



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
24/10/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	2025 On 02-November-17			Bond Future	130.45	130.4535	130.4481	130.4535	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
24/10/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2025 On 02-November-17	132.97	Put	Bond Future	2522	3	2522	3	0.00
24/10/2017	2025 On 02-November-17	132.98	Put	Bond Future	2532	3	2532	3	0.00
24/10/2017	2025 On 02-November-17	132.96	Put	Bond Future	2512	3	2512	3	0.00
24/10/2017	2025 On 01-February-18			Bond Future	131.54	131.5479	131.5417	131.5479	21.00
24/10/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2025 On 01-February-18	133.90	Put	Bond Future	2358	2	2358	2	0.00
24/10/2017	2025 On 01-February-18	133.88	Put	Bond Future	2338	2	2338	2	0.00
24/10/2017	2025 On 01-February-18	133.89	Put	Bond Future	2348	2	2348	2	0.00
24/10/2017	2025 On 03-May-18			Bond Future	134.03	134.0331	134.0257	134.0331	0.00
24/10/2017	2025 On 03-May-18	133.22	Call	Bond Future	806	1	806	1	0.00
24/10/2017	2025 On 03-May-18	133.21	Call	Bond Future	816	1	816	1	0.00
24/10/2017	2025 On 03-May-18	133.20	Call	Bond Future	826	1	826	1	0.00
24/10/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
24/10/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
24/10/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
24/10/2017	2025 On 02-August-18			Bond Future	136.54	136.5434	136.5367	136.5434	0.00
24/10/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2025 On 02-August-18	136.66	Put	Bond Future	123	0	123	0	0.00
24/10/2017	2025 On 02-August-18	136.67	Put	Bond Future	133	0	133	0	0.00
24/10/2017	2025 On 02-August-18	136.65	Put	Bond Future	113	0	113	0	0.00
24/10/2017	2029 On 02-November-17			Bond Future	99.67	99.6689	99.6654	99.6689	0.00
24/10/2017	2029 On 01-February-18			Bond Future	101.53	101.5299	101.5257	101.5299	1,370.00
24/10/2017	2029 On 03-May-18			Bond Future	102.42	102.4299	102.4247	102.4299	0.00
24/10/2017	2029 On 02-August-18			Bond Future	104.38	104.3823	104.3777	104.3823	0.00
24/10/2017	2030 On 02-November-17			Bond Future	9.41	92.0207	9.4129	92.0207	39,499.00
24/10/2017	2030 On 02-November-17	9.34	Call	Bond Future	0	0	0	0	0.00
24/10/2017	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
24/10/2017	2030 On 02-November-17	9.36	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2030 On 02-November-17	9.36	Put	Bond Future	354	0	354	0	0.00
24/10/2017	2030 On 02-November-17	9.34	Put	Bond Future	488	0	488	0	0.00
24/10/2017	2030 On 02-November-17	9.35	Put	Bond Future	421	0	421	0	0.00
24/10/2017	2030 On 01-February-18			Bond Future	9.48	89.7053	9.4782	89.7053	21,497.00
24/10/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2030 On 01-February-18	9.37	Put	Bond Future	713	1	713	1	0.00
24/10/2017	2030 On 01-February-18	9.38	Put	Bond Future	647	1	647	1	0.00
24/10/2017	2030 On 01-February-18	9.39	Put	Bond Future	581	1	581	1	0.00
24/10/2017	2030 On 03-May-18			Bond Future	9.55	91.3678	9.5477	91.3678	0.00
24/10/2017	2030 On 03-May-18	9.49	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2030 On 03-May-18	9.51	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2030 On 03-May-18	9.50	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2030 On 03-May-18	9.50	Put	Bond Future	308	0	308	0	0.00
24/10/2017	2030 On 03-May-18	9.51	Put	Bond Future	244	0	244	0	0.00
24/10/2017	2030 On 03-May-18	9.49	Put	Bond Future	373	0	373	0	0.00
24/10/2017	2030 On 02-August-18			Bond Future	9.62	89.0655	9.6199	89.0655	0.00
24/10/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2030 On 02-August-18	9.47	Put	Bond Future	956	1	956	1	0.00
24/10/2017	2030 On 02-August-18	9.45	Put	Bond Future	1085	1	1085	1	0.00
24/10/2017	2030 On 02-August-18	9.46	Put	Bond Future	1021	1	1021	1	0.00
24/10/2017	2032 On 02-November-17			Bond Future	9.62	90.2924	9.6234	90.2924	34,877.00
24/10/2017	2032 On 02-November-17	9.48	Call	Bond Future	246	0	246	0	0.00
24/10/2017	2032 On 02-November-17	9.49	Call	Bond Future	265	0	265	0	0.00
24/10/2017	2032 On 02-November-17	9.50	Call	Bond Future	285	0	285	0	0.00
24/10/2017	2032 On 02-November-17	9.50	Put	Bond Future	1170	1	1170	1	0.00
24/10/2017	2032 On 02-November-17	9.48	Put	Bond Future	1275	1	1275	1	0.00
24/10/2017	2032 On 02-November-17	9.49	Put	Bond Future	1221	1	1221	1	0.00
24/10/2017	2032 On 01-February-18			Bond Future	9.69	91.9501	9.6930	91.9501	24,844.00
24/10/2017	2032 On 01-February-18	9.30	Call	Bond Future	963	1	963	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
24/10/2017	2032 On 01-February-18	9.57	Call	Bond Future	1676	2	1676	2	0.00
24/10/2017	2032 On 01-February-18	9.20	Call	Bond Future	762	1	762	1	7,500.00
24/10/2017	2032 On 01-February-18	9.56	Call	Bond Future	1645	2	1645	2	0.00
24/10/2017	2032 On 01-February-18	9.55	Call	Bond Future	1614	2	1614	2	0.00
24/10/2017	2032 On 01-February-18	9.45	Call	Bond Future	1326	1	1326	1	750.00
24/10/2017	2032 On 01-February-18	9.40	Call	Bond Future	1196	1	1196	1	6,800.00
24/10/2017	2032 On 01-February-18	9.56	Put	Bond Future	2584	3	2584	3	0.00
24/10/2017	2032 On 01-February-18	9.20	Put	Bond Future	4315	4	4315	4	0.00
24/10/2017	2032 On 01-February-18	9.55	Put	Bond Future	2624	3	2624	3	0.00
24/10/2017	2032 On 01-February-18	9.45	Put	Bond Future	3052	3	3052	3	0.00
24/10/2017	2032 On 01-February-18	9.40	Put	Bond Future	3284	3	3284	3	0.00
24/10/2017	2032 On 01-February-18	9.57	Put	Bond Future	2544	3	2544	3	0.00
24/10/2017	2032 On 01-February-18	9.30	Put	Bond Future	3779	4	3779	4	0.00
24/10/2017	2032 On 03-May-18			Bond Future	9.76	89.4975	9.7628	89.4975	0.00
24/10/2017	2032 On 03-May-18	9.70	Call	Bond Future	2687	3	2687	3	0.00
24/10/2017	2032 On 03-May-18	9.71	Call	Bond Future	2721	3	2721	3	0.00
24/10/2017	2032 On 03-May-18	9.72	Call	Bond Future	2754	3	2754	3	0.00
24/10/2017	2032 On 03-May-18	9.72	Put	Bond Future	3050	3	3050	3	0.00
24/10/2017	2032 On 03-May-18	9.70	Put	Bond Future	3122	3	3122	3	0.00
24/10/2017	2032 On 03-May-18	9.71	Put	Bond Future	3086	3	3086	3	0.00
24/10/2017	2032 On 02-August-18			Bond Future	9.83	91.1659	9.8327	91.1659	0.00
24/10/2017	2032 On 02-August-18	9.68	Call	Bond Future	3098	3	3098	3	0.00
24/10/2017	2032 On 02-August-18	9.67	Call	Bond Future	3067	3	3067	3	0.00
24/10/2017	2032 On 02-August-18	9.66	Call	Bond Future	3035	3	3035	3	0.00
24/10/2017	2032 On 02-August-18	9.67	Put	Bond Future	4183	4	4183	4	0.00
24/10/2017	2032 On 02-August-18	9.66	Put	Bond Future	4220	4	4220	4	0.00
24/10/2017	2032 On 02-August-18	9.68	Put	Bond Future	4145	4	4145	4	0.00
24/10/2017	2033 On 02-November-17			Bond Future	104.80	104.7995	104.7958	104.7995	5,179.00
24/10/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2033 On 02-November-17	110.08	Put	Bond Future	5284	5	5284	5	0.00
24/10/2017	2033 On 02-November-17	110.07	Put	Bond Future	5274	5	5274	5	0.00
24/10/2017	2033 On 02-November-17	110.09	Put	Bond Future	5294	5	5294	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
24/10/2017	2033 On 01-February-18			Bond Future	106.75	106.7563	106.7518	106.7563	381.00
24/10/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2033 On 01-February-18	109.65	Put	Bond Future	2898	3	2898	3	0.00
24/10/2017	2033 On 01-February-18	109.66	Put	Bond Future	2908	3	2908	3	0.00
24/10/2017	2033 On 01-February-18	109.64	Put	Bond Future	2888	3	2888	3	0.00
24/10/2017	2033 On 03-May-18			Bond Future	107.68	107.6845	107.6791	107.6845	0.00
24/10/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2033 On 03-May-18	107.69	Put	Bond Future	11	0	11	0	0.00
24/10/2017	2033 On 03-May-18	107.70	Put	Bond Future	21	0	21	0	0.00
24/10/2017	2033 On 03-May-18	107.71	Put	Bond Future	31	0	31	0	0.00
24/10/2017	2033 On 02-August-18			Bond Future	109.73	109.7370	109.7322	109.7370	0.00
24/10/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2033 On 02-August-18	109.93	Put	Bond Future	198	0	198	0	0.00
24/10/2017	2033 On 02-August-18	109.94	Put	Bond Future	208	0	208	0	0.00
24/10/2017	2033 On 02-August-18	109.92	Put	Bond Future	188	0	188	0	0.00
24/10/2017	2037 On 02-November-17			Bond Future	9.86	90.6043	9.8582	90.6043	52,748.00
24/10/2017	2037 On 02-November-17	9.66	Call	Bond Future	217	0	217	0	0.00
24/10/2017	2037 On 02-November-17	9.67	Call	Bond Future	234	0	234	0	0.00
24/10/2017	2037 On 02-November-17	9.65	Call	Bond Future	201	0	201	0	0.00
24/10/2017	2037 On 02-November-17	9.65	Put	Bond Future	1842	2	1842	2	0.00
24/10/2017	2037 On 02-November-17	9.66	Put	Bond Future	1778	2	1778	2	0.00
24/10/2017	2037 On 02-November-17	9.67	Put	Bond Future	1715	2	1715	2	0.00
24/10/2017	2037 On 01-February-18			Bond Future	9.93	88.0127	9.9257	88.0127	33,389.00
24/10/2017	2037 On 01-February-18	9.83	Call	Bond Future	2025	2	2025	2	0.00
24/10/2017	2037 On 01-February-18	9.81	Call	Bond Future	1955	2	1955	2	0.00
24/10/2017	2037 On 01-February-18	9.82	Call	Bond Future	1990	2	1990	2	0.00
24/10/2017	2037 On 01-February-18	9.81	Put	Bond Future	2849	3	2849	3	0.00
24/10/2017	2037 On 01-February-18	9.83	Put	Bond Future	2764	3	2764	3	0.00

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24/10/2017	2037 On 01-February-18	9.82	Put	Bond Future	2806	3	2806	3	0.00
24/10/2017	2037 On 03-May-18			Bond Future	10.00	89.6438	9.9965	89.6438	0.00
24/10/2017	2037 On 03-May-18	9.97	Call	Bond Future	3207	3	3207	3	0.00
24/10/2017	2037 On 03-May-18	9.99	Call	Bond Future	3282	3	3282	3	0.00
24/10/2017	2037 On 03-May-18	9.98	Call	Bond Future	3244	3	3244	3	0.00
24/10/2017	2037 On 03-May-18	9.98	Put	Bond Future	3369	3	3369	3	0.00
24/10/2017	2037 On 03-May-18	9.97	Put	Bond Future	3407	3	3407	3	0.00
24/10/2017	2037 On 03-May-18	9.99	Put	Bond Future	3331	3	3331	3	0.00
24/10/2017	2037 On 02-August-18			Bond Future	10.07	87.0590	10.0697	87.0590	0.00
24/10/2017	2037 On 02-August-18	9.95	Call	Bond Future	3651	4	3651	4	0.00
24/10/2017	2037 On 02-August-18	9.96	Call	Bond Future	3686	4	3686	4	0.00
24/10/2017	2037 On 02-August-18	9.97	Call	Bond Future	3721	4	3721	4	0.00
24/10/2017	2037 On 02-August-18	9.97	Put	Bond Future	4470	5	4470	5	0.00
24/10/2017	2037 On 02-August-18	9.95	Put	Bond Future	4551	5	4551	5	0.00
24/10/2017	2037 On 02-August-18	9.96	Put	Bond Future	4511	5	4511	5	0.00
24/10/2017	2038 On 02-November-17			Bond Future	127.90	127.8012	127.8987	127.8012	13,390.00
24/10/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2038 On 02-November-17	136.81	Put	Bond Future	8911	9	8911	9	0.00
24/10/2017	2038 On 02-November-17	136.82	Put	Bond Future	8921	9	8921	9	0.00
24/10/2017	2038 On 02-November-17	136.80	Put	Bond Future	8901	9	8901	9	0.00
24/10/2017	2038 On 01-February-18			Bond Future	128.78	128.6784	128.7771	128.6784	5,252.00
24/10/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2038 On 01-February-18	136.93	Put	Bond Future	8153	8	8153	8	0.00
24/10/2017	2038 On 01-February-18	136.95	Put	Bond Future	8173	8	8173	8	0.00
24/10/2017	2038 On 01-February-18	136.94	Put	Bond Future	8163	8	8163	8	0.00
24/10/2017	2038 On 03-May-18			Bond Future	131.21	131.1095	131.2089	131.1095	0.00
24/10/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2038 On 03-May-18	132.27	Put	Bond Future	1061	1	1061	1	0.00

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24/10/2017	2038 On 03-May-18	132.29	Put	Bond Future	1081	1	1081	1	0.00
24/10/2017	2038 On 03-May-18	132.28	Put	Bond Future	1071	1	1071	1	0.00
24/10/2017	2038 On 02-August-18			Bond Future	133.66	133.5585	133.6606	133.5585	0.00
24/10/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2038 On 02-August-18	134.53	Put	Bond Future	869	1	869	1	0.00
24/10/2017	2038 On 02-August-18	134.54	Put	Bond Future	879	1	879	1	0.00
24/10/2017	2038 On 02-August-18	134.55	Put	Bond Future	889	1	889	1	0.00
24/10/2017	2040 On 02-November-17			Bond Future	9.92	94.1653	9.9181	94.1653	16,838.00
24/10/2017	2040 On 02-November-17	9.66	Call	Bond Future	154	0	154	0	0.00
24/10/2017	2040 On 02-November-17	9.65	Call	Bond Future	142	0	142	0	0.00
24/10/2017	2040 On 02-November-17	9.67	Call	Bond Future	167	0	167	0	0.00
24/10/2017	2040 On 02-November-17	9.65	Put	Bond Future	2417	2	2417	2	0.00
24/10/2017	2040 On 02-November-17	9.66	Put	Bond Future	2343	2	2343	2	0.00
24/10/2017	2040 On 02-November-17	9.67	Put	Bond Future	2269	2	2269	2	0.00
24/10/2017	2040 On 01-February-18			Bond Future	9.99	91.3886	9.9853	91.3886	4,480.00
24/10/2017	2040 On 01-February-18	9.87	Call	Bond Future	2116	2	2116	2	0.00
24/10/2017	2040 On 01-February-18	9.89	Call	Bond Future	2190	2	2190	2	0.00
24/10/2017	2040 On 01-February-18	9.88	Call	Bond Future	2153	2	2153	2	0.00
24/10/2017	2040 On 01-February-18	9.88	Put	Bond Future	3024	3	3024	3	0.00
24/10/2017	2040 On 01-February-18	9.89	Put	Bond Future	2978	3	2978	3	0.00
24/10/2017	2040 On 01-February-18	9.87	Put	Bond Future	3071	3	3071	3	0.00
24/10/2017	2040 On 03-May-18			Bond Future	10.06	93.0824	10.0556	93.0824	0.00
24/10/2017	2040 On 03-May-18	10.07	Call	Bond Future	3678	4	3678	4	0.00
24/10/2017	2040 On 03-May-18	10.08	Call	Bond Future	3719	4	3719	4	0.00
24/10/2017	2040 On 03-May-18	10.06	Call	Bond Future	3636	4	3636	4	0.00
24/10/2017	2040 On 03-May-18	10.06	Put	Bond Future	3600	4	3600	4	0.00
24/10/2017	2040 On 03-May-18	10.07	Put	Bond Future	3561	4	3561	4	0.00
24/10/2017	2040 On 03-May-18	10.08	Put	Bond Future	3522	4	3522	4	0.00
24/10/2017	2040 On 02-August-18			Bond Future	10.13	90.3113	10.1282	90.3113	0.00
24/10/2017	2040 On 02-August-18	10.05	Call	Bond Future	4165	4	4165	4	0.00
24/10/2017	2040 On 02-August-18	10.04	Call	Bond Future	4126	4	4126	4	0.00
24/10/2017	2040 On 02-August-18	10.03	Call	Bond Future	4086	4	4086	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
24/10/2017	2040 On 02-August-18	10.04	Put	Bond Future	4835	5	4835	5	0.00
24/10/2017	2040 On 02-August-18	10.03	Put	Bond Future	4877	5	4877	5	0.00
24/10/2017	2040 On 02-August-18	10.05	Put	Bond Future	4794	5	4794	5	0.00
24/10/2017	2044 On 02-November-17			Bond Future	9.93	91.3075	9.9328	91.3075	21,907.00
24/10/2017	2044 On 02-November-17	9.66	Call	Bond Future	141	0	141	0	0.00
24/10/2017	2044 On 02-November-17	9.68	Call	Bond Future	166	0	166	0	0.00
24/10/2017	2044 On 02-November-17	9.67	Call	Bond Future	153	0	153	0	0.00
24/10/2017	2044 On 02-November-17	9.67	Put	Bond Future	2411	2	2411	2	0.00
24/10/2017	2044 On 02-November-17	9.68	Put	Bond Future	2336	2	2336	2	0.00
24/10/2017	2044 On 02-November-17	9.66	Put	Bond Future	2487	3	2487	3	0.00
24/10/2017	2044 On 01-February-18			Bond Future	10.00	88.6036	9.9976	88.6036	13,571.00
24/10/2017	2044 On 01-February-18	9.89	Call	Bond Future	2181	2	2181	2	0.00
24/10/2017	2044 On 01-February-18	9.90	Call	Bond Future	2219	2	2219	2	0.00
24/10/2017	2044 On 01-February-18	9.91	Call	Bond Future	2257	2	2257	2	0.00
24/10/2017	2044 On 01-February-18	9.91	Put	Bond Future	2989	3	2989	3	0.00
24/10/2017	2044 On 01-February-18	9.89	Put	Bond Future	3082	3	3082	3	0.00
24/10/2017	2044 On 01-February-18	9.90	Put	Bond Future	3036	3	3036	3	0.00
24/10/2017	2044 On 03-May-18			Bond Future	10.07	90.2456	10.0652	90.2456	0.00
24/10/2017	2044 On 03-May-18	10.11	Call	Bond Future	3868	4	3868	4	0.00
24/10/2017	2044 On 03-May-18	10.10	Call	Bond Future	3826	4	3826	4	0.00
24/10/2017	2044 On 03-May-18	10.09	Call	Bond Future	3784	4	3784	4	0.00
24/10/2017	2044 On 03-May-18	10.10	Put	Bond Future	3541	4	3541	4	0.00
24/10/2017	2044 On 03-May-18	10.09	Put	Bond Future	3581	4	3581	4	0.00
24/10/2017	2044 On 03-May-18	10.11	Put	Bond Future	3502	4	3502	4	0.00
24/10/2017	2044 On 02-August-18			Bond Future	10.13	87.5469	10.1349	87.5469	0.00
24/10/2017	2044 On 02-August-18	10.05	Call	Bond Future	4213	4	4213	4	0.00
24/10/2017	2044 On 02-August-18	10.07	Call	Bond Future	4292	4	4292	4	0.00
24/10/2017	2044 On 02-August-18	10.06	Call	Bond Future	4252	4	4252	4	0.00
24/10/2017	2044 On 02-August-18	10.06	Put	Bond Future	4863	5	4863	5	0.00
24/10/2017	2044 On 02-August-18	10.07	Put	Bond Future	4821	5	4821	5	0.00
24/10/2017	2044 On 02-August-18	10.05	Put	Bond Future	4905	5	4905	5	0.00
24/10/2017	2046 On 02-November-17			Bond Future	122.74	122.7438	122.7396	122.7438	20,032.00
24/10/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
24/10/2017	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
24/10/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2046 On 02-November-17	136.30	Put	Bond Future	13560	14	13560	14	0.00
24/10/2017	2046 On 02-November-17	136.32	Put	Bond Future	13580	14	13580	14	0.00
24/10/2017	2046 On 02-November-17	136.31	Put	Bond Future	13570	14	13570	14	0.00
24/10/2017	2046 On 01-February-18			Bond Future	125.03	125.0356	125.0307	125.0356	3,853.00
24/10/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2046 On 01-February-18	132.90	Put	Bond Future	7869	8	7869	8	0.00
24/10/2017	2046 On 01-February-18	132.91	Put	Bond Future	7879	8	7879	8	0.00
24/10/2017	2046 On 01-February-18	132.92	Put	Bond Future	7889	8	7889	8	0.00
24/10/2017	2046 On 03-May-18			Bond Future	125.79	125.7980	125.7917	125.7980	0.00
24/10/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2046 On 03-May-18	127.94	Put	Bond Future	2148	2	2148	2	0.00
24/10/2017	2046 On 03-May-18	127.95	Put	Bond Future	2158	2	2158	2	0.00
24/10/2017	2046 On 03-May-18	127.93	Put	Bond Future	2138	2	2138	2	0.00
24/10/2017	2046 On 02-August-18			Bond Future	128.19	128.1956	128.1902	128.1956	0.00
24/10/2017	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2046 On 02-August-18	128.79	Put	Bond Future	600	1	600	1	0.00
24/10/2017	2046 On 02-August-18	128.77	Put	Bond Future	580	1	580	1	0.00
24/10/2017	2046 On 02-August-18	128.78	Put	Bond Future	590	1	590	1	0.00
24/10/2017	2050 On 02-November-17			Bond Future	131.76	131.7615	131.7568	131.7615	22,106.00
24/10/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2050 On 02-November-17	144.65	Put	Bond Future	12893	13	12893	13	0.00
24/10/2017	2050 On 02-November-17	144.66	Put	Bond Future	12903	13	12903	13	0.00
24/10/2017	2050 On 02-November-17	144.67	Put	Bond Future	12913	13	12913	13	0.00
24/10/2017	2050 On 01-February-18			Bond Future	132.54	132.5429	132.5373	132.5429	3,725.00
24/10/2017	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
24/10/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2050 On 01-February-18	140.24	Put	Bond Future	7703	8	7703	8	0.00
24/10/2017	2050 On 01-February-18	140.23	Put	Bond Future	7693	8	7693	8	0.00
24/10/2017	2050 On 01-February-18	140.25	Put	Bond Future	7713	8	7713	8	0.00
24/10/2017	2050 On 03-May-18			Bond Future	135.04	135.0468	135.0400	135.0468	0.00
24/10/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2050 On 03-May-18	135.63	Put	Bond Future	590	1	590	1	0.00
24/10/2017	2050 On 03-May-18	135.61	Put	Bond Future	570	1	570	1	0.00
24/10/2017	2050 On 03-May-18	135.62	Put	Bond Future	580	1	580	1	0.00
24/10/2017	2050 On 02-August-18			Bond Future	135.88	135.8877	135.8817	135.8877	0.00
24/10/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
24/10/2017	2050 On 02-August-18	137.54	Put	Bond Future	1658	2	1658	2	0.00
24/10/2017	2050 On 02-August-18	137.52	Put	Bond Future	1638	2	1638	2	0.00
24/10/2017	2050 On 02-August-18	137.53	Put	Bond Future	1648	2	1648	2	0.00
24/10/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	AL37 On 02-November-17			Index Future	554.15	554.3020	554.1510	554.3020	0.00
24/10/2017	AL37 On 01-February-18			Index Future	564.32	564.4780	564.3200	564.4780	0.00
24/10/2017	AL37 On 03-May-18			Index Future	574.78	574.9430	574.7820	574.9430	0.00
24/10/2017	AL37 On 02-August-18			Index Future	585.51	585.6670	585.5080	585.6670	0.00
24/10/2017	AL7T On 02-November-17			Index Future	633.70	633.8590	633.7010	633.8590	0.00
24/10/2017	AL7T On 01-February-18			Index Future	645.33	645.4960	645.3300	645.4960	0.00
24/10/2017	AL7T On 03-May-18			Index Future	657.29	657.4630	657.2940	657.4630	0.00
24/10/2017	AL7T On 02-August-18			Index Future	669.56	669.7260	669.5600	669.7260	0.00
24/10/2017	ALBI On 02-November-17			Index Future	570.33	570.3150	570.3300	570.3150	553.00
24/10/2017	ALBI On 01-February-18			Index Future	580.80	580.7850	580.7970	580.7850	294.00
24/10/2017	ALBI On 03-May-18			Index Future	591.56	591.5520	591.5640	591.5520	0.00
24/10/2017	ALBI On 02-August-18			Index Future	602.60	602.5860	602.6030	602.5860	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
24/10/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/10/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	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
24/10/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	EL28 On 02-November-17			Bond Future	127.20	127.4294	127.1953	127.4294	0.00
24/10/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
24/10/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
24/10/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
24/10/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6685	6	6685	6	0.00
24/10/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6695	6	6695	6	0.00
24/10/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6675	6	6675	6	0.00
24/10/2017	EL28 On 01-February-18			Bond Future	129.57	129.8087	129.5695	129.8087	0.00
24/10/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
24/10/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
24/10/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
24/10/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2730	2	2730	2	0.00
24/10/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2740	3	2740	3	0.00
24/10/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2720	2	2720	2	0.00
24/10/2017	EL28 On 03-May-18			Bond Future	130.26	130.5016	130.2568	130.5016	0.00
24/10/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
24/10/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
24/10/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
24/10/2017	EL28 On 03-May-18	133.18	Put	Bond Future	2923	3	2923	3	0.00
24/10/2017	EL28 On 03-May-18	133.19	Put	Bond Future	2933	3	2933	3	0.00
24/10/2017	EL28 On 03-May-18	133.20	Put	Bond Future	2943	3	2943	3	0.00
24/10/2017	EL28 On 02-August-18			Bond Future	132.74	132.9888	132.7402	132.9888	0.00
24/10/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
24/10/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
24/10/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
24/10/2017	EL28 On 02-August-18	134.94	Put	Bond Future	2200	2	2200	2	0.00
24/10/2017	EL28 On 02-August-18	134.95	Put	Bond Future	2210	2	2210	2	0.00
24/10/2017	EL28 On 02-August-18	134.93	Put	Bond Future	2190	2	2190	2	0.00
24/10/2017	ES33 On 02-November-17			Bond Future	10.94	75.4460	10.9384	75.4460	6,011.00
24/10/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
24/10/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
24/10/2017	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
24/10/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1632	2	1632	2	0.00
24/10/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1694	2	1694	2	0.00
24/10/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1571	2	1571	2	0.00
24/10/2017	ES33 On 01-February-18			Bond Future	11.05	76.8311	11.0502	76.8311	9,466.00
24/10/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
24/10/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
24/10/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
24/10/2017	ES33 On 01-February-18	11.01	Put	Bond Future	237	0	237	0	0.00
24/10/2017	ES33 On 01-February-18	10.99	Put	Bond Future	356	0	356	0	0.00
24/10/2017	ES33 On 01-February-18	11.00	Put	Bond Future	296	0	296	0	0.00
24/10/2017	ES33 On 03-May-18			Bond Future	11.16	74.4639	11.1605	74.4639	0.00
24/10/2017	ES33 On 03-May-18	11.20	Call	Bond Future	228	0	228	0	0.00
24/10/2017	ES33 On 03-May-18	11.22	Call	Bond Future	343	0	343	0	0.00
24/10/2017	ES33 On 03-May-18	11.21	Call	Bond Future	285	0	285	0	0.00
24/10/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
24/10/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
24/10/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
24/10/2017	ES33 On 02-August-18			Bond Future	11.27	75.8521	11.2719	75.8521	0.00
24/10/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
24/10/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0	0	0	0	0.00
24/10/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
24/10/2017	ES33 On 02-August-18	11.16	Put	Bond Future	641	1	641	1	0.00
24/10/2017	ES33 On 02-August-18	11.14	Put	Bond Future	757	1	757	1	0.00
24/10/2017	ES33 On 02-August-18	11.15	Put	Bond Future	699	1	699	1	0.00
24/10/2017	ES42 On 02-November-17			Bond Future	11.14	78.2082	11.1427	78.2082	2,202.00
24/10/2017	ES42 On 01-February-18			Bond Future	11.25	79.6440	11.2494	79.6440	7,957.00
24/10/2017	ES42 On 03-May-18			Bond Future	11.36	76.8590	11.3598	76.8590	0.00
24/10/2017	ES42 On 02-August-18			Bond Future	11.47	78.2916	11.4693	78.2916	0.00
24/10/2017	GOVI On 02-November-17			GOVI	568.84	568.8490	568.8430	568.8490	223.00
24/10/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
24/10/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
24/10/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
24/10/2017	GOVI On 02-November-17	572.45	Put	GOVI	36070	4	36070	4	0.00
24/10/2017	GOVI On 02-November-17	572.44	Put	GOVI	35970	4	35970	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
24/10/2017	GOVI On 02-November-17	572.46	Put	GOVI	36170	4	36170	4	0.00
24/10/2017	GOVI On 01-February-18			GOVI	579.28	579.2920	579.2820	579.2920	443.00
24/10/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
24/10/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
24/10/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
24/10/2017	GOVI On 01-February-18	581.02	Put	GOVI	17380	2	17380	2	0.00
24/10/2017	GOVI On 01-February-18	581.03	Put	GOVI	17480	2	17480	2	0.00
24/10/2017	GOVI On 01-February-18	581.04	Put	GOVI	17580	2	17580	2	0.00
24/10/2017	GOVI On 03-May-18			GOVI	590.02	590.0310	590.0210	590.0310	0.00
24/10/2017	GOVI On 03-May-18	590.27	Call	GOVI	0	0	0	0	0.00
24/10/2017	GOVI On 03-May-18	590.29	Call	GOVI	0	0	0	0	0.00
24/10/2017	GOVI On 03-May-18	590.28	Call	GOVI	0	0	0	0	0.00
24/10/2017	GOVI On 03-May-18	590.28	Put	GOVI	2590	0	2590	0	0.00
24/10/2017	GOVI On 03-May-18	590.29	Put	GOVI	2690	0	2690	0	0.00
24/10/2017	GOVI On 03-May-18	590.27	Put	GOVI	2490	0	2490	0	0.00
24/10/2017	GOVI On 02-August-18			GOVI	601.03	601.0370	601.0310	601.0370	0.00
24/10/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
24/10/2017	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
24/10/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
24/10/2017	GOVI On 02-August-18	605.70	Put	GOVI	46690	5	46690	5	0.00
24/10/2017	GOVI On 02-August-18	605.71	Put	GOVI	46790	5	46790	5	0.00
24/10/2017	GOVI On 02-August-18	605.72	Put	GOVI	46890	5	46890	5	0.00
24/10/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/10/2017	IGOV On 02-November-17			Index Future	250.18	250.2190	250.1750	250.2190	737.00
24/10/2017	IGOV On 01-February-18			Index Future	254.84	254.8890	254.8430	254.8890	409.00
24/10/2017	IGOV On 03-May-18			Index Future	259.66	259.7050	259.6560	259.7050	0.00
24/10/2017	IGOV On 02-August-18			Index Future	264.61	264.6560	264.6080	264.6560	0.00
24/10/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
24/10/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7595	99.7595	99.7595	0.00
24/10/2017	IS01 On 15-March-18			Interest Rate Swap	99.69	99.6954	99.6909	99.6954	0.00
24/10/2017	IS01 On 21-June-18			Interest Rate Swap	99.83	99.8314	99.8308	99.8314	0.00
24/10/2017	IS01 On 20-September-18			Interest Rate Swap	99.97	99.9722	99.9736	99.9722	0.00
24/10/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	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
24/10/2017	IS02 On 16-March-18			Interest Rate Swap	98.98	98.9780	98.9753	98.9780	0.00
24/10/2017	IS02 On 15-June-18			Interest Rate Swap	98.52	98.5254	98.5217	98.5254	0.00
24/10/2017	IS02 On 21-September-18			Interest Rate Swap	98.44	98.4397	98.4418	98.4397	0.00
24/10/2017	IS02 On 21-December-18			Interest Rate Swap	98.82	98.8100	98.8200	98.8100	0.00
24/10/2017	IS02 On 15-March-19			Interest Rate Swap	99.22	99.2098	99.2201	99.2098	0.00
24/10/2017	IS02 On 21-June-19			Interest Rate Swap	99.62	99.6046	99.6179	99.6046	0.00
24/10/2017	IS02 On 20-September-19			Interest Rate Swap	100.04	100.0314	100.0425	100.0314	0.00
24/10/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	IS05 On 17-December-20			Interest Rate Swap	96.41	96.4113	96.4096	96.4113	0.00
24/10/2017	IS05 On 16-March-21			Interest Rate Swap	95.69	95.6797	95.6879	95.6797	0.00
24/10/2017	IS05 On 15-June-21			Interest Rate Swap	94.94	94.9201	94.9375	94.9201	0.00
24/10/2017	IS05 On 21-September-21			Interest Rate Swap	95.16	95.1348	95.1616	95.1348	0.00
24/10/2017	IS05 On 21-December-21			Interest Rate Swap	97.39	97.3644	97.3933	97.3644	51.00
24/10/2017	IS05 On 15-March-22			Interest Rate Swap	97.57	97.5434	97.5703	97.5434	0.00
24/10/2017	IS05 On 21-June-22			Interest Rate Swap	98.79	98.7718	98.7948	98.7718	0.00
24/10/2017	IS05 On 20-September-22			Interest Rate Swap	101.03	101.0094	101.0286	101.0094	0.00
24/10/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	IS10 On 17-December-25			Interest Rate Swap	96.13	96.0552	96.1317	96.0552	0.00
24/10/2017	IS10 On 16-March-26			Interest Rate Swap	93.19	93.1197	93.1874	93.1197	0.00
24/10/2017	IS10 On 15-June-26			Interest Rate Swap	91.97	91.9159	91.9683	91.9159	0.00
24/10/2017	IS10 On 21-September-26			Interest Rate Swap	94.13	94.0940	94.1325	94.0940	0.00
24/10/2017	IS10 On 21-December-26			Interest Rate Swap	97.90	97.8764	97.9050	97.8764	0.00
24/10/2017	IS10 On 15-March-27			Interest Rate Swap	96.51	96.4870	96.5082	96.4870	0.00
24/10/2017	IS10 On 21-June-27			Interest Rate Swap	98.57	98.5579	98.5716	98.5579	0.00
24/10/2017	IS10 On 20-September-27			Interest Rate Swap	102.28	102.2717	102.2790	102.2717	0.00
24/10/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
24/10/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/10/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/10/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/10/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.00	93.0000	7.0000	93.0000	0.00
24/10/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
24/10/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
24/10/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.79	93.2100	6.7900	93.2100	0.00
24/10/2017	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
24/10/2017	JBAF On 18-April-18			Jibar Tradeable Future	6.70	93.3000	6.7000	93.3000	0.00
24/10/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
24/10/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
24/10/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
24/10/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.69	93.3100	6.6900	93.3100	0.00
24/10/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
24/10/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
24/10/2017	JBAF On 18-September-19			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
24/10/2017	R023 On 02-November-17			Bond Future	8.12	99.9035	8.1208	99.9035	44,422.00
24/10/2017	R023 On 02-November-17	8.56	Call	Bond Future	1828	2	1828	2	0.00
24/10/2017	R023 On 02-November-17	8.57	Call	Bond Future	1869	2	1869	2	0.00
24/10/2017	R023 On 02-November-17	8.58	Call	Bond Future	1910	2	1910	2	0.00
24/10/2017	R023 On 02-November-17	8.57	Put	Bond Future	1	0	1	0	0.00
24/10/2017	R023 On 02-November-17	8.58	Put	Bond Future	1	0	1	0	0.00
24/10/2017	R023 On 02-November-17	8.56	Put	Bond Future	1	0	1	0	0.00
24/10/2017	R023 On 01-February-18			Bond Future	8.17	101.7376	8.1667	101.7376	27,259.00
24/10/2017	R023 On 01-February-18	8.32	Call	Bond Future	1326	1	1326	1	0.00
24/10/2017	R023 On 01-February-18	8.33	Call	Bond Future	1350	1	1350	1	0.00
24/10/2017	R023 On 01-February-18	8.31	Call	Bond Future	1301	1	1301	1	0.00
24/10/2017	R023 On 01-February-18	8.31	Put	Bond Future	725	1	725	1	0.00
24/10/2017	R023 On 01-February-18	8.32	Put	Bond Future	709	1	709	1	0.00
24/10/2017	R023 On 01-February-18	8.33	Put	Bond Future	694	1	694	1	0.00
24/10/2017	R023 On 03-May-18			Bond Future	8.21	99.6938	8.2060	99.6938	0.00
24/10/2017	R023 On 03-May-18	8.27	Call	Bond Future	1442	1	1442	1	0.00
24/10/2017	R023 On 03-May-18	8.29	Call	Bond Future	1484	2	1484	2	0.00
24/10/2017	R023 On 03-May-18	8.28	Call	Bond Future	1463	1	1463	1	0.00
24/10/2017	R023 On 03-May-18	8.29	Put	Bond Future	1160	1	1160	1	0.00
24/10/2017	R023 On 03-May-18	8.28	Put	Bond Future	1177	1	1177	1	0.00
24/10/2017	R023 On 03-May-18	8.27	Put	Bond Future	1194	1	1194	1	0.00
24/10/2017	R035 On 02-November-17			Bond Future	9.77	94.2424	9.7687	94.2424	25,234.00
24/10/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
24/10/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
24/10/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
24/10/2017	R035 On 02-November-17	9.59	Put	Bond Future	1412	1	1412	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
24/10/2017	R035 On 02-November-17	9.60	Put	Bond Future	1332	1	1332	1	0.00
24/10/2017	R035 On 02-November-17	9.61	Put	Bond Future	1252	1	1252	1	0.00
24/10/2017	R035 On 01-February-18			Bond Future	9.84	95.9726	9.8408	95.9726	30,857.00
24/10/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
24/10/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
24/10/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
24/10/2017	R035 On 01-February-18	9.74	Put	Bond Future	781	1	781	1	0.00
24/10/2017	R035 On 01-February-18	9.73	Put	Bond Future	859	1	859	1	0.00
24/10/2017	R035 On 01-February-18	9.75	Put	Bond Future	703	1	703	1	0.00
24/10/2017	R035 On 03-May-18			Bond Future	9.91	93.2514	9.9089	93.2514	0.00
24/10/2017	R035 On 03-May-18	9.90	Call	Bond Future	0	0	0	0	0.00
24/10/2017	R035 On 03-May-18	9.91	Call	Bond Future	8	0	8	0	0.00
24/10/2017	R035 On 03-May-18	9.89	Call	Bond Future	0	0	0	0	0.00
24/10/2017	R035 On 03-May-18	9.89	Put	Bond Future	144	0	144	0	0.00
24/10/2017	R035 On 03-May-18	9.90	Put	Bond Future	68	0	68	0	0.00
24/10/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
24/10/2017	R186 On 02-November-17			Bond Future	8.84	114.2266	8.8424	114.2266	107,183.00
24/10/2017	R186 On 02-November-17	8.75	Call	Bond Future	297	0	297	0	0.00
24/10/2017	R186 On 02-November-17	8.88	Call	Bond Future	685	1	685	1	0.00
24/10/2017	R186 On 02-November-17	8.60	Call	Bond Future	81	0	81	0	0.00
24/10/2017	R186 On 02-November-17	9.00	Call	Bond Future	1217	1	1217	1	0.00
24/10/2017	R186 On 02-November-17	8.90	Call	Bond Future	763	1	763	1	0.00
24/10/2017	R186 On 02-November-17	8.89	Call	Bond Future	723	1	723	1	0.00
24/10/2017	R186 On 02-November-17	8.88	Put	Bond Future	438	0	438	0	0.00
24/10/2017	R186 On 02-November-17	8.90	Put	Bond Future	384	0	384	0	0.00
24/10/2017	R186 On 02-November-17	9.00	Put	Bond Future	185	0	185	0	5,000.00
24/10/2017	R186 On 02-November-17	8.60	Put	Bond Future	1693	2	1693	2	3,750.00
24/10/2017	R186 On 02-November-17	8.75	Put	Bond Future	908	1	908	1	0.00
24/10/2017	R186 On 02-November-17	8.89	Put	Bond Future	410	0	410	0	0.00
24/10/2017	R186 On 01-February-18			Bond Future	8.90	111.0239	8.9022	111.0239	70,531.00
24/10/2017	R186 On 01-February-18	7.75	Call	Bond Future	57	0	57	0	1,460.00
24/10/2017	R186 On 01-February-18	8.50	Call	Bond Future	721	1	721	1	1,460.00
24/10/2017	R186 On 01-February-18	8.96	Call	Bond Future	1945	2	1945	2	0.00
24/10/2017	R186 On 01-February-18	9.00	Call	Bond Future	2087	2	2087	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
24/10/2017	R186 On 01-February-18	9.25	Call	Bond Future	3093	3	3093	3	0.00
24/10/2017	R186 On 01-February-18	8.75	Call	Bond Future	1286	1	1286	1	0.00
24/10/2017	R186 On 01-February-18	8.98	Call	Bond Future	2015	2	2015	2	0.00
24/10/2017	R186 On 01-February-18	8.97	Call	Bond Future	1980	2	1980	2	0.00
24/10/2017	R186 On 01-February-18	8.96	Put	Bond Future	1574	2	1574	2	0.00
24/10/2017	R186 On 01-February-18	9.00	Put	Bond Future	1461	1	1461	1	6,200.00
24/10/2017	R186 On 01-February-18	8.75	Put	Bond Future	2271	2	2271	2	820.00
24/10/2017	R186 On 01-February-18	9.25	Put	Bond Future	887	1	887	1	820.00
24/10/2017	R186 On 01-February-18	8.98	Put	Bond Future	1517	2	1517	2	0.00
24/10/2017	R186 On 01-February-18	8.97	Put	Bond Future	1545	2	1545	2	0.00
24/10/2017	R186 On 01-February-18	8.50	Put	Bond Future	3348	3	3348	3	0.00
24/10/2017	R186 On 01-February-18	7.75	Put	Bond Future	7808	8	7808	8	0.00
24/10/2017	R186 On 03-May-18			Bond Future	8.96	113.0818	8.9636	113.0818	0.00
24/10/2017	R186 On 03-May-18	8.93	Call	Bond Future	2339	2	2339	2	0.00
24/10/2017	R186 On 03-May-18	8.92	Call	Bond Future	2307	2	2307	2	0.00
24/10/2017	R186 On 03-May-18	8.91	Call	Bond Future	2276	2	2276	2	0.00
24/10/2017	R186 On 03-May-18	8.92	Put	Bond Future	2581	3	2581	3	0.00
24/10/2017	R186 On 03-May-18	8.91	Put	Bond Future	2613	3	2613	3	0.00
24/10/2017	R186 On 03-May-18	8.93	Put	Bond Future	2550	3	2550	3	0.00
24/10/2017	R197 On 02-November-17			Bond Future	301.53	301.5440	301.5313	301.5440	851.00
24/10/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
24/10/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
24/10/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
24/10/2017	R197 On 02-November-17	305.16	Put	Bond Future	3629	4	3629	4	0.00
24/10/2017	R197 On 02-November-17	305.15	Put	Bond Future	3619	4	3619	4	0.00
24/10/2017	R197 On 02-November-17	305.17	Put	Bond Future	3639	4	3639	4	0.00
24/10/2017	R197 On 01-February-18			Bond Future	300.17	300.1846	300.1701	300.1846	2,350.00
24/10/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
24/10/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
24/10/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
24/10/2017	R197 On 01-February-18	301.66	Put	Bond Future	1490	1	1490	1	0.00
24/10/2017	R197 On 01-February-18	301.67	Put	Bond Future	1500	1	1500	1	0.00
24/10/2017	R197 On 01-February-18	301.68	Put	Bond Future	1510	1	1510	1	0.00
24/10/2017	R197 On 03-May-18			Bond Future	305.84	305.8558	305.8383	305.8558	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
24/10/2017	R197 On 03-May-18	304.44	Call	Bond Future	1398	1	1398	1	0.00
24/10/2017	R197 On 03-May-18	304.46	Call	Bond Future	1378	1	1378	1	0.00
24/10/2017	R197 On 03-May-18	304.45	Call	Bond Future	1388	1	1388	1	0.00
24/10/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
24/10/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
24/10/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
24/10/2017	R202 On 02-November-17			Bond Future	242.10	242.1090	242.1000	242.1090	25,345.00
24/10/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
24/10/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
24/10/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
24/10/2017	R202 On 02-November-17	253.90	Put	Bond Future	11800	12	11800	12	0.00
24/10/2017	R202 On 02-November-17	253.91	Put	Bond Future	11810	12	11810	12	0.00
24/10/2017	R202 On 02-November-17	253.89	Put	Bond Future	11790	12	11790	12	0.00
24/10/2017	R202 On 01-February-18			Bond Future	242.91	242.9172	242.9064	242.9172	4,194.00
24/10/2017	R202 On 01-February-18	249.08	Call	Bond Future	516	1	516	1	0.00
24/10/2017	R202 On 01-February-18	249.07	Call	Bond Future	517	1	517	1	0.00
24/10/2017	R202 On 01-February-18	249.06	Call	Bond Future	519	1	519	1	0.00
24/10/2017	R202 On 01-February-18	249.07	Put	Bond Future	6681	7	6681	7	0.00
24/10/2017	R202 On 01-February-18	249.06	Put	Bond Future	6673	7	6673	7	0.00
24/10/2017	R202 On 01-February-18	249.08	Put	Bond Future	6690	7	6690	7	0.00
24/10/2017	R202 On 03-May-18			Bond Future	247.49	247.5064	247.4935	247.5064	0.00
24/10/2017	R202 On 03-May-18	247.47	Call	Bond Future	3383	3	3383	3	0.00
24/10/2017	R202 On 03-May-18	247.48	Call	Bond Future	3378	3	3378	3	0.00
24/10/2017	R202 On 03-May-18	247.49	Call	Bond Future	3373	3	3373	3	0.00
24/10/2017	R202 On 03-May-18	247.49	Put	Bond Future	3369	3	3369	3	0.00
24/10/2017	R202 On 03-May-18	247.47	Put	Bond Future	3359	3	3359	3	0.00
24/10/2017	R202 On 03-May-18	247.48	Put	Bond Future	3364	3	3364	3	0.00
24/10/2017	R204 On 02-November-17			Bond Future	7.16	103.9211	7.1594	103.9211	42,486.00
24/10/2017	R204 On 02-November-17	7.75	Call	Bond Future	627	1	627	1	0.00
24/10/2017	R204 On 02-November-17	7.76	Call	Bond Future	638	1	638	1	0.00
24/10/2017	R204 On 02-November-17	7.74	Call	Bond Future	617	1	617	1	0.00
24/10/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
24/10/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
24/10/2017	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
24/10/2017	R204 On 01-February-18			Bond Future	7.08	101.7911	7.0793	101.7911	18,672.00
24/10/2017	R204 On 01-February-18	7.25	Call	Bond Future	229	0	229	0	0.00
24/10/2017	R204 On 01-February-18	7.27	Call	Bond Future	240	0	240	0	0.00
24/10/2017	R204 On 01-February-18	7.26	Call	Bond Future	235	0	235	0	0.00
24/10/2017	R204 On 01-February-18	7.26	Put	Bond Future	83	0	83	0	0.00
24/10/2017	R204 On 01-February-18	7.27	Put	Bond Future	81	0	81	0	0.00
24/10/2017	R204 On 01-February-18	7.25	Put	Bond Future	86	0	86	0	0.00
24/10/2017	R204 On 03-May-18			Bond Future	6.91	103.6778	6.9120	103.6778	0.00
24/10/2017	R204 On 03-May-18	7.09	Call	Bond Future	211	0	211	0	0.00
24/10/2017	R204 On 03-May-18	7.10	Call	Bond Future	215	0	215	0	0.00
24/10/2017	R204 On 03-May-18	7.08	Call	Bond Future	207	0	207	0	0.00
24/10/2017	R204 On 03-May-18	7.08	Put	Bond Future	106	0	106	0	0.00
24/10/2017	R204 On 03-May-18	7.09	Put	Bond Future	104	0	104	0	0.00
24/10/2017	R204 On 03-May-18	7.10	Put	Bond Future	102	0	102	0	0.00
24/10/2017	R207 On 02-November-17			Bond Future	7.49	101.7913	7.4913	101.7913	31,167.00
24/10/2017	R207 On 02-November-17	8.03	Call	Bond Future	1059	1	1059	1	0.00
24/10/2017	R207 On 02-November-17	8.05	Call	Bond Future	1098	1	1098	1	0.00
24/10/2017	R207 On 02-November-17	8.04	Call	Bond Future	1079	1	1079	1	0.00
24/10/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
24/10/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
24/10/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
24/10/2017	R207 On 01-February-18			Bond Future	7.50	100.0190	7.4955	100.0190	13,157.00
24/10/2017	R207 On 01-February-18	7.60	Call	Bond Future	431	0	431	0	0.00
24/10/2017	R207 On 01-February-18	7.62	Call	Bond Future	453	0	453	0	0.00
24/10/2017	R207 On 01-February-18	7.61	Call	Bond Future	442	0	442	0	0.00
24/10/2017	R207 On 01-February-18	7.60	Put	Bond Future	247	0	247	0	0.00
24/10/2017	R207 On 01-February-18	7.62	Put	Bond Future	233	0	233	0	0.00
24/10/2017	R207 On 01-February-18	7.61	Put	Bond Future	240	0	240	0	0.00
24/10/2017	R207 On 03-May-18			Bond Future	7.50	101.8728	7.5042	101.8728	0.00
24/10/2017	R207 On 03-May-18	7.58	Call	Bond Future	477	0	477	0	0.00
24/10/2017	R207 On 03-May-18	7.57	Call	Bond Future	468	0	468	0	0.00
24/10/2017	R207 On 03-May-18	7.56	Call	Bond Future	459	0	459	0	0.00
24/10/2017	R207 On 03-May-18	7.57	Put	Bond Future	365	0	365	0	0.00
24/10/2017	R207 On 03-May-18	7.56	Put	Bond Future	372	0	372	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
24/10/2017	R207 On 03-May-18	7.58	Put	Bond Future	359	0	359	0	0.00
24/10/2017	R208 On 02-November-17			Bond Future	7.74	97.8322	7.7391	97.8322	33,095.00
24/10/2017	R208 On 02-November-17	8.20	Call	Bond Future	1319	1	1319	1	0.00
24/10/2017	R208 On 02-November-17	8.19	Call	Bond Future	1291	1	1291	1	0.00
24/10/2017	R208 On 02-November-17	8.18	Call	Bond Future	1262	1	1262	1	0.00
24/10/2017	R208 On 02-November-17	8.19	Put	Bond Future	0	0	0	0	0.00
24/10/2017	R208 On 02-November-17	8.18	Put	Bond Future	0	0	0	0	0.00
24/10/2017	R208 On 02-November-17	8.20	Put	Bond Future	0	0	0	0	0.00
24/10/2017	R208 On 01-February-18			Bond Future	7.77	99.6283	7.7685	99.6283	30,712.00
24/10/2017	R208 On 01-February-18	7.84	Call	Bond Future	666	1	666	1	0.00
24/10/2017	R208 On 01-February-18	7.85	Call	Bond Future	682	1	682	1	0.00
24/10/2017	R208 On 01-February-18	7.83	Call	Bond Future	651	1	651	1	0.00
24/10/2017	R208 On 01-February-18	7.83	Put	Bond Future	485	0	485	0	0.00
24/10/2017	R208 On 01-February-18	7.84	Put	Bond Future	474	0	474	0	0.00
24/10/2017	R208 On 01-February-18	7.85	Put	Bond Future	462	0	462	0	0.00
24/10/2017	R208 On 03-May-18			Bond Future	7.79	98.0739	7.7943	98.0739	0.00
24/10/2017	R208 On 03-May-18	7.77	Call	Bond Future	687	1	687	1	0.00
24/10/2017	R208 On 03-May-18	7.79	Call	Bond Future	713	1	713	1	0.00
24/10/2017	R208 On 03-May-18	7.78	Call	Bond Future	700	1	700	1	0.00
24/10/2017	R208 On 03-May-18	7.79	Put	Bond Future	723	1	723	1	0.00
24/10/2017	R208 On 03-May-18	7.78	Put	Bond Future	736	1	736	1	0.00
24/10/2017	R208 On 03-May-18	7.77	Put	Bond Future	748	1	748	1	0.00
24/10/2017	R209 On 02-November-17			Bond Future	9.73	71.1155	9.7275	71.1155	106,275.00
24/10/2017	R209 On 02-November-17	9.52	Call	Bond Future	146	0	146	0	0.00
24/10/2017	R209 On 02-November-17	10.00	Call	Bond Future	1842	2	1842	2	0.00
24/10/2017	R209 On 02-November-17	9.54	Call	Bond Future	172	0	172	0	0.00
24/10/2017	R209 On 02-November-17	9.75	Call	Bond Future	675	1	675	1	0.00
24/10/2017	R209 On 02-November-17	9.53	Call	Bond Future	158	0	158	0	0.00
24/10/2017	R209 On 02-November-17	9.58	Call	Bond Future	233	0	233	0	0.00
24/10/2017	R209 On 02-November-17	9.33	Call	Bond Future	22	0	22	0	1,350.00
24/10/2017	R209 On 02-November-17	9.00	Call	Bond Future	0	0	0	0	2,248.00
24/10/2017	R209 On 02-November-17	10.60	Call	Bond Future	5381	5	5381	5	0.00
24/10/2017	R209 On 02-November-17	8.30	Call	Bond Future	0	0	0	0	2,800.00
24/10/2017	R209 On 02-November-17	9.88	Call	Bond Future	1219	1	1219	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
24/10/2017	R209 On 02-November-17	9.75	Put	Bond Future	528	1	528	1	6,500.00
24/10/2017	R209 On 02-November-17	9.53	Put	Bond Future	1470	1	1470	1	0.00
24/10/2017	R209 On 02-November-17	9.58	Put	Bond Future	1209	1	1209	1	1,350.00
24/10/2017	R209 On 02-November-17	9.33	Put	Bond Future	2699	3	2699	3	0.00
24/10/2017	R209 On 02-November-17	8.30	Put	Bond Future	10356	10	10356	10	0.00
24/10/2017	R209 On 02-November-17	9.88	Put	Bond Future	231	0	231	0	1,350.00
24/10/2017	R209 On 02-November-17	9.52	Put	Bond Future	1525	2	1525	2	0.00
24/10/2017	R209 On 02-November-17	9.00	Put	Bond Future	5016	5	5016	5	0.00
24/10/2017	R209 On 02-November-17	10.60	Put	Bond Future	0	0	0	0	1,300.00
24/10/2017	R209 On 02-November-17	10.00	Put	Bond Future	92	0	92	0	1,138.00
24/10/2017	R209 On 02-November-17	9.54	Put	Bond Future	1416	1	1416	1	0.00
24/10/2017	R209 On 01-February-18			Bond Future	9.79	72.4212	9.7896	72.4212	79,728.00
24/10/2017	R209 On 01-February-18	9.88	Call	Bond Future	2247	2	2247	2	0.00
24/10/2017	R209 On 01-February-18	9.59	Call	Bond Future	1350	1	1350	1	0.00
24/10/2017	R209 On 01-February-18	9.71	Call	Bond Future	1687	2	1687	2	0.00
24/10/2017	R209 On 01-February-18	9.72	Call	Bond Future	1718	2	1718	2	0.00
24/10/2017	R209 On 01-February-18	9.85	Call	Bond Future	2141	2	2141	2	0.00
24/10/2017	R209 On 01-February-18	9.33	Call	Bond Future	775	1	775	1	220.00
24/10/2017	R209 On 01-February-18	10.10	Call	Bond Future	3091	3	3091	3	0.00
24/10/2017	R209 On 01-February-18	9.73	Call	Bond Future	1748	2	1748	2	0.00
24/10/2017	R209 On 01-February-18	9.32	Call	Bond Future	756	1	756	1	157.00
24/10/2017	R209 On 01-February-18	9.89	Call	Bond Future	2282	2	2282	2	0.00
24/10/2017	R209 On 01-February-18	10.00	Call	Bond Future	2692	3	2692	3	0.00
24/10/2017	R209 On 01-February-18	10.00	Put	Bond Future	1349	1	1349	1	7,500.00
24/10/2017	R209 On 01-February-18	9.32	Put	Bond Future	3899	4	3899	4	0.00
24/10/2017	R209 On 01-February-18	9.89	Put	Bond Future	1637	2	1637	2	157.00
24/10/2017	R209 On 01-February-18	10.10	Put	Bond Future	1124	1	1124	1	3,000.00
24/10/2017	R209 On 01-February-18	9.72	Put	Bond Future	2171	2	2171	2	0.00
24/10/2017	R209 On 01-February-18	9.85	Put	Bond Future	1752	2	1752	2	7,500.00
24/10/2017	R209 On 01-February-18	9.33	Put	Bond Future	3848	4	3848	4	0.00
24/10/2017	R209 On 01-February-18	9.71	Put	Bond Future	2206	2	2206	2	0.00
24/10/2017	R209 On 01-February-18	9.59	Put	Bond Future	2661	3	2661	3	377.00
24/10/2017	R209 On 01-February-18	9.73	Put	Bond Future	2136	2	2136	2	0.00
24/10/2017	R209 On 01-February-18	9.88	Put	Bond Future	1665	2	1665	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
24/10/2017	R209 On 03-May-18			Bond Future	9.85	70.6143	9.8515	70.6143	0.00
24/10/2017	R209 On 03-May-18	9.85	Call	Bond Future	2745	3	2745	3	0.00
24/10/2017	R209 On 03-May-18	10.00	Call	Bond Future	3254	3	3254	3	0.00
24/10/2017	R209 On 03-May-18	9.86	Call	Bond Future	2778	3	2778	3	0.00
24/10/2017	R209 On 03-May-18	9.84	Call	Bond Future	2713	3	2713	3	0.00
24/10/2017	R209 On 03-May-18	9.84	Put	Bond Future	2786	3	2786	3	0.00
24/10/2017	R209 On 03-May-18	9.86	Put	Bond Future	2723	3	2723	3	0.00
24/10/2017	R209 On 03-May-18	10.00	Put	Bond Future	2313	2	2313	2	5,000.00
24/10/2017	R209 On 03-May-18	9.85	Put	Bond Future	2755	3	2755	3	0.00
24/10/2017	R210 On 02-November-17			Bond Future	184.80	185.1474	184.8047	185.1474	1,480.00
24/10/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
24/10/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
24/10/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
24/10/2017	R210 On 02-November-17	192.09	Put	Bond Future	7285	7	7285	7	0.00
24/10/2017	R210 On 02-November-17	192.07	Put	Bond Future	7265	7	7265	7	0.00
24/10/2017	R210 On 02-November-17	192.08	Put	Bond Future	7275	7	7275	7	0.00
24/10/2017	R210 On 01-February-18			Bond Future	188.25	188.6043	188.2542	188.6043	699.00
24/10/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
24/10/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
24/10/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
24/10/2017	R210 On 01-February-18	192.37	Put	Bond Future	4116	4	4116	4	0.00
24/10/2017	R210 On 01-February-18	192.38	Put	Bond Future	4126	4	4126	4	0.00
24/10/2017	R210 On 01-February-18	192.36	Put	Bond Future	4106	4	4106	4	0.00
24/10/2017	R210 On 03-May-18			Bond Future	189.38	189.7422	189.3840	189.7422	0.00
24/10/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
24/10/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
24/10/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
24/10/2017	R210 On 03-May-18	191.45	Put	Bond Future	2066	2	2066	2	0.00
24/10/2017	R210 On 03-May-18	191.44	Put	Bond Future	2056	2	2056	2	0.00
24/10/2017	R210 On 03-May-18	191.46	Put	Bond Future	2076	2	2076	2	0.00
24/10/2017	R212 On 02-November-17			Bond Future	151.04	151.0436	151.0372	151.0436	2,517.00
24/10/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
24/10/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
24/10/2017	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
24/10/2017	R212 On 02-November-17	152.41	Put	Bond Future	1373	1	1373	1	0.00
24/10/2017	R212 On 02-November-17	152.42	Put	Bond Future	1383	1	1383	1	0.00
24/10/2017	R212 On 02-November-17	152.40	Put	Bond Future	1363	1	1363	1	0.00
24/10/2017	R212 On 01-February-18			Bond Future	151.81	151.8200	151.8127	151.8200	1,566.00
24/10/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
24/10/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
24/10/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
24/10/2017	R212 On 01-February-18	154.69	Put	Bond Future	2877	3	2877	3	0.00
24/10/2017	R212 On 01-February-18	154.70	Put	Bond Future	2887	3	2887	3	0.00
24/10/2017	R212 On 01-February-18	154.71	Put	Bond Future	2897	3	2897	3	0.00
24/10/2017	R212 On 03-May-18			Bond Future	154.68	154.6882	154.6795	154.6882	0.00
24/10/2017	R212 On 03-May-18	154.28	Call	Bond Future	399	0	399	0	0.00
24/10/2017	R212 On 03-May-18	154.30	Call	Bond Future	379	0	379	0	0.00
24/10/2017	R212 On 03-May-18	154.29	Call	Bond Future	389	0	389	0	0.00
24/10/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
24/10/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
24/10/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
24/10/2017	R213 On 02-November-17			Bond Future	9.50	82.6363	9.5032	82.6363	50,507.00
24/10/2017	R213 On 02-November-17	9.35	Call	Bond Future	204	0	204	0	0.00
24/10/2017	R213 On 02-November-17	9.36	Call	Bond Future	220	0	220	0	0.00
24/10/2017	R213 On 02-November-17	9.34	Call	Bond Future	188	0	188	0	0.00
24/10/2017	R213 On 02-November-17	9.34	Put	Bond Future	1254	1	1254	1	0.00
24/10/2017	R213 On 02-November-17	9.35	Put	Bond Future	1204	1	1204	1	0.00
24/10/2017	R213 On 02-November-17	9.36	Put	Bond Future	1155	1	1155	1	0.00
24/10/2017	R213 On 01-February-18			Bond Future	9.57	84.1534	9.5712	84.1534	20,001.00
24/10/2017	R213 On 01-February-18	9.43	Call	Bond Future	1435	1	1435	1	0.00
24/10/2017	R213 On 01-February-18	9.42	Call	Bond Future	1408	1	1408	1	0.00
24/10/2017	R213 On 01-February-18	9.41	Call	Bond Future	1381	1	1381	1	0.00
24/10/2017	R213 On 01-February-18	9.42	Put	Bond Future	2380	2	2380	2	0.00
24/10/2017	R213 On 01-February-18	9.41	Put	Bond Future	2418	2	2418	2	0.00
24/10/2017	R213 On 01-February-18	9.43	Put	Bond Future	2342	2	2342	2	0.00
24/10/2017	R213 On 03-May-18			Bond Future	9.64	82.1639	9.6351	82.1639	0.00
24/10/2017	R213 On 03-May-18	9.56	Call	Bond Future	2397	2	2397	2	0.00
24/10/2017	R213 On 03-May-18	9.57	Call	Bond Future	2428	2	2428	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
24/10/2017	R213 On 03-May-18	9.58	Call	Bond Future	2459	2	2459	2	0.00
24/10/2017	R213 On 03-May-18	9.58	Put	Bond Future	2807	3	2807	3	0.00
24/10/2017	R213 On 03-May-18	9.56	Put	Bond Future	2871	3	2871	3	0.00
24/10/2017	R213 On 03-May-18	9.57	Put	Bond Future	2839	3	2839	3	0.00
24/10/2017	R214 On 02-November-17			Bond Future	9.84	70.8523	9.8377	70.8523	34,088.00
24/10/2017	R214 On 02-November-17	9.58	Call	Bond Future	101	0	101	0	0.00
24/10/2017	R214 On 02-November-17	9.60	Call	Bond Future	120	0	120	0	0.00
24/10/2017	R214 On 02-November-17	9.59	Call	Bond Future	110	0	110	0	0.00
24/10/2017	R214 On 02-November-17	9.59	Put	Bond Future	1830	2	1830	2	0.00
24/10/2017	R214 On 02-November-17	9.58	Put	Bond Future	1892	2	1892	2	0.00
24/10/2017	R214 On 02-November-17	9.60	Put	Bond Future	1770	2	1770	2	0.00
24/10/2017	R214 On 01-February-18			Bond Future	9.90	72.1531	9.9015	72.1531	13,642.00
24/10/2017	R214 On 01-February-18	9.82	Call	Bond Future	1788	2	1788	2	0.00
24/10/2017	R214 On 01-February-18	9.84	Call	Bond Future	1852	2	1852	2	0.00
24/10/2017	R214 On 01-February-18	9.83	Call	Bond Future	1820	2	1820	2	0.00
24/10/2017	R214 On 01-February-18	9.83	Put	Bond Future	2304	2	2304	2	0.00
24/10/2017	R214 On 01-February-18	9.84	Put	Bond Future	2268	2	2268	2	0.00
24/10/2017	R214 On 01-February-18	9.82	Put	Bond Future	2340	2	2340	2	0.00
24/10/2017	R214 On 03-May-18			Bond Future	9.96	70.1947	9.9615	70.1947	0.00
24/10/2017	R214 On 03-May-18	9.98	Call	Bond Future	2934	3	2934	3	0.00
24/10/2017	R214 On 03-May-18	9.99	Call	Bond Future	2968	3	2968	3	0.00
24/10/2017	R214 On 03-May-18	9.97	Call	Bond Future	2901	3	2901	3	0.00
24/10/2017	R214 On 03-May-18	9.97	Put	Bond Future	2844	3	2844	3	0.00
24/10/2017	R214 On 03-May-18	9.98	Put	Bond Future	2811	3	2811	3	0.00
24/10/2017	R214 On 03-May-18	9.99	Put	Bond Future	2778	3	2778	3	0.00
24/10/2017	R248 On 02-November-17			Bond Future	9.88	90.7651	9.8779	90.7651	50,118.00
24/10/2017	R248 On 02-November-17	9.66	Call	Bond Future	197	0	197	0	0.00
24/10/2017	R248 On 02-November-17	9.65	Call	Bond Future	181	0	181	0	0.00
24/10/2017	R248 On 02-November-17	9.64	Call	Bond Future	167	0	167	0	0.00
24/10/2017	R248 On 02-November-17	9.64	Put	Bond Future	2271	2	2271	2	0.00
24/10/2017	R248 On 02-November-17	9.66	Put	Bond Future	2121	2	2121	2	0.00
24/10/2017	R248 On 02-November-17	9.65	Put	Bond Future	2195	2	2195	2	0.00
24/10/2017	R248 On 01-February-18			Bond Future	9.94	92.4314	9.9431	92.4314	87,156.00
24/10/2017	R248 On 01-February-18	9.89	Call	Bond Future	2459	2	2459	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
24/10/2017	R248 On 01-February-18	9.91	Call	Bond Future	2541	3	2541	3	0.00
24/10/2017	R248 On 01-February-18	9.90	Call	Bond Future	2500	2	2500	2	0.00
24/10/2017	R248 On 01-February-18	9.89	Put	Bond Future	2916	3	2916	3	0.00
24/10/2017	R248 On 01-February-18	9.91	Put	Bond Future	2826	3	2826	3	0.00
24/10/2017	R248 On 01-February-18	9.90	Put	Bond Future	2871	3	2871	3	0.00
24/10/2017	R248 On 03-May-18			Bond Future	10.00	89.7080	10.0045	89.7080	0.00
24/10/2017	R248 On 03-May-18	10.07	Call	Bond Future	4065	4	4065	4	0.00
24/10/2017	R248 On 03-May-18	10.06	Call	Bond Future	4021	4	4021	4	0.00
24/10/2017	R248 On 03-May-18	10.05	Call	Bond Future	3977	4	3977	4	0.00
24/10/2017	R248 On 03-May-18	10.06	Put	Bond Future	3554	4	3554	4	0.00
24/10/2017	R248 On 03-May-18	10.05	Put	Bond Future	3593	4	3593	4	0.00
24/10/2017	R248 On 03-May-18	10.07	Put	Bond Future	3514	4	3514	4	0.00