



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	1409 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
09/05/2017	2025 On 04-May-17			Bond Future	128.28	128.2758	128.2758	128.2758	0.00
09/05/2017	2025 On 03-August-17			Bond Future	129.48	129.4504	129.4772	129.4504	2,414.00
09/05/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2025 On 03-August-17	133.96	Put	Bond Future	4483	5	4483	5	0.00
09/05/2017	2025 On 03-August-17	133.98	Put	Bond Future	4503	5	4503	5	0.00
09/05/2017	2025 On 03-August-17	133.97	Put	Bond Future	4493	5	4493	5	0.00
09/05/2017	2025 On 02-November-17			Bond Future	131.99	131.9642	131.9903	131.9642	0.00
09/05/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2025 On 02-November-17	132.97	Put	Bond Future	980	1	980	1	0.00
09/05/2017	2025 On 02-November-17	132.98	Put	Bond Future	990	1	990	1	0.00
09/05/2017	2025 On 02-November-17	132.96	Put	Bond Future	970	1	970	1	0.00
09/05/2017	2025 On 01-February-18			Bond Future	133.29	133.2570	133.2851	133.2570	0.00
09/05/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2025 On 01-February-18	133.89	Put	Bond Future	605	1	605	1	0.00
09/05/2017	2025 On 01-February-18	133.88	Put	Bond Future	595	1	595	1	0.00
09/05/2017	2025 On 01-February-18	133.90	Put	Bond Future	615	1	615	1	0.00
09/05/2017	2029 On 04-May-17			Bond Future	99.05	99.0456	99.0456	99.0456	0.00
09/05/2017	2029 On 01-February-18			Bond Future	104.00	103.9764	103.9983	103.9764	0.00
09/05/2017	2030 On 04-May-17			Bond Future	9.13	93.7392	9.1300	93.7392	0.00
09/05/2017	2030 On 03-August-17			Bond Future	9.30	91.3702	9.3032	91.3702	32,026.00
09/05/2017	2030 On 03-August-17	9.33	Call	Bond Future	182	1	182	1	0.00
09/05/2017	2030 On 03-August-17	9.34	Call	Bond Future	250	1	250	1	0.00
09/05/2017	2030 On 03-August-17	9.35	Call	Bond Future	318	1	318	1	0.00
09/05/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
09/05/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
09/05/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
09/05/2017	2030 On 02-November-17			Bond Future	9.35	93.1181	9.3519	93.1181	0.00
09/05/2017	2030 On 02-November-17	9.35	Call	Bond Future	0	1	0	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
09/05/2017	2030 On 02-November-17	9.36	Call	Bond Future	54	1	54	1	0.00
09/05/2017	2030 On 02-November-17	9.34	Call	Bond Future	0	1	0	1	0.00
09/05/2017	2030 On 02-November-17	9.35	Put	Bond Future	13	0	13	0	0.00
09/05/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
09/05/2017	2030 On 02-November-17	9.34	Put	Bond Future	80	0	80	0	0.00
09/05/2017	2030 On 01-February-18			Bond Future	9.40	90.9293	9.3987	90.9293	0.00
09/05/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	1	0	1	0.00
09/05/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	1	0	1	0.00
09/05/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	1	0	1	0.00
09/05/2017	2030 On 01-February-18	9.39	Put	Bond Future	58	0	58	0	0.00
09/05/2017	2030 On 01-February-18	9.38	Put	Bond Future	124	0	124	0	0.00
09/05/2017	2030 On 01-February-18	9.37	Put	Bond Future	190	0	190	0	0.00
09/05/2017	2032 On 04-May-17			Bond Future	9.30	92.5263	9.2950	92.5263	0.00
09/05/2017	2032 On 03-August-17			Bond Future	9.46	94.2072	9.4611	94.2072	21,380.00
09/05/2017	2032 On 03-August-17	9.45	Call	Bond Future	2006	2	2006	2	0.00
09/05/2017	2032 On 03-August-17	9.43	Call	Bond Future	1934	2	1934	2	0.00
09/05/2017	2032 On 03-August-17	9.44	Call	Bond Future	1970	2	1970	2	0.00
09/05/2017	2032 On 03-August-17	9.45	Put	Bond Future	2087	2	2087	2	0.00
09/05/2017	2032 On 03-August-17	9.43	Put	Bond Future	2161	2	2161	2	0.00
09/05/2017	2032 On 03-August-17	9.44	Put	Bond Future	2124	2	2124	2	0.00
09/05/2017	2032 On 02-November-17			Bond Future	9.51	91.8516	9.5142	91.8516	0.00
09/05/2017	2032 On 02-November-17	9.48	Call	Bond Future	2800	3	2800	3	0.00
09/05/2017	2032 On 02-November-17	9.49	Call	Bond Future	2836	3	2836	3	0.00
09/05/2017	2032 On 02-November-17	9.50	Call	Bond Future	2871	3	2871	3	0.00
09/05/2017	2032 On 02-November-17	9.49	Put	Bond Future	3010	3	3010	3	0.00
09/05/2017	2032 On 02-November-17	9.48	Put	Bond Future	3047	3	3047	3	0.00
09/05/2017	2032 On 02-November-17	9.50	Put	Bond Future	2974	3	2974	3	0.00
09/05/2017	2032 On 01-February-18			Bond Future	9.57	93.6432	9.5651	93.6432	0.00
09/05/2017	2032 On 01-February-18	9.55	Call	Bond Future	3624	4	3624	4	0.00
09/05/2017	2032 On 01-February-18	9.56	Call	Bond Future	3660	4	3660	4	0.00
09/05/2017	2032 On 01-February-18	9.57	Call	Bond Future	3697	4	3697	4	0.00
09/05/2017	2032 On 01-February-18	9.56	Put	Bond Future	3697	3	3697	3	0.00
09/05/2017	2032 On 01-February-18	9.57	Put	Bond Future	3662	3	3662	3	0.00
09/05/2017	2032 On 01-February-18	9.55	Put	Bond Future	3732	3	3732	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
09/05/2017	2033 On 04-May-17			Bond Future	105.40	105.3964	105.3964	105.3964	0.00
09/05/2017	2033 On 03-August-17			Bond Future	106.32	106.5894	106.3249	106.5894	6,134.00
09/05/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2033 On 03-August-17	113.12	Put	Bond Future	6795	7	6795	7	0.00
09/05/2017	2033 On 03-August-17	113.13	Put	Bond Future	6805	7	6805	7	0.00
09/05/2017	2033 On 03-August-17	113.14	Put	Bond Future	6815	7	6815	7	0.00
09/05/2017	2033 On 02-November-17			Bond Future	107.31	107.5824	107.3117	107.5824	0.00
09/05/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2033 On 02-November-17	110.08	Put	Bond Future	2768	2	2768	2	0.00
09/05/2017	2033 On 02-November-17	110.09	Put	Bond Future	2778	3	2778	3	0.00
09/05/2017	2033 On 02-November-17	110.07	Put	Bond Future	2758	2	2758	2	0.00
09/05/2017	2033 On 01-February-18			Bond Future	109.46	109.7387	109.4637	109.7387	0.00
09/05/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2033 On 01-February-18	109.64	Put	Bond Future	176	0	176	0	0.00
09/05/2017	2033 On 01-February-18	109.66	Put	Bond Future	196	0	196	0	0.00
09/05/2017	2033 On 01-February-18	109.65	Put	Bond Future	186	0	186	0	0.00
09/05/2017	2037 On 04-May-17			Bond Future	9.56	92.9861	9.5550	92.9861	0.00
09/05/2017	2037 On 03-August-17			Bond Future	9.71	90.4969	9.7111	90.4969	57,179.00
09/05/2017	2037 On 03-August-17	9.58	Call	Bond Future	1831	2	1831	2	0.00
09/05/2017	2037 On 03-August-17	9.57	Call	Bond Future	1796	2	1796	2	0.00
09/05/2017	2037 On 03-August-17	9.56	Call	Bond Future	1762	2	1762	2	0.00
09/05/2017	2037 On 03-August-17	9.57	Put	Bond Future	2930	3	2930	3	0.00
09/05/2017	2037 On 03-August-17	9.58	Put	Bond Future	2884	2	2884	2	0.00
09/05/2017	2037 On 03-August-17	9.56	Put	Bond Future	2977	3	2977	3	0.00
09/05/2017	2037 On 02-November-17			Bond Future	9.76	92.2280	9.7634	92.2280	233.00
09/05/2017	2037 On 02-November-17	9.66	Call	Bond Future	3108	4	3108	4	0.00
09/05/2017	2037 On 02-November-17	9.67	Call	Bond Future	3145	4	3145	4	0.00
09/05/2017	2037 On 02-November-17	9.65	Call	Bond Future	3071	3	3071	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
09/05/2017	2037 On 02-November-17	9.67	Put	Bond Future	3885	3	3885	3	0.00
09/05/2017	2037 On 02-November-17	9.66	Put	Bond Future	3928	4	3928	4	0.00
09/05/2017	2037 On 02-November-17	9.65	Put	Bond Future	3971	4	3971	4	0.00
09/05/2017	2037 On 01-February-18			Bond Future	9.81	89.7716	9.8142	89.7716	0.00
09/05/2017	2037 On 01-February-18	9.82	Call	Bond Future	4230	5	4230	5	0.00
09/05/2017	2037 On 01-February-18	9.83	Call	Bond Future	4270	5	4270	5	0.00
09/05/2017	2037 On 01-February-18	9.81	Call	Bond Future	4190	5	4190	5	0.00
09/05/2017	2037 On 01-February-18	9.82	Put	Bond Future	4184	4	4184	4	0.00
09/05/2017	2037 On 01-February-18	9.83	Put	Bond Future	4147	4	4147	4	0.00
09/05/2017	2037 On 01-February-18	9.81	Put	Bond Future	4223	4	4223	4	0.00
09/05/2017	2038 On 04-May-17			Bond Future	131.39	131.3925	131.3925	131.3925	0.00
09/05/2017	2038 On 03-August-17			Bond Future	131.18	131.1505	131.1778	131.1505	22,439.00
09/05/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2038 On 03-August-17	141.17	Put	Bond Future	9992	10	9992	10	0.00
09/05/2017	2038 On 03-August-17	141.16	Put	Bond Future	9982	10	9982	10	0.00
09/05/2017	2038 On 03-August-17	141.18	Put	Bond Future	10002	10	10002	10	0.00
09/05/2017	2038 On 02-November-17			Bond Future	133.72	133.6974	133.7238	133.6974	0.00
09/05/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2038 On 02-November-17	136.82	Put	Bond Future	3096	3	3096	3	0.00
09/05/2017	2038 On 02-November-17	136.80	Put	Bond Future	3076	3	3076	3	0.00
09/05/2017	2038 On 02-November-17	136.81	Put	Bond Future	3086	3	3086	3	0.00
09/05/2017	2038 On 01-February-18			Bond Future	134.88	134.8558	134.8843	134.8558	0.00
09/05/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2038 On 01-February-18	136.93	Put	Bond Future	2046	2	2046	2	0.00
09/05/2017	2038 On 01-February-18	136.94	Put	Bond Future	2056	2	2056	2	0.00
09/05/2017	2038 On 01-February-18	136.95	Put	Bond Future	2066	2	2066	2	0.00
09/05/2017	2040 On 04-May-17			Bond Future	9.65	96.5087	9.6450	96.5087	0.00
09/05/2017	2040 On 03-August-17			Bond Future	9.80	93.7922	9.8020	93.7922	13,816.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2017	2040 On 03-August-17	9.63	Call	Bond Future	1835	2	1835	2	0.00
09/05/2017	2040 On 03-August-17	9.62	Call	Bond Future	1800	2	1800	2	0.00
09/05/2017	2040 On 03-August-17	9.61	Call	Bond Future	1765	2	1765	2	0.00
09/05/2017	2040 On 03-August-17	9.62	Put	Bond Future	3365	3	3365	3	0.00
09/05/2017	2040 On 03-August-17	9.61	Put	Bond Future	3417	3	3417	3	0.00
09/05/2017	2040 On 03-August-17	9.63	Put	Bond Future	3313	3	3313	3	0.00
09/05/2017	2040 On 02-November-17			Bond Future	9.86	95.5864	9.8552	95.5864	0.00
09/05/2017	2040 On 02-November-17	9.66	Call	Bond Future	3061	3	3061	3	0.00
09/05/2017	2040 On 02-November-17	9.67	Call	Bond Future	3098	4	3098	4	0.00
09/05/2017	2040 On 02-November-17	9.65	Call	Bond Future	3024	3	3024	3	0.00
09/05/2017	2040 On 02-November-17	9.67	Put	Bond Future	4674	4	4674	4	0.00
09/05/2017	2040 On 02-November-17	9.66	Put	Bond Future	4723	4	4723	4	0.00
09/05/2017	2040 On 02-November-17	9.65	Put	Bond Future	4773	4	4773	4	0.00
09/05/2017	2040 On 01-February-18			Bond Future	9.91	92.9451	9.9071	92.9451	0.00
09/05/2017	2040 On 01-February-18	9.87	Call	Bond Future	4451	5	4451	5	0.00
09/05/2017	2040 On 01-February-18	9.89	Call	Bond Future	4535	5	4535	5	0.00
09/05/2017	2040 On 01-February-18	9.88	Call	Bond Future	4493	5	4493	5	0.00
09/05/2017	2040 On 01-February-18	9.87	Put	Bond Future	4760	4	4760	4	0.00
09/05/2017	2040 On 01-February-18	9.88	Put	Bond Future	4718	4	4718	4	0.00
09/05/2017	2040 On 01-February-18	9.89	Put	Bond Future	4677	4	4677	4	0.00
09/05/2017	2044 On 04-May-17			Bond Future	9.71	93.2404	9.7100	93.2404	0.00
09/05/2017	2044 On 03-August-17			Bond Future	9.86	90.6762	9.8562	90.6762	22,344.00
09/05/2017	2044 On 03-August-17	9.63	Call	Bond Future	1684	2	1684	2	0.00
09/05/2017	2044 On 03-August-17	9.62	Call	Bond Future	1651	2	1651	2	0.00
09/05/2017	2044 On 03-August-17	9.64	Call	Bond Future	1718	2	1718	2	0.00
09/05/2017	2044 On 03-August-17	9.62	Put	Bond Future	3704	3	3704	3	0.00
09/05/2017	2044 On 03-August-17	9.63	Put	Bond Future	3648	3	3648	3	0.00
09/05/2017	2044 On 03-August-17	9.64	Put	Bond Future	3593	3	3593	3	0.00
09/05/2017	2044 On 02-November-17			Bond Future	9.91	92.4108	9.9087	92.4108	200.00
09/05/2017	2044 On 02-November-17	9.66	Call	Bond Future	2927	3	2927	3	0.00
09/05/2017	2044 On 02-November-17	9.68	Call	Bond Future	3000	3	3000	3	0.00
09/05/2017	2044 On 02-November-17	9.67	Call	Bond Future	2963	3	2963	3	0.00
09/05/2017	2044 On 02-November-17	9.66	Put	Bond Future	5069	5	5069	5	0.00
09/05/2017	2044 On 02-November-17	9.67	Put	Bond Future	5018	5	5018	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
09/05/2017	2044 On 02-November-17	9.68	Put	Bond Future	4966	5	4966	5	0.00
09/05/2017	2044 On 01-February-18			Bond Future	9.96	89.8327	9.9600	89.8327	0.00
09/05/2017	2044 On 01-February-18	9.90	Call	Bond Future	4439	5	4439	5	0.00
09/05/2017	2044 On 01-February-18	9.91	Call	Bond Future	4481	5	4481	5	0.00
09/05/2017	2044 On 01-February-18	9.89	Call	Bond Future	4398	5	4398	5	0.00
09/05/2017	2044 On 01-February-18	9.90	Put	Bond Future	4943	5	4943	5	0.00
09/05/2017	2044 On 01-February-18	9.91	Put	Bond Future	4900	4	4900	4	0.00
09/05/2017	2044 On 01-February-18	9.89	Put	Bond Future	4986	5	4986	5	0.00
09/05/2017	2046 On 04-May-17			Bond Future	125.35	125.3539	125.3539	125.3539	0.00
09/05/2017	2046 On 03-August-17			Bond Future	127.83	127.8025	127.8292	127.8025	22,790.00
09/05/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2046 On 03-August-17	141.19	Put	Bond Future	13361	13	13361	13	0.00
09/05/2017	2046 On 03-August-17	141.17	Put	Bond Future	13341	13	13341	13	0.00
09/05/2017	2046 On 03-August-17	141.18	Put	Bond Future	13351	13	13351	13	0.00
09/05/2017	2046 On 02-November-17			Bond Future	128.73	128.7011	128.7269	128.7011	0.00
09/05/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2046 On 02-November-17	136.31	Put	Bond Future	7583	8	7583	8	0.00
09/05/2017	2046 On 02-November-17	136.32	Put	Bond Future	7593	8	7593	8	0.00
09/05/2017	2046 On 02-November-17	136.30	Put	Bond Future	7573	8	7573	8	0.00
09/05/2017	2046 On 01-February-18			Bond Future	131.31	131.2805	131.3084	131.2805	0.00
09/05/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2046 On 01-February-18	132.90	Put	Bond Future	1592	2	1592	2	0.00
09/05/2017	2046 On 01-February-18	132.91	Put	Bond Future	1602	2	1602	2	0.00
09/05/2017	2046 On 01-February-18	132.92	Put	Bond Future	1612	2	1612	2	0.00
09/05/2017	2050 On 04-May-17			Bond Future	136.43	136.4308	136.4308	136.4308	0.00
09/05/2017	2050 On 03-August-17			Bond Future	135.59	135.5565	135.5850	135.5565	26,009.00
09/05/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2050 On 03-August-17	149.24	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
09/05/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2050 On 03-August-17	149.23	Put	Bond Future	13645	14	13645	14	0.00
09/05/2017	2050 On 03-August-17	149.24	Put	Bond Future	13655	14	13655	14	0.00
09/05/2017	2050 On 03-August-17	149.22	Put	Bond Future	13635	14	13635	14	0.00
09/05/2017	2050 On 02-November-17			Bond Future	138.22	138.1887	138.2165	138.1887	0.00
09/05/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2050 On 02-November-17	144.65	Put	Bond Future	6433	6	6433	6	0.00
09/05/2017	2050 On 02-November-17	144.66	Put	Bond Future	6443	6	6443	6	0.00
09/05/2017	2050 On 02-November-17	144.67	Put	Bond Future	6453	6	6453	6	0.00
09/05/2017	2050 On 01-February-18			Bond Future	139.30	139.2664	139.2965	139.2664	0.00
09/05/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
09/05/2017	2050 On 01-February-18	140.24	Put	Bond Future	944	1	944	1	0.00
09/05/2017	2050 On 01-February-18	140.25	Put	Bond Future	954	1	954	1	0.00
09/05/2017	2050 On 01-February-18	140.23	Put	Bond Future	934	1	934	1	0.00
09/05/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	AL37 On 03-August-17			Index Future	541.06	542.9540	541.0550	542.9540	0.00
09/05/2017	AL37 On 02-November-17			Index Future	551.40	553.3420	551.4030	553.3420	0.00
09/05/2017	AL37 On 01-February-18			Index Future	562.17	564.1370	562.1660	564.1370	0.00
09/05/2017	AL7T On 03-August-17			Index Future	620.44	623.7700	620.4370	623.7700	0.00
09/05/2017	AL7T On 02-November-17			Index Future	632.30	635.7050	632.3040	635.7050	0.00
09/05/2017	AL7T On 01-February-18			Index Future	644.65	648.1060	644.6460	648.1060	0.00
09/05/2017	ALBI On 03-August-17			Index Future	560.81	564.6340	560.8120	564.6340	633.00
09/05/2017	ALBI On 02-November-17			Index Future	571.54	575.4380	571.5380	575.4380	0.00
09/05/2017	ALBI On 01-February-18			Index Future	582.70	586.6630	582.6950	586.6630	0.00
09/05/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	C025 On 31-January-25			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
09/05/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/05/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2017	EL28 On 04-May-17			Bond Future	126.80	126.7960	126.7960	126.7960	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
09/05/2017	EL28 On 03-August-17			Bond Future	129.31	129.2767	129.3057	129.2767	0.00
09/05/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
09/05/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
09/05/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
09/05/2017	EL28 On 03-August-17	135.17	Put	Bond Future	5864	6	5864	6	0.00
09/05/2017	EL28 On 03-August-17	135.16	Put	Bond Future	5854	6	5854	6	0.00
09/05/2017	EL28 On 03-August-17	135.18	Put	Bond Future	5874	6	5874	6	0.00
09/05/2017	EL28 On 02-November-17			Bond Future	130.07	130.0433	130.0717	130.0433	0.00
09/05/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
09/05/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
09/05/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
09/05/2017	EL28 On 02-November-17	133.87	Put	Bond Future	3798	4	3798	4	0.00
09/05/2017	EL28 On 02-November-17	133.88	Put	Bond Future	3808	4	3808	4	0.00
09/05/2017	EL28 On 02-November-17	133.89	Put	Bond Future	3818	4	3818	4	0.00
09/05/2017	EL28 On 01-February-18			Bond Future	132.68	132.6498	132.6802	132.6498	0.00
09/05/2017	EL28 On 01-February-18	132.30	Call	Bond Future	380	0	380	0	0.00
09/05/2017	EL28 On 01-February-18	132.31	Call	Bond Future	370	0	370	0	0.00
09/05/2017	EL28 On 01-February-18	132.29	Call	Bond Future	390	0	390	0	0.00
09/05/2017	EL28 On 01-February-18	132.29	Put	Bond Future	0	0	0	0	0.00
09/05/2017	EL28 On 01-February-18	132.31	Put	Bond Future	0	0	0	0	0.00
09/05/2017	EL28 On 01-February-18	132.30	Put	Bond Future	0	0	0	0	0.00
09/05/2017	ES33 On 04-May-17			Bond Future	10.59	77.3211	10.5900	77.3211	0.00
09/05/2017	ES33 On 03-August-17			Bond Future	10.78	78.7627	10.7765	78.7627	9,466.00
09/05/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
09/05/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
09/05/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
09/05/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1533	1	1533	1	0.00
09/05/2017	ES33 On 03-August-17	10.54	Put	Bond Future	1470	1	1470	1	0.00
09/05/2017	ES33 On 03-August-17	10.55	Put	Bond Future	1407	1	1407	1	0.00
09/05/2017	ES33 On 02-November-17			Bond Future	10.87	76.4777	10.8695	76.4777	0.00
09/05/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
09/05/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
09/05/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
09/05/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1219	1	1219	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1157	1	1157	1	0.00
09/05/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1281	1	1281	1	0.00
09/05/2017	ES33 On 01-February-18			Bond Future	10.96	77.9695	10.9640	77.9695	0.00
09/05/2017	ES33 On 01-February-18	10.99	Call	Bond Future	154	1	154	1	0.00
09/05/2017	ES33 On 01-February-18	11.00	Call	Bond Future	213	1	213	1	0.00
09/05/2017	ES33 On 01-February-18	11.01	Call	Bond Future	273	1	273	1	0.00
09/05/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
09/05/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
09/05/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
09/05/2017	ES42 On 04-May-17			Bond Future	10.86	80.1725	10.8550	80.1725	0.00
09/05/2017	ES42 On 03-August-17			Bond Future	11.03	81.7378	11.0333	81.7378	7,957.00
09/05/2017	ES42 On 02-November-17			Bond Future	11.13	79.0400	11.1273	79.0400	0.00
09/05/2017	ES42 On 01-February-18			Bond Future	11.22	80.5816	11.2198	80.5816	0.00
09/05/2017	GOVI On 03-August-17			GOVI	559.07	562.8730	559.0680	562.8730	401.00
09/05/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	2	0	2	0.00
09/05/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	2	0	2	0.00
09/05/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	2	0	2	0.00
09/05/2017	GOVI On 03-August-17	561.10	Put	GOVI	20320	0	20320	0	0.00
09/05/2017	GOVI On 03-August-17	561.11	Put	GOVI	20420	0	20420	0	0.00
09/05/2017	GOVI On 03-August-17	561.09	Put	GOVI	20220	0	20220	0	0.00
09/05/2017	GOVI On 02-November-17			GOVI	569.76	573.6430	569.7600	573.6430	0.00
09/05/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	1	0	1	0.00
09/05/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	1	0	1	0.00
09/05/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	1	0	1	0.00
09/05/2017	GOVI On 02-November-17	572.45	Put	GOVI	26900	0	26900	0	0.00
09/05/2017	GOVI On 02-November-17	572.46	Put	GOVI	27000	0	27000	0	0.00
09/05/2017	GOVI On 02-November-17	572.44	Put	GOVI	26800	0	26800	0	0.00
09/05/2017	GOVI On 01-February-18			GOVI	580.88	584.8330	580.8820	584.8330	0.00
09/05/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	4	0	4	0.00
09/05/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	4	0	4	0.00
09/05/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	4	0	4	0.00
09/05/2017	GOVI On 01-February-18	581.03	Put	GOVI	1480	0	1480	0	0.00
09/05/2017	GOVI On 01-February-18	581.04	Put	GOVI	1580	0	1580	0	0.00
09/05/2017	GOVI On 01-February-18	581.02	Put	GOVI	1380	0	1380	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
09/05/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/05/2017	IGOV On 03-August-17			Index Future	251.28	251.2530	251.2820	251.2530	1,249.00
09/05/2017	IGOV On 02-November-17			Index Future	256.16	256.1330	256.1600	256.1330	0.00
09/05/2017	IGOV On 01-February-18			Index Future	261.30	261.2660	261.2960	261.2660	0.00
09/05/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
09/05/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
09/05/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	0.00
09/05/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6120	99.6123	99.6120	0.00
09/05/2017	IS01 On 21-December-17			Interest Rate Swap	99.82	99.8199	99.8239	99.8199	0.00
09/05/2017	IS01 On 15-March-18			Interest Rate Swap	99.78	99.7709	99.7811	99.7709	0.00
09/05/2017	IS01 On 21-June-18			Interest Rate Swap	99.98	99.9617	99.9764	99.9617	0.00
09/05/2017	IS02 On 18-December-17			Interest Rate Swap	99.85	99.8483	99.8527	99.8483	0.00
09/05/2017	IS02 On 16-March-18			Interest Rate Swap	99.06	99.0536	99.0629	99.0536	0.00
09/05/2017	IS02 On 15-June-18			Interest Rate Swap	98.66	98.6504	98.6646	98.6504	0.00
09/05/2017	IS02 On 21-September-18			Interest Rate Swap	98.63	98.6124	98.6308	98.6124	0.00
09/05/2017	IS02 On 21-December-18			Interest Rate Swap	99.05	99.0200	99.0500	99.0200	0.00
09/05/2017	IS02 On 15-March-19			Interest Rate Swap	99.48	99.4532	99.4839	99.4532	0.00
09/05/2017	IS02 On 21-June-19			Interest Rate Swap	99.94	99.8942	99.9386	99.8942	0.00
09/05/2017	IS05 On 17-December-20			Interest Rate Swap	96.92	96.8150	96.9205	96.8150	0.00
09/05/2017	IS05 On 16-March-21			Interest Rate Swap	96.22	96.1051	96.2155	96.1051	0.00
09/05/2017	IS05 On 15-June-21			Interest Rate Swap	95.48	95.3584	95.4804	95.3584	0.00
09/05/2017	IS05 On 21-September-21			Interest Rate Swap	95.72	95.5813	95.7200	95.5813	0.00
09/05/2017	IS05 On 21-December-21			Interest Rate Swap	97.96	97.8015	97.9565	97.8015	51.00
09/05/2017	IS05 On 15-March-22			Interest Rate Swap	98.14	97.9733	98.1445	97.9733	0.00
09/05/2017	IS05 On 21-June-22			Interest Rate Swap	99.39	99.1993	99.3880	99.1993	0.00
09/05/2017	IS10 On 17-December-25			Interest Rate Swap	96.65	96.3408	96.6485	96.3408	0.00
09/05/2017	IS10 On 16-March-26			Interest Rate Swap	93.70	93.3902	93.7031	93.3902	0.00
09/05/2017	IS10 On 15-June-26			Interest Rate Swap	92.48	92.1560	92.4795	92.1560	0.00
09/05/2017	IS10 On 21-September-26			Interest Rate Swap	94.62	94.2862	94.6201	94.2862	0.00
09/05/2017	IS10 On 21-December-26			Interest Rate Swap	98.36	98.0145	98.3565	98.0145	0.00
09/05/2017	IS10 On 15-March-27			Interest Rate Swap	96.96	96.6005	96.9593	96.6005	0.00
09/05/2017	IS10 On 21-June-27			Interest Rate Swap	99.01	98.6405	99.0116	98.6405	0.00
09/05/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/05/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	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
09/05/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/05/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/05/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
09/05/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
09/05/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.21	92.7900	7.2100	92.7900	0.00
09/05/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.19	92.8100	7.1900	92.8100	0.00
09/05/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.15	92.8500	7.1500	92.8500	0.00
09/05/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
09/05/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.08	92.9200	7.0800	92.9200	0.00
09/05/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
09/05/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	0.00
09/05/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.12	92.8800	7.1200	92.8800	0.00
09/05/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
09/05/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00
09/05/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.22	92.7800	7.2200	92.7800	0.00
09/05/2017	R023 On 04-May-17			Bond Future	8.09	99.9045	8.0900	99.9045	0.00
09/05/2017	R023 On 03-August-17			Bond Future	8.25	101.6114	8.2469	101.6114	32,290.00
09/05/2017	R023 On 03-August-17	8.58	Call	Bond Future	1930	2	1930	2	0.00
09/05/2017	R023 On 03-August-17	8.60	Call	Bond Future	1991	2	1991	2	0.00
09/05/2017	R023 On 03-August-17	8.59	Call	Bond Future	1960	2	1960	2	0.00
09/05/2017	R023 On 03-August-17	8.58	Put	Bond Future	500	0	500	0	0.00
09/05/2017	R023 On 03-August-17	8.59	Put	Bond Future	488	0	488	0	0.00
09/05/2017	R023 On 03-August-17	8.60	Put	Bond Future	476	0	476	0	0.00
09/05/2017	R023 On 02-November-17			Bond Future	8.28	99.6249	8.2779	99.6249	0.00
09/05/2017	R023 On 02-November-17	8.56	Call	Bond Future	2063	2	2063	2	0.00
09/05/2017	R023 On 02-November-17	8.57	Call	Bond Future	2090	2	2090	2	0.00
09/05/2017	R023 On 02-November-17	8.58	Call	Bond Future	2116	2	2116	2	0.00
09/05/2017	R023 On 02-November-17	8.57	Put	Bond Future	880	1	880	1	0.00
09/05/2017	R023 On 02-November-17	8.58	Put	Bond Future	865	1	865	1	0.00
09/05/2017	R023 On 02-November-17	8.56	Put	Bond Future	894	1	894	1	0.00
09/05/2017	R023 On 01-February-18			Bond Future	8.30	101.5682	8.3046	101.5682	0.00
09/05/2017	R023 On 01-February-18	8.32	Call	Bond Future	1776	2	1776	2	0.00
09/05/2017	R023 On 01-February-18	8.33	Call	Bond Future	1797	2	1797	2	0.00
09/05/2017	R023 On 01-February-18	8.31	Call	Bond Future	1756	2	1756	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
09/05/2017	R023 On 01-February-18	8.32	Put	Bond Future	1715	2	1715	2	0.00
09/05/2017	R023 On 01-February-18	8.33	Put	Bond Future	1695	2	1695	2	0.00
09/05/2017	R023 On 01-February-18	8.31	Put	Bond Future	1734	2	1734	2	0.00
09/05/2017	R035 On 04-May-17			Bond Future	9.48	96.5083	9.4800	96.5083	0.00
09/05/2017	R035 On 03-August-17			Bond Future	9.63	98.3419	9.6269	98.3419	9,853.00
09/05/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
09/05/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
09/05/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
09/05/2017	R035 On 03-August-17	9.51	Put	Bond Future	941	0	941	0	0.00
09/05/2017	R035 On 03-August-17	9.52	Put	Bond Future	860	0	860	0	0.00
09/05/2017	R035 On 03-August-17	9.50	Put	Bond Future	1022	0	1022	0	0.00
09/05/2017	R035 On 02-November-17			Bond Future	9.68	95.7223	9.6827	95.7223	0.00
09/05/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
09/05/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
09/05/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
09/05/2017	R035 On 02-November-17	9.61	Put	Bond Future	577	0	577	0	0.00
09/05/2017	R035 On 02-November-17	9.60	Put	Bond Future	657	0	657	0	0.00
09/05/2017	R035 On 02-November-17	9.59	Put	Bond Future	736	0	736	0	0.00
09/05/2017	R035 On 01-February-18			Bond Future	9.74	97.5894	9.7377	97.5894	0.00
09/05/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	1	0	1	0.00
09/05/2017	R035 On 01-February-18	9.75	Call	Bond Future	95	1	95	1	0.00
09/05/2017	R035 On 01-February-18	9.74	Call	Bond Future	18	1	18	1	0.00
09/05/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
09/05/2017	R035 On 01-February-18	9.73	Put	Bond Future	60	0	60	0	0.00
09/05/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
09/05/2017	R186 On 04-May-17			Bond Future	8.70	115.5929	8.6950	115.5929	0.00
09/05/2017	R186 On 03-August-17			Bond Future	8.85	112.3417	8.8503	112.3417	86,611.00
09/05/2017	R186 On 03-August-17	9.50	Call	Bond Future	4652	5	4652	5	0.00
09/05/2017	R186 On 03-August-17	9.35	Call	Bond Future	3875	4	3875	4	0.00
09/05/2017	R186 On 03-August-17	8.91	Call	Bond Future	1940	2	1940	2	0.00
09/05/2017	R186 On 03-August-17	8.93	Call	Bond Future	2014	2	2014	2	0.00
09/05/2017	R186 On 03-August-17	9.00	Call	Bond Future	2285	3	2285	3	0.00
09/05/2017	R186 On 03-August-17	8.85	Call	Bond Future	1728	2	1728	2	0.00
09/05/2017	R186 On 03-August-17	8.92	Call	Bond Future	1977	2	1977	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
09/05/2017	R186 On 03-August-17	9.50	Put	Bond Future	406	0	406	0	6,500.00
09/05/2017	R186 On 03-August-17	9.35	Put	Bond Future	589	0	589	0	750.00
09/05/2017	R186 On 03-August-17	8.91	Put	Bond Future	1541	1	1541	1	0.00
09/05/2017	R186 On 03-August-17	9.00	Put	Bond Future	1286	1	1286	1	2,604.00
09/05/2017	R186 On 03-August-17	8.93	Put	Bond Future	1481	1	1481	1	0.00
09/05/2017	R186 On 03-August-17	8.85	Put	Bond Future	1729	1	1729	1	750.00
09/05/2017	R186 On 03-August-17	8.92	Put	Bond Future	1511	1	1511	1	0.00
09/05/2017	R186 On 02-November-17			Bond Future	8.90	114.4910	8.8952	114.4910	4.00
09/05/2017	R186 On 02-November-17	8.88	Call	Bond Future	2552	3	2552	3	0.00
09/05/2017	R186 On 02-November-17	8.90	Call	Bond Future	2619	3	2619	3	0.00
09/05/2017	R186 On 02-November-17	8.89	Call	Bond Future	2586	3	2586	3	0.00
09/05/2017	R186 On 02-November-17	8.89	Put	Bond Future	2620	2	2620	2	0.00
09/05/2017	R186 On 02-November-17	8.90	Put	Bond Future	2588	2	2588	2	0.00
09/05/2017	R186 On 02-November-17	8.88	Put	Bond Future	2652	2	2652	2	0.00
09/05/2017	R186 On 01-February-18			Bond Future	8.94	111.4213	8.9371	111.4213	0.00
09/05/2017	R186 On 01-February-18	8.96	Call	Bond Future	3202	4	3202	4	0.00
09/05/2017	R186 On 01-February-18	8.97	Call	Bond Future	3236	4	3236	4	0.00
09/05/2017	R186 On 01-February-18	8.98	Call	Bond Future	3270	4	3270	4	0.00
09/05/2017	R186 On 01-February-18	8.96	Put	Bond Future	3055	3	3055	3	0.00
09/05/2017	R186 On 01-February-18	8.97	Put	Bond Future	3025	3	3025	3	0.00
09/05/2017	R186 On 01-February-18	8.98	Put	Bond Future	2995	3	2995	3	0.00
09/05/2017	R197 On 04-May-17			Bond Future	298.64	298.6407	298.6407	298.6407	0.00
09/05/2017	R197 On 03-August-17			Bond Future	297.81	297.5830	297.8139	297.5830	2,350.00
09/05/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
09/05/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
09/05/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
09/05/2017	R197 On 03-August-17	308.06	Put	Bond Future	10246	10	10246	10	0.00
09/05/2017	R197 On 03-August-17	308.07	Put	Bond Future	10256	10	10256	10	0.00
09/05/2017	R197 On 03-August-17	308.05	Put	Bond Future	10236	10	10236	10	0.00
09/05/2017	R197 On 02-November-17			Bond Future	303.59	303.3618	303.5944	303.3618	0.00
09/05/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
09/05/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
09/05/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
09/05/2017	R197 On 02-November-17	305.16	Put	Bond Future	1566	2	1566	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
09/05/2017	R197 On 02-November-17	305.17	Put	Bond Future	1576	2	1576	2	0.00
09/05/2017	R197 On 02-November-17	305.15	Put	Bond Future	1556	2	1556	2	0.00
09/05/2017	R197 On 01-February-18			Bond Future	302.63	302.3879	302.6286	302.3879	0.00
09/05/2017	R197 On 01-February-18	301.67	Call	Bond Future	959	1	959	1	0.00
09/05/2017	R197 On 01-February-18	301.68	Call	Bond Future	949	1	949	1	0.00
09/05/2017	R197 On 01-February-18	301.66	Call	Bond Future	969	1	969	1	0.00
09/05/2017	R197 On 01-February-18	301.68	Put	Bond Future	0	0	0	0	0.00
09/05/2017	R197 On 01-February-18	301.67	Put	Bond Future	0	0	0	0	0.00
09/05/2017	R197 On 01-February-18	301.66	Put	Bond Future	0	0	0	0	0.00
09/05/2017	R202 On 04-May-17			Bond Future	243.53	243.5330	243.5330	243.5330	0.00
09/05/2017	R202 On 03-August-17			Bond Future	244.05	243.9963	244.0474	243.9963	30,577.00
09/05/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
09/05/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
09/05/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
09/05/2017	R202 On 03-August-17	258.36	Put	Bond Future	14313	14	14313	14	0.00
09/05/2017	R202 On 03-August-17	258.37	Put	Bond Future	14323	14	14323	14	0.00
09/05/2017	R202 On 03-August-17	258.35	Put	Bond Future	14303	14	14303	14	0.00
09/05/2017	R202 On 02-November-17			Bond Future	248.78	248.7347	248.7842	248.7347	0.00
09/05/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
09/05/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
09/05/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
09/05/2017	R202 On 02-November-17	253.89	Put	Bond Future	5106	5	5106	5	0.00
09/05/2017	R202 On 02-November-17	253.90	Put	Bond Future	5116	5	5116	5	0.00
09/05/2017	R202 On 02-November-17	253.91	Put	Bond Future	5126	5	5126	5	0.00
09/05/2017	R202 On 01-February-18			Bond Future	250.03	249.9730	250.0267	249.9730	0.00
09/05/2017	R202 On 01-February-18	249.06	Call	Bond Future	967	1	967	1	0.00
09/05/2017	R202 On 01-February-18	249.07	Call	Bond Future	957	1	957	1	0.00
09/05/2017	R202 On 01-February-18	249.08	Call	Bond Future	947	1	947	1	0.00
09/05/2017	R202 On 01-February-18	249.07	Put	Bond Future	0	0	0	0	0.00
09/05/2017	R202 On 01-February-18	249.08	Put	Bond Future	0	0	0	0	0.00
09/05/2017	R202 On 01-February-18	249.06	Put	Bond Future	0	0	0	0	0.00
09/05/2017	R203 On 04-May-17			Bond Future	7.48	101.4450	7.4750	101.4450	0.00
09/05/2017	R203 On 03-August-17			Bond Future	7.23	103.3616	7.2323	103.3616	0.00
09/05/2017	R203 On 03-August-17	4.87	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
09/05/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
09/05/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
09/05/2017	R203 On 03-August-17	4.87	Put	Bond Future	253	0	253	0	0.00
09/05/2017	R203 On 03-August-17	4.88	Put	Bond Future	252	0	252	0	0.00
09/05/2017	R203 On 03-August-17	4.89	Put	Bond Future	251	0	251	0	0.00
09/05/2017	R204 On 04-May-17			Bond Future	7.45	103.8658	7.4500	103.8658	0.00
09/05/2017	R204 On 03-August-17			Bond Future	7.50	101.7732	7.5007	101.7732	41,363.00
09/05/2017	R204 On 03-August-17	7.75	Call	Bond Future	411	0	411	0	0.00
09/05/2017	R204 On 03-August-17	7.77	Call	Bond Future	430	1	430	1	0.00
09/05/2017	R204 On 03-August-17	7.76	Call	Bond Future	421	0	421	0	0.00
09/05/2017	R204 On 03-August-17	7.75	Put	Bond Future	91	0	91	0	0.00
09/05/2017	R204 On 03-August-17	7.76	Put	Bond Future	88	0	88	0	0.00
09/05/2017	R204 On 03-August-17	7.77	Put	Bond Future	85	0	85	0	0.00
09/05/2017	R204 On 02-November-17			Bond Future	7.44	103.7203	7.4387	103.7203	0.00
09/05/2017	R204 On 02-November-17	7.76	Call	Bond Future	449	1	449	1	0.00
09/05/2017	R204 On 02-November-17	7.74	Call	Bond Future	434	1	434	1	0.00
09/05/2017	R204 On 02-November-17	7.75	Call	Bond Future	441	1	441	1	0.00
09/05/2017	R204 On 02-November-17	7.74	Put	Bond Future	114	0	114	0	0.00
09/05/2017	R204 On 02-November-17	7.75	Put	Bond Future	111	0	111	0	0.00
09/05/2017	R204 On 02-November-17	7.76	Put	Bond Future	109	0	109	0	0.00
09/05/2017	R204 On 01-February-18			Bond Future	7.30	101.7031	7.2999	101.7031	0.00
09/05/2017	R204 On 01-February-18	7.25	Call	Bond Future	254	0	254	0	0.00
09/05/2017	R204 On 01-February-18	7.27	Call	Bond Future	263	0	263	0	0.00
09/05/2017	R204 On 01-February-18	7.26	Call	Bond Future	258	0	258	0	0.00
09/05/2017	R204 On 01-February-18	7.26	Put	Bond Future	292	0	292	0	0.00
09/05/2017	R204 On 01-February-18	7.27	Put	Bond Future	288	0	288	0	0.00
09/05/2017	R204 On 01-February-18	7.25	Put	Bond Future	296	0	296	0	0.00
09/05/2017	R207 On 04-May-17			Bond Future	7.52	101.6219	7.5200	101.6219	0.00
09/05/2017	R207 On 03-August-17			Bond Future	7.65	99.8150	7.6474	99.8150	45,809.00
09/05/2017	R207 On 03-August-17	8.19	Call	Bond Future	1224	1	1224	1	51.00
09/05/2017	R207 On 03-August-17	8.39	Call	Bond Future	1619	2	1619	2	0.00
09/05/2017	R207 On 03-August-17	8.41	Call	Bond Future	1659	2	1659	2	0.00
09/05/2017	R207 On 03-August-17	8.40	Call	Bond Future	1639	2	1639	2	0.00
09/05/2017	R207 On 03-August-17	8.39	Put	Bond Future	22	0	22	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
09/05/2017	R207 On 03-August-17	8.40	Put	Bond Future	21	0	21	0	0.00
09/05/2017	R207 On 03-August-17	8.41	Put	Bond Future	20	0	20	0	0.00
09/05/2017	R207 On 03-August-17	8.19	Put	Bond Future	54	0	54	0	0.00
09/05/2017	R207 On 02-November-17			Bond Future	7.63	101.7245	7.6276	101.7245	0.00
09/05/2017	R207 On 02-November-17	8.05	Call	Bond Future	1034	1	1034	1	0.00
09/05/2017	R207 On 02-November-17	8.04	Call	Bond Future	1019	1	1019	1	0.00
09/05/2017	R207 On 02-November-17	8.03	Call	Bond Future	1004	1	1004	1	0.00
09/05/2017	R207 On 02-November-17	8.04	Put	Bond Future	209	0	209	0	0.00
09/05/2017	R207 On 02-November-17	8.03	Put	Bond Future	214	0	214	0	0.00
09/05/2017	R207 On 02-November-17	8.05	Put	Bond Future	205	0	205	0	0.00
09/05/2017	R207 On 01-February-18			Bond Future	7.58	100.0667	7.5842	100.0667	0.00
09/05/2017	R207 On 01-February-18	7.60	Call	Bond Future	615	1	615	1	0.00
09/05/2017	R207 On 01-February-18	7.61	Call	Bond Future	624	1	624	1	0.00
09/05/2017	R207 On 01-February-18	7.62	Call	Bond Future	634	1	634	1	0.00
09/05/2017	R207 On 01-February-18	7.61	Put	Bond Future	579	0	579	0	0.00
09/05/2017	R207 On 01-February-18	7.62	Put	Bond Future	571	0	571	0	0.00
09/05/2017	R207 On 01-February-18	7.60	Put	Bond Future	587	0	587	0	0.00
09/05/2017	R208 On 04-May-17			Bond Future	7.68	97.6456	7.6750	97.6456	0.00
09/05/2017	R208 On 03-August-17			Bond Future	7.80	99.3925	7.8039	99.3925	32,228.00
09/05/2017	R208 On 03-August-17	8.30	Call	Bond Future	1645	2	1645	2	0.00
09/05/2017	R208 On 03-August-17	8.32	Call	Bond Future	1696	2	1696	2	0.00
09/05/2017	R208 On 03-August-17	8.31	Call	Bond Future	1670	2	1670	2	0.00
09/05/2017	R208 On 03-August-17	8.30	Put	Bond Future	142	0	142	0	0.00
09/05/2017	R208 On 03-August-17	8.31	Put	Bond Future	137	0	137	0	0.00
09/05/2017	R208 On 03-August-17	8.32	Put	Bond Future	133	0	133	0	0.00
09/05/2017	R208 On 02-November-17			Bond Future	7.81	97.8921	7.8086	97.8921	0.00
09/05/2017	R208 On 02-November-17	8.18	Call	Bond Future	1447	2	1447	2	0.00
09/05/2017	R208 On 02-November-17	8.20	Call	Bond Future	1488	2	1488	2	0.00
09/05/2017	R208 On 02-November-17	8.19	Call	Bond Future	1468	2	1468	2	0.00
09/05/2017	R208 On 02-November-17	8.19	Put	Bond Future	377	0	377	0	0.00
09/05/2017	R208 On 02-November-17	8.20	Put	Bond Future	369	0	369	0	0.00
09/05/2017	R208 On 02-November-17	8.18	Put	Bond Future	386	0	386	0	0.00
09/05/2017	R208 On 01-February-18			Bond Future	7.80	99.8016	7.8020	99.8016	0.00
09/05/2017	R208 On 01-February-18	7.85	Call	Bond Future	1064	1	1064	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
09/05/2017	R208 On 01-February-18	7.83	Call	Bond Future	1035	1	1035	1	0.00
09/05/2017	R208 On 01-February-18	7.84	Call	Bond Future	1049	1	1049	1	0.00
09/05/2017	R208 On 01-February-18	7.83	Put	Bond Future	960	1	960	1	0.00
09/05/2017	R208 On 01-February-18	7.84	Put	Bond Future	947	1	947	1	0.00
09/05/2017	R208 On 01-February-18	7.85	Put	Bond Future	935	1	935	1	0.00
09/05/2017	R209 On 04-May-17			Bond Future	9.44	72.7767	9.4400	72.7767	0.00
09/05/2017	R209 On 03-August-17			Bond Future	9.59	74.1245	9.5871	74.1245	70,923.00
09/05/2017	R209 On 03-August-17	9.44	Call	Bond Future	1419	2	1419	2	0.00
09/05/2017	R209 On 03-August-17	9.43	Call	Bond Future	1391	2	1391	2	0.00
09/05/2017	R209 On 03-August-17	9.45	Call	Bond Future	1448	2	1448	2	0.00
09/05/2017	R209 On 03-August-17	9.44	Put	Bond Future	2415	2	2415	2	0.00
09/05/2017	R209 On 03-August-17	9.45	Put	Bond Future	2375	2	2375	2	0.00
09/05/2017	R209 On 03-August-17	9.43	Put	Bond Future	2455	2	2455	2	0.00
09/05/2017	R209 On 02-November-17			Bond Future	9.64	72.3926	9.6358	72.3926	476.00
09/05/2017	R209 On 02-November-17	10.00	Call	Bond Future	4128	5	4128	5	0.00
09/05/2017	R209 On 02-November-17	9.54	Call	Bond Future	2460	3	2460	3	0.00
09/05/2017	R209 On 02-November-17	9.52	Call	Bond Future	2397	3	2397	3	0.00
09/05/2017	R209 On 02-November-17	10.60	Call	Bond Future	6758	7	6758	7	0.00
09/05/2017	R209 On 02-November-17	8.30	Call	Bond Future	266	0	266	0	2,800.00
09/05/2017	R209 On 02-November-17	9.00	Call	Bond Future	1108	1	1108	1	4,100.00
09/05/2017	R209 On 02-November-17	9.53	Call	Bond Future	2429	3	2429	3	0.00
09/05/2017	R209 On 02-November-17	10.00	Put	Bond Future	1772	2	1772	2	3,360.00
09/05/2017	R209 On 02-November-17	10.60	Put	Bond Future	772	1	772	1	1,300.00
09/05/2017	R209 On 02-November-17	9.00	Put	Bond Future	5519	5	5519	5	0.00
09/05/2017	R209 On 02-November-17	9.54	Put	Bond Future	3100	3	3100	3	0.00
09/05/2017	R209 On 02-November-17	9.52	Put	Bond Future	3171	3	3171	3	0.00
09/05/2017	R209 On 02-November-17	8.30	Put	Bond Future	10017	9	10017	9	0.00
09/05/2017	R209 On 02-November-17	9.53	Put	Bond Future	3136	3	3136	3	0.00
09/05/2017	R209 On 01-February-18			Bond Future	9.68	73.8047	9.6824	73.8047	0.00
09/05/2017	R209 On 01-February-18	9.71	Call	Bond Future	3583	4	3583	4	0.00
09/05/2017	R209 On 01-February-18	9.72	Call	Bond Future	3617	4	3617	4	0.00
09/05/2017	R209 On 01-February-18	9.73	Call	Bond Future	3651	4	3651	4	0.00
09/05/2017	R209 On 01-February-18	9.71	Put	Bond Future	3402	3	3402	3	0.00
09/05/2017	R209 On 01-February-18	9.73	Put	Bond Future	3339	3	3339	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
09/05/2017	R209 On 01-February-18	9.72	Put	Bond Future	3371	3	3371	3	0.00
09/05/2017	R210 On 04-May-17			Bond Future	184.17	184.1674	184.1674	184.1674	0.00
09/05/2017	R210 On 03-August-17			Bond Future	187.80	187.7639	187.8024	187.7639	1,675.00
09/05/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
09/05/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
09/05/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
09/05/2017	R210 On 03-August-17	196.29	Put	Bond Future	8488	9	8488	9	0.00
09/05/2017	R210 On 03-August-17	196.28	Put	Bond Future	8478	9	8478	9	0.00
09/05/2017	R210 On 03-August-17	196.30	Put	Bond Future	8498	9	8498	9	0.00
09/05/2017	R210 On 02-November-17			Bond Future	189.05	189.0099	189.0474	189.0099	0.00
09/05/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
09/05/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
09/05/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
09/05/2017	R210 On 02-November-17	192.08	Put	Bond Future	3033	3	3033	3	0.00
09/05/2017	R210 On 02-November-17	192.09	Put	Bond Future	3043	3	3043	3	0.00
09/05/2017	R210 On 02-November-17	192.07	Put	Bond Future	3023	3	3023	3	0.00
09/05/2017	R210 On 01-February-18			Bond Future	192.84	192.7982	192.8387	192.7982	0.00
09/05/2017	R210 On 01-February-18	192.37	Call	Bond Future	469	0	469	0	0.00
09/05/2017	R210 On 01-February-18	192.38	Call	Bond Future	459	0	459	0	0.00
09/05/2017	R210 On 01-February-18	192.36	Call	Bond Future	479	0	479	0	0.00
09/05/2017	R210 On 01-February-18	192.36	Put	Bond Future	0	0	0	0	0.00
09/05/2017	R210 On 01-February-18	192.38	Put	Bond Future	0	0	0	0	0.00
09/05/2017	R210 On 01-February-18	192.37	Put	Bond Future	0	0	0	0	0.00
09/05/2017	R212 On 04-May-17			Bond Future	148.68	148.6849	148.6849	148.6849	0.00
09/05/2017	R212 On 03-August-17			Bond Future	149.33	149.4942	149.3259	149.4942	4,858.00
09/05/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
09/05/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
09/05/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
09/05/2017	R212 On 03-August-17	153.34	Put	Bond Future	4014	4	4014	4	0.00
09/05/2017	R212 On 03-August-17	153.35	Put	Bond Future	4024	4	4024	4	0.00
09/05/2017	R212 On 03-August-17	153.36	Put	Bond Future	4034	4	4034	4	0.00
09/05/2017	R212 On 02-November-17			Bond Future	152.22	152.3972	152.2243	152.3972	0.00
09/05/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
09/05/2017	R212 On 02-November-17	152.42	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
09/05/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
09/05/2017	R212 On 02-November-17	152.40	Put	Bond Future	176	0	176	0	0.00
09/05/2017	R212 On 02-November-17	152.42	Put	Bond Future	196	0	196	0	0.00
09/05/2017	R212 On 02-November-17	152.41	Put	Bond Future	186	0	186	0	0.00
09/05/2017	R212 On 01-February-18			Bond Future	153.22	153.3915	153.2168	153.3915	0.00
09/05/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
09/05/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
09/05/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
09/05/2017	R212 On 01-February-18	154.69	Put	Bond Future	1473	1	1473	1	0.00
09/05/2017	R212 On 01-February-18	154.70	Put	Bond Future	1483	1	1483	1	0.00
09/05/2017	R212 On 01-February-18	154.71	Put	Bond Future	1493	1	1493	1	0.00
09/05/2017	R213 On 04-May-17			Bond Future	9.17	84.5094	9.1700	84.5094	0.00
09/05/2017	R213 On 03-August-17			Bond Future	9.34	86.0095	9.3363	86.0095	55,673.00
09/05/2017	R213 On 03-August-17	9.33	Call	Bond Future	1785	2	1785	2	0.00
09/05/2017	R213 On 03-August-17	9.35	Call	Bond Future	1853	2	1853	2	0.00
09/05/2017	R213 On 03-August-17	9.34	Call	Bond Future	1819	2	1819	2	0.00
09/05/2017	R213 On 03-August-17	9.34	Put	Bond Future	1794	1	1794	1	0.00
09/05/2017	R213 On 03-August-17	9.35	Put	Bond Future	1762	1	1762	1	0.00
09/05/2017	R213 On 03-August-17	9.33	Put	Bond Future	1827	2	1827	2	0.00
09/05/2017	R213 On 02-November-17			Bond Future	9.39	84.1050	9.3863	84.1050	0.00
09/05/2017	R213 On 02-November-17	9.36	Call	Bond Future	2560	3	2560	3	0.00
09/05/2017	R213 On 02-November-17	9.34	Call	Bond Future	2495	3	2495	3	0.00
09/05/2017	R213 On 02-November-17	9.35	Call	Bond Future	2527	3	2527	3	0.00
09/05/2017	R213 On 02-November-17	9.34	Put	Bond Future	2799	2	2799	2	0.00
09/05/2017	R213 On 02-November-17	9.35	Put	Bond Future	2766	2	2766	2	0.00
09/05/2017	R213 On 02-November-17	9.36	Put	Bond Future	2733	2	2733	2	0.00
09/05/2017	R213 On 01-February-18			Bond Future	9.44	85.7455	9.4352	85.7455	0.00
09/05/2017	R213 On 01-February-18	9.43	Call	Bond Future	3314	4	3314	4	0.00
09/05/2017	R213 On 01-February-18	9.42	Call	Bond Future	3281	4	3281	4	0.00
09/05/2017	R213 On 01-February-18	9.41	Call	Bond Future	3248	4	3248	4	0.00
09/05/2017	R213 On 01-February-18	9.42	Put	Bond Future	3380	3	3380	3	0.00
09/05/2017	R213 On 01-February-18	9.43	Put	Bond Future	3348	3	3348	3	0.00
09/05/2017	R213 On 01-February-18	9.41	Put	Bond Future	3412	3	3412	3	0.00
09/05/2017	R214 On 04-May-17			Bond Future	9.61	72.3548	9.6050	72.3548	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
09/05/2017	R214 On 03-August-17			Bond Future	9.74	73.7660	9.7428	73.7660	35,526.00
09/05/2017	R214 On 03-August-17	9.51	Call	Bond Future	1277	2	1277	2	0.00
09/05/2017	R214 On 03-August-17	9.53	Call	Bond Future	1332	2	1332	2	0.00
09/05/2017	R214 On 03-August-17	9.52	Call	Bond Future	1304	2	1304	2	0.00
09/05/2017	R214 On 03-August-17	9.51	Put	Bond Future	2917	3	2917	3	0.00
09/05/2017	R214 On 03-August-17	9.53	Put	Bond Future	2829	2	2829	2	0.00
09/05/2017	R214 On 03-August-17	9.52	Put	Bond Future	2873	2	2873	2	0.00
09/05/2017	R214 On 02-November-17			Bond Future	9.79	71.8807	9.7939	71.8807	0.00
09/05/2017	R214 On 02-November-17	9.58	Call	Bond Future	2219	3	2219	3	0.00
09/05/2017	R214 On 02-November-17	9.60	Call	Bond Future	2279	3	2279	3	0.00
09/05/2017	R214 On 02-November-17	9.59	Call	Bond Future	2249	3	2249	3	0.00
09/05/2017	R214 On 02-November-17	9.59	Put	Bond Future	3669	3	3669	3	0.00
09/05/2017	R214 On 02-November-17	9.60	Put	Bond Future	3628	3	3628	3	0.00
09/05/2017	R214 On 02-November-17	9.58	Put	Bond Future	3710	3	3710	3	0.00
09/05/2017	R214 On 01-February-18			Bond Future	9.84	73.2828	9.8441	73.2828	0.00
09/05/2017	R214 On 01-February-18	9.82	Call	Bond Future	3569	4	3569	4	0.00
09/05/2017	R214 On 01-February-18	9.84	Call	Bond Future	3637	4	3637	4	0.00
09/05/2017	R214 On 01-February-18	9.83	Call	Bond Future	3603	4	3603	4	0.00
09/05/2017	R214 On 01-February-18	9.82	Put	Bond Future	3733	3	3733	3	0.00
09/05/2017	R214 On 01-February-18	9.83	Put	Bond Future	3699	3	3699	3	0.00
09/05/2017	R214 On 01-February-18	9.84	Put	Bond Future	3665	3	3665	3	0.00
09/05/2017	R248 On 04-May-17			Bond Future	9.70	92.3753	9.7000	92.3753	0.00
09/05/2017	R248 On 03-August-17			Bond Future	9.84	94.1771	9.8406	94.1771	69,421.00
09/05/2017	R248 On 03-August-17	9.57	Call	Bond Future	1589	2	1589	2	0.00
09/05/2017	R248 On 03-August-17	9.56	Call	Bond Future	1557	2	1557	2	0.00
09/05/2017	R248 On 03-August-17	9.58	Call	Bond Future	1622	2	1622	2	0.00
09/05/2017	R248 On 03-August-17	9.58	Put	Bond Future	3949	3	3949	3	0.00
09/05/2017	R248 On 03-August-17	9.57	Put	Bond Future	4008	4	4008	4	0.00
09/05/2017	R248 On 03-August-17	9.56	Put	Bond Future	4067	4	4067	4	0.00
09/05/2017	R248 On 02-November-17			Bond Future	9.89	91.5412	9.8948	91.5412	226.00
09/05/2017	R248 On 02-November-17	9.64	Call	Bond Future	2807	3	2807	3	0.00
09/05/2017	R248 On 02-November-17	9.66	Call	Bond Future	2880	3	2880	3	0.00
09/05/2017	R248 On 02-November-17	9.65	Call	Bond Future	2843	3	2843	3	0.00
09/05/2017	R248 On 02-November-17	9.64	Put	Bond Future	5057	5	5057	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
09/05/2017	R248 On 02-November-17	9.65	Put	Bond Future	5003	5	5003	5	0.00
09/05/2017	R248 On 02-November-17	9.66	Put	Bond Future	4950	4	4950	4	0.00
09/05/2017	R248 On 01-February-18			Bond Future	9.95	93.3268	9.9481	93.3268	0.00
09/05/2017	R248 On 01-February-18	9.89	Call	Bond Future	4570	5	4570	5	0.00
09/05/2017	R248 On 01-February-18	9.90	Call	Bond Future	4612	5	4612	5	0.00
09/05/2017	R248 On 01-February-18	9.91	Call	Bond Future	4655	5	4655	5	0.00
09/05/2017	R248 On 01-February-18	9.90	Put	Bond Future	5026	5	5026	5	0.00
09/05/2017	R248 On 01-February-18	9.91	Put	Bond Future	4982	5	4982	5	0.00
09/05/2017	R248 On 01-February-18	9.89	Put	Bond Future	5070	5	5070	5	0.00