350	555.7110	555.8350	0.00
18/10/2017	AL37 On 01-February-18			Index Future	565.92	566.0400	565.9150	566.0400	0.00
18/10/2017	AL37 On 03-May-18			Index Future	576.42	576.5490	576.4170	576.5490	0.00
18/10/2017	AL37 On 02-August-18			Index Future	587.18	587.3160	587.1760	587.3160	0.00
18/10/2017	AL7T On 02-November-17			Index Future	636.88	637.4140	636.8780	637.4140	0.00
18/10/2017	AL7T On 01-February-18			Index Future	648.57	649.1170	648.5730	649.1170	0.00
18/10/2017	AL7T On 03-May-18			Index Future	660.61	661.1680	660.6090	661.1680	0.00
18/10/2017	AL7T On 02-August-18			Index Future	672.94	673.5150	672.9390	673.5150	0.00
18/10/2017	ALBI On 02-November-17			Index Future	571.94	571.9310	571.9350	571.9310	575.00
18/10/2017	ALBI On 01-February-18			Index Future	582.44	582.4310	582.4370	582.4310	294.00
18/10/2017	ALBI On 03-May-18			Index Future	593.25	593.2450	593.2460	593.2450	0.00
18/10/2017	ALBI On 02-August-18			Index Future	604.32	604.3230	604.3190	604.3230	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/10/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	EL28 On 02-November-17			Bond Future	127.55	127.5611	127.5531	127.5611	0.00
18/10/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
18/10/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
18/10/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
18/10/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6327	6	6327	6	0.00
18/10/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6337	6	6337	6	0.00
18/10/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6317	6	6317	6	0.00
18/10/2017	EL28 On 01-February-18			Bond Future	129.94	129.9447	129.9362	129.9447	0.00
18/10/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
18/10/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
18/10/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
18/10/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2364	2	2364	2	0.00
18/10/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2374	2	2374	2	0.00
18/10/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2354	2	2354	2	0.00
18/10/2017	EL28 On 03-May-18			Bond Future	130.64	130.6436	130.6351	130.6436	0.00
18/10/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
18/10/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
18/10/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
18/10/2017	EL28 On 03-May-18	133.18	Put	Bond Future	2545	3	2545	3	0.00
18/10/2017	EL28 On 03-May-18	133.19	Put	Bond Future	2555	3	2555	3	0.00
18/10/2017	EL28 On 03-May-18	133.20	Put	Bond Future	2565	3	2565	3	0.00
18/10/2017	EL28 On 02-August-18			Bond Future	133.12	133.1326	133.1233	133.1326	0.00
18/10/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
18/10/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
18/10/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
18/10/2017	EL28 On 02-August-18	134.94	Put	Bond Future	1817	2	1817	2	0.00
18/10/2017	EL28 On 02-August-18	134.95	Put	Bond Future	1827	2	1827	2	0.00
18/10/2017	EL28 On 02-August-18	134.93	Put	Bond Future	1807	2	1807	2	0.00
18/10/2017	ES33 On 02-November-17			Bond Future	10.91	75.5838	10.9080	75.5838	7,515.00
18/10/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
18/10/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
18/10/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1450	2	1450	2	0.00
18/10/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1512	2	1512	2	0.00
18/10/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1388	1	1388	1	0.00
18/10/2017	ES33 On 01-February-18			Bond Future	11.02	76.9715	11.0186	76.9715	1,951.00
18/10/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
18/10/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
18/10/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
18/10/2017	ES33 On 01-February-18	11.01	Put	Bond Future	51	0	51	0	0.00
18/10/2017	ES33 On 01-February-18	10.99	Put	Bond Future	169	0	169	0	0.00
18/10/2017	ES33 On 01-February-18	11.00	Put	Bond Future	110	0	110	0	0.00
18/10/2017	ES33 On 03-May-18			Bond Future	11.13	74.6090	11.1275	74.6090	0.00
18/10/2017	ES33 On 03-May-18	11.20	Call	Bond Future	419	0	419	0	0.00
18/10/2017	ES33 On 03-May-18	11.22	Call	Bond Future	534	0	534	0	0.00
18/10/2017	ES33 On 03-May-18	11.21	Call	Bond Future	477	0	477	0	0.00
18/10/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
18/10/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
18/10/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
18/10/2017	ES33 On 02-August-18			Bond Future	11.24	76.0015	11.2377	76.0015	0.00
18/10/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
18/10/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0	0	0	0	0.00
18/10/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
18/10/2017	ES33 On 02-August-18	11.16	Put	Bond Future	446	0	446	0	0.00
18/10/2017	ES33 On 02-August-18	11.14	Put	Bond Future	561	1	561	1	0.00
18/10/2017	ES33 On 02-August-18	11.15	Put	Bond Future	503	1	503	1	0.00
18/10/2017	ES42 On 02-November-17			Bond Future	11.13	78.2641	11.1322	78.2641	2,202.00
18/10/2017	ES42 On 01-February-18			Bond Future	11.24	79.7011	11.2384	79.7011	7,887.00
18/10/2017	ES42 On 03-May-18			Bond Future	11.35	76.9194	11.3482	76.9194	0.00
18/10/2017	ES42 On 02-August-18			Bond Future	11.46	78.3548	11.4571	78.3548	0.00
18/10/2017	GOVI On 02-November-17			GOVI	570.55	570.5590	570.5460	570.5590	677.00
18/10/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
18/10/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
18/10/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
18/10/2017	GOVI On 02-November-17	572.45	Put	GOVI	19040	2	19040	2	0.00
18/10/2017	GOVI On 02-November-17	572.44	Put	GOVI	18940	2	18940	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2017	GOVI On 02-November-17	572.46	Put	GOVI	19140	2	19140	2	0.00
18/10/2017	GOVI On 01-February-18			GOVI	581.02	581.0350	581.0220	581.0350	0.00
18/10/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
18/10/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
18/10/2017	GOVI On 01-February-18	581.02	Call	GOVI	20	0	20	0	0.00
18/10/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
18/10/2017	GOVI On 01-February-18	581.03	Put	GOVI	80	0	80	0	0.00
18/10/2017	GOVI On 01-February-18	581.04	Put	GOVI	180	0	180	0	0.00
18/10/2017	GOVI On 03-May-18			GOVI	591.81	591.8220	591.8050	591.8220	0.00
18/10/2017	GOVI On 03-May-18	590.27	Call	GOVI	15350	2	15350	2	0.00
18/10/2017	GOVI On 03-May-18	590.29	Call	GOVI	15150	2	15150	2	0.00
18/10/2017	GOVI On 03-May-18	590.28	Call	GOVI	15250	2	15250	2	0.00
18/10/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
18/10/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
18/10/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
18/10/2017	GOVI On 02-August-18			GOVI	602.85	602.8740	602.8510	602.8740	0.00
18/10/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
18/10/2017	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
18/10/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
18/10/2017	GOVI On 02-August-18	605.70	Put	GOVI	28490	3	28490	3	0.00
18/10/2017	GOVI On 02-August-18	605.71	Put	GOVI	28590	3	28590	3	0.00
18/10/2017	GOVI On 02-August-18	605.72	Put	GOVI	28690	3	28690	3	0.00
18/10/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/10/2017	IGOV On 02-November-17			Index Future	250.52	250.4790	250.5160	250.4790	1,172.00
18/10/2017	IGOV On 01-February-18			Index Future	255.20	255.1580	255.1960	255.1580	0.00
18/10/2017	IGOV On 03-May-18			Index Future	260.03	259.9860	260.0250	259.9860	0.00
18/10/2017	IGOV On 02-August-18			Index Future	264.98	264.9400	264.9780	264.9400	0.00
18/10/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
18/10/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7595	99.7595	99.7595	0.00
18/10/2017	IS01 On 15-March-18			Interest Rate Swap	99.69	99.6852	99.6894	99.6852	0.00
18/10/2017	IS01 On 21-June-18			Interest Rate Swap	99.82	99.8047	99.8168	99.8047	0.00
18/10/2017	IS01 On 20-September-18			Interest Rate Swap	99.95	99.9245	99.9462	99.9245	0.00
18/10/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2017	IS02 On 16-March-18			Interest Rate Swap	98.97	98.9677	98.9718	98.9677	0.00
18/10/2017	IS02 On 15-June-18			Interest Rate Swap	98.51	98.4994	98.5114	98.4994	0.00
18/10/2017	IS02 On 21-September-18			Interest Rate Swap	98.41	98.3920	98.4137	98.3920	0.00
18/10/2017	IS02 On 21-December-18			Interest Rate Swap	98.78	98.7500	98.7800	98.7500	0.00
18/10/2017	IS02 On 15-March-19			Interest Rate Swap	99.16	99.1250	99.1646	99.1250	0.00
18/10/2017	IS02 On 21-June-19			Interest Rate Swap	99.54	99.4892	99.5392	99.4892	0.00
18/10/2017	IS02 On 20-September-19			Interest Rate Swap	99.94	99.8848	99.9404	99.8848	0.00
18/10/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	IS05 On 17-December-20			Interest Rate Swap	96.15	96.0682	96.1488	96.0682	0.00
18/10/2017	IS05 On 16-March-21			Interest Rate Swap	95.38	95.3062	95.3783	95.3062	0.00
18/10/2017	IS05 On 15-June-21			Interest Rate Swap	94.58	94.5172	94.5789	94.5172	0.00
18/10/2017	IS05 On 21-September-21			Interest Rate Swap	94.75	94.7019	94.7547	94.7019	0.00
18/10/2017	IS05 On 21-December-21			Interest Rate Swap	96.96	96.9061	96.9560	96.9061	51.00
18/10/2017	IS05 On 15-March-22			Interest Rate Swap	97.11	97.0580	97.1100	97.0580	0.00
18/10/2017	IS05 On 21-June-22			Interest Rate Swap	98.31	98.2584	98.3136	98.2584	0.00
18/10/2017	IS05 On 20-September-22			Interest Rate Swap	100.53	100.4762	100.5329	100.4762	0.00
18/10/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	IS10 On 17-December-25			Interest Rate Swap	95.44	95.3708	95.4351	95.3708	0.00
18/10/2017	IS10 On 16-March-26			Interest Rate Swap	92.47	92.4062	92.4730	92.4062	0.00
18/10/2017	IS10 On 15-June-26			Interest Rate Swap	91.25	91.1782	91.2472	91.1782	0.00
18/10/2017	IS10 On 21-September-26			Interest Rate Swap	93.42	93.3478	93.4175	93.3478	0.00
18/10/2017	IS10 On 21-December-26			Interest Rate Swap	97.21	97.1362	97.2060	97.1362	0.00
18/10/2017	IS10 On 15-March-27			Interest Rate Swap	95.81	95.7340	95.8071	95.7340	0.00
18/10/2017	IS10 On 21-June-27			Interest Rate Swap	97.88	97.8096	97.8842	97.8096	0.00
18/10/2017	IS10 On 20-September-27			Interest Rate Swap	101.61	101.5376	101.6118	101.5376	0.00
18/10/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
18/10/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/10/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/10/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/10/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
18/10/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.00	93.0000	7.0000	93.0000	0.00
18/10/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
18/10/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
18/10/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.79	93.2100	6.7900	93.2100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	2,500.00
18/10/2017	JBAF On 18-April-18			Jibar Tradeable Future	6.70	93.3000	6.7000	93.3000	0.00
18/10/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
18/10/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
18/10/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
18/10/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.69	93.3100	6.6900	93.3100	0.00
18/10/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
18/10/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
18/10/2017	R023 On 02-November-17			Bond Future	8.04	100.2108	8.0420	100.2108	55,259.00
18/10/2017	R023 On 02-November-17	8.56	Call	Bond Future	2161	2	2161	2	0.00
18/10/2017	R023 On 02-November-17	8.57	Call	Bond Future	2202	2	2202	2	0.00
18/10/2017	R023 On 02-November-17	8.58	Call	Bond Future	2243	2	2243	2	0.00
18/10/2017	R023 On 02-November-17	8.57	Put	Bond Future	2	0	2	0	0.00
18/10/2017	R023 On 02-November-17	8.58	Put	Bond Future	2	0	2	0	0.00
18/10/2017	R023 On 02-November-17	8.56	Put	Bond Future	3	0	3	0	0.00
18/10/2017	R023 On 01-February-18			Bond Future	8.08	102.0507	8.0829	102.0507	21,312.00
18/10/2017	R023 On 01-February-18	8.33	Call	Bond Future	1593	2	1593	2	0.00
18/10/2017	R023 On 01-February-18	8.32	Call	Bond Future	1566	2	1566	2	0.00
18/10/2017	R023 On 01-February-18	8.31	Call	Bond Future	1540	2	1540	2	0.00
18/10/2017	R023 On 01-February-18	8.31	Put	Bond Future	625	1	625	1	0.00
18/10/2017	R023 On 01-February-18	8.32	Put	Bond Future	611	1	611	1	0.00
18/10/2017	R023 On 01-February-18	8.33	Put	Bond Future	597	1	597	1	0.00
18/10/2017	R023 On 03-May-18			Bond Future	8.12	100.0155	8.1164	100.0155	0.00
18/10/2017	R023 On 03-May-18	8.27	Call	Bond Future	1655	2	1655	2	0.00
18/10/2017	R023 On 03-May-18	8.29	Call	Bond Future	1701	2	1701	2	0.00
18/10/2017	R023 On 03-May-18	8.28	Call	Bond Future	1678	2	1678	2	0.00
18/10/2017	R023 On 03-May-18	8.29	Put	Bond Future	1029	1	1029	1	0.00
18/10/2017	R023 On 03-May-18	8.28	Put	Bond Future	1045	1	1045	1	0.00
18/10/2017	R023 On 03-May-18	8.27	Put	Bond Future	1061	1	1061	1	0.00
18/10/2017	R035 On 02-November-17			Bond Future	9.74	94.4025	9.7417	94.4025	41,191.00
18/10/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
18/10/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
18/10/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
18/10/2017	R035 On 02-November-17	9.59	Put	Bond Future	1200	1	1200	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
18/10/2017	R035 On 02-November-17	9.60	Put	Bond Future	1120	1	1120	1	0.00
18/10/2017	R035 On 02-November-17	9.61	Put	Bond Future	1041	1	1041	1	0.00
18/10/2017	R035 On 01-February-18			Bond Future	9.81	96.1356	9.8127	96.1356	0.00
18/10/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
18/10/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
18/10/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
18/10/2017	R035 On 01-February-18	9.74	Put	Bond Future	564	1	564	1	0.00
18/10/2017	R035 On 01-February-18	9.73	Put	Bond Future	642	1	642	1	0.00
18/10/2017	R035 On 01-February-18	9.75	Put	Bond Future	487	1	487	1	0.00
18/10/2017	R035 On 03-May-18			Bond Future	9.88	93.4202	9.8797	93.4202	0.00
18/10/2017	R035 On 03-May-18	9.90	Call	Bond Future	154	0	154	0	0.00
18/10/2017	R035 On 03-May-18	9.91	Call	Bond Future	230	0	230	0	0.00
18/10/2017	R035 On 03-May-18	9.89	Call	Bond Future	78	0	78	0	0.00
18/10/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
18/10/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
18/10/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
18/10/2017	R186 On 02-November-17			Bond Future	8.75	114.8679	8.7543	114.8679	119,694.00
18/10/2017	R186 On 02-November-17	8.75	Call	Bond Future	697	1	697	1	0.00
18/10/2017	R186 On 02-November-17	8.88	Call	Bond Future	1205	1	1205	1	0.00
18/10/2017	R186 On 02-November-17	8.90	Call	Bond Future	1296	1	1296	1	0.00
18/10/2017	R186 On 02-November-17	8.60	Call	Bond Future	309	0	309	0	0.00
18/10/2017	R186 On 02-November-17	9.00	Call	Bond Future	1796	2	1796	2	0.00
18/10/2017	R186 On 02-November-17	8.89	Call	Bond Future	1250	1	1250	1	0.00
18/10/2017	R186 On 02-November-17	8.88	Put	Bond Future	376	0	376	0	0.00
18/10/2017	R186 On 02-November-17	9.00	Put	Bond Future	182	0	182	0	5,000.00
18/10/2017	R186 On 02-November-17	8.60	Put	Bond Future	1340	1	1340	1	3,750.00
18/10/2017	R186 On 02-November-17	8.90	Put	Bond Future	336	0	336	0	0.00
18/10/2017	R186 On 02-November-17	8.75	Put	Bond Future	726	1	726	1	0.00
18/10/2017	R186 On 02-November-17	8.89	Put	Bond Future	355	0	355	0	0.00
18/10/2017	R186 On 01-February-18			Bond Future	8.81	111.6771	8.8102	111.6771	25,431.00
18/10/2017	R186 On 01-February-18	7.75	Call	Bond Future	95	0	95	0	1,460.00
18/10/2017	R186 On 01-February-18	8.50	Call	Bond Future	947	1	947	1	1,460.00
18/10/2017	R186 On 01-February-18	9.00	Call	Bond Future	2488	3	2488	3	0.00
18/10/2017	R186 On 01-February-18	9.25	Call	Bond Future	3563	4	3563	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
18/10/2017	R186 On 01-February-18	8.96	Call	Bond Future	2333	2	2333	2	0.00
18/10/2017	R186 On 01-February-18	8.98	Call	Bond Future	2410	2	2410	2	0.00
18/10/2017	R186 On 01-February-18	8.75	Call	Bond Future	1602	2	1602	2	0.00
18/10/2017	R186 On 01-February-18	8.97	Call	Bond Future	2371	2	2371	2	0.00
18/10/2017	R186 On 01-February-18	8.96	Put	Bond Future	1368	1	1368	1	0.00
18/10/2017	R186 On 01-February-18	9.00	Put	Bond Future	1268	1	1268	1	6,200.00
18/10/2017	R186 On 01-February-18	8.75	Put	Bond Future	1992	2	1992	2	820.00
18/10/2017	R186 On 01-February-18	9.25	Put	Bond Future	763	1	763	1	820.00
18/10/2017	R186 On 01-February-18	8.97	Put	Bond Future	1342	1	1342	1	0.00
18/10/2017	R186 On 01-February-18	8.98	Put	Bond Future	1317	1	1317	1	0.00
18/10/2017	R186 On 01-February-18	8.50	Put	Bond Future	2980	3	2980	3	0.00
18/10/2017	R186 On 01-February-18	7.75	Put	Bond Future	7252	7	7252	7	0.00
18/10/2017	R186 On 03-May-18			Bond Future	8.87	113.7501	8.8671	113.7501	0.00
18/10/2017	R186 On 03-May-18	8.93	Call	Bond Future	2690	3	2690	3	0.00
18/10/2017	R186 On 03-May-18	8.92	Call	Bond Future	2656	3	2656	3	0.00
18/10/2017	R186 On 03-May-18	8.91	Call	Bond Future	2623	3	2623	3	0.00
18/10/2017	R186 On 03-May-18	8.92	Put	Bond Future	2323	2	2323	2	0.00
18/10/2017	R186 On 03-May-18	8.91	Put	Bond Future	2352	2	2352	2	0.00
18/10/2017	R186 On 03-May-18	8.93	Put	Bond Future	2294	2	2294	2	0.00
18/10/2017	R197 On 02-November-17			Bond Future	301.27	301.1498	301.2690	301.1498	851.00
18/10/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
18/10/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
18/10/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
18/10/2017	R197 On 02-November-17	305.16	Put	Bond Future	3891	4	3891	4	0.00
18/10/2017	R197 On 02-November-17	305.15	Put	Bond Future	3881	4	3881	4	0.00
18/10/2017	R197 On 02-November-17	305.17	Put	Bond Future	3901	4	3901	4	0.00
18/10/2017	R197 On 01-February-18			Bond Future	299.91	299.7872	299.9079	299.7872	2,350.00
18/10/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
18/10/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
18/10/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
18/10/2017	R197 On 01-February-18	301.66	Put	Bond Future	1752	2	1752	2	0.00
18/10/2017	R197 On 01-February-18	301.67	Put	Bond Future	1762	2	1762	2	0.00
18/10/2017	R197 On 01-February-18	301.68	Put	Bond Future	1772	2	1772	2	0.00
18/10/2017	R197 On 03-May-18			Bond Future	305.58	305.4588	305.5821	305.4588	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2017	R197 On 03-May-18	304.44	Call	Bond Future	1142	1	1142	1	0.00
18/10/2017	R197 On 03-May-18	304.46	Call	Bond Future	1122	1	1122	1	0.00
18/10/2017	R197 On 03-May-18	304.45	Call	Bond Future	1132	1	1132	1	0.00
18/10/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
18/10/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
18/10/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
18/10/2017	R202 On 02-November-17			Bond Future	242.14	242.1645	242.1372	242.1645	25,345.00
18/10/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
18/10/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
18/10/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
18/10/2017	R202 On 02-November-17	253.90	Put	Bond Future	11763	12	11763	12	0.00
18/10/2017	R202 On 02-November-17	253.91	Put	Bond Future	11773	12	11773	12	0.00
18/10/2017	R202 On 02-November-17	253.89	Put	Bond Future	11753	12	11753	12	0.00
18/10/2017	R202 On 01-February-18			Bond Future	242.95	242.9769	242.9484	242.9769	4,194.00
18/10/2017	R202 On 01-February-18	249.08	Call	Bond Future	568	1	568	1	0.00
18/10/2017	R202 On 01-February-18	249.07	Call	Bond Future	570	1	570	1	0.00
18/10/2017	R202 On 01-February-18	249.06	Call	Bond Future	571	1	571	1	0.00
18/10/2017	R202 On 01-February-18	249.07	Put	Bond Future	6691	7	6691	7	0.00
18/10/2017	R202 On 01-February-18	249.06	Put	Bond Future	6683	7	6683	7	0.00
18/10/2017	R202 On 01-February-18	249.08	Put	Bond Future	6700	7	6700	7	0.00
18/10/2017	R202 On 03-May-18			Bond Future	247.54	247.5738	247.5447	247.5738	0.00
18/10/2017	R202 On 03-May-18	247.47	Call	Bond Future	3461	3	3461	3	0.00
18/10/2017	R202 On 03-May-18	247.48	Call	Bond Future	3456	3	3456	3	0.00
18/10/2017	R202 On 03-May-18	247.49	Call	Bond Future	3451	3	3451	3	0.00
18/10/2017	R202 On 03-May-18	247.49	Put	Bond Future	3397	3	3397	3	0.00
18/10/2017	R202 On 03-May-18	247.47	Put	Bond Future	3387	3	3387	3	0.00
18/10/2017	R202 On 03-May-18	247.48	Put	Bond Future	3392	3	3392	3	0.00
18/10/2017	R204 On 02-November-17			Bond Future	7.12	103.9586	7.1206	103.9586	42,520.00
18/10/2017	R204 On 02-November-17	7.75	Call	Bond Future	669	1	669	1	0.00
18/10/2017	R204 On 02-November-17	7.76	Call	Bond Future	679	1	679	1	0.00
18/10/2017	R204 On 02-November-17	7.74	Call	Bond Future	658	1	658	1	0.00
18/10/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
18/10/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
18/10/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2017	R204 On 01-February-18			Bond Future	7.03	101.8293	7.0278	101.8293	10,099.00
18/10/2017	R204 On 01-February-18	7.25	Call	Bond Future	262	0	262	0	0.00
18/10/2017	R204 On 01-February-18	7.27	Call	Bond Future	274	0	274	0	0.00
18/10/2017	R204 On 01-February-18	7.26	Call	Bond Future	268	0	268	0	0.00
18/10/2017	R204 On 01-February-18	7.26	Put	Bond Future	73	0	73	0	0.00
18/10/2017	R204 On 01-February-18	7.27	Put	Bond Future	71	0	71	0	0.00
18/10/2017	R204 On 01-February-18	7.25	Put	Bond Future	76	0	76	0	0.00
18/10/2017	R204 On 03-May-18			Bond Future	6.84	103.7195	6.8354	103.7195	0.00
18/10/2017	R204 On 03-May-18	7.09	Call	Bond Future	243	0	243	0	0.00
18/10/2017	R204 On 03-May-18	7.10	Call	Bond Future	247	0	247	0	0.00
18/10/2017	R204 On 03-May-18	7.08	Call	Bond Future	239	0	239	0	0.00
18/10/2017	R204 On 03-May-18	7.08	Put	Bond Future	91	0	91	0	0.00
18/10/2017	R204 On 03-May-18	7.09	Put	Bond Future	89	0	89	0	0.00
18/10/2017	R204 On 03-May-18	7.10	Put	Bond Future	88	0	88	0	0.00
18/10/2017	R207 On 02-November-17			Bond Future	7.42	101.9430	7.4150	101.9430	36,050.00
18/10/2017	R207 On 02-November-17	8.03	Call	Bond Future	1210	1	1210	1	0.00
18/10/2017	R207 On 02-November-17	8.05	Call	Bond Future	1249	1	1249	1	0.00
18/10/2017	R207 On 02-November-17	8.04	Call	Bond Future	1230	1	1230	1	0.00
18/10/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
18/10/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
18/10/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
18/10/2017	R207 On 01-February-18			Bond Future	7.41	100.1735	7.4080	100.1735	8,512.00
18/10/2017	R207 On 01-February-18	7.60	Call	Bond Future	537	1	537	1	0.00
18/10/2017	R207 On 01-February-18	7.62	Call	Bond Future	561	1	561	1	0.00
18/10/2017	R207 On 01-February-18	7.61	Call	Bond Future	549	1	549	1	0.00
18/10/2017	R207 On 01-February-18	7.60	Put	Bond Future	198	0	198	0	0.00
18/10/2017	R207 On 01-February-18	7.62	Put	Bond Future	186	0	186	0	0.00
18/10/2017	R207 On 01-February-18	7.61	Put	Bond Future	192	0	192	0	0.00
18/10/2017	R207 On 03-May-18			Bond Future	7.40	102.0330	7.4014	102.0330	0.00
18/10/2017	R207 On 03-May-18	7.58	Call	Bond Future	575	1	575	1	0.00
18/10/2017	R207 On 03-May-18	7.57	Call	Bond Future	565	1	565	1	0.00
18/10/2017	R207 On 03-May-18	7.56	Call	Bond Future	556	1	556	1	0.00
18/10/2017	R207 On 03-May-18	7.57	Put	Bond Future	303	0	303	0	0.00
18/10/2017	R207 On 03-May-18	7.56	Put	Bond Future	309	0	309	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2017	R207 On 03-May-18	7.58	Put	Bond Future	297	0	297	0	0.00
18/10/2017	R208 On 02-November-17			Bond Future	7.65	98.0617	7.6543	98.0617	31,609.00
18/10/2017	R208 On 02-November-17	8.20	Call	Bond Future	1564	2	1564	2	0.00
18/10/2017	R208 On 02-November-17	8.19	Call	Bond Future	1536	2	1536	2	0.00
18/10/2017	R208 On 02-November-17	8.18	Call	Bond Future	1507	2	1507	2	0.00
18/10/2017	R208 On 02-November-17	8.19	Put	Bond Future	0	0	0	0	0.00
18/10/2017	R208 On 02-November-17	8.18	Put	Bond Future	0	0	0	0	0.00
18/10/2017	R208 On 02-November-17	8.20	Put	Bond Future	0	0	0	0	0.00
18/10/2017	R208 On 01-February-18			Bond Future	7.68	99.8621	7.6758	99.8621	16,591.00
18/10/2017	R208 On 01-February-18	7.84	Call	Bond Future	830	1	830	1	0.00
18/10/2017	R208 On 01-February-18	7.85	Call	Bond Future	847	1	847	1	0.00
18/10/2017	R208 On 01-February-18	7.83	Call	Bond Future	813	1	813	1	0.00
18/10/2017	R208 On 01-February-18	7.83	Put	Bond Future	397	0	397	0	0.00
18/10/2017	R208 On 01-February-18	7.84	Put	Bond Future	387	0	387	0	0.00
18/10/2017	R208 On 01-February-18	7.85	Put	Bond Future	377	0	377	0	0.00
18/10/2017	R208 On 03-May-18			Bond Future	7.69	98.3147	7.6918	98.3147	0.00
18/10/2017	R208 On 03-May-18	7.77	Call	Bond Future	832	1	832	1	0.00
18/10/2017	R208 On 03-May-18	7.79	Call	Bond Future	860	1	860	1	0.00
18/10/2017	R208 On 03-May-18	7.78	Call	Bond Future	846	1	846	1	0.00
18/10/2017	R208 On 03-May-18	7.79	Put	Bond Future	613	1	613	1	0.00
18/10/2017	R208 On 03-May-18	7.78	Put	Bond Future	624	1	624	1	0.00
18/10/2017	R208 On 03-May-18	7.77	Put	Bond Future	635	1	635	1	0.00
18/10/2017	R209 On 02-November-17			Bond Future	9.70	71.2869	9.6951	71.2869	114,980.00
18/10/2017	R209 On 02-November-17	9.52	Call	Bond Future	327	0	327	0	0.00
18/10/2017	R209 On 02-November-17	10.00	Call	Bond Future	2124	2	2124	2	0.00
18/10/2017	R209 On 02-November-17	9.75	Call	Bond Future	967	1	967	1	0.00
18/10/2017	R209 On 02-November-17	9.54	Call	Bond Future	366	0	366	0	0.00
18/10/2017	R209 On 02-November-17	9.53	Call	Bond Future	346	0	346	0	0.00
18/10/2017	R209 On 02-November-17	9.58	Call	Bond Future	452	0	452	0	0.00
18/10/2017	R209 On 02-November-17	9.33	Call	Bond Future	95	0	95	0	1,350.00
18/10/2017	R209 On 02-November-17	8.30	Call	Bond Future	0	0	0	0	2,800.00
18/10/2017	R209 On 02-November-17	9.88	Call	Bond Future	1520	2	1520	2	0.00
18/10/2017	R209 On 02-November-17	9.00	Call	Bond Future	4	0	4	0	2,248.00
18/10/2017	R209 On 02-November-17	10.60	Call	Bond Future	5595	6	5595	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
18/10/2017	R209 On 02-November-17	9.75	Put	Bond Future	607	1	607	1	6,500.00
18/10/2017	R209 On 02-November-17	9.53	Put	Bond Future	1445	1	1445	1	0.00
18/10/2017	R209 On 02-November-17	9.58	Put	Bond Future	1215	1	1215	1	1,350.00
18/10/2017	R209 On 02-November-17	9.33	Put	Bond Future	2559	3	2559	3	0.00
18/10/2017	R209 On 02-November-17	9.52	Put	Bond Future	1493	2	1493	2	0.00
18/10/2017	R209 On 02-November-17	9.00	Put	Bond Future	4807	5	4807	5	0.00
18/10/2017	R209 On 02-November-17	10.60	Put	Bond Future	1	0	1	0	1,300.00
18/10/2017	R209 On 02-November-17	8.30	Put	Bond Future	10143	10	10143	10	0.00
18/10/2017	R209 On 02-November-17	9.88	Put	Bond Future	319	0	319	0	1,350.00
18/10/2017	R209 On 02-November-17	10.00	Put	Bond Future	161	0	161	0	1,138.00
18/10/2017	R209 On 02-November-17	9.54	Put	Bond Future	1397	1	1397	1	0.00
18/10/2017	R209 On 01-February-18			Bond Future	9.76	72.5957	9.7561	72.5957	13,222.00
18/10/2017	R209 On 01-February-18	9.88	Call	Bond Future	2427	2	2427	2	0.00
18/10/2017	R209 On 01-February-18	9.71	Call	Bond Future	1849	2	1849	2	0.00
18/10/2017	R209 On 01-February-18	9.59	Call	Bond Future	1496	1	1496	1	0.00
18/10/2017	R209 On 01-February-18	9.73	Call	Bond Future	1912	2	1912	2	0.00
18/10/2017	R209 On 01-February-18	9.72	Call	Bond Future	1880	2	1880	2	0.00
18/10/2017	R209 On 01-February-18	9.85	Call	Bond Future	2319	2	2319	2	0.00
18/10/2017	R209 On 01-February-18	9.33	Call	Bond Future	884	1	884	1	220.00
18/10/2017	R209 On 01-February-18	10.10	Call	Bond Future	3291	3	3291	3	0.00
18/10/2017	R209 On 01-February-18	10.00	Call	Bond Future	2884	3	2884	3	0.00
18/10/2017	R209 On 01-February-18	9.32	Call	Bond Future	865	1	865	1	157.00
18/10/2017	R209 On 01-February-18	9.89	Call	Bond Future	2464	2	2464	2	0.00
18/10/2017	R209 On 01-February-18	9.89	Put	Bond Future	1601	2	1601	2	157.00
18/10/2017	R209 On 01-February-18	10.00	Put	Bond Future	1324	1	1324	1	7,500.00
18/10/2017	R209 On 01-February-18	9.32	Put	Bond Future	3790	4	3790	4	0.00
18/10/2017	R209 On 01-February-18	9.85	Put	Bond Future	1712	2	1712	2	7,500.00
18/10/2017	R209 On 01-February-18	9.33	Put	Bond Future	3740	4	3740	4	0.00
18/10/2017	R209 On 01-February-18	10.10	Put	Bond Future	1106	1	1106	1	3,000.00
18/10/2017	R209 On 01-February-18	9.72	Put	Bond Future	2116	2	2116	2	0.00
18/10/2017	R209 On 01-February-18	9.71	Put	Bond Future	2150	2	2150	2	0.00
18/10/2017	R209 On 01-February-18	9.59	Put	Bond Future	2589	3	2589	3	377.00
18/10/2017	R209 On 01-February-18	9.73	Put	Bond Future	2082	2	2082	2	0.00
18/10/2017	R209 On 01-February-18	9.88	Put	Bond Future	1628	2	1628	2	220.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2017	R209 On 03-May-18			Bond Future	9.82	70.7940	9.8167	70.7940	0.00
18/10/2017	R209 On 03-May-18	9.85	Call	Bond Future	2905	3	2905	3	0.00
18/10/2017	R209 On 03-May-18	10.00	Call	Bond Future	3426	3	3426	3	0.00
18/10/2017	R209 On 03-May-18	9.86	Call	Bond Future	2939	3	2939	3	0.00
18/10/2017	R209 On 03-May-18	9.84	Call	Bond Future	2872	3	2872	3	0.00
18/10/2017	R209 On 03-May-18	9.84	Put	Bond Future	2722	3	2722	3	0.00
18/10/2017	R209 On 03-May-18	9.86	Put	Bond Future	2661	3	2661	3	0.00
18/10/2017	R209 On 03-May-18	10.00	Put	Bond Future	2261	2	2261	2	5,000.00
18/10/2017	R209 On 03-May-18	9.85	Put	Bond Future	2692	3	2692	3	0.00
18/10/2017	R210 On 02-November-17			Bond Future	185.34	185.3583	185.3371	185.3583	1,480.00
18/10/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
18/10/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
18/10/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
18/10/2017	R210 On 02-November-17	192.09	Put	Bond Future	6753	7	6753	7	0.00
18/10/2017	R210 On 02-November-17	192.07	Put	Bond Future	6733	7	6733	7	0.00
18/10/2017	R210 On 02-November-17	192.08	Put	Bond Future	6743	7	6743	7	0.00
18/10/2017	R210 On 01-February-18			Bond Future	188.80	188.8217	188.7996	188.8217	699.00
18/10/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
18/10/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
18/10/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
18/10/2017	R210 On 01-February-18	192.37	Put	Bond Future	3570	4	3570	4	0.00
18/10/2017	R210 On 01-February-18	192.38	Put	Bond Future	3580	4	3580	4	0.00
18/10/2017	R210 On 01-February-18	192.36	Put	Bond Future	3560	4	3560	4	0.00
18/10/2017	R210 On 03-May-18			Bond Future	189.95	189.9688	189.9465	189.9688	0.00
18/10/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
18/10/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
18/10/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
18/10/2017	R210 On 03-May-18	191.45	Put	Bond Future	1503	1	1503	1	0.00
18/10/2017	R210 On 03-May-18	191.44	Put	Bond Future	1493	1	1493	1	0.00
18/10/2017	R210 On 03-May-18	191.46	Put	Bond Future	1513	1	1513	1	0.00
18/10/2017	R212 On 02-November-17			Bond Future	151.06	150.8413	151.0633	150.8413	2,533.00
18/10/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
18/10/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
18/10/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2017	R212 On 02-November-17	152.41	Put	Bond Future	1347	2	1347	2	0.00
18/10/2017	R212 On 02-November-17	152.42	Put	Bond Future	1357	2	1357	2	0.00
18/10/2017	R212 On 02-November-17	152.40	Put	Bond Future	1337	2	1337	2	0.00
18/10/2017	R212 On 01-February-18			Bond Future	151.84	151.6160	151.8418	151.6160	1,546.00
18/10/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
18/10/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
18/10/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
18/10/2017	R212 On 01-February-18	154.69	Put	Bond Future	2848	3	2848	3	0.00
18/10/2017	R212 On 01-February-18	154.70	Put	Bond Future	2858	3	2858	3	0.00
18/10/2017	R212 On 01-February-18	154.71	Put	Bond Future	2868	3	2868	3	0.00
18/10/2017	R212 On 03-May-18			Bond Future	154.71	154.4844	154.7146	154.4844	0.00
18/10/2017	R212 On 03-May-18	154.28	Call	Bond Future	435	0	435	0	0.00
18/10/2017	R212 On 03-May-18	154.30	Call	Bond Future	415	0	415	0	0.00
18/10/2017	R212 On 03-May-18	154.29	Call	Bond Future	425	0	425	0	0.00
18/10/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
18/10/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
18/10/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
18/10/2017	R213 On 02-November-17			Bond Future	9.44	83.0656	9.4358	83.0656	54,691.00
18/10/2017	R213 On 02-November-17	9.35	Call	Bond Future	490	1	490	1	0.00
18/10/2017	R213 On 02-November-17	9.36	Call	Bond Future	515	1	515	1	0.00
18/10/2017	R213 On 02-November-17	9.34	Call	Bond Future	465	0	465	0	0.00
18/10/2017	R213 On 02-November-17	9.34	Put	Bond Future	1093	1	1093	1	0.00
18/10/2017	R213 On 02-November-17	9.35	Put	Bond Future	1052	1	1052	1	0.00
18/10/2017	R213 On 02-November-17	9.36	Put	Bond Future	1012	1	1012	1	0.00
18/10/2017	R213 On 01-February-18			Bond Future	9.50	84.5906	9.5013	84.5906	17,044.00
18/10/2017	R213 On 01-February-18	9.43	Call	Bond Future	1692	2	1692	2	0.00
18/10/2017	R213 On 01-February-18	9.42	Call	Bond Future	1662	2	1662	2	0.00
18/10/2017	R213 On 01-February-18	9.41	Call	Bond Future	1633	2	1633	2	0.00
18/10/2017	R213 On 01-February-18	9.42	Put	Bond Future	2187	2	2187	2	0.00
18/10/2017	R213 On 01-February-18	9.41	Put	Bond Future	2222	2	2222	2	0.00
18/10/2017	R213 On 01-February-18	9.43	Put	Bond Future	2152	2	2152	2	0.00
18/10/2017	R213 On 03-May-18			Bond Future	9.56	82.6116	9.5627	82.6116	0.00
18/10/2017	R213 On 03-May-18	9.56	Call	Bond Future	2667	3	2667	3	0.00
18/10/2017	R213 On 03-May-18	9.57	Call	Bond Future	2700	3	2700	3	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2017	R213 On 03-May-18	9.58	Call	Bond Future	2733	3	2733	3	0.00
18/10/2017	R213 On 03-May-18	9.58	Put	Bond Future	2623	3	2623	3	0.00
18/10/2017	R213 On 03-May-18	9.56	Put	Bond Future	2684	3	2684	3	0.00
18/10/2017	R213 On 03-May-18	9.57	Put	Bond Future	2653	3	2653	3	0.00
18/10/2017	R214 On 02-November-17			Bond Future	9.83	70.9266	9.8254	70.9266	34,367.00
18/10/2017	R214 On 02-November-17	9.58	Call	Bond Future	229	0	229	0	0.00
18/10/2017	R214 On 02-November-17	9.60	Call	Bond Future	259	0	259	0	0.00
18/10/2017	R214 On 02-November-17	9.59	Call	Bond Future	244	0	244	0	0.00
18/10/2017	R214 On 02-November-17	9.59	Put	Bond Future	1880	2	1880	2	0.00
18/10/2017	R214 On 02-November-17	9.58	Put	Bond Future	1936	2	1936	2	0.00
18/10/2017	R214 On 02-November-17	9.60	Put	Bond Future	1824	2	1824	2	0.00
18/10/2017	R214 On 01-February-18			Bond Future	9.89	72.2289	9.8887	72.2289	10,685.00
18/10/2017	R214 On 01-February-18	9.82	Call	Bond Future	1889	2	1889	2	0.00
18/10/2017	R214 On 01-February-18	9.84	Call	Bond Future	1954	2	1954	2	0.00
18/10/2017	R214 On 01-February-18	9.83	Call	Bond Future	1922	2	1922	2	0.00
18/10/2017	R214 On 01-February-18	9.83	Put	Bond Future	2319	2	2319	2	0.00
18/10/2017	R214 On 01-February-18	9.84	Put	Bond Future	2284	2	2284	2	0.00
18/10/2017	R214 On 01-February-18	9.82	Put	Bond Future	2355	2	2355	2	0.00
18/10/2017	R214 On 03-May-18			Bond Future	9.95	70.2738	9.9481	70.2738	0.00
18/10/2017	R214 On 03-May-18	9.98	Call	Bond Future	3026	3	3026	3	0.00
18/10/2017	R214 On 03-May-18	9.99	Call	Bond Future	3060	3	3060	3	0.00
18/10/2017	R214 On 03-May-18	9.97	Call	Bond Future	2992	3	2992	3	0.00
18/10/2017	R214 On 03-May-18	9.97	Put	Bond Future	2846	3	2846	3	0.00
18/10/2017	R214 On 03-May-18	9.98	Put	Bond Future	2814	3	2814	3	0.00
18/10/2017	R214 On 03-May-18	9.99	Put	Bond Future	2781	3	2781	3	0.00
18/10/2017	R248 On 02-November-17			Bond Future	9.87	90.7717	9.8707	90.7717	49,714.00
18/10/2017	R248 On 02-November-17	9.66	Call	Bond Future	384	0	384	0	0.00
18/10/2017	R248 On 02-November-17	9.65	Call	Bond Future	362	0	362	0	0.00
18/10/2017	R248 On 02-November-17	9.64	Call	Bond Future	342	0	342	0	0.00
18/10/2017	R248 On 02-November-17	9.64	Put	Bond Future	2384	2	2384	2	0.00
18/10/2017	R248 On 02-November-17	9.66	Put	Bond Future	2245	2	2245	2	0.00
18/10/2017	R248 On 02-November-17	9.65	Put	Bond Future	2314	2	2314	2	0.00
18/10/2017	R248 On 01-February-18			Bond Future	9.94	92.4383	9.9356	92.4383	42,721.00
18/10/2017	R248 On 01-February-18	9.89	Call	Bond Future	2570	3	2570	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2017	R248 On 01-February-18	9.91	Call	Bond Future	2653	3	2653	3	0.00
18/10/2017	R248 On 01-February-18	9.90	Call	Bond Future	2611	3	2611	3	0.00
18/10/2017	R248 On 01-February-18	9.89	Put	Bond Future	2962	3	2962	3	0.00
18/10/2017	R248 On 01-February-18	9.91	Put	Bond Future	2873	3	2873	3	0.00
18/10/2017	R248 On 01-February-18	9.90	Put	Bond Future	2917	3	2917	3	0.00
18/10/2017	R248 On 03-May-18			Bond Future	10.00	89.7176	9.9965	89.7176	0.00
18/10/2017	R248 On 03-May-18	10.07	Call	Bond Future	4161	4	4161	4	0.00
18/10/2017	R248 On 03-May-18	10.06	Call	Bond Future	4117	4	4117	4	0.00
18/10/2017	R248 On 03-May-18	10.05	Call	Bond Future	4072	4	4072	4	0.00
18/10/2017	R248 On 03-May-18	10.06	Put	Bond Future	3581	4	3581	4	0.00
18/10/2017	R248 On 03-May-18	10.05	Put	Bond Future	3621	4	3621	4	0.00
18/10/2017	R248 On 03-May-18	10.07	Put	Bond Future	3542	4	3542	4	0.00