



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
13/10/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	2025 On 02-November-17			Bond Future	130.59	130.5033	130.5853	130.5033	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
13/10/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2025 On 02-November-17	132.97	Put	Bond Future	2385	2	2385	2	0.00
13/10/2017	2025 On 02-November-17	132.98	Put	Bond Future	2395	2	2395	2	0.00
13/10/2017	2025 On 02-November-17	132.96	Put	Bond Future	2375	2	2375	2	0.00
13/10/2017	2025 On 01-February-18			Bond Future	131.69	131.6064	131.6889	131.6064	21.00
13/10/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2025 On 01-February-18	133.90	Put	Bond Future	2211	2	2211	2	0.00
13/10/2017	2025 On 01-February-18	133.88	Put	Bond Future	2191	2	2191	2	0.00
13/10/2017	2025 On 01-February-18	133.89	Put	Bond Future	2201	2	2201	2	0.00
13/10/2017	2025 On 03-May-18			Bond Future	134.18	134.0985	134.1825	134.0985	0.00
13/10/2017	2025 On 03-May-18	133.22	Call	Bond Future	963	1	963	1	0.00
13/10/2017	2025 On 03-May-18	133.21	Call	Bond Future	973	1	973	1	0.00
13/10/2017	2025 On 03-May-18	133.20	Call	Bond Future	983	1	983	1	0.00
13/10/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
13/10/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
13/10/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
13/10/2017	2025 On 02-August-18			Bond Future	136.74	136.6519	136.7372	136.6519	0.00
13/10/2017	2025 On 02-August-18	136.65	Call	Bond Future	87	0	87	0	0.00
13/10/2017	2025 On 02-August-18	136.66	Call	Bond Future	77	0	77	0	0.00
13/10/2017	2025 On 02-August-18	136.67	Call	Bond Future	67	0	67	0	0.00
13/10/2017	2025 On 02-August-18	136.66	Put	Bond Future	0	0	0	0	0.00
13/10/2017	2025 On 02-August-18	136.67	Put	Bond Future	0	0	0	0	0.00
13/10/2017	2025 On 02-August-18	136.65	Put	Bond Future	0	0	0	0	0.00
13/10/2017	2029 On 02-November-17			Bond Future	99.90	99.9055	99.9020	99.9055	1,370.00
13/10/2017	2029 On 01-February-18			Bond Future	101.77	101.7742	101.7695	101.7742	0.00
13/10/2017	2029 On 03-May-18			Bond Future	102.68	102.6843	102.6796	102.6843	0.00
13/10/2017	2029 On 02-August-18			Bond Future	104.63	104.6395	104.6344	104.6395	0.00
13/10/2017	2030 On 02-November-17			Bond Future	9.22	92.8924	9.2228	92.8924	54,283.00
13/10/2017	2030 On 02-November-17	9.34	Call	Bond Future	793	0	793	0	0.00
13/10/2017	2030 On 02-November-17	9.35	Call	Bond Future	860	0	860	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
13/10/2017	2030 On 02-November-17	9.36	Call	Bond Future	927	1	927	1	0.00
13/10/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
13/10/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
13/10/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
13/10/2017	2030 On 01-February-18			Bond Future	9.28	90.5942	9.2810	90.5942	6,567.00
13/10/2017	2030 On 01-February-18	9.38	Call	Bond Future	659	0	659	0	0.00
13/10/2017	2030 On 01-February-18	9.39	Call	Bond Future	725	0	725	0	0.00
13/10/2017	2030 On 01-February-18	9.37	Call	Bond Future	593	0	593	0	0.00
13/10/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
13/10/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
13/10/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
13/10/2017	2030 On 03-May-18			Bond Future	9.34	92.2768	9.3431	92.2768	0.00
13/10/2017	2030 On 03-May-18	9.49	Call	Bond Future	960	1	960	1	0.00
13/10/2017	2030 On 03-May-18	9.51	Call	Bond Future	1089	1	1089	1	0.00
13/10/2017	2030 On 03-May-18	9.50	Call	Bond Future	1024	1	1024	1	0.00
13/10/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
13/10/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
13/10/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
13/10/2017	2030 On 02-August-18			Bond Future	9.41	89.9945	9.4075	89.9945	0.00
13/10/2017	2030 On 02-August-18	9.46	Call	Bond Future	339	0	339	0	0.00
13/10/2017	2030 On 02-August-18	9.47	Call	Bond Future	403	0	403	0	0.00
13/10/2017	2030 On 02-August-18	9.45	Call	Bond Future	274	0	274	0	0.00
13/10/2017	2030 On 02-August-18	9.47	Put	Bond Future	0	0	0	0	0.00
13/10/2017	2030 On 02-August-18	9.45	Put	Bond Future	0	0	0	0	0.00
13/10/2017	2030 On 02-August-18	9.46	Put	Bond Future	0	0	0	0	0.00
13/10/2017	2032 On 02-November-17			Bond Future	9.43	91.1830	9.4338	91.1830	35,391.00
13/10/2017	2032 On 02-November-17	9.48	Call	Bond Future	1128	1	1128	1	0.00
13/10/2017	2032 On 02-November-17	9.49	Call	Bond Future	1169	1	1169	1	0.00
13/10/2017	2032 On 02-November-17	9.50	Call	Bond Future	1210	1	1210	1	0.00
13/10/2017	2032 On 02-November-17	9.50	Put	Bond Future	731	1	731	1	0.00
13/10/2017	2032 On 02-November-17	9.48	Put	Bond Future	793	1	793	1	0.00
13/10/2017	2032 On 02-November-17	9.49	Put	Bond Future	762	1	762	1	0.00
13/10/2017	2032 On 01-February-18			Bond Future	9.50	92.8584	9.4968	92.8584	7,596.00
13/10/2017	2032 On 01-February-18	9.30	Call	Bond Future	1552	1	1552	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
13/10/2017	2032 On 01-February-18	9.57	Call	Bond Future	2470	2	2470	2	0.00
13/10/2017	2032 On 01-February-18	9.20	Call	Bond Future	1276	1	1276	1	7,500.00
13/10/2017	2032 On 01-February-18	9.56	Call	Bond Future	2431	2	2431	2	0.00
13/10/2017	2032 On 01-February-18	9.45	Call	Bond Future	2029	2	2029	2	750.00
13/10/2017	2032 On 01-February-18	9.40	Call	Bond Future	1861	2	1861	2	6,800.00
13/10/2017	2032 On 01-February-18	9.55	Call	Bond Future	2393	2	2393	2	0.00
13/10/2017	2032 On 01-February-18	9.56	Put	Bond Future	1980	2	1980	2	0.00
13/10/2017	2032 On 01-February-18	9.20	Put	Bond Future	3439	4	3439	4	0.00
13/10/2017	2032 On 01-February-18	9.55	Put	Bond Future	2013	2	2013	2	0.00
13/10/2017	2032 On 01-February-18	9.45	Put	Bond Future	2365	3	2365	3	0.00
13/10/2017	2032 On 01-February-18	9.40	Put	Bond Future	2559	3	2559	3	0.00
13/10/2017	2032 On 01-February-18	9.57	Put	Bond Future	1948	2	1948	2	0.00
13/10/2017	2032 On 01-February-18	9.30	Put	Bond Future	2977	3	2977	3	0.00
13/10/2017	2032 On 03-May-18			Bond Future	9.56	90.4261	9.5595	90.4261	0.00
13/10/2017	2032 On 03-May-18	9.70	Call	Bond Future	3551	3	3551	3	0.00
13/10/2017	2032 On 03-May-18	9.71	Call	Bond Future	3591	3	3591	3	0.00
13/10/2017	2032 On 03-May-18	9.72	Call	Bond Future	3630	3	3630	3	0.00
13/10/2017	2032 On 03-May-18	9.72	Put	Bond Future	2507	3	2507	3	0.00
13/10/2017	2032 On 03-May-18	9.70	Put	Bond Future	2567	3	2567	3	0.00
13/10/2017	2032 On 03-May-18	9.71	Put	Bond Future	2537	3	2537	3	0.00
13/10/2017	2032 On 02-August-18			Bond Future	9.62	92.1148	9.6223	92.1148	0.00
13/10/2017	2032 On 02-August-18	9.68	Call	Bond Future	400	0	400	0	0.00
13/10/2017	2032 On 02-August-18	9.67	Call	Bond Future	331	0	331	0	0.00
13/10/2017	2032 On 02-August-18	9.66	Call	Bond Future	262	0	262	0	0.00
13/10/2017	2032 On 02-August-18	9.67	Put	Bond Future	0	0	0	0	0.00
13/10/2017	2032 On 02-August-18	9.66	Put	Bond Future	0	0	0	0	0.00
13/10/2017	2032 On 02-August-18	9.68	Put	Bond Future	0	0	0	0	0.00
13/10/2017	2033 On 02-November-17			Bond Future	104.90	104.9731	104.9004	104.9731	5,179.00
13/10/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2033 On 02-November-17	110.08	Put	Bond Future	5180	5	5180	5	0.00
13/10/2017	2033 On 02-November-17	110.07	Put	Bond Future	5170	5	5170	5	0.00
13/10/2017	2033 On 02-November-17	110.09	Put	Bond Future	5190	5	5190	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
13/10/2017	2033 On 01-February-18			Bond Future	106.86	106.9365	106.8615	106.9365	381.00
13/10/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2033 On 01-February-18	109.65	Put	Bond Future	2789	3	2789	3	0.00
13/10/2017	2033 On 01-February-18	109.66	Put	Bond Future	2799	3	2799	3	0.00
13/10/2017	2033 On 01-February-18	109.64	Put	Bond Future	2779	3	2779	3	0.00
13/10/2017	2033 On 03-May-18			Bond Future	107.80	107.8747	107.7982	107.8747	0.00
13/10/2017	2033 On 03-May-18	107.70	Call	Bond Future	98	0	98	0	0.00
13/10/2017	2033 On 03-May-18	107.71	Call	Bond Future	88	0	88	0	0.00
13/10/2017	2033 On 03-May-18	107.69	Call	Bond Future	108	0	108	0	0.00
13/10/2017	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00
13/10/2017	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
13/10/2017	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00
13/10/2017	2033 On 02-August-18			Bond Future	109.85	109.9287	109.8505	109.9287	0.00
13/10/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2033 On 02-August-18	109.93	Put	Bond Future	79	0	79	0	0.00
13/10/2017	2033 On 02-August-18	109.94	Put	Bond Future	89	0	89	0	0.00
13/10/2017	2033 On 02-August-18	109.92	Put	Bond Future	69	0	69	0	0.00
13/10/2017	2037 On 02-November-17			Bond Future	9.71	91.3006	9.7137	91.3006	54,617.00
13/10/2017	2037 On 02-November-17	9.66	Call	Bond Future	937	1	937	1	0.00
13/10/2017	2037 On 02-November-17	9.67	Call	Bond Future	972	1	972	1	0.00
13/10/2017	2037 On 02-November-17	9.65	Call	Bond Future	902	1	902	1	0.00
13/10/2017	2037 On 02-November-17	9.65	Put	Bond Future	1409	2	1409	2	0.00
13/10/2017	2037 On 02-November-17	9.66	Put	Bond Future	1364	2	1364	2	0.00
13/10/2017	2037 On 02-November-17	9.67	Put	Bond Future	1320	2	1320	2	0.00
13/10/2017	2037 On 01-February-18			Bond Future	9.78	88.7229	9.7764	88.7229	13,634.00
13/10/2017	2037 On 01-February-18	9.83	Call	Bond Future	2724	2	2724	2	0.00
13/10/2017	2037 On 01-February-18	9.81	Call	Bond Future	2642	2	2642	2	0.00
13/10/2017	2037 On 01-February-18	9.82	Call	Bond Future	2683	2	2683	2	0.00
13/10/2017	2037 On 01-February-18	9.81	Put	Bond Future	2380	3	2380	3	0.00
13/10/2017	2037 On 01-February-18	9.83	Put	Bond Future	2307	3	2307	3	0.00

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13/10/2017	2037 On 01-February-18	9.82	Put	Bond Future	2343	3	2343	3	0.00
13/10/2017	2037 On 03-May-18			Bond Future	9.84	90.3707	9.8422	90.3707	0.00
13/10/2017	2037 On 03-May-18	9.97	Call	Bond Future	3977	4	3977	4	0.00
13/10/2017	2037 On 03-May-18	9.99	Call	Bond Future	4062	4	4062	4	0.00
13/10/2017	2037 On 03-May-18	9.98	Call	Bond Future	4019	4	4019	4	0.00
13/10/2017	2037 On 03-May-18	9.98	Put	Bond Future	2964	3	2964	3	0.00
13/10/2017	2037 On 03-May-18	9.97	Put	Bond Future	2998	3	2998	3	0.00
13/10/2017	2037 On 03-May-18	9.99	Put	Bond Future	2931	3	2931	3	0.00
13/10/2017	2037 On 02-August-18			Bond Future	9.91	87.8024	9.9101	87.8024	0.00
13/10/2017	2037 On 02-August-18	9.95	Call	Bond Future	303	0	303	0	0.00
13/10/2017	2037 On 02-August-18	9.96	Call	Bond Future	379	0	379	0	0.00
13/10/2017	2037 On 02-August-18	9.97	Call	Bond Future	455	0	455	0	0.00
13/10/2017	2037 On 02-August-18	9.97	Put	Bond Future	0	0	0	0	0.00
13/10/2017	2037 On 02-August-18	9.95	Put	Bond Future	0	0	0	0	0.00
13/10/2017	2037 On 02-August-18	9.96	Put	Bond Future	0	0	0	0	0.00
13/10/2017	2038 On 02-November-17			Bond Future	128.66	128.6665	128.6618	128.6665	15,895.00
13/10/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2038 On 02-November-17	136.81	Put	Bond Future	8148	8	8148	8	0.00
13/10/2017	2038 On 02-November-17	136.82	Put	Bond Future	8158	8	8158	8	0.00
13/10/2017	2038 On 02-November-17	136.80	Put	Bond Future	8138	8	8138	8	0.00
13/10/2017	2038 On 01-February-18			Bond Future	129.56	129.5682	129.5622	129.5682	2,747.00
13/10/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2038 On 01-February-18	136.93	Put	Bond Future	7368	7	7368	7	0.00
13/10/2017	2038 On 01-February-18	136.95	Put	Bond Future	7388	7	7388	7	0.00
13/10/2017	2038 On 01-February-18	136.94	Put	Bond Future	7378	7	7378	7	0.00
13/10/2017	2038 On 03-May-18			Bond Future	132.02	132.0217	132.0154	132.0217	0.00
13/10/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2038 On 03-May-18	132.27	Put	Bond Future	255	0	255	0	0.00

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13/10/2017	2038 On 03-May-18	132.29	Put	Bond Future	275	0	275	0	0.00
13/10/2017	2038 On 03-May-18	132.28	Put	Bond Future	265	0	265	0	0.00
13/10/2017	2038 On 02-August-18			Bond Future	134.53	134.5355	134.5288	134.5355	0.00
13/10/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2038 On 02-August-18	134.53	Put	Bond Future	1	0	1	0	0.00
13/10/2017	2038 On 02-August-18	134.54	Put	Bond Future	11	0	11	0	0.00
13/10/2017	2038 On 02-August-18	134.55	Put	Bond Future	21	0	21	0	0.00
13/10/2017	2040 On 02-November-17			Bond Future	9.80	94.6571	9.8038	94.6571	16,838.00
13/10/2017	2040 On 02-November-17	9.66	Call	Bond Future	716	1	716	1	0.00
13/10/2017	2040 On 02-November-17	9.65	Call	Bond Future	687	1	687	1	0.00
13/10/2017	2040 On 02-November-17	9.67	Call	Bond Future	746	1	746	1	0.00
13/10/2017	2040 On 02-November-17	9.65	Put	Bond Future	2003	2	2003	2	0.00
13/10/2017	2040 On 02-November-17	9.66	Put	Bond Future	1946	2	1946	2	0.00
13/10/2017	2040 On 02-November-17	9.67	Put	Bond Future	1890	2	1890	2	0.00
13/10/2017	2040 On 01-February-18			Bond Future	9.87	91.8908	9.8672	91.8908	4,110.00
13/10/2017	2040 On 01-February-18	9.87	Call	Bond Future	2760	3	2760	3	0.00
13/10/2017	2040 On 01-February-18	9.89	Call	Bond Future	2845	3	2845	3	0.00
13/10/2017	2040 On 01-February-18	9.88	Call	Bond Future	2802	3	2802	3	0.00
13/10/2017	2040 On 01-February-18	9.88	Put	Bond Future	2696	3	2696	3	0.00
13/10/2017	2040 On 01-February-18	9.89	Put	Bond Future	2655	3	2655	3	0.00
13/10/2017	2040 On 01-February-18	9.87	Put	Bond Future	2737	3	2737	3	0.00
13/10/2017	2040 On 03-May-18			Bond Future	9.93	93.5973	9.9335	93.5973	0.00
13/10/2017	2040 On 03-May-18	10.07	Call	Bond Future	4318	4	4318	4	0.00
13/10/2017	2040 On 03-May-18	10.08	Call	Bond Future	4363	4	4363	4	0.00
13/10/2017	2040 On 03-May-18	10.06	Call	Bond Future	4273	4	4273	4	0.00
13/10/2017	2040 On 03-May-18	10.06	Put	Bond Future	3239	3	3239	3	0.00
13/10/2017	2040 On 03-May-18	10.07	Put	Bond Future	3203	3	3203	3	0.00
13/10/2017	2040 On 03-May-18	10.08	Put	Bond Future	3167	3	3167	3	0.00
13/10/2017	2040 On 02-August-18			Bond Future	10.00	90.8390	10.0019	90.8390	0.00
13/10/2017	2040 On 02-August-18	10.05	Call	Bond Future	390	0	390	0	0.00
13/10/2017	2040 On 02-August-18	10.04	Call	Bond Future	309	0	309	0	0.00
13/10/2017	2040 On 02-August-18	10.03	Call	Bond Future	228	0	228	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
13/10/2017	2040 On 02-August-18	10.04	Put	Bond Future	0	0	0	0	0.00
13/10/2017	2040 On 02-August-18	10.03	Put	Bond Future	0	0	0	0	0.00
13/10/2017	2040 On 02-August-18	10.05	Put	Bond Future	0	0	0	0	0.00
13/10/2017	2044 On 02-November-17			Bond Future	9.83	91.6787	9.8335	91.6787	21,405.00
13/10/2017	2044 On 02-November-17	9.66	Call	Bond Future	647	1	647	1	0.00
13/10/2017	2044 On 02-November-17	9.68	Call	Bond Future	704	1	704	1	0.00
13/10/2017	2044 On 02-November-17	9.67	Call	Bond Future	675	1	675	1	0.00
13/10/2017	2044 On 02-November-17	9.67	Put	Bond Future	2091	2	2091	2	0.00
13/10/2017	2044 On 02-November-17	9.68	Put	Bond Future	2032	2	2032	2	0.00
13/10/2017	2044 On 02-November-17	9.66	Put	Bond Future	2150	3	2150	3	0.00
13/10/2017	2044 On 01-February-18			Bond Future	9.89	88.9828	9.8950	88.9828	10,361.00
13/10/2017	2044 On 01-February-18	9.89	Call	Bond Future	2776	3	2776	3	0.00
13/10/2017	2044 On 01-February-18	9.90	Call	Bond Future	2819	3	2819	3	0.00
13/10/2017	2044 On 01-February-18	9.91	Call	Bond Future	2862	3	2862	3	0.00
13/10/2017	2044 On 01-February-18	9.91	Put	Bond Future	2735	3	2735	3	0.00
13/10/2017	2044 On 01-February-18	9.89	Put	Bond Future	2818	3	2818	3	0.00
13/10/2017	2044 On 01-February-18	9.90	Put	Bond Future	2777	3	2777	3	0.00
13/10/2017	2044 On 03-May-18			Bond Future	9.96	90.6354	9.9591	90.6354	0.00
13/10/2017	2044 On 03-May-18	10.11	Call	Bond Future	4457	4	4457	4	0.00
13/10/2017	2044 On 03-May-18	10.10	Call	Bond Future	4412	4	4412	4	0.00
13/10/2017	2044 On 03-May-18	10.09	Call	Bond Future	4366	4	4366	4	0.00
13/10/2017	2044 On 03-May-18	10.10	Put	Bond Future	3249	3	3249	3	0.00
13/10/2017	2044 On 03-May-18	10.09	Put	Bond Future	3285	4	3285	4	0.00
13/10/2017	2044 On 03-May-18	10.11	Put	Bond Future	3213	3	3213	3	0.00
13/10/2017	2044 On 02-August-18			Bond Future	10.03	87.9469	10.0252	87.9469	0.00
13/10/2017	2044 On 02-August-18	10.05	Call	Bond Future	204	0	204	0	0.00
13/10/2017	2044 On 02-August-18	10.07	Call	Bond Future	368	0	368	0	0.00
13/10/2017	2044 On 02-August-18	10.06	Call	Bond Future	286	0	286	0	0.00
13/10/2017	2044 On 02-August-18	10.06	Put	Bond Future	0	0	0	0	0.00
13/10/2017	2044 On 02-August-18	10.07	Put	Bond Future	0	0	0	0	0.00
13/10/2017	2044 On 02-August-18	10.05	Put	Bond Future	0	0	0	0	0.00
13/10/2017	2046 On 02-November-17			Bond Future	123.90	123.2782	123.8967	123.2782	20,942.00
13/10/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
13/10/2017	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
13/10/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2046 On 02-November-17	136.30	Put	Bond Future	12403	13	12403	13	0.00
13/10/2017	2046 On 02-November-17	136.32	Put	Bond Future	12423	13	12423	13	0.00
13/10/2017	2046 On 02-November-17	136.31	Put	Bond Future	12413	13	12413	13	0.00
13/10/2017	2046 On 01-February-18			Bond Future	126.21	125.5839	126.2129	125.5839	243.00
13/10/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2046 On 01-February-18	132.90	Put	Bond Future	6687	7	6687	7	0.00
13/10/2017	2046 On 01-February-18	132.91	Put	Bond Future	6697	7	6697	7	0.00
13/10/2017	2046 On 01-February-18	132.92	Put	Bond Future	6707	7	6707	7	0.00
13/10/2017	2046 On 03-May-18			Bond Future	127.00	126.3638	127.0047	126.3638	0.00
13/10/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2046 On 03-May-18	127.94	Put	Bond Future	935	2	935	2	0.00
13/10/2017	2046 On 03-May-18	127.95	Put	Bond Future	945	2	945	2	0.00
13/10/2017	2046 On 03-May-18	127.93	Put	Bond Future	925	2	925	2	0.00
13/10/2017	2046 On 02-August-18			Bond Future	129.42	128.7698	129.4226	128.7698	0.00
13/10/2017	2046 On 02-August-18	128.78	Call	Bond Future	643	0	643	0	0.00
13/10/2017	2046 On 02-August-18	128.79	Call	Bond Future	633	0	633	0	0.00
13/10/2017	2046 On 02-August-18	128.77	Call	Bond Future	653	0	653	0	0.00
13/10/2017	2046 On 02-August-18	128.79	Put	Bond Future	0	0	0	0	0.00
13/10/2017	2046 On 02-August-18	128.77	Put	Bond Future	0	0	0	0	0.00
13/10/2017	2046 On 02-August-18	128.78	Put	Bond Future	0	0	0	0	0.00
13/10/2017	2050 On 02-November-17			Bond Future	131.65	131.6594	131.6548	131.6594	22,149.00
13/10/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2050 On 02-November-17	144.65	Put	Bond Future	12995	13	12995	13	0.00
13/10/2017	2050 On 02-November-17	144.66	Put	Bond Future	13005	13	13005	13	0.00
13/10/2017	2050 On 02-November-17	144.67	Put	Bond Future	13015	13	13015	13	0.00
13/10/2017	2050 On 01-February-18			Bond Future	132.44	132.4485	132.4426	132.4485	2,061.00
13/10/2017	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
13/10/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2050 On 01-February-18	140.24	Put	Bond Future	7797	8	7797	8	0.00
13/10/2017	2050 On 01-February-18	140.23	Put	Bond Future	7787	8	7787	8	0.00
13/10/2017	2050 On 01-February-18	140.25	Put	Bond Future	7807	8	7807	8	0.00
13/10/2017	2050 On 03-May-18			Bond Future	134.95	134.9565	134.9505	134.9565	0.00
13/10/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2050 On 03-May-18	135.63	Put	Bond Future	680	1	680	1	0.00
13/10/2017	2050 On 03-May-18	135.61	Put	Bond Future	660	1	660	1	0.00
13/10/2017	2050 On 03-May-18	135.62	Put	Bond Future	670	1	670	1	0.00
13/10/2017	2050 On 02-August-18			Bond Future	137.52	137.5263	137.5198	137.5263	0.00
13/10/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
13/10/2017	2050 On 02-August-18	137.54	Put	Bond Future	20	0	20	0	0.00
13/10/2017	2050 On 02-August-18	137.52	Put	Bond Future	0	0	0	0	0.00
13/10/2017	2050 On 02-August-18	137.53	Put	Bond Future	10	0	10	0	0.00
13/10/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	AL37 On 02-November-17			Index Future	557.86	556.3370	557.8590	556.3370	0.00
13/10/2017	AL37 On 01-February-18			Index Future	568.11	566.5590	568.1060	566.5590	0.00
13/10/2017	AL37 On 03-May-18			Index Future	578.65	577.0830	578.6540	577.0830	0.00
13/10/2017	AL37 On 02-August-18			Index Future	589.46	587.8640	589.4620	587.8640	0.00
13/10/2017	AL7T On 02-November-17			Index Future	641.64	639.1790	641.6430	639.1790	0.00
13/10/2017	AL7T On 01-February-18			Index Future	653.43	650.9230	653.4290	650.9230	0.00
13/10/2017	AL7T On 03-May-18			Index Future	665.56	663.0140	665.5610	663.0140	0.00
13/10/2017	AL7T On 02-August-18			Index Future	677.99	675.4010	677.9930	675.4010	0.00
13/10/2017	ALBI On 02-November-17			Index Future	576.53	574.0860	576.5280	574.0860	483.00
13/10/2017	ALBI On 01-February-18			Index Future	587.12	584.6340	587.1190	584.6340	296.00
13/10/2017	ALBI On 03-May-18			Index Future	598.02	595.4930	598.0200	595.4930	0.00
13/10/2017	ALBI On 02-August-18			Index Future	609.19	606.6190	609.1900	606.6190	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
13/10/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/10/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	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
13/10/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	EL28 On 02-November-17			Bond Future	127.57	127.5695	127.5672	127.5695	0.00
13/10/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
13/10/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
13/10/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
13/10/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6313	6	6313	6	0.00
13/10/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6323	6	6323	6	0.00
13/10/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6303	6	6303	6	0.00
13/10/2017	EL28 On 01-February-18			Bond Future	129.95	129.9556	129.9519	129.9556	0.00
13/10/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
13/10/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
13/10/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
13/10/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2348	2	2348	2	0.00
13/10/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2358	2	2358	2	0.00
13/10/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2338	2	2338	2	0.00
13/10/2017	EL28 On 03-May-18			Bond Future	132.41	132.4165	132.4127	132.4165	0.00
13/10/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
13/10/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
13/10/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
13/10/2017	EL28 On 03-May-18	133.18	Put	Bond Future	767	1	767	1	0.00
13/10/2017	EL28 On 03-May-18	133.19	Put	Bond Future	777	1	777	1	0.00
13/10/2017	EL28 On 03-May-18	133.20	Put	Bond Future	787	1	787	1	0.00
13/10/2017	EL28 On 02-August-18			Bond Future	134.93	134.9379	134.9338	134.9379	0.00
13/10/2017	EL28 On 02-August-18	134.93	Call	Bond Future	4	0	4	0	0.00
13/10/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
13/10/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
13/10/2017	EL28 On 02-August-18	134.94	Put	Bond Future	6	0	6	0	0.00
13/10/2017	EL28 On 02-August-18	134.95	Put	Bond Future	16	0	16	0	0.00
13/10/2017	EL28 On 02-August-18	134.93	Put	Bond Future	0	0	0	0	0.00
13/10/2017	ES33 On 02-November-17			Bond Future	10.79	76.0181	10.7879	76.0181	8,921.00
13/10/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
13/10/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
13/10/2017	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
13/10/2017	ES33 On 02-November-17	10.67	Put	Bond Future	724	1	724	1	0.00
13/10/2017	ES33 On 02-November-17	10.66	Put	Bond Future	786	1	786	1	0.00
13/10/2017	ES33 On 02-November-17	10.68	Put	Bond Future	662	1	662	1	0.00
13/10/2017	ES33 On 01-February-18			Bond Future	10.89	77.4148	10.8942	77.4148	545.00
13/10/2017	ES33 On 01-February-18	10.99	Call	Bond Future	571	0	571	0	0.00
13/10/2017	ES33 On 01-February-18	11.00	Call	Bond Future	630	0	630	0	0.00
13/10/2017	ES33 On 01-February-18	11.01	Call	Bond Future	689	0	689	0	0.00
13/10/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
13/10/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
13/10/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
13/10/2017	ES33 On 03-May-18			Bond Future	11.00	75.0613	10.9986	75.0613	0.00
13/10/2017	ES33 On 03-May-18	11.20	Call	Bond Future	1174	1	1174	1	0.00
13/10/2017	ES33 On 03-May-18	11.22	Call	Bond Future	1289	1	1289	1	0.00
13/10/2017	ES33 On 03-May-18	11.21	Call	Bond Future	1231	1	1231	1	0.00
13/10/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
13/10/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
13/10/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
13/10/2017	ES33 On 02-August-18			Bond Future	11.10	76.4631	11.1040	76.4631	0.00
13/10/2017	ES33 On 02-August-18	11.14	Call	Bond Future	208	0	208	0	0.00
13/10/2017	ES33 On 02-August-18	11.15	Call	Bond Future	266	0	266	0	0.00
13/10/2017	ES33 On 02-August-18	11.16	Call	Bond Future	324	0	324	0	0.00
13/10/2017	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
13/10/2017	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
13/10/2017	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
13/10/2017	ES42 On 02-November-17			Bond Future	11.03	78.6173	11.0270	78.6173	2,202.00
13/10/2017	ES42 On 01-February-18			Bond Future	11.13	80.0618	11.1294	80.0618	5,755.00
13/10/2017	ES42 On 03-May-18			Bond Future	11.24	77.2876	11.2351	77.2876	0.00
13/10/2017	ES42 On 02-August-18			Bond Future	11.34	78.7307	11.3399	78.7307	0.00
13/10/2017	GOVI On 02-November-17			GOVI	575.10	572.6950	575.1040	572.6950	676.00
13/10/2017	GOVI On 02-November-17	572.46	Call	GOVI	26440	0	26440	0	0.00
13/10/2017	GOVI On 02-November-17	572.45	Call	GOVI	26540	0	26540	0	0.00
13/10/2017	GOVI On 02-November-17	572.44	Call	GOVI	26640	0	26640	0	0.00
13/10/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
13/10/2017	GOVI On 02-November-17	572.44	Put	GOVI	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
13/10/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
13/10/2017	GOVI On 01-February-18			GOVI	585.67	583.2170	585.6680	583.2170	0.00
13/10/2017	GOVI On 01-February-18	581.03	Call	GOVI	46380	2	46380	2	0.00
13/10/2017	GOVI On 01-February-18	581.04	Call	GOVI	46280	2	46280	2	0.00
13/10/2017	GOVI On 01-February-18	581.02	Call	GOVI	46480	2	46480	2	0.00
13/10/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
13/10/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
13/10/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
13/10/2017	GOVI On 03-May-18			GOVI	596.54	594.0510	596.5420	594.0510	0.00
13/10/2017	GOVI On 03-May-18	590.27	Call	GOVI	62720	4	62720	4	0.00
13/10/2017	GOVI On 03-May-18	590.29	Call	GOVI	62520	4	62520	4	0.00
13/10/2017	GOVI On 03-May-18	590.28	Call	GOVI	62620	4	62620	4	0.00
13/10/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
13/10/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
13/10/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
13/10/2017	GOVI On 02-August-18			GOVI	607.68	605.1490	607.6840	605.1490	0.00
13/10/2017	GOVI On 02-August-18	605.71	Call	GOVI	19740	0	19740	0	0.00
13/10/2017	GOVI On 02-August-18	605.72	Call	GOVI	19640	0	19640	0	0.00
13/10/2017	GOVI On 02-August-18	605.70	Call	GOVI	19840	0	19840	0	0.00
13/10/2017	GOVI On 02-August-18	605.70	Put	GOVI	0	1	0	1	0.00
13/10/2017	GOVI On 02-August-18	605.71	Put	GOVI	0	1	0	1	0.00
13/10/2017	GOVI On 02-August-18	605.72	Put	GOVI	0	1	0	1	0.00
13/10/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/10/2017	IGOV On 02-November-17			Index Future	250.69	250.5790	250.6910	250.5790	1,172.00
13/10/2017	IGOV On 01-February-18			Index Future	255.38	255.2660	255.3770	255.2660	0.00
13/10/2017	IGOV On 03-May-18			Index Future	260.21	260.1000	260.2130	260.1000	0.00
13/10/2017	IGOV On 02-August-18			Index Future	265.17	265.0530	265.1680	265.0530	0.00
13/10/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
13/10/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7596	99.7596	99.7596	0.00
13/10/2017	IS01 On 15-March-18			Interest Rate Swap	99.68	99.6785	99.6776	99.6785	0.00
13/10/2017	IS01 On 21-June-18			Interest Rate Swap	99.79	99.7960	99.7885	99.7960	0.00
13/10/2017	IS01 On 20-September-18			Interest Rate Swap	99.89	99.9110	99.8917	99.9110	0.00
13/10/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	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
13/10/2017	IS02 On 16-March-18			Interest Rate Swap	98.96	98.9624	98.9611	98.9624	0.00
13/10/2017	IS02 On 15-June-18			Interest Rate Swap	98.48	98.4895	98.4827	98.4895	0.00
13/10/2017	IS02 On 21-September-18			Interest Rate Swap	98.36	98.3788	98.3592	98.3788	0.00
13/10/2017	IS02 On 21-December-18			Interest Rate Swap	98.70	98.7300	98.7000	98.7300	0.00
13/10/2017	IS02 On 15-March-19			Interest Rate Swap	99.06	99.1027	99.0584	99.1027	0.00
13/10/2017	IS02 On 21-June-19			Interest Rate Swap	99.40	99.4609	99.4002	99.4609	0.00
13/10/2017	IS02 On 20-September-19			Interest Rate Swap	99.80	99.8491	99.8033	99.8491	0.00
13/10/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	IS05 On 17-December-20			Interest Rate Swap	95.85	96.0128	95.8480	96.0128	0.00
13/10/2017	IS05 On 16-March-21			Interest Rate Swap	95.05	95.2419	95.0537	95.2419	0.00
13/10/2017	IS05 On 15-June-21			Interest Rate Swap	94.23	94.4404	94.2300	94.4404	0.00
13/10/2017	IS05 On 21-September-21			Interest Rate Swap	94.38	94.6150	94.3833	94.6150	0.00
13/10/2017	IS05 On 21-December-21			Interest Rate Swap	96.57	96.8133	96.5664	96.8133	51.00
13/10/2017	IS05 On 15-March-22			Interest Rate Swap	96.70	96.9614	96.7009	96.9614	0.00
13/10/2017	IS05 On 21-June-22			Interest Rate Swap	97.89	98.1589	97.8856	98.1589	0.00
13/10/2017	IS05 On 20-September-22			Interest Rate Swap	100.09	100.3719	100.0892	100.3719	0.00
13/10/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	IS10 On 17-December-25			Interest Rate Swap	94.77	95.1753	94.7719	95.1753	0.00
13/10/2017	IS10 On 16-March-26			Interest Rate Swap	91.79	92.2195	91.7897	92.2195	0.00
13/10/2017	IS10 On 15-June-26			Interest Rate Swap	90.55	90.9999	90.5467	90.9999	0.00
13/10/2017	IS10 On 21-September-26			Interest Rate Swap	92.71	93.1794	92.7128	93.1794	0.00
13/10/2017	IS10 On 21-December-26			Interest Rate Swap	96.50	96.9717	96.5037	96.9717	0.00
13/10/2017	IS10 On 15-March-27			Interest Rate Swap	95.09	95.5634	95.0855	95.5634	0.00
13/10/2017	IS10 On 21-June-27			Interest Rate Swap	97.16	97.6345	97.1572	97.6345	0.00
13/10/2017	IS10 On 20-September-27			Interest Rate Swap	100.89	101.3607	100.8892	101.3607	0.00
13/10/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
13/10/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/10/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/10/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/10/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
13/10/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.00	93.0000	7.0000	93.0000	0.00
13/10/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
13/10/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
13/10/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.79	93.2100	6.7900	93.2100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	2,500.00
13/10/2017	JBAF On 18-April-18			Jibar Tradeable Future	6.70	93.3000	6.7000	93.3000	0.00
13/10/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
13/10/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
13/10/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
13/10/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.69	93.3100	6.6900	93.3100	0.00
13/10/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
13/10/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
13/10/2017	R023 On 02-November-17			Bond Future	7.94	100.3126	7.9430	100.3126	58,396.00
13/10/2017	R023 On 02-November-17	8.56	Call	Bond Future	2581	2	2581	2	0.00
13/10/2017	R023 On 02-November-17	8.58	Call	Bond Future	2662	2	2662	2	0.00
13/10/2017	R023 On 02-November-17	8.57	Call	Bond Future	2622	2	2622	2	0.00
13/10/2017	R023 On 02-November-17	8.57	Put	Bond Future	2	0	2	0	0.00
13/10/2017	R023 On 02-November-17	8.58	Put	Bond Future	2	0	2	0	0.00
13/10/2017	R023 On 02-November-17	8.56	Put	Bond Future	2	0	2	0	0.00
13/10/2017	R023 On 01-February-18			Bond Future	7.98	102.1556	7.9776	102.1556	19,067.00
13/10/2017	R023 On 01-February-18	8.32	Call	Bond Future	1877	2	1877	2	0.00
13/10/2017	R023 On 01-February-18	8.33	Call	Bond Future	1906	2	1906	2	0.00
13/10/2017	R023 On 01-February-18	8.31	Call	Bond Future	1848	2	1848	2	0.00
13/10/2017	R023 On 01-February-18	8.31	Put	Bond Future	505	1	505	1	0.00
13/10/2017	R023 On 01-February-18	8.32	Put	Bond Future	493	1	493	1	0.00
13/10/2017	R023 On 01-February-18	8.33	Put	Bond Future	482	1	482	1	0.00
13/10/2017	R023 On 03-May-18			Bond Future	8.00	100.1234	8.0043	100.1234	0.00
13/10/2017	R023 On 03-May-18	8.27	Call	Bond Future	1934	2	1934	2	0.00
13/10/2017	R023 On 03-May-18	8.29	Call	Bond Future	1984	2	1984	2	0.00
13/10/2017	R023 On 03-May-18	8.28	Call	Bond Future	1959	2	1959	2	0.00
13/10/2017	R023 On 03-May-18	8.29	Put	Bond Future	875	1	875	1	0.00
13/10/2017	R023 On 03-May-18	8.28	Put	Bond Future	889	1	889	1	0.00
13/10/2017	R023 On 03-May-18	8.27	Put	Bond Future	903	1	903	1	0.00
13/10/2017	R035 On 02-November-17			Bond Future	9.62	94.9389	9.6196	94.9389	40,230.00
13/10/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
13/10/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
13/10/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
13/10/2017	R035 On 02-November-17	9.59	Put	Bond Future	236	1	236	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
13/10/2017	R035 On 02-November-17	9.60	Put	Bond Future	156	1	156	1	0.00
13/10/2017	R035 On 02-November-17	9.61	Put	Bond Future	77	1	77	1	0.00
13/10/2017	R035 On 01-February-18			Bond Future	9.69	96.6833	9.6866	96.6833	0.00
13/10/2017	R035 On 01-February-18	9.73	Call	Bond Future	340	0	340	0	0.00
13/10/2017	R035 On 01-February-18	9.75	Call	Bond Future	496	0	496	0	0.00
13/10/2017	R035 On 01-February-18	9.74	Call	Bond Future	418	0	418	0	0.00
13/10/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
13/10/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
13/10/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
13/10/2017	R035 On 03-May-18			Bond Future	9.75	93.9789	9.7494	93.9789	0.00
13/10/2017	R035 On 03-May-18	9.90	Call	Bond Future	1156	1	1156	1	0.00
13/10/2017	R035 On 03-May-18	9.91	Call	Bond Future	1232	1	1232	1	0.00
13/10/2017	R035 On 03-May-18	9.89	Call	Bond Future	1080	1	1080	1	0.00
13/10/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
13/10/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
13/10/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
13/10/2017	R186 On 02-November-17			Bond Future	8.63	115.1922	8.6261	115.1922	116,853.00
13/10/2017	R186 On 02-November-17	8.75	Call	Bond Future	1297	1	1297	1	0.00
13/10/2017	R186 On 02-November-17	8.88	Call	Bond Future	1926	2	1926	2	0.00
13/10/2017	R186 On 02-November-17	9.00	Call	Bond Future	2588	2	2588	2	0.00
13/10/2017	R186 On 02-November-17	8.90	Call	Bond Future	2031	2	2031	2	0.00
13/10/2017	R186 On 02-November-17	8.60	Call	Bond Future	732	1	732	1	0.00
13/10/2017	R186 On 02-November-17	8.89	Call	Bond Future	1978	2	1978	2	0.00
13/10/2017	R186 On 02-November-17	8.88	Put	Bond Future	241	0	241	0	0.00
13/10/2017	R186 On 02-November-17	8.60	Put	Bond Future	907	1	907	1	3,750.00
13/10/2017	R186 On 02-November-17	8.90	Put	Bond Future	216	0	216	0	0.00
13/10/2017	R186 On 02-November-17	9.00	Put	Bond Future	119	0	119	0	5,000.00
13/10/2017	R186 On 02-November-17	8.75	Put	Bond Future	471	1	471	1	0.00
13/10/2017	R186 On 02-November-17	8.89	Put	Bond Future	228	0	228	0	0.00
13/10/2017	R186 On 01-February-18			Bond Future	8.68	112.0088	8.6763	112.0088	25,424.00
13/10/2017	R186 On 01-February-18	7.75	Call	Bond Future	164	0	164	0	1,460.00
13/10/2017	R186 On 01-February-18	8.50	Call	Bond Future	1298	1	1298	1	1,460.00
13/10/2017	R186 On 01-February-18	8.96	Call	Bond Future	2908	3	2908	3	0.00
13/10/2017	R186 On 01-February-18	9.00	Call	Bond Future	3081	3	3081	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
13/10/2017	R186 On 01-February-18	9.25	Call	Bond Future	4254	4	4254	4	0.00
13/10/2017	R186 On 01-February-18	8.75	Call	Bond Future	2080	2	2080	2	0.00
13/10/2017	R186 On 01-February-18	8.98	Call	Bond Future	2994	3	2994	3	0.00
13/10/2017	R186 On 01-February-18	8.97	Call	Bond Future	2951	3	2951	3	0.00
13/10/2017	R186 On 01-February-18	8.96	Put	Bond Future	1072	1	1072	1	0.00
13/10/2017	R186 On 01-February-18	9.00	Put	Bond Future	990	1	990	1	6,200.00
13/10/2017	R186 On 01-February-18	8.75	Put	Bond Future	1599	2	1599	2	820.00
13/10/2017	R186 On 01-February-18	9.25	Put	Bond Future	583	1	583	1	820.00
13/10/2017	R186 On 01-February-18	8.98	Put	Bond Future	1030	1	1030	1	0.00
13/10/2017	R186 On 01-February-18	8.97	Put	Bond Future	1051	1	1051	1	0.00
13/10/2017	R186 On 01-February-18	8.50	Put	Bond Future	2460	3	2460	3	0.00
13/10/2017	R186 On 01-February-18	7.75	Put	Bond Future	6450	7	6450	7	0.00
13/10/2017	R186 On 03-May-18			Bond Future	8.73	114.0892	8.7272	114.0892	0.00
13/10/2017	R186 On 03-May-18	8.93	Call	Bond Future	3209	3	3209	3	0.00
13/10/2017	R186 On 03-May-18	8.92	Call	Bond Future	3172	3	3172	3	0.00
13/10/2017	R186 On 03-May-18	8.91	Call	Bond Future	3134	3	3134	3	0.00
13/10/2017	R186 On 03-May-18	8.92	Put	Bond Future	1950	2	1950	2	0.00
13/10/2017	R186 On 03-May-18	8.91	Put	Bond Future	1976	2	1976	2	0.00
13/10/2017	R186 On 03-May-18	8.93	Put	Bond Future	1925	2	1925	2	0.00
13/10/2017	R197 On 02-November-17			Bond Future	301.18	301.1893	301.1770	301.1893	1,400.00
13/10/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
13/10/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
13/10/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
13/10/2017	R197 On 02-November-17	305.16	Put	Bond Future	3983	4	3983	4	0.00
13/10/2017	R197 On 02-November-17	305.15	Put	Bond Future	3973	4	3973	4	0.00
13/10/2017	R197 On 02-November-17	305.17	Put	Bond Future	3993	4	3993	4	0.00
13/10/2017	R197 On 01-February-18			Bond Future	299.82	299.8378	299.8224	299.8378	950.00
13/10/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
13/10/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
13/10/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
13/10/2017	R197 On 01-February-18	301.66	Put	Bond Future	1838	2	1838	2	0.00
13/10/2017	R197 On 01-February-18	301.67	Put	Bond Future	1848	2	1848	2	0.00
13/10/2017	R197 On 01-February-18	301.68	Put	Bond Future	1858	2	1858	2	0.00
13/10/2017	R197 On 03-May-18			Bond Future	305.50	305.5153	305.4997	305.5153	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
13/10/2017	R197 On 03-May-18	304.44	Call	Bond Future	1060	1	1060	1	0.00
13/10/2017	R197 On 03-May-18	304.46	Call	Bond Future	1040	1	1040	1	0.00
13/10/2017	R197 On 03-May-18	304.45	Call	Bond Future	1050	1	1050	1	0.00
13/10/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
13/10/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
13/10/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
13/10/2017	R202 On 02-November-17			Bond Future	242.79	242.7980	242.7889	242.7980	27,887.00
13/10/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
13/10/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
13/10/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
13/10/2017	R202 On 02-November-17	253.90	Put	Bond Future	11111	11	11111	11	0.00
13/10/2017	R202 On 02-November-17	253.91	Put	Bond Future	11121	11	11121	11	0.00
13/10/2017	R202 On 02-November-17	253.89	Put	Bond Future	11101	11	11101	11	0.00
13/10/2017	R202 On 01-February-18			Bond Future	243.62	243.6294	243.6176	243.6294	1,645.00
13/10/2017	R202 On 01-February-18	249.08	Call	Bond Future	733	1	733	1	0.00
13/10/2017	R202 On 01-February-18	249.07	Call	Bond Future	735	1	735	1	0.00
13/10/2017	R202 On 01-February-18	249.06	Call	Bond Future	737	1	737	1	0.00
13/10/2017	R202 On 01-February-18	249.07	Put	Bond Future	6187	6	6187	6	0.00
13/10/2017	R202 On 01-February-18	249.06	Put	Bond Future	6179	6	6179	6	0.00
13/10/2017	R202 On 01-February-18	249.08	Put	Bond Future	6195	6	6195	6	0.00
13/10/2017	R202 On 03-May-18			Bond Future	248.23	248.2426	248.2308	248.2426	0.00
13/10/2017	R202 On 03-May-18	247.47	Call	Bond Future	3865	4	3865	4	0.00
13/10/2017	R202 On 03-May-18	247.48	Call	Bond Future	3860	4	3860	4	0.00
13/10/2017	R202 On 03-May-18	247.49	Call	Bond Future	3855	4	3855	4	0.00
13/10/2017	R202 On 03-May-18	247.49	Put	Bond Future	3114	3	3114	3	0.00
13/10/2017	R202 On 03-May-18	247.47	Put	Bond Future	3105	3	3105	3	0.00
13/10/2017	R202 On 03-May-18	247.48	Put	Bond Future	3109	3	3109	3	0.00
13/10/2017	R204 On 02-November-17			Bond Future	7.02	104.0231	7.0170	104.0231	42,520.00
13/10/2017	R204 On 02-November-17	7.75	Call	Bond Future	779	1	779	1	0.00
13/10/2017	R204 On 02-November-17	7.76	Call	Bond Future	790	1	790	1	0.00
13/10/2017	R204 On 02-November-17	7.74	Call	Bond Future	769	1	769	1	0.00
13/10/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
13/10/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
13/10/2017	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
13/10/2017	R204 On 01-February-18			Bond Future	6.89	101.8963	6.8925	101.8963	10,099.00
13/10/2017	R204 On 01-February-18	7.25	Call	Bond Future	352	0	352	0	0.00
13/10/2017	R204 On 01-February-18	7.27	Call	Bond Future	365	0	365	0	0.00
13/10/2017	R204 On 01-February-18	7.26	Call	Bond Future	358	0	358	0	0.00
13/10/2017	R204 On 01-February-18	7.26	Put	Bond Future	50	0	50	0	0.00
13/10/2017	R204 On 01-February-18	7.27	Put	Bond Future	49	0	49	0	0.00
13/10/2017	R204 On 01-February-18	7.25	Put	Bond Future	52	0	52	0	0.00
13/10/2017	R204 On 03-May-18			Bond Future	6.64	103.7889	6.6427	103.7889	0.00
13/10/2017	R204 On 03-May-18	7.09	Call	Bond Future	326	0	326	0	0.00
13/10/2017	R204 On 03-May-18	7.10	Call	Bond Future	331	0	331	0	0.00
13/10/2017	R204 On 03-May-18	7.08	Call	Bond Future	321	0	321	0	0.00
13/10/2017	R204 On 03-May-18	7.08	Put	Bond Future	57	0	57	0	0.00
13/10/2017	R204 On 03-May-18	7.09	Put	Bond Future	56	0	56	0	0.00
13/10/2017	R204 On 03-May-18	7.10	Put	Bond Future	55	0	55	0	0.00
13/10/2017	R207 On 02-November-17			Bond Future	7.30	102.0048	7.3017	102.0048	36,050.00
13/10/2017	R207 On 02-November-17	8.03	Call	Bond Future	1435	1	1435	1	0.00
13/10/2017	R207 On 02-November-17	8.05	Call	Bond Future	1474	1	1474	1	0.00
13/10/2017	R207 On 02-November-17	8.04	Call	Bond Future	1455	1	1455	1	0.00
13/10/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
13/10/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
13/10/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
13/10/2017	R207 On 01-February-18			Bond Future	7.28	100.2378	7.2787	100.2378	8,512.00
13/10/2017	R207 On 01-February-18	7.60	Call	Bond Future	704	1	704	1	0.00
13/10/2017	R207 On 01-February-18	7.62	Call	Bond Future	731	1	731	1	0.00
13/10/2017	R207 On 01-February-18	7.61	Call	Bond Future	717	1	717	1	0.00
13/10/2017	R207 On 01-February-18	7.60	Put	Bond Future	134	0	134	0	0.00
13/10/2017	R207 On 01-February-18	7.62	Put	Bond Future	126	0	126	0	0.00
13/10/2017	R207 On 01-February-18	7.61	Put	Bond Future	130	0	130	0	0.00
13/10/2017	R207 On 03-May-18			Bond Future	7.25	102.0995	7.2510	102.0995	0.00
13/10/2017	R207 On 03-May-18	7.58	Call	Bond Future	729	1	729	1	0.00
13/10/2017	R207 On 03-May-18	7.57	Call	Bond Future	718	1	718	1	0.00
13/10/2017	R207 On 03-May-18	7.56	Call	Bond Future	708	1	708	1	0.00
13/10/2017	R207 On 03-May-18	7.57	Put	Bond Future	221	0	221	0	0.00
13/10/2017	R207 On 03-May-18	7.56	Put	Bond Future	226	0	226	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
13/10/2017	R207 On 03-May-18	7.58	Put	Bond Future	217	0	217	0	0.00
13/10/2017	R208 On 02-November-17			Bond Future	7.54	98.1483	7.5384	98.1483	31,609.00
13/10/2017	R208 On 02-November-17	8.20	Call	Bond Future	1900	2	1900	2	0.00
13/10/2017	R208 On 02-November-17	8.19	Call	Bond Future	1872	2	1872	2	0.00
13/10/2017	R208 On 02-November-17	8.18	Call	Bond Future	1843	2	1843	2	0.00
13/10/2017	R208 On 02-November-17	8.19	Put	Bond Future	0	0	0	0	0.00
13/10/2017	R208 On 02-November-17	8.18	Put	Bond Future	0	0	0	0	0.00
13/10/2017	R208 On 02-November-17	8.20	Put	Bond Future	0	0	0	0	0.00
13/10/2017	R208 On 01-February-18			Bond Future	7.55	99.9516	7.5494	99.9516	16,591.00
13/10/2017	R208 On 01-February-18	7.84	Call	Bond Future	1067	1	1067	1	0.00
13/10/2017	R208 On 01-February-18	7.85	Call	Bond Future	1087	1	1087	1	0.00
13/10/2017	R208 On 01-February-18	7.83	Call	Bond Future	1048	1	1048	1	0.00
13/10/2017	R208 On 01-February-18	7.83	Put	Bond Future	289	0	289	0	0.00
13/10/2017	R208 On 01-February-18	7.84	Put	Bond Future	281	0	281	0	0.00
13/10/2017	R208 On 01-February-18	7.85	Put	Bond Future	273	0	273	0	0.00
13/10/2017	R208 On 03-May-18			Bond Future	7.55	98.4069	7.5530	98.4069	0.00
13/10/2017	R208 On 03-May-18	7.77	Call	Bond Future	1042	1	1042	1	0.00
13/10/2017	R208 On 03-May-18	7.79	Call	Bond Future	1074	1	1074	1	0.00
13/10/2017	R208 On 03-May-18	7.78	Call	Bond Future	1058	1	1058	1	0.00
13/10/2017	R208 On 03-May-18	7.79	Put	Bond Future	477	1	477	1	0.00
13/10/2017	R208 On 03-May-18	7.78	Put	Bond Future	486	1	486	1	0.00
13/10/2017	R208 On 03-May-18	7.77	Put	Bond Future	496	1	496	1	0.00
13/10/2017	R209 On 02-November-17			Bond Future	9.57	71.7726	9.5726	71.7726	113,527.00
13/10/2017	R209 On 02-November-17	9.52	Call	Bond Future	727	1	727	1	0.00
13/10/2017	R209 On 02-November-17	10.00	Call	Bond Future	2894	3	2894	3	0.00
13/10/2017	R209 On 02-November-17	9.54	Call	Bond Future	788	1	788	1	0.00
13/10/2017	R209 On 02-November-17	9.75	Call	Bond Future	1599	1	1599	1	0.00
13/10/2017	R209 On 02-November-17	9.53	Call	Bond Future	757	1	757	1	0.00
13/10/2017	R209 On 02-November-17	9.58	Call	Bond Future	918	1	918	1	0.00
13/10/2017	R209 On 02-November-17	9.33	Call	Bond Future	300	0	300	0	1,350.00
13/10/2017	R209 On 02-November-17	9.00	Call	Bond Future	34	0	34	0	2,248.00
13/10/2017	R209 On 02-November-17	10.60	Call	Bond Future	6408	6	6408	6	0.00
13/10/2017	R209 On 02-November-17	8.30	Call	Bond Future	0	0	0	0	2,800.00
13/10/2017	R209 On 02-November-17	9.88	Call	Bond Future	2240	2	2240	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
13/10/2017	R209 On 02-November-17	9.75	Put	Bond Future	426	1	426	1	6,500.00
13/10/2017	R209 On 02-November-17	9.53	Put	Bond Future	1043	1	1043	1	0.00
13/10/2017	R209 On 02-November-17	9.58	Put	Bond Future	868	1	868	1	1,350.00
13/10/2017	R209 On 02-November-17	9.33	Put	Bond Future	1952	2	1952	2	0.00
13/10/2017	R209 On 02-November-17	8.30	Put	Bond Future	9331	10	9331	10	0.00
13/10/2017	R209 On 02-November-17	9.88	Put	Bond Future	226	0	226	0	1,350.00
13/10/2017	R209 On 02-November-17	9.52	Put	Bond Future	1081	1	1081	1	0.00
13/10/2017	R209 On 02-November-17	9.00	Put	Bond Future	4024	4	4024	4	0.00
13/10/2017	R209 On 02-November-17	10.60	Put	Bond Future	2	0	2	0	1,300.00
13/10/2017	R209 On 02-November-17	10.00	Put	Bond Future	117	0	117	0	1,138.00
13/10/2017	R209 On 02-November-17	9.54	Put	Bond Future	1006	1	1006	1	0.00
13/10/2017	R209 On 01-February-18			Bond Future	9.63	73.0913	9.6299	73.0913	13,222.00
13/10/2017	R209 On 01-February-18	9.59	Call	Bond Future	1938	2	1938	2	0.00
13/10/2017	R209 On 01-February-18	9.71	Call	Bond Future	2349	2	2349	2	0.00
13/10/2017	R209 On 01-February-18	9.88	Call	Bond Future	2998	3	2998	3	0.00
13/10/2017	R209 On 01-February-18	10.10	Call	Bond Future	3938	4	3938	4	0.00
13/10/2017	R209 On 01-February-18	9.85	Call	Bond Future	2878	3	2878	3	0.00
13/10/2017	R209 On 01-February-18	9.33	Call	Bond Future	1206	1	1206	1	220.00
13/10/2017	R209 On 01-February-18	9.73	Call	Bond Future	2421	2	2421	2	0.00
13/10/2017	R209 On 01-February-18	9.72	Call	Bond Future	2385	2	2385	2	0.00
13/10/2017	R209 On 01-February-18	10.00	Call	Bond Future	3498	3	3498	3	0.00
13/10/2017	R209 On 01-February-18	10.00	Put	Bond Future	1110	1	1110	1	7,500.00
13/10/2017	R209 On 01-February-18	10.10	Put	Bond Future	925	1	925	1	3,000.00
13/10/2017	R209 On 01-February-18	9.85	Put	Bond Future	1443	2	1443	2	7,500.00
13/10/2017	R209 On 01-February-18	9.33	Put	Bond Future	3234	3	3234	3	0.00
13/10/2017	R209 On 01-February-18	9.72	Put	Bond Future	1792	2	1792	2	0.00
13/10/2017	R209 On 01-February-18	9.71	Put	Bond Future	1822	2	1822	2	0.00
13/10/2017	R209 On 01-February-18	9.88	Put	Bond Future	1371	2	1371	2	220.00
13/10/2017	R209 On 01-February-18	9.59	Put	Bond Future	2203	2	2203	2	220.00
13/10/2017	R209 On 01-February-18	9.73	Put	Bond Future	1763	2	1763	2	0.00
13/10/2017	R209 On 03-May-18			Bond Future	9.69	71.2996	9.6867	71.2996	0.00
13/10/2017	R209 On 03-May-18	9.85	Call	Bond Future	3389	3	3389	3	0.00
13/10/2017	R209 On 03-May-18	9.86	Call	Bond Future	3426	3	3426	3	0.00
13/10/2017	R209 On 03-May-18	9.84	Call	Bond Future	3353	3	3353	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
13/10/2017	R209 On 03-May-18	9.84	Put	Bond Future	2359	3	2359	3	0.00
13/10/2017	R209 On 03-May-18	9.86	Put	Bond Future	2304	2	2304	2	0.00
13/10/2017	R209 On 03-May-18	9.85	Put	Bond Future	2332	3	2332	3	0.00
13/10/2017	R210 On 02-November-17			Bond Future	185.37	185.3806	185.3737	185.3806	2,179.00
13/10/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
13/10/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
13/10/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
13/10/2017	R210 On 02-November-17	192.07	Put	Bond Future	6696	7	6696	7	0.00
13/10/2017	R210 On 02-November-17	192.09	Put	Bond Future	6716	7	6716	7	0.00
13/10/2017	R210 On 02-November-17	192.08	Put	Bond Future	6706	7	6706	7	0.00
13/10/2017	R210 On 01-February-18			Bond Future	188.84	188.8479	188.8392	188.8479	0.00
13/10/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
13/10/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
13/10/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
13/10/2017	R210 On 01-February-18	192.38	Put	Bond Future	3541	4	3541	4	0.00
13/10/2017	R210 On 01-February-18	192.37	Put	Bond Future	3531	4	3531	4	0.00
13/10/2017	R210 On 01-February-18	192.36	Put	Bond Future	3521	4	3521	4	0.00
13/10/2017	R210 On 03-May-18			Bond Future	189.99	190.0012	189.9923	190.0012	0.00
13/10/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
13/10/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
13/10/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
13/10/2017	R210 On 03-May-18	191.45	Put	Bond Future	1458	1	1458	1	0.00
13/10/2017	R210 On 03-May-18	191.44	Put	Bond Future	1448	1	1448	1	0.00
13/10/2017	R210 On 03-May-18	191.46	Put	Bond Future	1468	1	1468	1	0.00
13/10/2017	R212 On 02-November-17			Bond Future	151.10	151.0425	151.0967	151.0425	4,059.00
13/10/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
13/10/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
13/10/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
13/10/2017	R212 On 02-November-17	152.41	Put	Bond Future	1313	1	1313	1	0.00
13/10/2017	R212 On 02-November-17	152.42	Put	Bond Future	1323	1	1323	1	0.00
13/10/2017	R212 On 02-November-17	152.40	Put	Bond Future	1303	1	1303	1	0.00
13/10/2017	R212 On 01-February-18			Bond Future	151.88	151.8293	151.8832	151.8293	528.00
13/10/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
13/10/2017	R212 On 01-February-18	154.71	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
13/10/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
13/10/2017	R212 On 01-February-18	154.69	Put	Bond Future	2807	3	2807	3	0.00
13/10/2017	R212 On 01-February-18	154.70	Put	Bond Future	2817	3	2817	3	0.00
13/10/2017	R212 On 01-February-18	154.71	Put	Bond Future	2827	3	2827	3	0.00
13/10/2017	R212 On 03-May-18			Bond Future	154.76	154.7043	154.7591	154.7043	0.00
13/10/2017	R212 On 03-May-18	154.28	Call	Bond Future	479	0	479	0	0.00
13/10/2017	R212 On 03-May-18	154.30	Call	Bond Future	459	0	459	0	0.00
13/10/2017	R212 On 03-May-18	154.29	Call	Bond Future	469	0	469	0	0.00
13/10/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
13/10/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
13/10/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
13/10/2017	R213 On 02-November-17			Bond Future	9.30	83.5800	9.3034	83.5800	56,443.00
13/10/2017	R213 On 02-November-17	9.35	Call	Bond Future	1011	1	1011	1	0.00
13/10/2017	R213 On 02-November-17	9.36	Call	Bond Future	1048	1	1048	1	0.00
13/10/2017	R213 On 02-November-17	9.34	Call	Bond Future	974	1	974	1	0.00
13/10/2017	R213 On 02-November-17	9.34	Put	Bond Future	732	1	732	1	0.00
13/10/2017	R213 On 02-November-17	9.35	Put	Bond Future	703	1	703	1	0.00
13/10/2017	R213 On 02-November-17	9.36	Put	Bond Future	674	1	674	1	0.00
13/10/2017	R213 On 01-February-18			Bond Future	9.36	85.1156	9.3643	85.1156	17,044.00
13/10/2017	R213 On 01-February-18	9.43	Call	Bond Future	2206	2	2206	2	0.00
13/10/2017	R213 On 01-February-18	9.42	Call	Bond Future	2171	2	2171	2	0.00
13/10/2017	R213 On 01-February-18	9.41	Call	Bond Future	2136	2	2136	2	0.00
13/10/2017	R213 On 01-February-18	9.42	Put	Bond Future	1809	2	1809	2	0.00
13/10/2017	R213 On 01-February-18	9.41	Put	Bond Future	1839	2	1839	2	0.00
13/10/2017	R213 On 01-February-18	9.43	Put	Bond Future	1779	2	1779	2	0.00
13/10/2017	R213 On 03-May-18			Bond Future	9.42	83.1472	9.4211	83.1472	0.00
13/10/2017	R213 On 03-May-18	9.56	Call	Bond Future	3169	3	3169	3	0.00
13/10/2017	R213 On 03-May-18	9.57	Call	Bond Future	3204	3	3204	3	0.00
13/10/2017	R213 On 03-May-18	9.58	Call	Bond Future	3241	3	3241	3	0.00
13/10/2017	R213 On 03-May-18	9.58	Put	Bond Future	2227	2	2227	2	0.00
13/10/2017	R213 On 03-May-18	9.56	Put	Bond Future	2282	2	2282	2	0.00
13/10/2017	R213 On 03-May-18	9.57	Put	Bond Future	2254	2	2254	2	0.00
13/10/2017	R214 On 02-November-17			Bond Future	9.72	71.2914	9.7182	71.2914	34,367.00
13/10/2017	R214 On 02-November-17	9.58	Call	Bond Future	542	0	542	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
13/10/2017	R214 On 02-November-17	9.60	Call	Bond Future	592	0	592	0	0.00
13/10/2017	R214 On 02-November-17	9.59	Call	Bond Future	567	0	567	0	0.00
13/10/2017	R214 On 02-November-17	9.59	Put	Bond Future	1465	2	1465	2	0.00
13/10/2017	R214 On 02-November-17	9.58	Put	Bond Future	1511	2	1511	2	0.00
13/10/2017	R214 On 02-November-17	9.60	Put	Bond Future	1420	2	1420	2	0.00
13/10/2017	R214 On 01-February-18			Bond Future	9.78	72.6013	9.7782	72.6013	10,685.00
13/10/2017	R214 On 01-February-18	9.82	Call	Bond Future	2311	2	2311	2	0.00
13/10/2017	R214 On 01-February-18	9.84	Call	Bond Future	2384	2	2384	2	0.00
13/10/2017	R214 On 01-February-18	9.83	Call	Bond Future	2347	2	2347	2	0.00
13/10/2017	R214 On 01-February-18	9.83	Put	Bond Future	1993	2	1993	2	0.00
13/10/2017	R214 On 01-February-18	9.84	Put	Bond Future	1961	2	1961	2	0.00
13/10/2017	R214 On 01-February-18	9.82	Put	Bond Future	2025	2	2025	2	0.00
13/10/2017	R214 On 03-May-18			Bond Future	9.83	70.6539	9.8343	70.6539	0.00
13/10/2017	R214 On 03-May-18	9.98	Call	Bond Future	3520	3	3520	3	0.00
13/10/2017	R214 On 03-May-18	9.99	Call	Bond Future	3558	3	3558	3	0.00
13/10/2017	R214 On 03-May-18	9.97	Call	Bond Future	3483	3	3483	3	0.00
13/10/2017	R214 On 03-May-18	9.97	Put	Bond Future	2571	3	2571	3	0.00
13/10/2017	R214 On 03-May-18	9.98	Put	Bond Future	2541	3	2541	3	0.00
13/10/2017	R214 On 03-May-18	9.99	Put	Bond Future	2512	3	2512	3	0.00
13/10/2017	R248 On 02-November-17			Bond Future	9.78	91.1473	9.7836	91.1473	49,714.00
13/10/2017	R248 On 02-November-17	9.66	Call	Bond Future	763	1	763	1	0.00
13/10/2017	R248 On 02-November-17	9.65	Call	Bond Future	731	1	731	1	0.00
13/10/2017	R248 On 02-November-17	9.64	Call	Bond Future	700	1	700	1	0.00
13/10/2017	R248 On 02-November-17	9.64	Put	Bond Future	1981	2	1981	2	0.00
13/10/2017	R248 On 02-November-17	9.66	Put	Bond Future	1863	2	1863	2	0.00
13/10/2017	R248 On 02-November-17	9.65	Put	Bond Future	1922	2	1922	2	0.00
13/10/2017	R248 On 01-February-18			Bond Future	9.85	92.8220	9.8457	92.8220	42,702.00
13/10/2017	R248 On 01-February-18	9.89	Call	Bond Future	3080	3	3080	3	0.00
13/10/2017	R248 On 01-February-18	9.91	Call	Bond Future	3172	3	3172	3	0.00
13/10/2017	R248 On 01-February-18	9.90	Call	Bond Future	3126	3	3126	3	0.00
13/10/2017	R248 On 01-February-18	9.89	Put	Bond Future	2696	3	2696	3	0.00
13/10/2017	R248 On 01-February-18	9.91	Put	Bond Future	2615	3	2615	3	0.00
13/10/2017	R248 On 01-February-18	9.90	Put	Bond Future	2655	3	2655	3	0.00
13/10/2017	R248 On 03-May-18			Bond Future	9.90	90.1092	9.9039	90.1092	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
13/10/2017	R248 On 03-May-18	10.07	Call	Bond Future	4720	4	4720	4	0.00
13/10/2017	R248 On 03-May-18	10.06	Call	Bond Future	4673	4	4673	4	0.00
13/10/2017	R248 On 03-May-18	10.05	Call	Bond Future	4626	4	4626	4	0.00
13/10/2017	R248 On 03-May-18	10.06	Put	Bond Future	3347	4	3347	4	0.00
13/10/2017	R248 On 03-May-18	10.05	Put	Bond Future	3384	4	3384	4	0.00
13/10/2017	R248 On 03-May-18	10.07	Put	Bond Future	3311	4	3311	4	0.00