



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES 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
23/10/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	2025 On 02-November-17			Bond Future	130.45	130.4592	130.4535	130.4592	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
23/10/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2025 On 02-November-17	132.97	Put	Bond Future	2517	3	2517	3	0.00
23/10/2017	2025 On 02-November-17	132.98	Put	Bond Future	2527	3	2527	3	0.00
23/10/2017	2025 On 02-November-17	132.96	Put	Bond Future	2507	3	2507	3	0.00
23/10/2017	2025 On 01-February-18			Bond Future	131.55	131.5536	131.5479	131.5536	21.00
23/10/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2025 On 01-February-18	133.90	Put	Bond Future	2352	2	2352	2	0.00
23/10/2017	2025 On 01-February-18	133.88	Put	Bond Future	2332	2	2332	2	0.00
23/10/2017	2025 On 01-February-18	133.89	Put	Bond Future	2342	2	2342	2	0.00
23/10/2017	2025 On 03-May-18			Bond Future	134.03	134.0412	134.0331	134.0412	0.00
23/10/2017	2025 On 03-May-18	133.22	Call	Bond Future	813	1	813	1	0.00
23/10/2017	2025 On 03-May-18	133.21	Call	Bond Future	823	1	823	1	0.00
23/10/2017	2025 On 03-May-18	133.20	Call	Bond Future	833	1	833	1	0.00
23/10/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
23/10/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
23/10/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
23/10/2017	2025 On 02-August-18			Bond Future	136.54	136.5516	136.5434	136.5516	0.00
23/10/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2025 On 02-August-18	136.66	Put	Bond Future	117	0	117	0	0.00
23/10/2017	2025 On 02-August-18	136.67	Put	Bond Future	127	0	127	0	0.00
23/10/2017	2025 On 02-August-18	136.65	Put	Bond Future	107	0	107	0	0.00
23/10/2017	2029 On 02-November-17			Bond Future	99.67	99.6728	99.6689	99.6728	0.00
23/10/2017	2029 On 01-February-18			Bond Future	101.53	101.5337	101.5299	101.5337	1,370.00
23/10/2017	2029 On 03-May-18			Bond Future	102.43	102.4356	102.4299	102.4356	0.00
23/10/2017	2029 On 02-August-18			Bond Future	104.38	104.3880	104.3823	104.3880	0.00
23/10/2017	2030 On 02-November-17			Bond Future	9.41	91.9491	9.4086	91.9491	42,559.00
23/10/2017	2030 On 02-November-17	9.34	Call	Bond Future	0	0	0	0	0.00
23/10/2017	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
23/10/2017	2030 On 02-November-17	9.36	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2030 On 02-November-17	9.36	Put	Bond Future	325	0	325	0	0.00
23/10/2017	2030 On 02-November-17	9.34	Put	Bond Future	459	1	459	1	0.00
23/10/2017	2030 On 02-November-17	9.35	Put	Bond Future	392	0	392	0	0.00
23/10/2017	2030 On 01-February-18			Bond Future	9.47	89.6322	9.4736	89.6322	18,057.00
23/10/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2030 On 01-February-18	9.37	Put	Bond Future	683	1	683	1	0.00
23/10/2017	2030 On 01-February-18	9.38	Put	Bond Future	617	1	617	1	0.00
23/10/2017	2030 On 01-February-18	9.39	Put	Bond Future	551	1	551	1	0.00
23/10/2017	2030 On 03-May-18			Bond Future	9.54	91.2949	9.5430	91.2949	0.00
23/10/2017	2030 On 03-May-18	9.49	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2030 On 03-May-18	9.51	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2030 On 03-May-18	9.50	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2030 On 03-May-18	9.50	Put	Bond Future	278	0	278	0	0.00
23/10/2017	2030 On 03-May-18	9.51	Put	Bond Future	213	0	213	0	0.00
23/10/2017	2030 On 03-May-18	9.49	Put	Bond Future	343	0	343	0	0.00
23/10/2017	2030 On 02-August-18			Bond Future	9.62	88.9923	9.6152	88.9923	0.00
23/10/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2030 On 02-August-18	9.47	Put	Bond Future	926	1	926	1	0.00
23/10/2017	2030 On 02-August-18	9.45	Put	Bond Future	1055	1	1055	1	0.00
23/10/2017	2030 On 02-August-18	9.46	Put	Bond Future	990	1	990	1	0.00
23/10/2017	2032 On 02-November-17			Bond Future	9.62	90.2158	9.6192	90.2158	35,391.00
23/10/2017	2032 On 02-November-17	9.48	Call	Bond Future	282	0	282	0	0.00
23/10/2017	2032 On 02-November-17	9.49	Call	Bond Future	302	0	302	0	0.00
23/10/2017	2032 On 02-November-17	9.50	Call	Bond Future	324	0	324	0	0.00
23/10/2017	2032 On 02-November-17	9.50	Put	Bond Future	1178	1	1178	1	0.00
23/10/2017	2032 On 02-November-17	9.48	Put	Bond Future	1281	1	1281	1	0.00
23/10/2017	2032 On 02-November-17	9.49	Put	Bond Future	1229	1	1229	1	0.00
23/10/2017	2032 On 01-February-18			Bond Future	9.69	91.8717	9.6885	91.8717	24,200.00
23/10/2017	2032 On 01-February-18	9.30	Call	Bond Future	981	1	981	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
23/10/2017	2032 On 01-February-18	9.57	Call	Bond Future	1700	2	1700	2	0.00
23/10/2017	2032 On 01-February-18	9.20	Call	Bond Future	779	1	779	1	7,500.00
23/10/2017	2032 On 01-February-18	9.56	Call	Bond Future	1669	2	1669	2	0.00
23/10/2017	2032 On 01-February-18	9.55	Call	Bond Future	1637	2	1637	2	0.00
23/10/2017	2032 On 01-February-18	9.45	Call	Bond Future	1348	1	1348	1	750.00
23/10/2017	2032 On 01-February-18	9.40	Call	Bond Future	1217	1	1217	1	6,800.00
23/10/2017	2032 On 01-February-18	9.56	Put	Bond Future	2576	3	2576	3	0.00
23/10/2017	2032 On 01-February-18	9.20	Put	Bond Future	4300	4	4300	4	0.00
23/10/2017	2032 On 01-February-18	9.55	Put	Bond Future	2616	3	2616	3	0.00
23/10/2017	2032 On 01-February-18	9.45	Put	Bond Future	3043	3	3043	3	0.00
23/10/2017	2032 On 01-February-18	9.40	Put	Bond Future	3273	3	3273	3	0.00
23/10/2017	2032 On 01-February-18	9.57	Put	Bond Future	2537	3	2537	3	0.00
23/10/2017	2032 On 01-February-18	9.30	Put	Bond Future	3766	4	3766	4	0.00
23/10/2017	2032 On 03-May-18			Bond Future	9.76	89.4193	9.7582	89.4193	0.00
23/10/2017	2032 On 03-May-18	9.70	Call	Bond Future	2711	3	2711	3	0.00
23/10/2017	2032 On 03-May-18	9.71	Call	Bond Future	2744	3	2744	3	0.00
23/10/2017	2032 On 03-May-18	9.72	Call	Bond Future	2778	3	2778	3	0.00
23/10/2017	2032 On 03-May-18	9.72	Put	Bond Future	3042	3	3042	3	0.00
23/10/2017	2032 On 03-May-18	9.70	Put	Bond Future	3113	3	3113	3	0.00
23/10/2017	2032 On 03-May-18	9.71	Put	Bond Future	3077	3	3077	3	0.00
23/10/2017	2032 On 02-August-18			Bond Future	9.83	91.0872	9.8280	91.0872	0.00
23/10/2017	2032 On 02-August-18	9.68	Call	Bond Future	3119	3	3119	3	0.00
23/10/2017	2032 On 02-August-18	9.67	Call	Bond Future	3088	3	3088	3	0.00
23/10/2017	2032 On 02-August-18	9.66	Call	Bond Future	3056	3	3056	3	0.00
23/10/2017	2032 On 02-August-18	9.67	Put	Bond Future	4172	4	4172	4	0.00
23/10/2017	2032 On 02-August-18	9.66	Put	Bond Future	4210	4	4210	4	0.00
23/10/2017	2032 On 02-August-18	9.68	Put	Bond Future	4134	4	4134	4	0.00
23/10/2017	2033 On 02-November-17			Bond Future	104.80	104.8038	104.7995	104.8038	5,179.00
23/10/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2033 On 02-November-17	110.08	Put	Bond Future	5280	5	5280	5	0.00
23/10/2017	2033 On 02-November-17	110.07	Put	Bond Future	5270	5	5270	5	0.00
23/10/2017	2033 On 02-November-17	110.09	Put	Bond Future	5290	5	5290	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2017	2033 On 01-February-18			Bond Future	106.76	106.7604	106.7563	106.7604	381.00
23/10/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2033 On 01-February-18	109.65	Put	Bond Future	2894	3	2894	3	0.00
23/10/2017	2033 On 01-February-18	109.66	Put	Bond Future	2904	3	2904	3	0.00
23/10/2017	2033 On 01-February-18	109.64	Put	Bond Future	2884	3	2884	3	0.00
23/10/2017	2033 On 03-May-18			Bond Future	107.68	107.6906	107.6845	107.6906	0.00
23/10/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2033 On 03-May-18	107.69	Put	Bond Future	5	0	5	0	0.00
23/10/2017	2033 On 03-May-18	107.70	Put	Bond Future	15	0	15	0	0.00
23/10/2017	2033 On 03-May-18	107.71	Put	Bond Future	25	0	25	0	0.00
23/10/2017	2033 On 02-August-18			Bond Future	109.74	109.7431	109.7370	109.7431	0.00
23/10/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2033 On 02-August-18	109.93	Put	Bond Future	193	0	193	0	0.00
23/10/2017	2033 On 02-August-18	109.94	Put	Bond Future	203	0	203	0	0.00
23/10/2017	2033 On 02-August-18	109.92	Put	Bond Future	183	0	183	0	0.00
23/10/2017	2037 On 02-November-17			Bond Future	9.86	90.4431	9.8639	90.4431	54,462.00
23/10/2017	2037 On 02-November-17	9.66	Call	Bond Future	237	0	237	0	0.00
23/10/2017	2037 On 02-November-17	9.67	Call	Bond Future	254	0	254	0	0.00
23/10/2017	2037 On 02-November-17	9.65	Call	Bond Future	220	0	220	0	0.00
23/10/2017	2037 On 02-November-17	9.65	Put	Bond Future	1906	2	1906	2	0.00
23/10/2017	2037 On 02-November-17	9.66	Put	Bond Future	1843	2	1843	2	0.00
23/10/2017	2037 On 02-November-17	9.67	Put	Bond Future	1780	2	1780	2	0.00
23/10/2017	2037 On 01-February-18			Bond Future	9.93	87.8482	9.9315	87.8482	31,555.00
23/10/2017	2037 On 01-February-18	9.83	Call	Bond Future	2016	2	2016	2	0.00
23/10/2017	2037 On 01-February-18	9.81	Call	Bond Future	1946	2	1946	2	0.00
23/10/2017	2037 On 01-February-18	9.82	Call	Bond Future	1981	2	1981	2	0.00
23/10/2017	2037 On 01-February-18	9.81	Put	Bond Future	2885	3	2885	3	0.00
23/10/2017	2037 On 01-February-18	9.83	Put	Bond Future	2800	3	2800	3	0.00

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23/10/2017	2037 On 01-February-18	9.82	Put	Bond Future	2842	3	2842	3	0.00
23/10/2017	2037 On 03-May-18			Bond Future	10.00	89.4778	10.0026	89.4778	0.00
23/10/2017	2037 On 03-May-18	9.97	Call	Bond Future	3192	3	3192	3	0.00
23/10/2017	2037 On 03-May-18	9.99	Call	Bond Future	3267	3	3267	3	0.00
23/10/2017	2037 On 03-May-18	9.98	Call	Bond Future	3229	3	3229	3	0.00
23/10/2017	2037 On 03-May-18	9.98	Put	Bond Future	3400	4	3400	4	0.00
23/10/2017	2037 On 03-May-18	9.97	Put	Bond Future	3439	4	3439	4	0.00
23/10/2017	2037 On 03-May-18	9.99	Put	Bond Future	3362	3	3362	3	0.00
23/10/2017	2037 On 02-August-18			Bond Future	10.08	86.8909	10.0760	86.8909	0.00
23/10/2017	2037 On 02-August-18	9.95	Call	Bond Future	3635	4	3635	4	0.00
23/10/2017	2037 On 02-August-18	9.96	Call	Bond Future	3670	4	3670	4	0.00
23/10/2017	2037 On 02-August-18	9.97	Call	Bond Future	3705	4	3705	4	0.00
23/10/2017	2037 On 02-August-18	9.97	Put	Bond Future	4502	5	4502	5	0.00
23/10/2017	2037 On 02-August-18	9.95	Put	Bond Future	4583	5	4583	5	0.00
23/10/2017	2037 On 02-August-18	9.96	Put	Bond Future	4542	5	4542	5	0.00
23/10/2017	2038 On 02-November-17			Bond Future	127.80	127.8063	127.8012	127.8063	13,390.00
23/10/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2038 On 02-November-17	136.81	Put	Bond Future	9009	9	9009	9	0.00
23/10/2017	2038 On 02-November-17	136.82	Put	Bond Future	9019	9	9019	9	0.00
23/10/2017	2038 On 02-November-17	136.80	Put	Bond Future	8999	9	8999	9	0.00
23/10/2017	2038 On 01-February-18			Bond Future	128.68	128.6836	128.6784	128.6836	5,252.00
23/10/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2038 On 01-February-18	136.93	Put	Bond Future	8252	8	8252	8	0.00
23/10/2017	2038 On 01-February-18	136.95	Put	Bond Future	8272	8	8272	8	0.00
23/10/2017	2038 On 01-February-18	136.94	Put	Bond Future	8262	8	8262	8	0.00
23/10/2017	2038 On 03-May-18			Bond Future	131.11	131.1169	131.1095	131.1169	0.00
23/10/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2038 On 03-May-18	132.27	Put	Bond Future	1160	1	1160	1	0.00

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23/10/2017	2038 On 03-May-18	132.29	Put	Bond Future	1180	1	1180	1	0.00
23/10/2017	2038 On 03-May-18	132.28	Put	Bond Future	1170	1	1170	1	0.00
23/10/2017	2038 On 02-August-18			Bond Future	133.56	133.5660	133.5585	133.5660	0.00
23/10/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2038 On 02-August-18	134.53	Put	Bond Future	971	1	971	1	0.00
23/10/2017	2038 On 02-August-18	134.54	Put	Bond Future	981	1	981	1	0.00
23/10/2017	2038 On 02-August-18	134.55	Put	Bond Future	991	1	991	1	0.00
23/10/2017	2040 On 02-November-17			Bond Future	9.92	94.0344	9.9239	94.0344	16,838.00
23/10/2017	2040 On 02-November-17	9.66	Call	Bond Future	173	0	173	0	0.00
23/10/2017	2040 On 02-November-17	9.65	Call	Bond Future	160	0	160	0	0.00
23/10/2017	2040 On 02-November-17	9.67	Call	Bond Future	187	0	187	0	0.00
23/10/2017	2040 On 02-November-17	9.65	Put	Bond Future	2483	3	2483	3	0.00
23/10/2017	2040 On 02-November-17	9.66	Put	Bond Future	2409	3	2409	3	0.00
23/10/2017	2040 On 02-November-17	9.67	Put	Bond Future	2336	3	2336	3	0.00
23/10/2017	2040 On 01-February-18			Bond Future	9.99	91.2551	9.9912	91.2551	4,400.00
23/10/2017	2040 On 01-February-18	9.87	Call	Bond Future	2107	2	2107	2	0.00
23/10/2017	2040 On 01-February-18	9.89	Call	Bond Future	2180	2	2180	2	0.00
23/10/2017	2040 On 01-February-18	9.88	Call	Bond Future	2144	2	2144	2	0.00
23/10/2017	2040 On 01-February-18	9.88	Put	Bond Future	3063	3	3063	3	0.00
23/10/2017	2040 On 01-February-18	9.89	Put	Bond Future	3016	3	3016	3	0.00
23/10/2017	2040 On 01-February-18	9.87	Put	Bond Future	3109	3	3109	3	0.00
23/10/2017	2040 On 03-May-18			Bond Future	10.06	92.9479	10.0616	92.9479	0.00
23/10/2017	2040 On 03-May-18	10.07	Call	Bond Future	3661	4	3661	4	0.00
23/10/2017	2040 On 03-May-18	10.08	Call	Bond Future	3703	4	3703	4	0.00
23/10/2017	2040 On 03-May-18	10.06	Call	Bond Future	3620	4	3620	4	0.00
23/10/2017	2040 On 03-May-18	10.06	Put	Bond Future	3633	4	3633	4	0.00
23/10/2017	2040 On 03-May-18	10.07	Put	Bond Future	3594	4	3594	4	0.00
23/10/2017	2040 On 03-May-18	10.08	Put	Bond Future	3554	4	3554	4	0.00
23/10/2017	2040 On 02-August-18			Bond Future	10.13	90.1754	10.1345	90.1754	0.00
23/10/2017	2040 On 02-August-18	10.05	Call	Bond Future	4147	4	4147	4	0.00
23/10/2017	2040 On 02-August-18	10.04	Call	Bond Future	4108	4	4108	4	0.00
23/10/2017	2040 On 02-August-18	10.03	Call	Bond Future	4069	4	4069	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
23/10/2017	2040 On 02-August-18	10.04	Put	Bond Future	4868	5	4868	5	0.00
23/10/2017	2040 On 02-August-18	10.03	Put	Bond Future	4910	5	4910	5	0.00
23/10/2017	2040 On 02-August-18	10.05	Put	Bond Future	4827	5	4827	5	0.00
23/10/2017	2044 On 02-November-17			Bond Future	9.94	91.1333	9.9386	91.1333	21,907.00
23/10/2017	2044 On 02-November-17	9.66	Call	Bond Future	160	0	160	0	0.00
23/10/2017	2044 On 02-November-17	9.68	Call	Bond Future	186	0	186	0	0.00
23/10/2017	2044 On 02-November-17	9.67	Call	Bond Future	172	0	172	0	0.00
23/10/2017	2044 On 02-November-17	9.67	Put	Bond Future	2478	3	2478	3	0.00
23/10/2017	2044 On 02-November-17	9.68	Put	Bond Future	2404	3	2404	3	0.00
23/10/2017	2044 On 02-November-17	9.66	Put	Bond Future	2553	3	2553	3	0.00
23/10/2017	2044 On 01-February-18			Bond Future	10.00	88.4259	10.0034	88.4259	10,901.00
23/10/2017	2044 On 01-February-18	9.89	Call	Bond Future	2172	2	2172	2	0.00
23/10/2017	2044 On 01-February-18	9.90	Call	Bond Future	2209	2	2209	2	0.00
23/10/2017	2044 On 01-February-18	9.91	Call	Bond Future	2247	2	2247	2	0.00
23/10/2017	2044 On 01-February-18	9.91	Put	Bond Future	3028	3	3028	3	0.00
23/10/2017	2044 On 01-February-18	9.89	Put	Bond Future	3121	3	3121	3	0.00
23/10/2017	2044 On 01-February-18	9.90	Put	Bond Future	3074	3	3074	3	0.00
23/10/2017	2044 On 03-May-18			Bond Future	10.07	90.0662	10.0713	90.0662	0.00
23/10/2017	2044 On 03-May-18	10.11	Call	Bond Future	3852	4	3852	4	0.00
23/10/2017	2044 On 03-May-18	10.10	Call	Bond Future	3809	4	3809	4	0.00
23/10/2017	2044 On 03-May-18	10.09	Call	Bond Future	3767	4	3767	4	0.00
23/10/2017	2044 On 03-May-18	10.10	Put	Bond Future	3574	4	3574	4	0.00
23/10/2017	2044 On 03-May-18	10.09	Put	Bond Future	3614	4	3614	4	0.00
23/10/2017	2044 On 03-May-18	10.11	Put	Bond Future	3535	4	3535	4	0.00
23/10/2017	2044 On 02-August-18			Bond Future	10.14	87.3651	10.1412	87.3651	0.00
23/10/2017	2044 On 02-August-18	10.05	Call	Bond Future	4195	4	4195	4	0.00
23/10/2017	2044 On 02-August-18	10.07	Call	Bond Future	4274	4	4274	4	0.00
23/10/2017	2044 On 02-August-18	10.06	Call	Bond Future	4235	4	4235	4	0.00
23/10/2017	2044 On 02-August-18	10.06	Put	Bond Future	4896	5	4896	5	0.00
23/10/2017	2044 On 02-August-18	10.07	Put	Bond Future	4854	5	4854	5	0.00
23/10/2017	2044 On 02-August-18	10.05	Put	Bond Future	4939	5	4939	5	0.00
23/10/2017	2046 On 02-November-17			Bond Future	122.74	123.8651	122.7438	123.8651	20,942.00
23/10/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
23/10/2017	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
23/10/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2046 On 02-November-17	136.30	Put	Bond Future	13556	12	13556	12	0.00
23/10/2017	2046 On 02-November-17	136.32	Put	Bond Future	13576	12	13576	12	0.00
23/10/2017	2046 On 02-November-17	136.31	Put	Bond Future	13566	12	13566	12	0.00
23/10/2017	2046 On 01-February-18			Bond Future	125.04	126.1777	125.0356	126.1777	2,943.00
23/10/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2046 On 01-February-18	132.90	Put	Bond Future	7864	7	7864	7	0.00
23/10/2017	2046 On 01-February-18	132.91	Put	Bond Future	7874	7	7874	7	0.00
23/10/2017	2046 On 01-February-18	132.92	Put	Bond Future	7884	7	7884	7	0.00
23/10/2017	2046 On 03-May-18			Bond Future	125.80	126.9640	125.7980	126.9640	0.00
23/10/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2046 On 03-May-18	127.94	Put	Bond Future	2142	1	2142	1	0.00
23/10/2017	2046 On 03-May-18	127.95	Put	Bond Future	2152	1	2152	1	0.00
23/10/2017	2046 On 03-May-18	127.93	Put	Bond Future	2132	1	2132	1	0.00
23/10/2017	2046 On 02-August-18			Bond Future	128.20	129.3838	128.1956	129.3838	0.00
23/10/2017	2046 On 02-August-18	128.78	Call	Bond Future	0	1	0	1	0.00
23/10/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	1	0	1	0.00
23/10/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	1	0	1	0.00
23/10/2017	2046 On 02-August-18	128.79	Put	Bond Future	594	0	594	0	0.00
23/10/2017	2046 On 02-August-18	128.77	Put	Bond Future	574	0	574	0	0.00
23/10/2017	2046 On 02-August-18	128.78	Put	Bond Future	584	0	584	0	0.00
23/10/2017	2050 On 02-November-17			Bond Future	131.76	131.7667	131.7615	131.7667	22,106.00
23/10/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2050 On 02-November-17	144.65	Put	Bond Future	12889	13	12889	13	0.00
23/10/2017	2050 On 02-November-17	144.66	Put	Bond Future	12899	13	12899	13	0.00
23/10/2017	2050 On 02-November-17	144.67	Put	Bond Future	12909	13	12909	13	0.00
23/10/2017	2050 On 01-February-18			Bond Future	132.54	132.5479	132.5429	132.5479	3,725.00
23/10/2017	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
23/10/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2050 On 01-February-18	140.24	Put	Bond Future	7697	8	7697	8	0.00
23/10/2017	2050 On 01-February-18	140.23	Put	Bond Future	7687	8	7687	8	0.00
23/10/2017	2050 On 01-February-18	140.25	Put	Bond Future	7707	8	7707	8	0.00
23/10/2017	2050 On 03-May-18			Bond Future	135.05	135.0542	135.0468	135.0542	0.00
23/10/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2050 On 03-May-18	135.63	Put	Bond Future	583	1	583	1	0.00
23/10/2017	2050 On 03-May-18	135.61	Put	Bond Future	563	1	563	1	0.00
23/10/2017	2050 On 03-May-18	135.62	Put	Bond Future	573	1	573	1	0.00
23/10/2017	2050 On 02-August-18			Bond Future	135.89	135.8952	135.8877	135.8952	0.00
23/10/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
23/10/2017	2050 On 02-August-18	137.54	Put	Bond Future	1652	2	1652	2	0.00
23/10/2017	2050 On 02-August-18	137.52	Put	Bond Future	1632	2	1632	2	0.00
23/10/2017	2050 On 02-August-18	137.53	Put	Bond Future	1642	2	1642	2	0.00
23/10/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	AL37 On 02-November-17			Index Future	554.30	554.3430	554.3020	554.3430	0.00
23/10/2017	AL37 On 01-February-18			Index Future	564.48	564.5180	564.4780	564.5180	0.00
23/10/2017	AL37 On 03-May-18			Index Future	574.94	574.9920	574.9430	574.9920	0.00
23/10/2017	AL37 On 02-August-18			Index Future	585.67	585.7220	585.6670	585.7220	0.00
23/10/2017	AL7T On 02-November-17			Index Future	633.86	633.9660	633.8590	633.9660	0.00
23/10/2017	AL7T On 01-February-18			Index Future	645.50	645.6030	645.4960	645.6030	0.00
23/10/2017	AL7T On 03-May-18			Index Future	657.46	657.5820	657.4630	657.5820	0.00
23/10/2017	AL7T On 02-August-18			Index Future	669.73	669.8530	669.7260	669.8530	0.00
23/10/2017	ALBI On 02-November-17			Index Future	570.32	569.7690	570.3150	569.7690	575.00
23/10/2017	ALBI On 01-February-18			Index Future	580.79	580.2280	580.7850	580.2280	294.00
23/10/2017	ALBI On 03-May-18			Index Future	591.55	590.9940	591.5520	590.9940	0.00
23/10/2017	ALBI On 02-August-18			Index Future	602.59	602.0220	602.5860	602.0220	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
23/10/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/10/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	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
23/10/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	EL28 On 02-November-17			Bond Future	127.43	127.4322	127.4294	127.4322	0.00
23/10/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
23/10/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
23/10/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
23/10/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6451	6	6451	6	0.00
23/10/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6461	6	6461	6	0.00
23/10/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6441	6	6441	6	0.00
23/10/2017	EL28 On 01-February-18			Bond Future	129.81	129.8113	129.8087	129.8113	0.00
23/10/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
23/10/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
23/10/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
23/10/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2491	2	2491	2	0.00
23/10/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2501	2	2501	2	0.00
23/10/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2481	2	2481	2	0.00
23/10/2017	EL28 On 03-May-18			Bond Future	130.50	130.5066	130.5016	130.5066	0.00
23/10/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
23/10/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
23/10/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
23/10/2017	EL28 On 03-May-18	133.18	Put	Bond Future	2678	3	2678	3	0.00
23/10/2017	EL28 On 03-May-18	133.19	Put	Bond Future	2688	3	2688	3	0.00
23/10/2017	EL28 On 03-May-18	133.20	Put	Bond Future	2698	3	2698	3	0.00
23/10/2017	EL28 On 02-August-18			Bond Future	132.99	132.9939	132.9888	132.9939	0.00
23/10/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
23/10/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
23/10/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
23/10/2017	EL28 On 02-August-18	134.94	Put	Bond Future	1951	2	1951	2	0.00
23/10/2017	EL28 On 02-August-18	134.95	Put	Bond Future	1961	2	1961	2	0.00
23/10/2017	EL28 On 02-August-18	134.93	Put	Bond Future	1941	2	1941	2	0.00
23/10/2017	ES33 On 02-November-17			Bond Future	10.94	75.3188	10.9396	75.3188	7,994.00
23/10/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
23/10/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
23/10/2017	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
23/10/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1640	2	1640	2	0.00
23/10/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1701	2	1701	2	0.00
23/10/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1578	2	1578	2	0.00
23/10/2017	ES33 On 01-February-18			Bond Future	11.05	76.7014	11.0514	76.7014	2,000.00
23/10/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
23/10/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
23/10/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
23/10/2017	ES33 On 01-February-18	11.01	Put	Bond Future	244	0	244	0	0.00
23/10/2017	ES33 On 01-February-18	10.99	Put	Bond Future	362	0	362	0	0.00
23/10/2017	ES33 On 01-February-18	11.00	Put	Bond Future	303	0	303	0	0.00
23/10/2017	ES33 On 03-May-18			Bond Future	11.16	74.3331	11.1617	74.3331	0.00
23/10/2017	ES33 On 03-May-18	11.20	Call	Bond Future	221	0	221	0	0.00
23/10/2017	ES33 On 03-May-18	11.22	Call	Bond Future	336	0	336	0	0.00
23/10/2017	ES33 On 03-May-18	11.21	Call	Bond Future	278	0	278	0	0.00
23/10/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
23/10/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
23/10/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
23/10/2017	ES33 On 02-August-18			Bond Future	11.27	75.7196	11.2733	75.7196	0.00
23/10/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
23/10/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0	0	0	0	0.00
23/10/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
23/10/2017	ES33 On 02-August-18	11.16	Put	Bond Future	649	1	649	1	0.00
23/10/2017	ES33 On 02-August-18	11.14	Put	Bond Future	764	1	764	1	0.00
23/10/2017	ES33 On 02-August-18	11.15	Put	Bond Future	707	1	707	1	0.00
23/10/2017	ES42 On 02-November-17			Bond Future	11.15	78.0652	11.1489	78.0652	2,202.00
23/10/2017	ES42 On 01-February-18			Bond Future	11.26	79.4982	11.2558	79.4982	7,957.00
23/10/2017	ES42 On 03-May-18			Bond Future	11.37	76.7119	11.3664	76.7119	0.00
23/10/2017	ES42 On 02-August-18			Bond Future	11.48	78.1425	11.4762	78.1425	0.00
23/10/2017	GOVI On 02-November-17			GOVI	568.85	568.3680	568.8490	568.3680	594.00
23/10/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
23/10/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
23/10/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
23/10/2017	GOVI On 02-November-17	572.45	Put	GOVI	36010	4	36010	4	0.00
23/10/2017	GOVI On 02-November-17	572.44	Put	GOVI	35910	4	35910	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
23/10/2017	GOVI On 02-November-17	572.46	Put	GOVI	36110	4	36110	4	0.00
23/10/2017	GOVI On 01-February-18			GOVI	579.29	578.8010	579.2920	578.8010	75.00
23/10/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
23/10/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
23/10/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
23/10/2017	GOVI On 01-February-18	581.02	Put	GOVI	17280	2	17280	2	0.00
23/10/2017	GOVI On 01-February-18	581.03	Put	GOVI	17380	2	17380	2	0.00
23/10/2017	GOVI On 01-February-18	581.04	Put	GOVI	17480	2	17480	2	0.00
23/10/2017	GOVI On 03-May-18			GOVI	590.03	589.5400	590.0310	589.5400	0.00
23/10/2017	GOVI On 03-May-18	590.27	Call	GOVI	0	0	0	0	0.00
23/10/2017	GOVI On 03-May-18	590.29	Call	GOVI	0	0	0	0	0.00
23/10/2017	GOVI On 03-May-18	590.28	Call	GOVI	0	0	0	0	0.00
23/10/2017	GOVI On 03-May-18	590.28	Put	GOVI	2490	1	2490	1	0.00
23/10/2017	GOVI On 03-May-18	590.29	Put	GOVI	2590	1	2590	1	0.00
23/10/2017	GOVI On 03-May-18	590.27	Put	GOVI	2390	1	2390	1	0.00
23/10/2017	GOVI On 02-August-18			GOVI	601.04	600.5410	601.0370	600.5410	0.00
23/10/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
23/10/2017	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
23/10/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
23/10/2017	GOVI On 02-August-18	605.70	Put	GOVI	46630	5	46630	5	0.00
23/10/2017	GOVI On 02-August-18	605.71	Put	GOVI	46730	5	46730	5	0.00
23/10/2017	GOVI On 02-August-18	605.72	Put	GOVI	46830	5	46830	5	0.00
23/10/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/10/2017	IGOV On 02-November-17			Index Future	250.22	250.4060	250.2190	250.4060	1,146.00
23/10/2017	IGOV On 01-February-18			Index Future	254.89	255.0810	254.8890	255.0810	0.00
23/10/2017	IGOV On 03-May-18			Index Future	259.71	259.9050	259.7050	259.9050	0.00
23/10/2017	IGOV On 02-August-18			Index Future	264.66	264.8590	264.6560	264.8590	0.00
23/10/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
23/10/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7595	99.7595	99.7595	0.00
23/10/2017	IS01 On 15-March-18			Interest Rate Swap	99.70	99.6928	99.6954	99.6928	0.00
23/10/2017	IS01 On 21-June-18			Interest Rate Swap	99.83	99.8263	99.8314	99.8263	0.00
23/10/2017	IS01 On 20-September-18			Interest Rate Swap	99.97	99.9631	99.9722	99.9631	0.00
23/10/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	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
23/10/2017	IS02 On 16-March-18			Interest Rate Swap	98.98	98.9752	98.9780	98.9752	0.00
23/10/2017	IS02 On 15-June-18			Interest Rate Swap	98.53	98.5208	98.5254	98.5208	0.00
23/10/2017	IS02 On 21-September-18			Interest Rate Swap	98.44	98.4304	98.4397	98.4304	0.00
23/10/2017	IS02 On 21-December-18			Interest Rate Swap	98.81	98.8000	98.8100	98.8000	0.00
23/10/2017	IS02 On 15-March-19			Interest Rate Swap	99.21	99.1963	99.2098	99.1963	0.00
23/10/2017	IS02 On 21-June-19			Interest Rate Swap	99.60	99.5876	99.6046	99.5876	0.00
23/10/2017	IS02 On 20-September-19			Interest Rate Swap	100.03	100.0072	100.0314	100.0072	0.00
23/10/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	IS05 On 17-December-20			Interest Rate Swap	96.41	96.3218	96.4113	96.3218	0.00
23/10/2017	IS05 On 16-March-21			Interest Rate Swap	95.68	95.5768	95.6797	95.5768	0.00
23/10/2017	IS05 On 15-June-21			Interest Rate Swap	94.92	94.8044	94.9201	94.8044	0.00
23/10/2017	IS05 On 21-September-21			Interest Rate Swap	95.13	95.0072	95.1348	95.0072	0.00
23/10/2017	IS05 On 21-December-21			Interest Rate Swap	97.36	97.2304	97.3644	97.2304	51.00
23/10/2017	IS05 On 15-March-22			Interest Rate Swap	97.54	97.4062	97.5434	97.4062	0.00
23/10/2017	IS05 On 21-June-22			Interest Rate Swap	98.77	98.6322	98.7718	98.6322	0.00
23/10/2017	IS05 On 20-September-22			Interest Rate Swap	101.01	100.8664	101.0094	100.8664	0.00
23/10/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	IS10 On 17-December-25			Interest Rate Swap	96.06	95.8812	96.0552	95.8812	0.00
23/10/2017	IS10 On 16-March-26			Interest Rate Swap	93.12	92.9297	93.1197	92.9297	0.00
23/10/2017	IS10 On 15-June-26			Interest Rate Swap	91.92	91.7079	91.9159	91.7079	0.00
23/10/2017	IS10 On 21-September-26			Interest Rate Swap	94.09	93.8710	94.0940	93.8710	0.00
23/10/2017	IS10 On 21-December-26			Interest Rate Swap	97.88	97.6455	97.8764	97.6455	0.00
23/10/2017	IS10 On 15-March-27			Interest Rate Swap	96.49	96.2434	96.4870	96.2434	0.00
23/10/2017	IS10 On 21-June-27			Interest Rate Swap	98.56	98.3055	98.5579	98.3055	0.00
23/10/2017	IS10 On 20-September-27			Interest Rate Swap	102.27	102.0159	102.2717	102.0159	0.00
23/10/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
23/10/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/10/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
23/10/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/10/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.00	93.0000	7.0000	93.0000	0.00
23/10/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
23/10/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
23/10/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.79	93.2100	6.7900	93.2100	0.00
23/10/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2017	JBAF On 18-April-18			Jibar Tradeable Future	6.70	93.3000	6.7000	93.3000	0.00
23/10/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
23/10/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
23/10/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
23/10/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.69	93.3100	6.6900	93.3100	0.00
23/10/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
23/10/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
23/10/2017	JBAF On 18-September-19			Jibar Tradeable Future	6.80	6.8000	6.8000	6.8000	0.00
23/10/2017	R023 On 02-November-17			Bond Future	8.11	99.9228	8.1112	99.9228	50,009.00
23/10/2017	R023 On 02-November-17	8.56	Call	Bond Future	1868	2	1868	2	0.00
23/10/2017	R023 On 02-November-17	8.57	Call	Bond Future	1909	2	1909	2	0.00
23/10/2017	R023 On 02-November-17	8.58	Call	Bond Future	1950	2	1950	2	0.00
23/10/2017	R023 On 02-November-17	8.57	Put	Bond Future	1	0	1	0	0.00
23/10/2017	R023 On 02-November-17	8.58	Put	Bond Future	1	0	1	0	0.00
23/10/2017	R023 On 02-November-17	8.56	Put	Bond Future	1	0	1	0	0.00
23/10/2017	R023 On 01-February-18			Bond Future	8.16	101.7570	8.1564	101.7570	22,926.00
23/10/2017	R023 On 01-February-18	8.32	Call	Bond Future	1356	1	1356	1	0.00
23/10/2017	R023 On 01-February-18	8.33	Call	Bond Future	1381	1	1381	1	0.00
23/10/2017	R023 On 01-February-18	8.31	Call	Bond Future	1331	1	1331	1	0.00
23/10/2017	R023 On 01-February-18	8.31	Put	Bond Future	713	1	713	1	0.00
23/10/2017	R023 On 01-February-18	8.32	Put	Bond Future	698	1	698	1	0.00
23/10/2017	R023 On 01-February-18	8.33	Put	Bond Future	683	1	683	1	0.00
23/10/2017	R023 On 03-May-18			Bond Future	8.20	99.7153	8.1951	99.7153	0.00
23/10/2017	R023 On 03-May-18	8.27	Call	Bond Future	1468	1	1468	1	0.00
23/10/2017	R023 On 03-May-18	8.29	Call	Bond Future	1511	2	1511	2	0.00
23/10/2017	R023 On 03-May-18	8.28	Call	Bond Future	1489	2	1489	2	0.00
23/10/2017	R023 On 03-May-18	8.29	Put	Bond Future	1144	1	1144	1	0.00
23/10/2017	R023 On 03-May-18	8.28	Put	Bond Future	1161	1	1161	1	0.00
23/10/2017	R023 On 03-May-18	8.27	Put	Bond Future	1178	1	1178	1	0.00
23/10/2017	R035 On 02-November-17			Bond Future	9.77	94.0407	9.7695	94.0407	27,244.00
23/10/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
23/10/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
23/10/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
23/10/2017	R035 On 02-November-17	9.59	Put	Bond Future	1418	2	1418	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
23/10/2017	R035 On 02-November-17	9.60	Put	Bond Future	1338	2	1338	2	0.00
23/10/2017	R035 On 02-November-17	9.61	Put	Bond Future	1258	1	1258	1	0.00
23/10/2017	R035 On 01-February-18			Bond Future	9.84	95.7669	9.8415	95.7669	13,277.00
23/10/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
23/10/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
23/10/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
23/10/2017	R035 On 01-February-18	9.74	Put	Bond Future	786	1	786	1	0.00
23/10/2017	R035 On 01-February-18	9.73	Put	Bond Future	864	1	864	1	0.00
23/10/2017	R035 On 01-February-18	9.75	Put	Bond Future	709	1	709	1	0.00
23/10/2017	R035 On 03-May-18			Bond Future	9.91	93.0436	9.9097	93.0436	0.00
23/10/2017	R035 On 03-May-18	9.90	Call	Bond Future	0	0	0	0	0.00
23/10/2017	R035 On 03-May-18	9.91	Call	Bond Future	2	0	2	0	0.00
23/10/2017	R035 On 03-May-18	9.89	Call	Bond Future	0	0	0	0	0.00
23/10/2017	R035 On 03-May-18	9.89	Put	Bond Future	150	0	150	0	0.00
23/10/2017	R035 On 03-May-18	9.90	Put	Bond Future	74	0	74	0	0.00
23/10/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
23/10/2017	R186 On 02-November-17			Bond Future	8.84	114.2558	8.8380	114.2558	117,684.00
23/10/2017	R186 On 02-November-17	8.75	Call	Bond Future	334	0	334	0	0.00
23/10/2017	R186 On 02-November-17	8.88	Call	Bond Future	731	1	731	1	0.00
23/10/2017	R186 On 02-November-17	8.60	Call	Bond Future	100	0	100	0	0.00
23/10/2017	R186 On 02-November-17	9.00	Call	Bond Future	1263	1	1263	1	0.00
23/10/2017	R186 On 02-November-17	8.90	Call	Bond Future	809	1	809	1	0.00
23/10/2017	R186 On 02-November-17	8.89	Call	Bond Future	770	1	770	1	0.00
23/10/2017	R186 On 02-November-17	8.88	Put	Bond Future	455	1	455	1	0.00
23/10/2017	R186 On 02-November-17	8.90	Put	Bond Future	402	0	402	0	0.00
23/10/2017	R186 On 02-November-17	9.00	Put	Bond Future	202	0	202	0	5,000.00
23/10/2017	R186 On 02-November-17	8.60	Put	Bond Future	1684	2	1684	2	3,750.00
23/10/2017	R186 On 02-November-17	8.75	Put	Bond Future	916	1	916	1	0.00
23/10/2017	R186 On 02-November-17	8.89	Put	Bond Future	428	0	428	0	0.00
23/10/2017	R186 On 01-February-18			Bond Future	8.90	111.0533	8.8975	111.0533	35,219.00
23/10/2017	R186 On 01-February-18	7.75	Call	Bond Future	60	0	60	0	1,460.00
23/10/2017	R186 On 01-February-18	8.50	Call	Bond Future	737	1	737	1	1,460.00
23/10/2017	R186 On 01-February-18	9.00	Call	Bond Future	2113	2	2113	2	0.00
23/10/2017	R186 On 01-February-18	9.25	Call	Bond Future	3122	3	3122	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
23/10/2017	R186 On 01-February-18	8.96	Call	Bond Future	1970	2	1970	2	0.00
23/10/2017	R186 On 01-February-18	8.75	Call	Bond Future	1307	1	1307	1	0.00
23/10/2017	R186 On 01-February-18	8.98	Call	Bond Future	2041	2	2041	2	0.00
23/10/2017	R186 On 01-February-18	8.97	Call	Bond Future	2005	2	2005	2	0.00
23/10/2017	R186 On 01-February-18	8.96	Put	Bond Future	1569	2	1569	2	0.00
23/10/2017	R186 On 01-February-18	9.00	Put	Bond Future	1457	1	1457	1	6,200.00
23/10/2017	R186 On 01-February-18	8.75	Put	Bond Future	2262	2	2262	2	820.00
23/10/2017	R186 On 01-February-18	9.25	Put	Bond Future	885	1	885	1	820.00
23/10/2017	R186 On 01-February-18	8.98	Put	Bond Future	1512	2	1512	2	0.00
23/10/2017	R186 On 01-February-18	8.97	Put	Bond Future	1540	2	1540	2	0.00
23/10/2017	R186 On 01-February-18	8.50	Put	Bond Future	3333	3	3333	3	0.00
23/10/2017	R186 On 01-February-18	7.75	Put	Bond Future	7781	8	7781	8	0.00
23/10/2017	R186 On 03-May-18			Bond Future	8.96	113.1136	8.9587	113.1136	0.00
23/10/2017	R186 On 03-May-18	8.93	Call	Bond Future	2360	2	2360	2	0.00
23/10/2017	R186 On 03-May-18	8.92	Call	Bond Future	2328	2	2328	2	0.00
23/10/2017	R186 On 03-May-18	8.91	Call	Bond Future	2297	2	2297	2	0.00
23/10/2017	R186 On 03-May-18	8.92	Put	Bond Future	2572	3	2572	3	0.00
23/10/2017	R186 On 03-May-18	8.91	Put	Bond Future	2603	3	2603	3	0.00
23/10/2017	R186 On 03-May-18	8.93	Put	Bond Future	2541	3	2541	3	0.00
23/10/2017	R197 On 02-November-17			Bond Future	301.54	301.4008	301.5440	301.4008	851.00
23/10/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
23/10/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
23/10/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
23/10/2017	R197 On 02-November-17	305.16	Put	Bond Future	3616	4	3616	4	0.00
23/10/2017	R197 On 02-November-17	305.15	Put	Bond Future	3606	4	3606	4	0.00
23/10/2017	R197 On 02-November-17	305.17	Put	Bond Future	3626	4	3626	4	0.00
23/10/2017	R197 On 01-February-18			Bond Future	300.18	300.0382	300.1846	300.0382	2,350.00
23/10/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
23/10/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
23/10/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
23/10/2017	R197 On 01-February-18	301.66	Put	Bond Future	1475	2	1475	2	0.00
23/10/2017	R197 On 01-February-18	301.67	Put	Bond Future	1485	2	1485	2	0.00
23/10/2017	R197 On 01-February-18	301.68	Put	Bond Future	1495	2	1495	2	0.00
23/10/2017	R197 On 03-May-18			Bond Future	305.86	305.7119	305.8558	305.7119	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
23/10/2017	R197 On 03-May-18	304.44	Call	Bond Future	1416	1	1416	1	0.00
23/10/2017	R197 On 03-May-18	304.46	Call	Bond Future	1396	1	1396	1	0.00
23/10/2017	R197 On 03-May-18	304.45	Call	Bond Future	1406	1	1406	1	0.00
23/10/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
23/10/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
23/10/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
23/10/2017	R202 On 02-November-17			Bond Future	242.11	242.1189	242.1090	242.1189	25,345.00
23/10/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
23/10/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
23/10/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
23/10/2017	R202 On 02-November-17	253.90	Put	Bond Future	11791	12	11791	12	0.00
23/10/2017	R202 On 02-November-17	253.91	Put	Bond Future	11801	12	11801	12	0.00
23/10/2017	R202 On 02-November-17	253.89	Put	Bond Future	11781	12	11781	12	0.00
23/10/2017	R202 On 01-February-18			Bond Future	242.92	242.9268	242.9172	242.9268	4,194.00
23/10/2017	R202 On 01-February-18	249.08	Call	Bond Future	525	1	525	1	0.00
23/10/2017	R202 On 01-February-18	249.07	Call	Bond Future	527	1	527	1	0.00
23/10/2017	R202 On 01-February-18	249.06	Call	Bond Future	528	1	528	1	0.00
23/10/2017	R202 On 01-February-18	249.07	Put	Bond Future	6680	7	6680	7	0.00
23/10/2017	R202 On 01-February-18	249.06	Put	Bond Future	6671	7	6671	7	0.00
23/10/2017	R202 On 01-February-18	249.08	Put	Bond Future	6688	7	6688	7	0.00
23/10/2017	R202 On 03-May-18			Bond Future	247.51	247.5205	247.5064	247.5205	0.00
23/10/2017	R202 On 03-May-18	247.47	Call	Bond Future	3398	3	3398	3	0.00
23/10/2017	R202 On 03-May-18	247.48	Call	Bond Future	3393	3	3393	3	0.00
23/10/2017	R202 On 03-May-18	247.49	Call	Bond Future	3388	3	3388	3	0.00
23/10/2017	R202 On 03-May-18	247.49	Put	Bond Future	3372	3	3372	3	0.00
23/10/2017	R202 On 03-May-18	247.47	Put	Bond Future	3362	3	3362	3	0.00
23/10/2017	R202 On 03-May-18	247.48	Put	Bond Future	3367	3	3367	3	0.00
23/10/2017	R204 On 02-November-17			Bond Future	7.15	103.9275	7.1537	103.9275	42,514.00
23/10/2017	R204 On 02-November-17	7.75	Call	Bond Future	633	1	633	1	0.00
23/10/2017	R204 On 02-November-17	7.76	Call	Bond Future	644	1	644	1	0.00
23/10/2017	R204 On 02-November-17	7.74	Call	Bond Future	623	1	623	1	0.00
23/10/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
23/10/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
23/10/2017	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
23/10/2017	R204 On 01-February-18			Bond Future	7.07	101.7973	7.0712	101.7973	10,382.00
23/10/2017	R204 On 01-February-18	7.25	Call	Bond Future	234	0	234	0	0.00
23/10/2017	R204 On 01-February-18	7.27	Call	Bond Future	246	0	246	0	0.00
23/10/2017	R204 On 01-February-18	7.26	Call	Bond Future	240	0	240	0	0.00
23/10/2017	R204 On 01-February-18	7.26	Put	Bond Future	82	0	82	0	0.00
23/10/2017	R204 On 01-February-18	7.27	Put	Bond Future	79	0	79	0	0.00
23/10/2017	R204 On 01-February-18	7.25	Put	Bond Future	84	0	84	0	0.00
23/10/2017	R204 On 03-May-18			Bond Future	6.90	103.6859	6.9004	103.6859	0.00
23/10/2017	R204 On 03-May-18	7.09	Call	Bond Future	216	0	216	0	0.00
23/10/2017	R204 On 03-May-18	7.10	Call	Bond Future	220	0	220	0	0.00
23/10/2017	R204 On 03-May-18	7.08	Call	Bond Future	212	0	212	0	0.00
23/10/2017	R204 On 03-May-18	7.08	Put	Bond Future	104	0	104	0	0.00
23/10/2017	R204 On 03-May-18	7.09	Put	Bond Future	102	0	102	0	0.00
23/10/2017	R204 On 03-May-18	7.10	Put	Bond Future	100	0	100	0	0.00
23/10/2017	R207 On 02-November-17			Bond Future	7.48	101.8015	7.4812	101.8015	32,638.00
23/10/2017	R207 On 02-November-17	8.03	Call	Bond Future	1079	1	1079	1	0.00
23/10/2017	R207 On 02-November-17	8.05	Call	Bond Future	1118	1	1118	1	0.00
23/10/2017	R207 On 02-November-17	8.04	Call	Bond Future	1099	1	1099	1	0.00
23/10/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
23/10/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
23/10/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
23/10/2017	R207 On 01-February-18			Bond Future	7.48	100.0290	7.4836	100.0290	11,686.00
23/10/2017	R207 On 01-February-18	7.60	Call	Bond Future	446	0	446	0	0.00
23/10/2017	R207 On 01-February-18	7.62	Call	Bond Future	467	0	467	0	0.00
23/10/2017	R207 On 01-February-18	7.61	Call	Bond Future	457	0	457	0	0.00
23/10/2017	R207 On 01-February-18	7.60	Put	Bond Future	240	0	240	0	0.00
23/10/2017	R207 On 01-February-18	7.62	Put	Bond Future	226	0	226	0	0.00
23/10/2017	R207 On 01-February-18	7.61	Put	Bond Future	233	0	233	0	0.00
23/10/2017	R207 On 03-May-18			Bond Future	7.49	101.8848	7.4905	101.8848	0.00
23/10/2017	R207 On 03-May-18	7.58	Call	Bond Future	490	0	490	0	0.00
23/10/2017	R207 On 03-May-18	7.57	Call	Bond Future	480	0	480	0	0.00
23/10/2017	R207 On 03-May-18	7.56	Call	Bond Future	472	0	472	0	0.00
23/10/2017	R207 On 03-May-18	7.57	Put	Bond Future	357	0	357	0	0.00
23/10/2017	R207 On 03-May-18	7.56	Put	Bond Future	364	0	364	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
23/10/2017	R207 On 03-May-18	7.58	Put	Bond Future	350	0	350	0	0.00
23/10/2017	R208 On 02-November-17			Bond Future	7.72	97.8315	7.7243	97.8315	31,681.00
23/10/2017	R208 On 02-November-17	8.20	Call	Bond Future	1362	1	1362	1	0.00
23/10/2017	R208 On 02-November-17	8.19	Call	Bond Future	1333	1	1333	1	0.00
23/10/2017	R208 On 02-November-17	8.18	Call	Bond Future	1305	1	1305	1	0.00
23/10/2017	R208 On 02-November-17	8.19	Put	Bond Future	0	0	0	0	0.00
23/10/2017	R208 On 02-November-17	8.18	Put	Bond Future	0	0	0	0	0.00
23/10/2017	R208 On 02-November-17	8.20	Put	Bond Future	0	0	0	0	0.00
23/10/2017	R208 On 01-February-18			Bond Future	7.75	99.6273	7.7521	99.6273	27,885.00
23/10/2017	R208 On 01-February-18	7.84	Call	Bond Future	694	1	694	1	0.00
23/10/2017	R208 On 01-February-18	7.85	Call	Bond Future	710	1	710	1	0.00
23/10/2017	R208 On 01-February-18	7.83	Call	Bond Future	678	1	678	1	0.00
23/10/2017	R208 On 01-February-18	7.83	Put	Bond Future	468	0	468	0	0.00
23/10/2017	R208 On 01-February-18	7.84	Put	Bond Future	457	0	457	0	0.00
23/10/2017	R208 On 01-February-18	7.85	Put	Bond Future	446	0	446	0	0.00
23/10/2017	R208 On 03-May-18			Bond Future	7.78	98.0745	7.7763	98.0745	0.00
23/10/2017	R208 On 03-May-18	7.77	Call	Bond Future	711	1	711	1	0.00
23/10/2017	R208 On 03-May-18	7.79	Call	Bond Future	737	1	737	1	0.00
23/10/2017	R208 On 03-May-18	7.78	Call	Bond Future	724	1	724	1	0.00
23/10/2017	R208 On 03-May-18	7.79	Put	Bond Future	703	1	703	1	0.00
23/10/2017	R208 On 03-May-18	7.78	Put	Bond Future	715	1	715	1	0.00
23/10/2017	R208 On 03-May-18	7.77	Put	Bond Future	727	1	727	1	0.00
23/10/2017	R209 On 02-November-17			Bond Future	9.73	70.9799	9.7282	70.9799	110,624.00
23/10/2017	R209 On 02-November-17	9.52	Call	Bond Future	167	0	167	0	0.00
23/10/2017	R209 On 02-November-17	10.00	Call	Bond Future	1856	2	1856	2	0.00
23/10/2017	R209 On 02-November-17	9.75	Call	Bond Future	705	1	705	1	0.00
23/10/2017	R209 On 02-November-17	9.54	Call	Bond Future	194	0	194	0	0.00
23/10/2017	R209 On 02-November-17	9.53	Call	Bond Future	180	0	180	0	0.00
23/10/2017	R209 On 02-November-17	9.58	Call	Bond Future	259	0	259	0	0.00
23/10/2017	R209 On 02-November-17	9.33	Call	Bond Future	29	0	29	0	1,350.00
23/10/2017	R209 On 02-November-17	9.00	Call	Bond Future	0	0	0	0	2,248.00
23/10/2017	R209 On 02-November-17	10.60	Call	Bond Future	5376	5	5376	5	0.00
23/10/2017	R209 On 02-November-17	8.30	Call	Bond Future	0	0	0	0	2,800.00
23/10/2017	R209 On 02-November-17	9.88	Call	Bond Future	1242	1	1242	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
23/10/2017	R209 On 02-November-17	9.75	Put	Bond Future	562	1	562	1	6,500.00
23/10/2017	R209 On 02-November-17	9.53	Put	Bond Future	1496	2	1496	2	0.00
23/10/2017	R209 On 02-November-17	9.58	Put	Bond Future	1239	1	1239	1	1,350.00
23/10/2017	R209 On 02-November-17	9.33	Put	Bond Future	2711	3	2711	3	0.00
23/10/2017	R209 On 02-November-17	9.52	Put	Bond Future	1550	2	1550	2	0.00
23/10/2017	R209 On 02-November-17	9.00	Put	Bond Future	5021	5	5021	5	0.00
23/10/2017	R209 On 02-November-17	10.60	Put	Bond Future	0	0	0	0	1,300.00
23/10/2017	R209 On 02-November-17	8.30	Put	Bond Future	10361	10	10361	10	0.00
23/10/2017	R209 On 02-November-17	9.88	Put	Bond Future	259	0	259	0	1,350.00
23/10/2017	R209 On 02-November-17	10.00	Put	Bond Future	110	0	110	0	1,138.00
23/10/2017	R209 On 02-November-17	9.54	Put	Bond Future	1443	2	1443	2	0.00
23/10/2017	R209 On 01-February-18			Bond Future	9.79	72.2829	9.7903	72.2829	13,222.00
23/10/2017	R209 On 01-February-18	9.88	Call	Bond Future	2254	2	2254	2	0.00
23/10/2017	R209 On 01-February-18	9.71	Call	Bond Future	1695	2	1695	2	0.00
23/10/2017	R209 On 01-February-18	9.59	Call	Bond Future	1358	1	1358	1	0.00
23/10/2017	R209 On 01-February-18	9.85	Call	Bond Future	2149	2	2149	2	0.00
23/10/2017	R209 On 01-February-18	9.33	Call	Bond Future	781	1	781	1	220.00
23/10/2017	R209 On 01-February-18	10.10	Call	Bond Future	3098	3	3098	3	0.00
23/10/2017	R209 On 01-February-18	9.73	Call	Bond Future	1756	2	1756	2	0.00
23/10/2017	R209 On 01-February-18	9.72	Call	Bond Future	1725	2	1725	2	0.00
23/10/2017	R209 On 01-February-18	10.00	Call	Bond Future	2699	3	2699	3	0.00
23/10/2017	R209 On 01-February-18	9.32	Call	Bond Future	763	1	763	1	157.00
23/10/2017	R209 On 01-February-18	9.89	Call	Bond Future	2289	2	2289	2	0.00
23/10/2017	R209 On 01-February-18	9.89	Put	Bond Future	1648	2	1648	2	157.00
23/10/2017	R209 On 01-February-18	10.00	Put	Bond Future	1360	1	1360	1	7,500.00
23/10/2017	R209 On 01-February-18	9.32	Put	Bond Future	3910	4	3910	4	0.00
23/10/2017	R209 On 01-February-18	9.85	Put	Bond Future	1764	2	1764	2	7,500.00
23/10/2017	R209 On 01-February-18	9.33	Put	Bond Future	3859	4	3859	4	0.00
23/10/2017	R209 On 01-February-18	10.10	Put	Bond Future	1134	1	1134	1	3,000.00
23/10/2017	R209 On 01-February-18	9.72	Put	Bond Future	2182	2	2182	2	0.00
23/10/2017	R209 On 01-February-18	9.71	Put	Bond Future	2218	2	2218	2	0.00
23/10/2017	R209 On 01-February-18	9.59	Put	Bond Future	2673	3	2673	3	377.00
23/10/2017	R209 On 01-February-18	9.73	Put	Bond Future	2148	2	2148	2	0.00
23/10/2017	R209 On 01-February-18	9.88	Put	Bond Future	1676	2	1676	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
23/10/2017	R209 On 03-May-18			Bond Future	9.85	70.4747	9.8522	70.4747	0.00
23/10/2017	R209 On 03-May-18	9.85	Call	Bond Future	2750	3	2750	3	0.00
23/10/2017	R209 On 03-May-18	10.00	Call	Bond Future	3259	3	3259	3	0.00
23/10/2017	R209 On 03-May-18	9.86	Call	Bond Future	2783	3	2783	3	0.00
23/10/2017	R209 On 03-May-18	9.84	Call	Bond Future	2718	3	2718	3	0.00
23/10/2017	R209 On 03-May-18	9.84	Put	Bond Future	2796	3	2796	3	0.00
23/10/2017	R209 On 03-May-18	9.86	Put	Bond Future	2733	3	2733	3	0.00
23/10/2017	R209 On 03-May-18	10.00	Put	Bond Future	2322	2	2322	2	5,000.00
23/10/2017	R209 On 03-May-18	9.85	Put	Bond Future	2764	3	2764	3	0.00
23/10/2017	R210 On 02-November-17			Bond Future	185.15	185.1547	185.1474	185.1547	1,480.00
23/10/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
23/10/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
23/10/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
23/10/2017	R210 On 02-November-17	192.09	Put	Bond Future	6943	7	6943	7	0.00
23/10/2017	R210 On 02-November-17	192.07	Put	Bond Future	6923	7	6923	7	0.00
23/10/2017	R210 On 02-November-17	192.08	Put	Bond Future	6933	7	6933	7	0.00
23/10/2017	R210 On 01-February-18			Bond Future	188.60	188.6116	188.6043	188.6116	699.00
23/10/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
23/10/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
23/10/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
23/10/2017	R210 On 01-February-18	192.37	Put	Bond Future	3766	4	3766	4	0.00
23/10/2017	R210 On 01-February-18	192.38	Put	Bond Future	3776	4	3776	4	0.00
23/10/2017	R210 On 01-February-18	192.36	Put	Bond Future	3756	4	3756	4	0.00
23/10/2017	R210 On 03-May-18			Bond Future	189.74	189.7531	189.7422	189.7531	0.00
23/10/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
23/10/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
23/10/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
23/10/2017	R210 On 03-May-18	191.45	Put	Bond Future	1708	2	1708	2	0.00
23/10/2017	R210 On 03-May-18	191.44	Put	Bond Future	1698	2	1698	2	0.00
23/10/2017	R210 On 03-May-18	191.46	Put	Bond Future	1718	2	1718	2	0.00
23/10/2017	R212 On 02-November-17			Bond Future	151.04	151.0505	151.0436	151.0505	2,517.00
23/10/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
23/10/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
23/10/2017	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
23/10/2017	R212 On 02-November-17	152.41	Put	Bond Future	1366	1	1366	1	0.00
23/10/2017	R212 On 02-November-17	152.42	Put	Bond Future	1376	1	1376	1	0.00
23/10/2017	R212 On 02-November-17	152.40	Put	Bond Future	1356	1	1356	1	0.00
23/10/2017	R212 On 01-February-18			Bond Future	151.82	151.8268	151.8200	151.8268	1,586.00
23/10/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
23/10/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
23/10/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
23/10/2017	R212 On 01-February-18	154.69	Put	Bond Future	2870	3	2870	3	0.00
23/10/2017	R212 On 01-February-18	154.70	Put	Bond Future	2880	3	2880	3	0.00
23/10/2017	R212 On 01-February-18	154.71	Put	Bond Future	2890	3	2890	3	0.00
23/10/2017	R212 On 03-May-18			Bond Future	154.69	154.6978	154.6882	154.6978	0.00
23/10/2017	R212 On 03-May-18	154.28	Call	Bond Future	408	0	408	0	0.00
23/10/2017	R212 On 03-May-18	154.30	Call	Bond Future	388	0	388	0	0.00
23/10/2017	R212 On 03-May-18	154.29	Call	Bond Future	398	0	398	0	0.00
23/10/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
23/10/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
23/10/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
23/10/2017	R213 On 02-November-17			Bond Future	9.50	82.5666	9.4990	82.5666	53,304.00
23/10/2017	R213 On 02-November-17	9.35	Call	Bond Future	235	0	235	0	0.00
23/10/2017	R213 On 02-November-17	9.36	Call	Bond Future	253	0	253	0	0.00
23/10/2017	R213 On 02-November-17	9.34	Call	Bond Future	219	0	219	0	0.00
23/10/2017	R213 On 02-November-17	9.34	Put	Bond Future	1257	1	1257	1	0.00
23/10/2017	R213 On 02-November-17	9.35	Put	Bond Future	1208	1	1208	1	0.00
23/10/2017	R213 On 02-November-17	9.36	Put	Bond Future	1160	1	1160	1	0.00
23/10/2017	R213 On 01-February-18			Bond Future	9.57	84.0823	9.5666	84.0823	17,044.00
23/10/2017	R213 On 01-February-18	9.43	Call	Bond Future	1457	1	1457	1	0.00
23/10/2017	R213 On 01-February-18	9.42	Call	Bond Future	1429	1	1429	1	0.00
23/10/2017	R213 On 01-February-18	9.41	Call	Bond Future	1402	1	1402	1	0.00
23/10/2017	R213 On 01-February-18	9.42	Put	Bond Future	2372	2	2372	2	0.00
23/10/2017	R213 On 01-February-18	9.41	Put	Bond Future	2410	2	2410	2	0.00
23/10/2017	R213 On 01-February-18	9.43	Put	Bond Future	2335	2	2335	2	0.00
23/10/2017	R213 On 03-May-18			Bond Future	9.63	82.0929	9.6305	82.0929	0.00
23/10/2017	R213 On 03-May-18	9.56	Call	Bond Future	2418	2	2418	2	0.00
23/10/2017	R213 On 03-May-18	9.57	Call	Bond Future	2449	2	2449	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
23/10/2017	R213 On 03-May-18	9.58	Call	Bond Future	2480	2	2480	2	0.00
23/10/2017	R213 On 03-May-18	9.58	Put	Bond Future	2799	3	2799	3	0.00
23/10/2017	R213 On 03-May-18	9.56	Put	Bond Future	2863	3	2863	3	0.00
23/10/2017	R213 On 03-May-18	9.57	Put	Bond Future	2831	3	2831	3	0.00
23/10/2017	R214 On 02-November-17			Bond Future	9.84	70.7114	9.8435	70.7114	34,088.00
23/10/2017	R214 On 02-November-17	9.58	Call	Bond Future	114	0	114	0	0.00
23/10/2017	R214 On 02-November-17	9.60	Call	Bond Future	135	0	135	0	0.00
23/10/2017	R214 On 02-November-17	9.59	Call	Bond Future	124	0	124	0	0.00
23/10/2017	R214 On 02-November-17	9.59	Put	Bond Future	1883	2	1883	2	0.00
23/10/2017	R214 On 02-November-17	9.58	Put	Bond Future	1944	2	1944	2	0.00
23/10/2017	R214 On 02-November-17	9.60	Put	Bond Future	1823	2	1823	2	0.00
23/10/2017	R214 On 01-February-18			Bond Future	9.91	72.0094	9.9073	72.0094	10,685.00
23/10/2017	R214 On 01-February-18	9.82	Call	Bond Future	1780	2	1780	2	0.00
23/10/2017	R214 On 01-February-18	9.84	Call	Bond Future	1843	2	1843	2	0.00
23/10/2017	R214 On 01-February-18	9.83	Call	Bond Future	1811	2	1811	2	0.00
23/10/2017	R214 On 01-February-18	9.83	Put	Bond Future	2334	2	2334	2	0.00
23/10/2017	R214 On 01-February-18	9.84	Put	Bond Future	2298	2	2298	2	0.00
23/10/2017	R214 On 01-February-18	9.82	Put	Bond Future	2371	2	2371	2	0.00
23/10/2017	R214 On 03-May-18			Bond Future	9.97	70.0496	9.9675	70.0496	0.00
23/10/2017	R214 On 03-May-18	9.98	Call	Bond Future	2921	3	2921	3	0.00
23/10/2017	R214 On 03-May-18	9.99	Call	Bond Future	2954	3	2954	3	0.00
23/10/2017	R214 On 03-May-18	9.97	Call	Bond Future	2887	3	2887	3	0.00
23/10/2017	R214 On 03-May-18	9.97	Put	Bond Future	2870	3	2870	3	0.00
23/10/2017	R214 On 03-May-18	9.98	Put	Bond Future	2837	3	2837	3	0.00
23/10/2017	R214 On 03-May-18	9.99	Put	Bond Future	2804	3	2804	3	0.00
23/10/2017	R248 On 02-November-17			Bond Future	9.88	90.6289	9.8836	90.6289	50,118.00
23/10/2017	R248 On 02-November-17	9.66	Call	Bond Future	217	0	217	0	0.00
23/10/2017	R248 On 02-November-17	9.65	Call	Bond Future	201	0	201	0	0.00
23/10/2017	R248 On 02-November-17	9.64	Call	Bond Future	186	0	186	0	0.00
23/10/2017	R248 On 02-November-17	9.64	Put	Bond Future	2340	3	2340	3	0.00
23/10/2017	R248 On 02-November-17	9.66	Put	Bond Future	2191	2	2191	2	0.00
23/10/2017	R248 On 02-November-17	9.65	Put	Bond Future	2265	2	2265	2	0.00
23/10/2017	R248 On 01-February-18			Bond Future	9.95	92.2924	9.9490	92.2924	43,420.00
23/10/2017	R248 On 01-February-18	9.89	Call	Bond Future	2448	2	2448	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
23/10/2017	R248 On 01-February-18	9.91	Call	Bond Future	2530	3	2530	3	0.00
23/10/2017	R248 On 01-February-18	9.90	Call	Bond Future	2489	2	2489	2	0.00
23/10/2017	R248 On 01-February-18	9.89	Put	Bond Future	2955	3	2955	3	0.00
23/10/2017	R248 On 01-February-18	9.91	Put	Bond Future	2864	3	2864	3	0.00
23/10/2017	R248 On 01-February-18	9.90	Put	Bond Future	2909	3	2909	3	0.00
23/10/2017	R248 On 03-May-18			Bond Future	10.01	89.5681	10.0105	89.5681	0.00
23/10/2017	R248 On 03-May-18	10.07	Call	Bond Future	4047	4	4047	4	0.00
23/10/2017	R248 On 03-May-18	10.06	Call	Bond Future	4003	4	4003	4	0.00
23/10/2017	R248 On 03-May-18	10.05	Call	Bond Future	3959	4	3959	4	0.00
23/10/2017	R248 On 03-May-18	10.06	Put	Bond Future	3587	4	3587	4	0.00
23/10/2017	R248 On 03-May-18	10.05	Put	Bond Future	3627	4	3627	4	0.00
23/10/2017	R248 On 03-May-18	10.07	Put	Bond Future	3547	4	3547	4	0.00