



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 WEEKLY STATISTICS REPORT

FROM: 30/10/2017 TO: 30/10/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	2025 On 02-November-17			Bond Future	128.77	128.9541	128.7701	128.9541	949.00
30/10/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2025 On 02-November-17	132.97	Put	Bond Future	4200	4	4	4	0.00
30/10/2017	2025 On 02-November-17	132.98	Put	Bond Future	4210	4	4	4	0.00
30/10/2017	2025 On 02-November-17	132.96	Put	Bond Future	4190	4	4	4	0.00
30/10/2017	2025 On 01-February-18			Bond Future	129.83	130.0172	129.8291	130.0172	570.00
30/10/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2025 On 01-February-18	133.90	Put	Bond Future	4071	4	4	4	0.00
30/10/2017	2025 On 01-February-18	133.88	Put	Bond Future	4051	4	4	4	0.00
30/10/2017	2025 On 01-February-18	133.89	Put	Bond Future	4061	4	4	4	0.00
30/10/2017	2025 On 03-May-18			Bond Future	132.28	132.4713	132.2779	132.4713	0.00
30/10/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2025 On 03-May-18	133.21	Put	Bond Future	932	1	1	1	0.00
30/10/2017	2025 On 03-May-18	133.20	Put	Bond Future	922	1	1	1	0.00
30/10/2017	2025 On 03-May-18	133.22	Put	Bond Future	942	1	1	1	0.00
30/10/2017	2025 On 02-August-18			Bond Future	134.76	134.9535	134.7564	134.9535	0.00
30/10/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2025 On 02-August-18	136.67	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
30/10/2017	2025 On 02-August-18	136.66	Put	Bond Future	1904	2	2	2	0.00
30/10/2017	2025 On 02-August-18	136.67	Put	Bond Future	1914	2	2	2	0.00
30/10/2017	2025 On 02-August-18	136.65	Put	Bond Future	1894	2	2	2	0.00
30/10/2017	2029 On 02-November-17			Bond Future	98.73	98.7436	98.7342	98.7436	0.00
30/10/2017	2029 On 01-February-18			Bond Future	100.57	100.5847	100.5746	100.5847	1,370.00
30/10/2017	2029 On 03-May-18			Bond Future	101.45	101.4652	101.4536	101.4652	0.00
30/10/2017	2029 On 02-August-18			Bond Future	103.39	103.4004	103.3886	103.4004	0.00
30/10/2017	2030 On 02-November-17			Bond Future	9.59	90.4632	90.7955	90.4632	39,499.00
30/10/2017	2030 On 02-November-17	9.34	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2030 On 02-November-17	9.35	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2030 On 02-November-17	9.36	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2030 On 02-November-17	9.36	Put	Bond Future	1550	2	2	2	0.00
30/10/2017	2030 On 02-November-17	9.34	Put	Bond Future	1685	2	2	2	0.00
30/10/2017	2030 On 02-November-17	9.35	Put	Bond Future	1617	2	2	2	0.00
30/10/2017	2030 On 01-February-18			Bond Future	9.67	88.1179	88.4562	88.1179	23,212.00
30/10/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2030 On 01-February-18	9.37	Put	Bond Future	1932	2	2	2	0.00
30/10/2017	2030 On 01-February-18	9.38	Put	Bond Future	1866	2	2	2	0.00
30/10/2017	2030 On 01-February-18	9.39	Put	Bond Future	1800	2	2	2	0.00
30/10/2017	2030 On 03-May-18			Bond Future	9.74	89.7504	90.0941	89.7504	0.00
30/10/2017	2030 On 03-May-18	9.49	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2030 On 03-May-18	9.51	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2030 On 03-May-18	9.50	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2030 On 03-May-18	9.50	Put	Bond Future	1552	2	2	2	0.00
30/10/2017	2030 On 03-May-18	9.51	Put	Bond Future	1487	2	1	2	0.00
30/10/2017	2030 On 03-May-18	9.49	Put	Bond Future	1616	2	2	2	0.00
30/10/2017	2030 On 02-August-18			Bond Future	9.82	87.4176	87.7673	87.4176	0.00
30/10/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2017	2030 On 02-August-18	9.47	Put	Bond Future	2224	3	2	3	0.00
30/10/2017	2030 On 02-August-18	9.45	Put	Bond Future	2353	3	2	3	0.00
30/10/2017	2030 On 02-August-18	9.46	Put	Bond Future	2289	3	2	3	0.00
30/10/2017	2032 On 02-November-17			Bond Future	9.80	88.6701	89.0243	88.6701	34,877.00
30/10/2017	2032 On 02-November-17	9.48	Call	Bond Future	2	0	0	0	0.00
30/10/2017	2032 On 02-November-17	9.49	Call	Bond Future	2	0	0	0	0.00
30/10/2017	2032 On 02-November-17	9.50	Call	Bond Future	3	0	0	0	0.00
30/10/2017	2032 On 02-November-17	9.50	Put	Bond Future	2125	2	2	2	0.00
30/10/2017	2032 On 02-November-17	9.48	Put	Bond Future	2269	3	2	3	0.00
30/10/2017	2032 On 02-November-17	9.49	Put	Bond Future	2197	3	2	3	0.00
30/10/2017	2032 On 01-February-18			Bond Future	9.87	90.2968	90.6573	90.2968	24,844.00
30/10/2017	2032 On 01-February-18	9.30	Call	Bond Future	577	1	1	1	7,800.00
30/10/2017	2032 On 01-February-18	9.57	Call	Bond Future	1101	1	1	1	0.00
30/10/2017	2032 On 01-February-18	9.56	Call	Bond Future	1078	1	1	1	0.00
30/10/2017	2032 On 01-February-18	9.20	Call	Bond Future	439	0	0	0	7,500.00
30/10/2017	2032 On 01-February-18	9.45	Call	Bond Future	839	1	1	1	750.00
30/10/2017	2032 On 01-February-18	9.40	Call	Bond Future	744	1	1	1	6,800.00
30/10/2017	2032 On 01-February-18	9.55	Call	Bond Future	1054	1	1	1	0.00
30/10/2017	2032 On 01-February-18	9.56	Put	Bond Future	3278	4	3	4	0.00
30/10/2017	2032 On 01-February-18	9.20	Put	Bond Future	5254	6	5	6	0.00
30/10/2017	2032 On 01-February-18	9.45	Put	Bond Future	3827	4	4	4	0.00
30/10/2017	2032 On 01-February-18	9.40	Put	Bond Future	4093	4	4	4	0.00
30/10/2017	2032 On 01-February-18	9.55	Put	Bond Future	3326	4	3	4	0.00
30/10/2017	2032 On 01-February-18	9.57	Put	Bond Future	3231	3	3	3	0.00
30/10/2017	2032 On 01-February-18	9.30	Put	Bond Future	4655	5	5	5	0.00
30/10/2017	2032 On 03-May-18			Bond Future	9.95	87.8130	88.1793	87.8130	0.00
30/10/2017	2032 On 03-May-18	9.70	Call	Bond Future	2070	2	2	2	0.00
30/10/2017	2032 On 03-May-18	9.71	Call	Bond Future	2098	2	2	2	0.00
30/10/2017	2032 On 03-May-18	9.72	Call	Bond Future	2127	2	2	2	0.00
30/10/2017	2032 On 03-May-18	9.72	Put	Bond Future	3709	4	4	4	0.00
30/10/2017	2032 On 03-May-18	9.70	Put	Bond Future	3791	4	4	4	0.00
30/10/2017	2032 On 03-May-18	9.71	Put	Bond Future	3750	4	4	4	0.00
30/10/2017	2032 On 02-August-18			Bond Future	10.03	89.4496	89.8223	89.4496	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
30/10/2017	2032 On 02-August-18	9.68	Call	Bond Future	2493	2	2	2	0.00
30/10/2017	2032 On 02-August-18	9.67	Call	Bond Future	2466	2	2	2	0.00
30/10/2017	2032 On 02-August-18	9.66	Call	Bond Future	2439	2	2	2	0.00
30/10/2017	2032 On 02-August-18	9.67	Put	Bond Future	4894	5	5	5	0.00
30/10/2017	2032 On 02-August-18	9.66	Put	Bond Future	4936	5	5	5	0.00
30/10/2017	2032 On 02-August-18	9.68	Put	Bond Future	4852	5	5	5	0.00
30/10/2017	2033 On 02-November-17			Bond Future	103.20	103.2143	103.2043	103.2143	5,179.00
30/10/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2033 On 02-November-17	110.08	Put	Bond Future	6876	7	7	7	0.00
30/10/2017	2033 On 02-November-17	110.07	Put	Bond Future	6866	7	7	7	0.00
30/10/2017	2033 On 02-November-17	110.09	Put	Bond Future	6886	7	7	7	0.00
30/10/2017	2033 On 01-February-18			Bond Future	105.13	105.1387	105.1281	105.1387	510.00
30/10/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2033 On 01-February-18	109.65	Put	Bond Future	4522	5	5	5	0.00
30/10/2017	2033 On 01-February-18	109.66	Put	Bond Future	4532	5	5	5	0.00
30/10/2017	2033 On 01-February-18	109.64	Put	Bond Future	4512	5	5	5	0.00
30/10/2017	2033 On 03-May-18			Bond Future	106.02	106.0344	106.0223	106.0344	0.00
30/10/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2033 On 03-May-18	107.69	Put	Bond Future	1668	2	2	2	0.00
30/10/2017	2033 On 03-May-18	107.70	Put	Bond Future	1678	2	2	2	0.00
30/10/2017	2033 On 03-May-18	107.71	Put	Bond Future	1688	2	2	2	0.00
30/10/2017	2033 On 02-August-18			Bond Future	108.04	108.0569	108.0445	108.0569	0.00
30/10/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2033 On 02-August-18	109.93	Put	Bond Future	1885	2	2	2	0.00
30/10/2017	2033 On 02-August-18	109.94	Put	Bond Future	1895	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2017	2033 On 02-August-18	109.92	Put	Bond Future	1875	2	2	2	0.00
30/10/2017	2037 On 02-November-17			Bond Future	10.02	89.0273	89.4128	89.0273	52,748.00
30/10/2017	2037 On 02-November-17	9.66	Call	Bond Future	2	0	0	0	0.00
30/10/2017	2037 On 02-November-17	9.67	Call	Bond Future	2	0	0	0	0.00
30/10/2017	2037 On 02-November-17	9.65	Call	Bond Future	1	0	0	0	0.00
30/10/2017	2037 On 02-November-17	9.65	Put	Bond Future	2879	3	3	3	0.00
30/10/2017	2037 On 02-November-17	9.66	Put	Bond Future	2799	3	3	3	0.00
30/10/2017	2037 On 02-November-17	9.67	Put	Bond Future	2720	3	3	3	0.00
30/10/2017	2037 On 01-February-18			Bond Future	10.09	86.4055	86.7979	86.4055	33,720.00
30/10/2017	2037 On 01-February-18	9.83	Call	Bond Future	1429	1	1	1	0.00
30/10/2017	2037 On 01-February-18	9.81	Call	Bond Future	1372	1	1	1	0.00
30/10/2017	2037 On 01-February-18	9.82	Call	Bond Future	1400	1	1	1	0.00
30/10/2017	2037 On 01-February-18	9.81	Put	Bond Future	3526	4	4	4	0.00
30/10/2017	2037 On 01-February-18	9.83	Put	Bond Future	3427	4	3	4	0.00
30/10/2017	2037 On 01-February-18	9.82	Put	Bond Future	3476	4	3	4	0.00
30/10/2017	2037 On 03-May-18			Bond Future	10.17	88.0062	88.4051	88.0062	0.00
30/10/2017	2037 On 03-May-18	9.97	Call	Bond Future	2545	2	3	2	0.00
30/10/2017	2037 On 03-May-18	9.99	Call	Bond Future	2610	2	3	2	0.00
30/10/2017	2037 On 03-May-18	9.98	Call	Bond Future	2577	2	3	2	0.00
30/10/2017	2037 On 03-May-18	9.98	Put	Bond Future	3987	4	4	4	0.00
30/10/2017	2037 On 03-May-18	9.97	Put	Bond Future	4030	4	4	4	0.00
30/10/2017	2037 On 03-May-18	9.99	Put	Bond Future	3944	4	4	4	0.00
30/10/2017	2037 On 02-August-18			Bond Future	10.25	85.3905	85.7964	85.3905	0.00
30/10/2017	2037 On 02-August-18	9.95	Call	Bond Future	3008	3	3	3	0.00
30/10/2017	2037 On 02-August-18	9.96	Call	Bond Future	3040	3	3	3	0.00
30/10/2017	2037 On 02-August-18	9.97	Call	Bond Future	3071	3	3	3	0.00
30/10/2017	2037 On 02-August-18	9.97	Put	Bond Future	5130	5	5	5	0.00
30/10/2017	2037 On 02-August-18	9.95	Put	Bond Future	5219	5	5	5	0.00
30/10/2017	2037 On 02-August-18	9.96	Put	Bond Future	5174	5	5	5	0.00
30/10/2017	2038 On 02-November-17			Bond Future	126.14	126.1541	126.1418	126.1541	11,730.00
30/10/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2038 On 02-November-17	136.81	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
30/10/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2038 On 02-November-17	136.81	Put	Bond Future	10668	11	11	11	0.00
30/10/2017	2038 On 02-November-17	136.82	Put	Bond Future	10678	11	11	11	0.00
30/10/2017	2038 On 02-November-17	136.80	Put	Bond Future	10658	11	11	11	0.00
30/10/2017	2038 On 01-February-18			Bond Future	126.98	126.9972	126.9841	126.9972	6,942.00
30/10/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2038 On 01-February-18	136.93	Put	Bond Future	9946	10	10	10	0.00
30/10/2017	2038 On 01-February-18	136.95	Put	Bond Future	9966	10	10	10	0.00
30/10/2017	2038 On 01-February-18	136.94	Put	Bond Future	9956	10	10	10	0.00
30/10/2017	2038 On 03-May-18			Bond Future	129.38	129.3943	129.3793	129.3943	0.00
30/10/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2038 On 03-May-18	132.27	Put	Bond Future	2891	3	3	3	0.00
30/10/2017	2038 On 03-May-18	132.29	Put	Bond Future	2911	3	3	3	0.00
30/10/2017	2038 On 03-May-18	132.28	Put	Bond Future	2901	3	3	3	0.00
30/10/2017	2038 On 02-August-18			Bond Future	131.80	131.8123	131.7970	131.8123	0.00
30/10/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2038 On 02-August-18	134.53	Put	Bond Future	2733	3	3	3	0.00
30/10/2017	2038 On 02-August-18	134.54	Put	Bond Future	2743	3	3	3	0.00
30/10/2017	2038 On 02-August-18	134.55	Put	Bond Future	2753	3	3	3	0.00
30/10/2017	2040 On 02-November-17			Bond Future	10.12	92.1975	92.5668	92.1975	16,838.00
30/10/2017	2040 On 02-November-17	9.66	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2040 On 02-November-17	9.65	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2040 On 02-November-17	9.67	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2040 On 02-November-17	9.65	Put	Bond Future	3921	4	4	4	0.00
30/10/2017	2040 On 02-November-17	9.66	Put	Bond Future	3835	4	4	4	0.00
30/10/2017	2040 On 02-November-17	9.67	Put	Bond Future	3749	4	4	4	0.00
30/10/2017	2040 On 01-February-18			Bond Future	10.19	89.3834	89.7593	89.3834	4,821.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2017	2040 On 01-February-18	9.87	Call	Bond Future	1370	1	1	1	0.00
30/10/2017	2040 On 01-February-18	9.89	Call	Bond Future	1427	1	1	1	0.00
30/10/2017	2040 On 01-February-18	9.88	Call	Bond Future	1398	1	1	1	0.00
30/10/2017	2040 On 01-February-18	9.88	Put	Bond Future	3947	4	4	4	0.00
30/10/2017	2040 On 01-February-18	9.89	Put	Bond Future	3892	4	4	4	0.00
30/10/2017	2040 On 01-February-18	9.87	Put	Bond Future	4002	4	4	4	0.00
30/10/2017	2040 On 03-May-18			Bond Future	10.27	91.0393	91.4214	91.0393	0.00
30/10/2017	2040 On 03-May-18	10.07	Call	Bond Future	2793	3	3	3	0.00
30/10/2017	2040 On 03-May-18	10.08	Call	Bond Future	2828	3	3	3	0.00
30/10/2017	2040 On 03-May-18	10.06	Call	Bond Future	2757	3	3	3	0.00
30/10/2017	2040 On 03-May-18	10.06	Put	Bond Future	4432	5	4	5	0.00
30/10/2017	2040 On 03-May-18	10.07	Put	Bond Future	4386	5	4	5	0.00
30/10/2017	2040 On 03-May-18	10.08	Put	Bond Future	4341	5	4	5	0.00
30/10/2017	2040 On 02-August-18			Bond Future	10.35	88.2298	88.6185	88.2298	0.00
30/10/2017	2040 On 02-August-18	10.05	Call	Bond Future	3301	3	3	3	0.00
30/10/2017	2040 On 02-August-18	10.04	Call	Bond Future	3267	3	3	3	0.00
30/10/2017	2040 On 02-August-18	10.03	Call	Bond Future	3233	3	3	3	0.00
30/10/2017	2040 On 02-August-18	10.04	Put	Bond Future	5720	6	6	6	0.00
30/10/2017	2040 On 02-August-18	10.03	Put	Bond Future	5767	6	6	6	0.00
30/10/2017	2040 On 02-August-18	10.05	Put	Bond Future	5673	6	6	6	0.00
30/10/2017	2044 On 02-November-17			Bond Future	10.13	89.2796	89.6920	89.2796	29,403.00
30/10/2017	2044 On 02-November-17	9.66	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2044 On 02-November-17	9.68	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2044 On 02-November-17	9.67	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2044 On 02-November-17	9.67	Put	Bond Future	3922	4	4	4	0.00
30/10/2017	2044 On 02-November-17	9.68	Put	Bond Future	3834	4	4	4	0.00
30/10/2017	2044 On 02-November-17	9.66	Put	Bond Future	4009	4	4	4	0.00
30/10/2017	2044 On 01-February-18			Bond Future	10.21	86.5372	86.9570	86.5372	16,652.00
30/10/2017	2044 On 01-February-18	9.89	Call	Bond Future	1420	1	1	1	0.00
30/10/2017	2044 On 01-February-18	9.90	Call	Bond Future	1448	1	1	1	0.00
30/10/2017	2044 On 01-February-18	9.91	Call	Bond Future	1478	1	1	1	0.00
30/10/2017	2044 On 01-February-18	9.91	Put	Bond Future	3905	4	4	4	0.00
30/10/2017	2044 On 01-February-18	9.89	Put	Bond Future	4016	4	4	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
30/10/2017	2044 On 01-February-18	9.90	Put	Bond Future	3960	4	4	4	0.00
30/10/2017	2044 On 03-May-18			Bond Future	10.28	88.1403	88.5672	88.1403	0.00
30/10/2017	2044 On 03-May-18	10.11	Call	Bond Future	2953	3	3	3	0.00
30/10/2017	2044 On 03-May-18	10.10	Call	Bond Future	2917	3	3	3	0.00
30/10/2017	2044 On 03-May-18	10.09	Call	Bond Future	2881	3	3	3	0.00
30/10/2017	2044 On 03-May-18	10.10	Put	Bond Future	4360	5	4	5	0.00
30/10/2017	2044 On 03-May-18	10.09	Put	Bond Future	4406	5	4	5	0.00
30/10/2017	2044 On 03-May-18	10.11	Put	Bond Future	4315	5	4	5	0.00
30/10/2017	2044 On 02-August-18			Bond Future	10.36	85.4020	85.8364	85.4020	0.00
30/10/2017	2044 On 02-August-18	10.05	Call	Bond Future	3339	3	3	3	0.00
30/10/2017	2044 On 02-August-18	10.07	Call	Bond Future	3409	3	3	3	0.00
30/10/2017	2044 On 02-August-18	10.06	Call	Bond Future	3374	3	3	3	0.00
30/10/2017	2044 On 02-August-18	10.06	Put	Bond Future	5746	6	6	6	0.00
30/10/2017	2044 On 02-August-18	10.07	Put	Bond Future	5699	6	6	6	0.00
30/10/2017	2044 On 02-August-18	10.05	Put	Bond Future	5794	6	6	6	0.00
30/10/2017	2046 On 02-November-17			Bond Future	121.48	122.4731	121.4830	122.4731	20,032.00
30/10/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2046 On 02-November-17	136.30	Put	Bond Future	14817	14	15	14	0.00
30/10/2017	2046 On 02-November-17	136.32	Put	Bond Future	14837	14	15	14	0.00
30/10/2017	2046 On 02-November-17	136.31	Put	Bond Future	14827	14	15	14	0.00
30/10/2017	2046 On 01-February-18			Bond Future	123.75	124.7566	123.7474	124.7566	10,089.00
30/10/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2046 On 01-February-18	132.90	Put	Bond Future	9153	8	9	8	0.00
30/10/2017	2046 On 01-February-18	132.91	Put	Bond Future	9163	8	9	8	0.00
30/10/2017	2046 On 01-February-18	132.92	Put	Bond Future	9173	8	9	8	0.00
30/10/2017	2046 On 03-May-18			Bond Future	124.48	125.5115	124.4819	125.5115	0.00
30/10/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2046 On 03-May-18	127.94	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
30/10/2017	2046 On 03-May-18	127.94	Put	Bond Future	3458	2	3	2	0.00
30/10/2017	2046 On 03-May-18	127.95	Put	Bond Future	3468	2	3	2	0.00
30/10/2017	2046 On 03-May-18	127.93	Put	Bond Future	3448	2	3	2	0.00
30/10/2017	2046 On 02-August-18			Bond Future	126.86	127.9054	126.8560	127.9054	0.00
30/10/2017	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2046 On 02-August-18	128.79	Put	Bond Future	1934	1	2	1	0.00
30/10/2017	2046 On 02-August-18	128.77	Put	Bond Future	1914	1	2	1	0.00
30/10/2017	2046 On 02-August-18	128.78	Put	Bond Future	1924	1	2	1	0.00
30/10/2017	2050 On 02-November-17			Bond Future	129.13	129.1415	129.1292	129.1415	22,106.00
30/10/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2050 On 02-November-17	144.65	Put	Bond Future	15521	16	16	16	0.00
30/10/2017	2050 On 02-November-17	144.66	Put	Bond Future	15531	16	16	16	0.00
30/10/2017	2050 On 02-November-17	144.67	Put	Bond Future	15541	16	16	16	0.00
30/10/2017	2050 On 01-February-18			Bond Future	129.86	129.8704	129.8573	129.8704	8,760.00
30/10/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2050 On 01-February-18	140.24	Put	Bond Future	10383	10	10	10	0.00
30/10/2017	2050 On 01-February-18	140.23	Put	Bond Future	10373	10	10	10	0.00
30/10/2017	2050 On 01-February-18	140.25	Put	Bond Future	10393	10	10	10	0.00
30/10/2017	2050 On 03-May-18			Bond Future	132.31	132.3219	132.3066	132.3219	0.00
30/10/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2050 On 03-May-18	135.63	Put	Bond Future	3323	3	3	3	0.00
30/10/2017	2050 On 03-May-18	135.61	Put	Bond Future	3303	3	3	3	0.00
30/10/2017	2050 On 03-May-18	135.62	Put	Bond Future	3313	3	3	3	0.00
30/10/2017	2050 On 02-August-18			Bond Future	133.10	133.1123	133.0969	133.1123	0.00
30/10/2017	2050 On 02-August-18	137.54	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
30/10/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
30/10/2017	2050 On 02-August-18	137.54	Put	Bond Future	4443	4	4	4	0.00
30/10/2017	2050 On 02-August-18	137.52	Put	Bond Future	4423	4	4	4	0.00
30/10/2017	2050 On 02-August-18	137.53	Put	Bond Future	4433	4	4	4	0.00
30/10/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	AL37 On 02-November-17			Index Future	549.45	548.1250	549.4480	548.1250	0.00
30/10/2017	AL37 On 01-February-18			Index Future	559.53	558.1810	559.5260	558.1810	0.00
30/10/2017	AL37 On 03-May-18			Index Future	569.89	568.5240	569.8900	568.5240	0.00
30/10/2017	AL37 On 02-August-18			Index Future	580.51	579.1240	580.5140	579.1240	0.00
30/10/2017	AL7T On 02-November-17			Index Future	625.13	623.0590	625.1280	623.0590	0.00
30/10/2017	AL7T On 01-February-18			Index Future	636.59	634.4890	636.5940	634.4890	0.00
30/10/2017	AL7T On 03-May-18			Index Future	648.39	646.2460	648.3850	646.2460	0.00
30/10/2017	AL7T On 02-August-18			Index Future	660.47	658.2950	660.4730	658.2950	0.00
30/10/2017	ALBI On 02-November-17			Index Future	562.58	560.4840	562.5760	560.4840	277.00
30/10/2017	ALBI On 01-February-18			Index Future	572.90	570.7660	572.8950	570.7660	767.00
30/10/2017	ALBI On 03-May-18			Index Future	583.51	581.3420	583.5060	581.3420	0.00
30/10/2017	ALBI On 02-August-18			Index Future	594.38	592.1810	594.3840	592.1810	0.00
30/10/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	C030 On 31-January-30			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
30/10/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/10/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	C214 On 28-February-41			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
30/10/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	EL28 On 02-November-17			Bond Future	126.60	126.7228	126.5978	126.7228	0.00
30/10/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
30/10/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
30/10/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
30/10/2017	EL28 On 02-November-17	133.88	Put	Bond Future	7282	7	7	7	0.00
30/10/2017	EL28 On 02-November-17	133.89	Put	Bond Future	7292	7	7	7	0.00
30/10/2017	EL28 On 02-November-17	133.87	Put	Bond Future	7272	7	7	7	0.00
30/10/2017	EL28 On 01-February-18			Bond Future	128.96	129.0856	128.9575	129.0856	0.00
30/10/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
30/10/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
30/10/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
30/10/2017	EL28 On 01-February-18	132.30	Put	Bond Future	3342	3	3	3	0.00
30/10/2017	EL28 On 01-February-18	132.31	Put	Bond Future	3352	3	3	3	0.00
30/10/2017	EL28 On 01-February-18	132.29	Put	Bond Future	3332	3	3	3	0.00
30/10/2017	EL28 On 03-May-18			Bond Future	129.63	129.7626	129.6306	129.7626	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
30/10/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
30/10/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
30/10/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
30/10/2017	EL28 On 03-May-18	133.18	Put	Bond Future	3549	3	4	3	0.00
30/10/2017	EL28 On 03-May-18	133.19	Put	Bond Future	3559	3	4	3	0.00
30/10/2017	EL28 On 03-May-18	133.20	Put	Bond Future	3569	3	4	3	0.00
30/10/2017	EL28 On 02-August-18			Bond Future	132.10	132.2375	132.1029	132.2375	0.00
30/10/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
30/10/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
30/10/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
30/10/2017	EL28 On 02-August-18	134.94	Put	Bond Future	2837	3	3	3	0.00
30/10/2017	EL28 On 02-August-18	134.95	Put	Bond Future	2847	3	3	3	0.00
30/10/2017	EL28 On 02-August-18	134.93	Put	Bond Future	2827	3	3	3	0.00
30/10/2017	ES33 On 02-November-17			Bond Future	11.11	74.1570	74.4575	74.1570	6,011.00
30/10/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
30/10/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
30/10/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
30/10/2017	ES33 On 02-November-17	10.67	Put	Bond Future	2628	3	3	3	0.00
30/10/2017	ES33 On 02-November-17	10.66	Put	Bond Future	2690	3	3	3	0.00
30/10/2017	ES33 On 02-November-17	10.68	Put	Bond Future	2566	3	3	3	0.00
30/10/2017	ES33 On 01-February-18			Bond Future	11.22	75.5175	75.8233	75.5175	9,466.00
30/10/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
30/10/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
30/10/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
30/10/2017	ES33 On 01-February-18	11.01	Put	Bond Future	1252	2	1	2	0.00
30/10/2017	ES33 On 01-February-18	10.99	Put	Bond Future	1370	2	1	2	0.00
30/10/2017	ES33 On 01-February-18	11.00	Put	Bond Future	1311	2	1	2	0.00
30/10/2017	ES33 On 03-May-18			Bond Future	11.34	73.1253	73.4362	73.1253	0.00
30/10/2017	ES33 On 03-May-18	11.20	Call	Bond Future	0	0	0	0	0.00
30/10/2017	ES33 On 03-May-18	11.22	Call	Bond Future	0	0	0	0	0.00
30/10/2017	ES33 On 03-May-18	11.21	Call	Bond Future	0	0	0	0	0.00
30/10/2017	ES33 On 03-May-18	11.21	Put	Bond Future	749	1	1	1	0.00
30/10/2017	ES33 On 03-May-18	11.20	Put	Bond Future	807	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2017	ES33 On 03-May-18	11.22	Put	Bond Future	692	1	1	1	0.00
30/10/2017	ES33 On 02-August-18			Bond Future	11.46	74.4882	74.8045	74.4882	0.00
30/10/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
30/10/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0	0	0	0	0.00
30/10/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
30/10/2017	ES33 On 02-August-18	11.16	Put	Bond Future	1697	2	2	2	0.00
30/10/2017	ES33 On 02-August-18	11.14	Put	Bond Future	1812	2	2	2	0.00
30/10/2017	ES33 On 02-August-18	11.15	Put	Bond Future	1754	2	2	2	0.00
30/10/2017	ES42 On 02-November-17			Bond Future	11.33	76.6596	76.9953	76.6596	2,202.00
30/10/2017	ES42 On 01-February-18			Bond Future	11.44	78.0660	78.4077	78.0660	7,957.00
30/10/2017	ES42 On 03-May-18			Bond Future	11.56	75.2512	75.5985	75.2512	0.00
30/10/2017	ES42 On 02-August-18			Bond Future	11.68	76.6535	77.0069	76.6535	0.00
30/10/2017	GOVI On 02-November-17			GOVI	561.01	558.9370	561.0090	558.9370	85.00
30/10/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
30/10/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
30/10/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
30/10/2017	GOVI On 02-November-17	572.45	Put	GOVI	114410	14	11	14	0.00
30/10/2017	GOVI On 02-November-17	572.44	Put	GOVI	114310	14	11	14	0.00
30/10/2017	GOVI On 02-November-17	572.46	Put	GOVI	114510	14	11	14	0.00
30/10/2017	GOVI On 01-February-18			GOVI	571.30	569.1910	571.2990	569.1910	745.00
30/10/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
30/10/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
30/10/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
30/10/2017	GOVI On 01-February-18	581.02	Put	GOVI	97210	12	10	12	0.00
30/10/2017	GOVI On 01-February-18	581.03	Put	GOVI	97310	12	10	12	0.00
30/10/2017	GOVI On 01-February-18	581.04	Put	GOVI	97410	12	10	12	0.00
30/10/2017	GOVI On 03-May-18			GOVI	581.88	579.7380	581.8810	579.7380	0.00
30/10/2017	GOVI On 03-May-18	590.27	Call	GOVI	0	0	0	0	0.00
30/10/2017	GOVI On 03-May-18	590.29	Call	GOVI	0	0	0	0	0.00
30/10/2017	GOVI On 03-May-18	590.28	Call	GOVI	0	0	0	0	0.00
30/10/2017	GOVI On 03-May-18	590.28	Put	GOVI	83990	11	8	11	0.00
30/10/2017	GOVI On 03-May-18	590.29	Put	GOVI	84090	11	8	11	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
30/10/2017	GOVI On 03-May-18	590.27	Put	GOVI	83890	11	8	11	0.00
30/10/2017	GOVI On 02-August-18			GOVI	592.73	590.5470	592.7290	590.5470	0.00
30/10/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
30/10/2017	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
30/10/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
30/10/2017	GOVI On 02-August-18	605.70	Put	GOVI	129710	15	13	15	0.00
30/10/2017	GOVI On 02-August-18	605.71	Put	GOVI	129810	15	13	15	0.00
30/10/2017	GOVI On 02-August-18	605.72	Put	GOVI	129910	15	13	15	0.00
30/10/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/10/2017	IGOV On 02-November-17			Index Future	247.45	248.0860	247.4530	248.0860	696.00
30/10/2017	IGOV On 01-February-18			Index Future	252.06	252.7120	252.0640	252.7120	829.00
30/10/2017	IGOV On 03-May-18			Index Future	256.82	257.4820	256.8190	257.4820	0.00
30/10/2017	IGOV On 02-August-18			Index Future	261.72	262.3930	261.7180	262.3930	0.00
30/10/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
30/10/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7595	99.7595	99.7595	0.00
30/10/2017	IS01 On 15-March-18			Interest Rate Swap	99.71	99.7123	99.7093	99.7123	0.00
30/10/2017	IS01 On 21-June-18			Interest Rate Swap	99.90	99.9073	99.9018	99.9073	0.00
30/10/2017	IS01 On 20-September-18			Interest Rate Swap	100.12	100.1506	100.1228	100.1506	0.00
30/10/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
30/10/2017	IS02 On 16-March-18			Interest Rate Swap	98.99	98.9955	98.9927	98.9955	0.00
30/10/2017	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5980	98.5897	98.5980	0.00
30/10/2017	IS02 On 21-September-18			Interest Rate Swap	98.59	98.6195	98.5923	98.6195	0.00
30/10/2017	IS02 On 21-December-18			Interest Rate Swap	99.08	99.1400	99.0800	99.1400	0.00
30/10/2017	IS02 On 15-March-19			Interest Rate Swap	99.56	99.6445	99.5566	99.6445	0.00
30/10/2017	IS02 On 21-June-19			Interest Rate Swap	100.04	100.1663	100.0397	100.1663	0.00
30/10/2017	IS02 On 20-September-19			Interest Rate Swap	100.59	100.7176	100.5866	100.7176	0.00
30/10/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	IS05 On 17-December-20			Interest Rate Swap	97.19	97.3827	97.1857	97.3827	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
30/10/2017	IS05 On 16-March-21			Interest Rate Swap	96.49	96.7044	96.4945	96.7044	0.00
30/10/2017	IS05 On 15-June-21			Interest Rate Swap	95.78	96.0006	95.7768	96.0006	0.00
30/10/2017	IS05 On 21-September-21			Interest Rate Swap	96.03	96.2719	96.0331	96.2719	0.00
30/10/2017	IS05 On 21-December-21			Interest Rate Swap	98.29	98.5434	98.2897	98.5434	51.00
30/10/2017	IS05 On 15-March-22			Interest Rate Swap	98.50	98.7732	98.5019	98.7732	0.00
30/10/2017	IS05 On 21-June-22			Interest Rate Swap	99.76	100.0543	99.7616	100.0543	0.00
30/10/2017	IS05 On 20-September-22			Interest Rate Swap	102.02	102.3279	102.0172	102.3279	0.00
30/10/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	IS10 On 17-December-25			Interest Rate Swap	97.46	97.8611	97.4593	97.8611	0.00
30/10/2017	IS10 On 16-March-26			Interest Rate Swap	94.55	94.9692	94.5469	94.9692	0.00
30/10/2017	IS10 On 15-June-26			Interest Rate Swap	93.35	93.7902	93.3472	93.7902	0.00
30/10/2017	IS10 On 21-September-26			Interest Rate Swap	95.51	95.9621	95.5055	95.9621	0.00
30/10/2017	IS10 On 21-December-26			Interest Rate Swap	99.26	99.7294	99.2649	99.7294	0.00
30/10/2017	IS10 On 15-March-27			Interest Rate Swap	97.91	98.3936	97.9067	98.3936	0.00
30/10/2017	IS10 On 21-June-27			Interest Rate Swap	99.98	100.4863	99.9832	100.4863	0.00
30/10/2017	IS10 On 20-September-27			Interest Rate Swap	103.68	104.1913	103.6817	104.1913	0.00
30/10/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
30/10/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
30/10/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
30/10/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
30/10/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.06	93.0000	92.9400	93.0000	0.00
30/10/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.07	93.1000	92.9300	93.1000	0.00
30/10/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.11	93.1400	92.8900	93.1400	0.00
30/10/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.14	93.2100	92.8600	93.2100	0.00
30/10/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.19	93.2500	92.8100	93.2500	2,500.00
30/10/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.21	93.3000	92.7900	93.3000	0.00
30/10/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.26	93.3300	92.7400	93.3300	0.00
30/10/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.35	93.3300	92.6500	93.3300	0.00
30/10/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
30/10/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.41	93.3100	92.5900	93.3100	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
30/10/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.48	93.2700	92.5200	93.2700	0.00
30/10/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.57	93.2000	92.4300	93.2000	0.00
30/10/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.65	93.2000	92.3500	93.2000	0.00
30/10/2017	R023 On 02-November-17			Bond Future	8.35	98.6794	98.9113	98.6794	34,488.00
30/10/2017	R023 On 02-November-17	8.56	Call	Bond Future	877	1	1	1	0.00
30/10/2017	R023 On 02-November-17	8.58	Call	Bond Future	958	1	1	1	0.00
30/10/2017	R023 On 02-November-17	8.57	Call	Bond Future	917	1	1	1	0.00
30/10/2017	R023 On 02-November-17	8.57	Put	Bond Future	1	0	0	0	0.00
30/10/2017	R023 On 02-November-17	8.58	Put	Bond Future	1	0	0	0	0.00
30/10/2017	R023 On 02-November-17	8.56	Put	Bond Future	2	0	0	0	0.00
30/10/2017	R023 On 01-February-18			Bond Future	8.41	100.4898	100.7257	100.4898	38,539.00
30/10/2017	R023 On 01-February-18	8.32	Call	Bond Future	780	1	1	1	0.00
30/10/2017	R023 On 01-February-18	8.33	Call	Bond Future	798	1	1	1	0.00
30/10/2017	R023 On 01-February-18	8.31	Call	Bond Future	762	1	1	1	0.00
30/10/2017	R023 On 01-February-18	8.31	Put	Bond Future	1156	1	1	1	0.00
30/10/2017	R023 On 01-February-18	8.32	Put	Bond Future	1134	1	1	1	0.00
30/10/2017	R023 On 01-February-18	8.33	Put	Bond Future	1112	1	1	1	0.00
30/10/2017	R023 On 03-May-18			Bond Future	8.46	98.4222	98.6616	98.4222	0.00
30/10/2017	R023 On 03-May-18	8.27	Call	Bond Future	941	1	1	1	0.00
30/10/2017	R023 On 03-May-18	8.29	Call	Bond Future	975	1	1	1	0.00
30/10/2017	R023 On 03-May-18	8.28	Call	Bond Future	958	1	1	1	0.00
30/10/2017	R023 On 03-May-18	8.29	Put	Bond Future	1640	2	2	2	0.00
30/10/2017	R023 On 03-May-18	8.28	Put	Bond Future	1662	2	2	2	0.00
30/10/2017	R023 On 03-May-18	8.27	Put	Bond Future	1684	2	2	2	0.00
30/10/2017	R035 On 02-November-17			Bond Future	9.95	92.4670	92.8546	92.4670	25,289.00
30/10/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R035 On 02-November-17	9.59	Put	Bond Future	2806	3	3	3	0.00
30/10/2017	R035 On 02-November-17	9.60	Put	Bond Future	2726	3	3	3	0.00
30/10/2017	R035 On 02-November-17	9.61	Put	Bond Future	2646	3	3	3	0.00
30/10/2017	R035 On 01-February-18			Bond Future	10.03	94.1634	94.5579	94.1634	37,688.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R035 On 01-February-18	9.74	Put	Bond Future	2201	3	2	3	0.00
30/10/2017	R035 On 01-February-18	9.73	Put	Bond Future	2279	3	2	3	0.00
30/10/2017	R035 On 01-February-18	9.75	Put	Bond Future	2123	3	2	3	0.00
30/10/2017	R035 On 03-May-18			Bond Future	10.10	91.4081	91.8090	91.4081	0.00
30/10/2017	R035 On 03-May-18	9.90	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R035 On 03-May-18	9.91	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R035 On 03-May-18	9.89	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R035 On 03-May-18	9.89	Put	Bond Future	1592	2	2	2	0.00
30/10/2017	R035 On 03-May-18	9.90	Put	Bond Future	1516	2	2	2	0.00
30/10/2017	R035 On 03-May-18	9.91	Put	Bond Future	1440	2	1	2	0.00
30/10/2017	R186 On 02-November-17			Bond Future	9.08	112.2933	112.6539	112.2933	43,816.00
30/10/2017	R186 On 02-November-17	8.75	Call	Bond Future	1	0	0	0	0.00
30/10/2017	R186 On 02-November-17	8.88	Call	Bond Future	17	0	0	0	0.00
30/10/2017	R186 On 02-November-17	8.90	Call	Bond Future	25	0	0	0	0.00
30/10/2017	R186 On 02-November-17	8.60	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R186 On 02-November-17	9.00	Call	Bond Future	124	0	0	0	0.00
30/10/2017	R186 On 02-November-17	8.89	Call	Bond Future	20	0	0	0	0.00
30/10/2017	R186 On 02-November-17	8.88	Put	Bond Future	1313	2	1	2	0.00
30/10/2017	R186 On 02-November-17	9.00	Put	Bond Future	636	1	1	1	5,000.00
30/10/2017	R186 On 02-November-17	8.60	Put	Bond Future	3156	4	3	4	3,750.00
30/10/2017	R186 On 02-November-17	8.90	Put	Bond Future	1190	2	1	2	0.00
30/10/2017	R186 On 02-November-17	8.75	Put	Bond Future	2155	3	2	3	0.00
30/10/2017	R186 On 02-November-17	8.89	Put	Bond Future	1251	2	1	2	0.00
30/10/2017	R186 On 01-February-18			Bond Future	9.15	109.0536	109.4207	109.0536	125,334.00
30/10/2017	R186 On 01-February-18	7.75	Call	Bond Future	17	0	0	0	1,460.00
30/10/2017	R186 On 01-February-18	8.50	Call	Bond Future	351	0	0	0	1,460.00
30/10/2017	R186 On 01-February-18	9.00	Call	Bond Future	1275	1	1	1	0.00
30/10/2017	R186 On 01-February-18	9.25	Call	Bond Future	2060	2	2	2	0.00
30/10/2017	R186 On 01-February-18	8.96	Call	Bond Future	1169	1	1	1	0.00
30/10/2017	R186 On 01-February-18	8.75	Call	Bond Future	706	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2017	R186 On 01-February-18	8.98	Call	Bond Future	1221	1	1	1	0.00
30/10/2017	R186 On 01-February-18	8.97	Call	Bond Future	1195	1	1	1	0.00
30/10/2017	R186 On 01-February-18	8.96	Put	Bond Future	2371	3	2	3	0.00
30/10/2017	R186 On 01-February-18	9.00	Put	Bond Future	2221	2	2	2	6,200.00
30/10/2017	R186 On 01-February-18	8.75	Put	Bond Future	3264	4	3	4	820.00
30/10/2017	R186 On 01-February-18	9.25	Put	Bond Future	1427	2	1	2	820.00
30/10/2017	R186 On 01-February-18	8.98	Put	Bond Future	2295	3	2	3	0.00
30/10/2017	R186 On 01-February-18	8.97	Put	Bond Future	2333	3	2	3	0.00
30/10/2017	R186 On 01-February-18	8.50	Put	Bond Future	4551	5	5	5	0.00
30/10/2017	R186 On 01-February-18	7.75	Put	Bond Future	9341	10	9	10	0.00
30/10/2017	R186 On 03-May-18			Bond Future	9.22	111.0741	111.4471	111.0741	0.00
30/10/2017	R186 On 03-May-18	8.93	Call	Bond Future	1574	1	2	1	0.00
30/10/2017	R186 On 03-May-18	8.92	Call	Bond Future	1550	1	2	1	0.00
30/10/2017	R186 On 03-May-18	8.91	Call	Bond Future	1526	1	2	1	0.00
30/10/2017	R186 On 03-May-18	8.92	Put	Bond Future	3428	4	3	4	0.00
30/10/2017	R186 On 03-May-18	8.91	Put	Bond Future	3467	4	3	4	0.00
30/10/2017	R186 On 03-May-18	8.93	Put	Bond Future	3390	4	3	4	0.00
30/10/2017	R197 On 02-November-17			Bond Future	299.57	299.6006	299.5704	299.6006	813.00
30/10/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R197 On 02-November-17	305.16	Put	Bond Future	5590	6	6	6	0.00
30/10/2017	R197 On 02-November-17	305.15	Put	Bond Future	5580	6	6	6	0.00
30/10/2017	R197 On 02-November-17	305.17	Put	Bond Future	5600	6	6	6	0.00
30/10/2017	R197 On 01-February-18			Bond Future	298.16	298.1972	298.1649	298.1972	2,350.00
30/10/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R197 On 01-February-18	301.66	Put	Bond Future	3495	3	3	3	0.00
30/10/2017	R197 On 01-February-18	301.67	Put	Bond Future	3505	3	4	3	0.00
30/10/2017	R197 On 01-February-18	301.68	Put	Bond Future	3515	3	4	3	0.00
30/10/2017	R197 On 03-May-18			Bond Future	303.79	303.8258	303.7890	303.8258	0.00
30/10/2017	R197 On 03-May-18	304.44	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
30/10/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R197 On 03-May-18	304.45	Put	Bond Future	661	1	1	1	0.00
30/10/2017	R197 On 03-May-18	304.46	Put	Bond Future	671	1	1	1	0.00
30/10/2017	R197 On 03-May-18	304.44	Put	Bond Future	651	1	1	1	0.00
30/10/2017	R202 On 02-November-17			Bond Future	238.46	240.5580	238.4574	240.5580	20,234.00
30/10/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R202 On 02-November-17	253.90	Put	Bond Future	15443	13	15	13	0.00
30/10/2017	R202 On 02-November-17	253.91	Put	Bond Future	15453	13	15	13	0.00
30/10/2017	R202 On 02-November-17	253.89	Put	Bond Future	15433	13	15	13	0.00
30/10/2017	R202 On 01-February-18			Bond Future	239.19	241.3308	239.1896	241.3308	9,305.00
30/10/2017	R202 On 01-February-18	249.08	Call	Bond Future	119	0	0	0	0.00
30/10/2017	R202 On 01-February-18	249.07	Call	Bond Future	119	0	0	0	0.00
30/10/2017	R202 On 01-February-18	249.06	Call	Bond Future	120	0	0	0	0.00
30/10/2017	R202 On 01-February-18	249.07	Put	Bond Future	10000	8	10	8	0.00
30/10/2017	R202 On 01-February-18	249.06	Put	Bond Future	9990	8	10	8	0.00
30/10/2017	R202 On 01-February-18	249.08	Put	Bond Future	10009	8	10	8	0.00
30/10/2017	R202 On 03-May-18			Bond Future	243.70	245.8862	243.7013	245.8862	0.00
30/10/2017	R202 On 03-May-18	247.47	Call	Bond Future	1745	3	2	3	0.00
30/10/2017	R202 On 03-May-18	247.48	Call	Bond Future	1742	3	2	3	0.00
30/10/2017	R202 On 03-May-18	247.49	Call	Bond Future	1739	3	2	3	0.00
30/10/2017	R202 On 03-May-18	247.49	Put	Bond Future	5528	4	6	4	0.00
30/10/2017	R202 On 03-May-18	247.47	Put	Bond Future	5514	4	6	4	0.00
30/10/2017	R202 On 03-May-18	247.48	Put	Bond Future	5521	4	6	4	0.00
30/10/2017	R204 On 02-November-17			Bond Future	7.32	103.6905	103.7443	103.6905	39,886.00
30/10/2017	R204 On 02-November-17	7.75	Call	Bond Future	457	0	0	0	0.00
30/10/2017	R204 On 02-November-17	7.76	Call	Bond Future	467	0	0	0	0.00
30/10/2017	R204 On 02-November-17	7.74	Call	Bond Future	446	0	0	0	0.00
30/10/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
30/10/2017	R204 On 02-November-17	7.75	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
30/10/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
30/10/2017	R204 On 01-February-18			Bond Future	7.29	101.5549	101.6095	101.5549	21,035.00
30/10/2017	R204 On 01-February-18	7.25	Call	Bond Future	127	0	0	0	0.00
30/10/2017	R204 On 01-February-18	7.27	Call	Bond Future	135	0	0	0	0.00
30/10/2017	R204 On 01-February-18	7.26	Call	Bond Future	131	0	0	0	0.00
30/10/2017	R204 On 01-February-18	7.26	Put	Bond Future	154	0	0	0	0.00
30/10/2017	R204 On 01-February-18	7.27	Put	Bond Future	150	0	0	0	0.00
30/10/2017	R204 On 01-February-18	7.25	Put	Bond Future	159	0	0	0	0.00
30/10/2017	R204 On 03-May-18			Bond Future	7.21	103.4365	103.4912	103.4365	0.00
30/10/2017	R204 On 03-May-18	7.09	Call	Bond Future	118	0	0	0	0.00
30/10/2017	R204 On 03-May-18	7.10	Call	Bond Future	120	0	0	0	0.00
30/10/2017	R204 On 03-May-18	7.08	Call	Bond Future	115	0	0	0	0.00
30/10/2017	R204 On 03-May-18	7.08	Put	Bond Future	193	0	0	0	0.00
30/10/2017	R204 On 03-May-18	7.09	Put	Bond Future	190	0	0	0	0.00
30/10/2017	R204 On 03-May-18	7.10	Put	Bond Future	187	0	0	0	0.00
30/10/2017	R207 On 02-November-17			Bond Future	7.74	101.1661	101.2759	101.1661	23,047.00
30/10/2017	R207 On 02-November-17	8.03	Call	Bond Future	564	0	1	0	0.00
30/10/2017	R207 On 02-November-17	8.05	Call	Bond Future	603	0	1	0	0.00
30/10/2017	R207 On 02-November-17	8.04	Call	Bond Future	583	0	1	0	0.00
30/10/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
30/10/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
30/10/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
30/10/2017	R207 On 01-February-18			Bond Future	7.78	99.3810	99.4926	99.3810	20,408.00
30/10/2017	R207 On 01-February-18	7.60	Call	Bond Future	188	0	0	0	0.00
30/10/2017	R207 On 01-February-18	7.62	Call	Bond Future	201	0	0	0	0.00
30/10/2017	R207 On 01-February-18	7.61	Call	Bond Future	194	0	0	0	0.00
30/10/2017	R207 On 01-February-18	7.60	Put	Bond Future	508	1	1	1	0.00
30/10/2017	R207 On 01-February-18	7.62	Put	Bond Future	486	1	0	1	0.00
30/10/2017	R207 On 01-February-18	7.61	Put	Bond Future	497	1	0	1	0.00
30/10/2017	R207 On 03-May-18			Bond Future	7.84	101.2223	101.3350	101.2223	0.00
30/10/2017	R207 On 03-May-18	7.58	Call	Bond Future	244	0	0	0	0.00
30/10/2017	R207 On 03-May-18	7.57	Call	Bond Future	238	0	0	0	0.00
30/10/2017	R207 On 03-May-18	7.56	Call	Bond Future	233	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
30/10/2017	R207 On 03-May-18	7.57	Put	Bond Future	652	1	1	1	0.00
30/10/2017	R207 On 03-May-18	7.56	Put	Bond Future	662	1	1	1	0.00
30/10/2017	R207 On 03-May-18	7.58	Put	Bond Future	643	1	1	1	0.00
30/10/2017	R208 On 02-November-17			Bond Future	8.00	96.8861	97.0456	96.8861	30,649.00
30/10/2017	R208 On 02-November-17	8.20	Call	Bond Future	575	0	1	0	0.00
30/10/2017	R208 On 02-November-17	8.19	Call	Bond Future	547	0	1	0	0.00
30/10/2017	R208 On 02-November-17	8.18	Call	Bond Future	519	0	1	0	0.00
30/10/2017	R208 On 02-November-17	8.19	Put	Bond Future	0	0	0	0	0.00
30/10/2017	R208 On 02-November-17	8.18	Put	Bond Future	1	0	0	0	0.00
30/10/2017	R208 On 02-November-17	8.20	Put	Bond Future	0	0	0	0	0.00
30/10/2017	R208 On 01-February-18			Bond Future	8.05	98.6635	98.8258	98.6635	34,771.00
30/10/2017	R208 On 01-February-18	7.84	Call	Bond Future	315	0	0	0	0.00
30/10/2017	R208 On 01-February-18	7.85	Call	Bond Future	324	0	0	0	0.00
30/10/2017	R208 On 01-February-18	7.83	Call	Bond Future	305	0	0	0	0.00
30/10/2017	R208 On 01-February-18	7.83	Put	Bond Future	898	1	1	1	0.00
30/10/2017	R208 On 01-February-18	7.84	Put	Bond Future	880	1	1	1	0.00
30/10/2017	R208 On 01-February-18	7.85	Put	Bond Future	863	1	1	1	0.00
30/10/2017	R208 On 03-May-18			Bond Future	8.10	97.0905	97.2549	97.0905	0.00
30/10/2017	R208 On 03-May-18	7.77	Call	Bond Future	373	0	0	0	0.00
30/10/2017	R208 On 03-May-18	7.79	Call	Bond Future	390	0	0	0	0.00
30/10/2017	R208 On 03-May-18	7.78	Call	Bond Future	381	0	0	0	0.00
30/10/2017	R208 On 03-May-18	7.79	Put	Bond Future	1175	1	1	1	0.00
30/10/2017	R208 On 03-May-18	7.78	Put	Bond Future	1191	1	1	1	0.00
30/10/2017	R208 On 03-May-18	7.77	Put	Bond Future	1208	1	1	1	0.00
30/10/2017	R209 On 02-November-17			Bond Future	9.90	69.6886	70.0124	69.6886	101,184.00
30/10/2017	R209 On 02-November-17	9.52	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R209 On 02-November-17	10.00	Call	Bond Future	758	1	1	1	0.00
30/10/2017	R209 On 02-November-17	9.54	Call	Bond Future	1	0	0	0	0.00
30/10/2017	R209 On 02-November-17	9.75	Call	Bond Future	57	0	0	0	0.00
30/10/2017	R209 On 02-November-17	9.53	Call	Bond Future	1	0	0	0	0.00
30/10/2017	R209 On 02-November-17	9.58	Call	Bond Future	2	0	0	0	0.00
30/10/2017	R209 On 02-November-17	9.33	Call	Bond Future	0	0	0	0	1,350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2017	R209 On 02-November-17	9.00	Call	Bond Future	0	0	0	0	2,248.00
30/10/2017	R209 On 02-November-17	10.60	Call	Bond Future	4273	4	4	4	0.00
30/10/2017	R209 On 02-November-17	8.30	Call	Bond Future	0	0	0	0	2,800.00
30/10/2017	R209 On 02-November-17	9.88	Call	Bond Future	288	0	0	0	0.00
30/10/2017	R209 On 02-November-17	9.75	Put	Bond Future	1018	1	1	1	6,500.00
30/10/2017	R209 On 02-November-17	9.53	Put	Bond Future	2420	3	2	3	0.00
30/10/2017	R209 On 02-November-17	9.58	Put	Bond Future	2086	2	2	2	1,350.00
30/10/2017	R209 On 02-November-17	9.33	Put	Bond Future	3785	4	4	4	0.00
30/10/2017	R209 On 02-November-17	8.30	Put	Bond Future	11464	12	11	12	0.00
30/10/2017	R209 On 02-November-17	9.88	Put	Bond Future	408	1	0	1	1,350.00
30/10/2017	R209 On 02-November-17	9.52	Put	Bond Future	2487	3	2	3	0.00
30/10/2017	R209 On 02-November-17	9.00	Put	Bond Future	6124	6	6	6	0.00
30/10/2017	R209 On 02-November-17	10.60	Put	Bond Future	0	0	0	0	1,300.00
30/10/2017	R209 On 02-November-17	10.00	Put	Bond Future	115	0	0	0	1,138.00
30/10/2017	R209 On 02-November-17	9.54	Put	Bond Future	2353	3	2	3	0.00
30/10/2017	R209 On 01-February-18			Bond Future	9.97	70.9670	71.2967	70.9670	91,315.00
30/10/2017	R209 On 01-February-18	9.88	Call	Bond Future	1610	1	2	1	0.00
30/10/2017	R209 On 01-February-18	9.71	Call	Bond Future	1155	1	1	1	0.00
30/10/2017	R209 On 01-February-18	9.59	Call	Bond Future	893	1	1	1	0.00
30/10/2017	R209 On 01-February-18	9.85	Call	Bond Future	1522	1	2	1	0.00
30/10/2017	R209 On 01-February-18	9.33	Call	Bond Future	470	0	0	0	220.00
30/10/2017	R209 On 01-February-18	10.10	Call	Bond Future	2330	2	2	2	0.00
30/10/2017	R209 On 01-February-18	9.73	Call	Bond Future	1203	1	1	1	0.00
30/10/2017	R209 On 01-February-18	9.72	Call	Bond Future	1179	1	1	1	0.00
30/10/2017	R209 On 01-February-18	10.00	Call	Bond Future	1985	2	2	2	0.00
30/10/2017	R209 On 01-February-18	9.32	Call	Bond Future	458	0	0	0	157.00
30/10/2017	R209 On 01-February-18	9.89	Call	Bond Future	1639	2	2	2	0.00
30/10/2017	R209 On 01-February-18	9.89	Put	Bond Future	2122	2	2	2	157.00
30/10/2017	R209 On 01-February-18	10.00	Put	Bond Future	1771	2	2	2	7,500.00
30/10/2017	R209 On 01-February-18	9.32	Put	Bond Future	4729	5	5	5	0.00
30/10/2017	R209 On 01-February-18	9.85	Put	Bond Future	2262	2	2	2	7,500.00
30/10/2017	R209 On 01-February-18	9.33	Put	Bond Future	4672	5	5	5	0.00
30/10/2017	R209 On 01-February-18	10.10	Put	Bond Future	1491	2	1	2	3,000.00
30/10/2017	R209 On 01-February-18	9.72	Put	Bond Future	2760	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2017	R209 On 01-February-18	9.71	Put	Bond Future	2802	3	3	3	0.00
30/10/2017	R209 On 01-February-18	9.59	Put	Bond Future	3332	4	3	4	377.00
30/10/2017	R209 On 01-February-18	9.73	Put	Bond Future	2719	3	3	3	0.00
30/10/2017	R209 On 01-February-18	9.88	Put	Bond Future	2156	2	2	2	220.00
30/10/2017	R209 On 03-May-18			Bond Future	10.03	69.1327	69.4679	69.1327	0.00
30/10/2017	R209 On 03-May-18	9.85	Call	Bond Future	2148	2	2	2	0.00
30/10/2017	R209 On 03-May-18	10.00	Call	Bond Future	2593	2	3	2	0.00
30/10/2017	R209 On 03-May-18	9.86	Call	Bond Future	2176	2	2	2	0.00
30/10/2017	R209 On 03-May-18	9.84	Call	Bond Future	2120	2	2	2	0.00
30/10/2017	R209 On 03-May-18	9.84	Put	Bond Future	3344	4	3	4	0.00
30/10/2017	R209 On 03-May-18	9.86	Put	Bond Future	3272	3	3	3	0.00
30/10/2017	R209 On 03-May-18	10.00	Put	Bond Future	2802	3	3	3	5,000.00
30/10/2017	R209 On 03-May-18	9.85	Put	Bond Future	3308	4	3	4	0.00
30/10/2017	R210 On 02-November-17			Bond Future	183.92	184.1029	183.9185	184.1029	1,480.00
30/10/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R210 On 02-November-17	192.09	Put	Bond Future	8172	8	8	8	0.00
30/10/2017	R210 On 02-November-17	192.07	Put	Bond Future	8152	8	8	8	0.00
30/10/2017	R210 On 02-November-17	192.08	Put	Bond Future	8162	8	8	8	0.00
30/10/2017	R210 On 01-February-18			Bond Future	187.35	187.5357	187.3467	187.5357	699.00
30/10/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R210 On 01-February-18	192.37	Put	Bond Future	5023	5	5	5	0.00
30/10/2017	R210 On 01-February-18	192.38	Put	Bond Future	5033	5	5	5	0.00
30/10/2017	R210 On 01-February-18	192.36	Put	Bond Future	5013	5	5	5	0.00
30/10/2017	R210 On 03-May-18			Bond Future	188.46	188.6504	188.4553	188.6504	0.00
30/10/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R210 On 03-May-18	191.45	Put	Bond Future	2995	3	3	3	0.00
30/10/2017	R210 On 03-May-18	191.44	Put	Bond Future	2985	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2017	R210 On 03-May-18	191.46	Put	Bond Future	3005	3	3	3	0.00
30/10/2017	R212 On 02-November-17			Bond Future	150.39	150.4081	150.3928	150.4081	2,517.00
30/10/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R212 On 02-November-17	152.41	Put	Bond Future	2017	2	2	2	0.00
30/10/2017	R212 On 02-November-17	152.42	Put	Bond Future	2027	2	2	2	0.00
30/10/2017	R212 On 02-November-17	152.40	Put	Bond Future	2007	2	2	2	0.00
30/10/2017	R212 On 01-February-18			Bond Future	151.15	151.1687	151.1523	151.1687	3,869.00
30/10/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R212 On 01-February-18	154.69	Put	Bond Future	3538	4	4	4	0.00
30/10/2017	R212 On 01-February-18	154.70	Put	Bond Future	3548	4	4	4	0.00
30/10/2017	R212 On 01-February-18	154.71	Put	Bond Future	3558	4	4	4	0.00
30/10/2017	R212 On 03-May-18			Bond Future	154.00	154.0220	154.0034	154.0220	0.00
30/10/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R212 On 03-May-18	154.29	Put	Bond Future	287	0	0	0	0.00
30/10/2017	R212 On 03-May-18	154.30	Put	Bond Future	297	0	0	0	0.00
30/10/2017	R212 On 03-May-18	154.28	Put	Bond Future	277	0	0	0	0.00
30/10/2017	R213 On 02-November-17			Bond Future	9.68	81.1272	81.4494	81.1272	50,507.00
30/10/2017	R213 On 02-November-17	9.35	Call	Bond Future	1	0	0	0	0.00
30/10/2017	R213 On 02-November-17	9.36	Call	Bond Future	1	0	0	0	0.00
30/10/2017	R213 On 02-November-17	9.34	Call	Bond Future	1	0	0	0	0.00
30/10/2017	R213 On 02-November-17	9.34	Put	Bond Future	2226	3	2	3	0.00
30/10/2017	R213 On 02-November-17	9.35	Put	Bond Future	2161	2	2	2	0.00
30/10/2017	R213 On 02-November-17	9.36	Put	Bond Future	2095	2	2	2	0.00
30/10/2017	R213 On 01-February-18			Bond Future	9.76	82.6155	82.9434	82.6155	20,100.00
30/10/2017	R213 On 01-February-18	9.43	Call	Bond Future	940	1	1	1	0.00
30/10/2017	R213 On 01-February-18	9.42	Call	Bond Future	920	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2017	R213 On 01-February-18	9.41	Call	Bond Future	899	1	1	1	0.00
30/10/2017	R213 On 01-February-18	9.42	Put	Bond Future	3073	3	3	3	0.00
30/10/2017	R213 On 01-February-18	9.41	Put	Bond Future	3117	3	3	3	0.00
30/10/2017	R213 On 01-February-18	9.43	Put	Bond Future	3029	3	3	3	0.00
30/10/2017	R213 On 03-May-18			Bond Future	9.83	80.5970	80.9303	80.5970	0.00
30/10/2017	R213 On 03-May-18	9.56	Call	Bond Future	1828	2	2	2	0.00
30/10/2017	R213 On 03-May-18	9.57	Call	Bond Future	1854	2	2	2	0.00
30/10/2017	R213 On 03-May-18	9.58	Call	Bond Future	1880	2	2	2	0.00
30/10/2017	R213 On 03-May-18	9.58	Put	Bond Future	3432	4	3	4	0.00
30/10/2017	R213 On 03-May-18	9.56	Put	Bond Future	3507	4	4	4	0.00
30/10/2017	R213 On 03-May-18	9.57	Put	Bond Future	3469	4	3	4	0.00
30/10/2017	R214 On 02-November-17			Bond Future	10.03	69.2757	69.6101	69.2757	34,088.00
30/10/2017	R214 On 02-November-17	9.58	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R214 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R214 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R214 On 02-November-17	9.59	Put	Bond Future	3001	3	3	3	0.00
30/10/2017	R214 On 02-November-17	9.58	Put	Bond Future	3072	3	3	3	0.00
30/10/2017	R214 On 02-November-17	9.60	Put	Bond Future	2930	3	3	3	0.00
30/10/2017	R214 On 01-February-18			Bond Future	10.10	70.5466	70.8870	70.5466	13,642.00
30/10/2017	R214 On 01-February-18	9.82	Call	Bond Future	1181	1	1	1	0.00
30/10/2017	R214 On 01-February-18	9.84	Call	Bond Future	1230	1	1	1	0.00
30/10/2017	R214 On 01-February-18	9.83	Call	Bond Future	1205	1	1	1	0.00
30/10/2017	R214 On 01-February-18	9.83	Put	Bond Future	2994	3	3	3	0.00
30/10/2017	R214 On 01-February-18	9.84	Put	Bond Future	2951	3	3	3	0.00
30/10/2017	R214 On 01-February-18	9.82	Put	Bond Future	3038	3	3	3	0.00
30/10/2017	R214 On 03-May-18			Bond Future	10.16	68.5580	68.9041	68.5580	0.00
30/10/2017	R214 On 03-May-18	9.98	Call	Bond Future	2237	2	2	2	0.00
30/10/2017	R214 On 03-May-18	9.99	Call	Bond Future	2266	2	2	2	0.00
30/10/2017	R214 On 03-May-18	9.97	Call	Bond Future	2209	2	2	2	0.00
30/10/2017	R214 On 03-May-18	9.97	Put	Bond Future	3483	4	3	4	0.00
30/10/2017	R214 On 03-May-18	9.98	Put	Bond Future	3445	4	3	4	0.00
30/10/2017	R214 On 03-May-18	9.99	Put	Bond Future	3407	4	3	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
30/10/2017	R248 On 02-November-17			Bond Future	10.08	88.6367	89.0604	88.6367	50,118.00
30/10/2017	R248 On 02-November-17	9.66	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R248 On 02-November-17	9.65	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R248 On 02-November-17	9.64	Call	Bond Future	0	0	0	0	0.00
30/10/2017	R248 On 02-November-17	9.64	Put	Bond Future	3859	4	4	4	0.00
30/10/2017	R248 On 02-November-17	9.66	Put	Bond Future	3679	4	4	4	0.00
30/10/2017	R248 On 02-November-17	9.65	Put	Bond Future	3769	4	4	4	0.00
30/10/2017	R248 On 01-February-18			Bond Future	10.16	90.2628	90.6941	90.2628	93,434.00
30/10/2017	R248 On 01-February-18	9.89	Call	Bond Future	1611	1	2	1	0.00
30/10/2017	R248 On 01-February-18	9.91	Call	Bond Future	1674	2	2	2	0.00
30/10/2017	R248 On 01-February-18	9.90	Call	Bond Future	1642	2	2	2	0.00
30/10/2017	R248 On 01-February-18	9.89	Put	Bond Future	3855	4	4	4	0.00
30/10/2017	R248 On 01-February-18	9.91	Put	Bond Future	3746	4	4	4	0.00
30/10/2017	R248 On 01-February-18	9.90	Put	Bond Future	3800	4	4	4	0.00
30/10/2017	R248 On 03-May-18			Bond Future	10.22	87.4985	87.9371	87.4985	0.00
30/10/2017	R248 On 03-May-18	10.07	Call	Bond Future	3089	3	3	3	0.00
30/10/2017	R248 On 03-May-18	10.06	Call	Bond Future	3051	3	3	3	0.00
30/10/2017	R248 On 03-May-18	10.05	Call	Bond Future	3014	3	3	3	0.00
30/10/2017	R248 On 03-May-18	10.06	Put	Bond Future	4406	5	4	5	0.00
30/10/2017	R248 On 03-May-18	10.05	Put	Bond Future	4452	5	4	5	0.00
30/10/2017	R248 On 03-May-18	10.07	Put	Bond Future	4360	5	4	5	0.00