



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 June 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	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
09/06/2017	2025 On 03-August-17			Bond Future	128.10	128.1860	128.1028	128.1860	2,414.00
09/06/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2025 On 03-August-17	133.96	Put	Bond Future	5857	6	5857	6	0.00
09/06/2017	2025 On 03-August-17	133.98	Put	Bond Future	5877	6	5877	6	0.00
09/06/2017	2025 On 03-August-17	133.97	Put	Bond Future	5867	6	5867	6	0.00
09/06/2017	2025 On 02-November-17			Bond Future	130.58	130.6696	130.5840	130.6696	0.00
09/06/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2025 On 02-November-17	132.97	Put	Bond Future	2386	2	2386	2	0.00
09/06/2017	2025 On 02-November-17	132.98	Put	Bond Future	2396	2	2396	2	0.00
09/06/2017	2025 On 02-November-17	132.96	Put	Bond Future	2376	2	2376	2	0.00
09/06/2017	2025 On 01-February-18			Bond Future	131.83	131.9185	131.8304	131.9185	0.00
09/06/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2025 On 01-February-18	133.89	Put	Bond Future	2060	2	2060	2	0.00
09/06/2017	2025 On 01-February-18	133.88	Put	Bond Future	2050	2	2050	2	0.00
09/06/2017	2025 On 01-February-18	133.90	Put	Bond Future	2070	2	2070	2	0.00
09/06/2017	2029 On 01-February-18			Bond Future	103.38	103.7075	103.3846	103.7075	0.00
09/06/2017	2030 On 03-August-17			Bond Future	9.02	92.2401	9.0181	92.2401	34,665.00
09/06/2017	2030 On 03-August-17	9.33	Call	Bond Future	2152	2	2152	2	0.00
09/06/2017	2030 On 03-August-17	9.34	Call	Bond Future	2220	2	2220	2	0.00
09/06/2017	2030 On 03-August-17	9.35	Call	Bond Future	2288	2	2288	2	0.00
09/06/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
09/06/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
09/06/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
09/06/2017	2030 On 02-November-17			Bond Future	9.06	94.0043	9.0573	94.0043	0.00
09/06/2017	2030 On 02-November-17	9.35	Call	Bond Future	1995	2	1995	2	0.00
09/06/2017	2030 On 02-November-17	9.36	Call	Bond Future	2062	2	2062	2	0.00
09/06/2017	2030 On 02-November-17	9.34	Call	Bond Future	1927	2	1927	2	0.00
09/06/2017	2030 On 02-November-17	9.35	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
09/06/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
09/06/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
09/06/2017	2030 On 01-February-18			Bond Future	9.09	91.8282	9.0946	91.8282	0.00
09/06/2017	2030 On 01-February-18	9.38	Call	Bond Future	1917	2	1917	2	0.00
09/06/2017	2030 On 01-February-18	9.37	Call	Bond Future	1851	1	1851	1	0.00
09/06/2017	2030 On 01-February-18	9.39	Call	Bond Future	1984	2	1984	2	0.00
09/06/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
09/06/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
09/06/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
09/06/2017	2032 On 03-August-17			Bond Future	9.20	94.9435	9.1978	94.9435	26,589.00
09/06/2017	2032 On 03-August-17	9.45	Call	Bond Future	2605	2	2605	2	0.00
09/06/2017	2032 On 03-August-17	9.43	Call	Bond Future	2504	2	2504	2	0.00
09/06/2017	2032 On 03-August-17	9.44	Call	Bond Future	2554	2	2554	2	0.00
09/06/2017	2032 On 03-August-17	9.45	Put	Bond Future	734	1	734	1	0.00
09/06/2017	2032 On 03-August-17	9.43	Put	Bond Future	779	1	779	1	0.00
09/06/2017	2032 On 03-August-17	9.44	Put	Bond Future	756	1	756	1	0.00
09/06/2017	2032 On 02-November-17			Bond Future	9.24	92.6015	9.2423	92.6015	0.00
09/06/2017	2032 On 02-November-17	9.48	Call	Bond Future	3566	3	3566	3	0.00
09/06/2017	2032 On 02-November-17	9.49	Call	Bond Future	3611	3	3611	3	0.00
09/06/2017	2032 On 02-November-17	9.50	Call	Bond Future	3656	3	3656	3	0.00
09/06/2017	2032 On 02-November-17	9.49	Put	Bond Future	1796	2	1796	2	0.00
09/06/2017	2032 On 02-November-17	9.48	Put	Bond Future	1823	2	1823	2	0.00
09/06/2017	2032 On 02-November-17	9.50	Put	Bond Future	1769	2	1769	2	0.00
09/06/2017	2032 On 01-February-18			Bond Future	9.29	94.4031	9.2851	94.4031	0.00
09/06/2017	2032 On 01-February-18	9.55	Call	Bond Future	4293	4	4293	4	0.00
09/06/2017	2032 On 01-February-18	9.56	Call	Bond Future	4337	4	4337	4	0.00
09/06/2017	2032 On 01-February-18	9.57	Call	Bond Future	4380	4	4380	4	0.00
09/06/2017	2032 On 01-February-18	9.56	Put	Bond Future	2351	3	2351	3	0.00
09/06/2017	2032 On 01-February-18	9.57	Put	Bond Future	2323	3	2323	3	0.00
09/06/2017	2032 On 01-February-18	9.55	Put	Bond Future	2378	3	2378	3	0.00
09/06/2017	2033 On 03-August-17			Bond Future	105.41	105.4085	105.4140	105.4085	6,534.00
09/06/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00

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09/06/2017	2033 On 03-August-17	113.12	Put	Bond Future	7706	8	7706	8	0.00
09/06/2017	2033 On 03-August-17	113.13	Put	Bond Future	7716	8	7716	8	0.00
09/06/2017	2033 On 03-August-17	113.14	Put	Bond Future	7726	8	7726	8	0.00
09/06/2017	2033 On 02-November-17			Bond Future	106.38	106.3741	106.3792	106.3741	0.00
09/06/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2033 On 02-November-17	110.08	Put	Bond Future	3701	4	3701	4	0.00
09/06/2017	2033 On 02-November-17	110.09	Put	Bond Future	3711	4	3711	4	0.00
09/06/2017	2033 On 02-November-17	110.07	Put	Bond Future	3691	4	3691	4	0.00
09/06/2017	2033 On 01-February-18			Bond Future	108.50	108.4915	108.4959	108.4915	0.00
09/06/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2033 On 01-February-18	109.64	Put	Bond Future	1144	1	1144	1	0.00
09/06/2017	2033 On 01-February-18	109.66	Put	Bond Future	1164	1	1164	1	0.00
09/06/2017	2033 On 01-February-18	109.65	Put	Bond Future	1154	1	1154	1	0.00
09/06/2017	2037 On 03-August-17			Bond Future	9.55	90.4502	9.5477	90.4502	66,025.00
09/06/2017	2037 On 03-August-17	9.58	Call	Bond Future	1824	2	1824	2	0.00
09/06/2017	2037 On 03-August-17	9.57	Call	Bond Future	1782	2	1782	2	0.00
09/06/2017	2037 On 03-August-17	9.56	Call	Bond Future	1740	1	1740	1	0.00
09/06/2017	2037 On 03-August-17	9.57	Put	Bond Future	1600	2	1600	2	0.00
09/06/2017	2037 On 03-August-17	9.58	Put	Bond Future	1562	2	1562	2	0.00
09/06/2017	2037 On 03-August-17	9.56	Put	Bond Future	1639	2	1639	2	0.00
09/06/2017	2037 On 02-November-17			Bond Future	9.60	92.1802	9.5951	92.1802	233.00
09/06/2017	2037 On 02-November-17	9.66	Call	Bond Future	3258	3	3258	3	0.00
09/06/2017	2037 On 02-November-17	9.67	Call	Bond Future	3301	3	3301	3	0.00
09/06/2017	2037 On 02-November-17	9.65	Call	Bond Future	3215	3	3215	3	0.00
09/06/2017	2037 On 02-November-17	9.67	Put	Bond Future	2701	3	2701	3	0.00
09/06/2017	2037 On 02-November-17	9.66	Put	Bond Future	2737	3	2737	3	0.00
09/06/2017	2037 On 02-November-17	9.65	Put	Bond Future	2774	3	2774	3	0.00
09/06/2017	2037 On 01-February-18			Bond Future	9.64	89.7182	9.6414	89.7182	0.00
09/06/2017	2037 On 01-February-18	9.82	Call	Bond Future	4470	4	4470	4	0.00
09/06/2017	2037 On 01-February-18	9.83	Call	Bond Future	4515	4	4515	4	0.00

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09/06/2017	2037 On 01-February-18	9.81	Call	Bond Future	4426	4	4426	4	0.00
09/06/2017	2037 On 01-February-18	9.82	Put	Bond Future	3064	3	3064	3	0.00
09/06/2017	2037 On 01-February-18	9.83	Put	Bond Future	3031	3	3031	3	0.00
09/06/2017	2037 On 01-February-18	9.81	Put	Bond Future	3097	3	3097	3	0.00
09/06/2017	2038 On 03-August-17			Bond Future	130.31	129.8723	130.3065	129.8723	22,539.00
09/06/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2038 On 03-August-17	141.17	Put	Bond Future	10863	11	10863	11	0.00
09/06/2017	2038 On 03-August-17	141.16	Put	Bond Future	10853	11	10853	11	0.00
09/06/2017	2038 On 03-August-17	141.18	Put	Bond Future	10873	11	10873	11	0.00
09/06/2017	2038 On 02-November-17			Bond Future	132.83	132.3885	132.8304	132.3885	0.00
09/06/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2038 On 02-November-17	136.82	Put	Bond Future	3990	4	3990	4	0.00
09/06/2017	2038 On 02-November-17	136.80	Put	Bond Future	3970	4	3970	4	0.00
09/06/2017	2038 On 02-November-17	136.81	Put	Bond Future	3980	4	3980	4	0.00
09/06/2017	2038 On 01-February-18			Bond Future	133.95	133.5027	133.9523	133.5027	0.00
09/06/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2038 On 01-February-18	136.93	Put	Bond Future	2978	3	2978	3	0.00
09/06/2017	2038 On 01-February-18	136.94	Put	Bond Future	2988	3	2988	3	0.00
09/06/2017	2038 On 01-February-18	136.95	Put	Bond Future	2998	3	2998	3	0.00
09/06/2017	2040 On 03-August-17			Bond Future	9.61	93.8775	9.6128	93.8775	13,856.00
09/06/2017	2040 On 03-August-17	9.63	Call	Bond Future	1932	2	1932	2	0.00
09/06/2017	2040 On 03-August-17	9.62	Call	Bond Future	1887	2	1887	2	0.00
09/06/2017	2040 On 03-August-17	9.61	Call	Bond Future	1843	2	1843	2	0.00
09/06/2017	2040 On 03-August-17	9.62	Put	Bond Future	1824	2	1824	2	0.00
09/06/2017	2040 On 03-August-17	9.61	Put	Bond Future	1867	2	1867	2	0.00
09/06/2017	2040 On 03-August-17	9.63	Put	Bond Future	1782	2	1782	2	0.00
09/06/2017	2040 On 02-November-17			Bond Future	9.66	95.6731	9.6604	95.6731	0.00
09/06/2017	2040 On 02-November-17	9.66	Call	Bond Future	3237	3	3237	3	0.00

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09/06/2017	2040 On 02-November-17	9.67	Call	Bond Future	3280	3	3280	3	0.00
09/06/2017	2040 On 02-November-17	9.65	Call	Bond Future	3194	3	3194	3	0.00
09/06/2017	2040 On 02-November-17	9.67	Put	Bond Future	3197	4	3197	4	0.00
09/06/2017	2040 On 02-November-17	9.66	Put	Bond Future	3241	4	3241	4	0.00
09/06/2017	2040 On 02-November-17	9.65	Put	Bond Future	3284	4	3284	4	0.00
09/06/2017	2040 On 01-February-18			Bond Future	9.71	93.0288	9.7071	93.0288	0.00
09/06/2017	2040 On 01-February-18	9.87	Call	Bond Future	4747	4	4747	4	0.00
09/06/2017	2040 On 01-February-18	9.89	Call	Bond Future	4841	4	4841	4	0.00
09/06/2017	2040 On 01-February-18	9.88	Call	Bond Future	4794	4	4794	4	0.00
09/06/2017	2040 On 01-February-18	9.87	Put	Bond Future	3370	4	3370	4	0.00
09/06/2017	2040 On 01-February-18	9.88	Put	Bond Future	3334	4	3334	4	0.00
09/06/2017	2040 On 01-February-18	9.89	Put	Bond Future	3298	4	3298	4	0.00
09/06/2017	2044 On 03-August-17			Bond Future	9.69	90.5394	9.6877	90.5394	23,797.00
09/06/2017	2044 On 03-August-17	9.63	Call	Bond Future	1617	1	1617	1	0.00
09/06/2017	2044 On 03-August-17	9.62	Call	Bond Future	1577	1	1577	1	0.00
09/06/2017	2044 On 03-August-17	9.64	Call	Bond Future	1657	1	1657	1	0.00
09/06/2017	2044 On 03-August-17	9.62	Put	Bond Future	2173	3	2173	3	0.00
09/06/2017	2044 On 03-August-17	9.63	Put	Bond Future	2125	3	2125	3	0.00
09/06/2017	2044 On 03-August-17	9.64	Put	Bond Future	2077	3	2077	3	0.00
09/06/2017	2044 On 02-November-17			Bond Future	9.74	92.2711	9.7353	92.2711	200.00
09/06/2017	2044 On 02-November-17	9.66	Call	Bond Future	2983	3	2983	3	0.00
09/06/2017	2044 On 02-November-17	9.68	Call	Bond Future	3066	3	3066	3	0.00
09/06/2017	2044 On 02-November-17	9.67	Call	Bond Future	3024	3	3024	3	0.00
09/06/2017	2044 On 02-November-17	9.66	Put	Bond Future	3641	4	3641	4	0.00
09/06/2017	2044 On 02-November-17	9.67	Put	Bond Future	3594	4	3594	4	0.00
09/06/2017	2044 On 02-November-17	9.68	Put	Bond Future	3548	4	3548	4	0.00
09/06/2017	2044 On 01-February-18			Bond Future	9.78	89.6858	9.7821	89.6858	0.00
09/06/2017	2044 On 01-February-18	9.90	Call	Bond Future	4619	4	4619	4	0.00
09/06/2017	2044 On 01-February-18	9.91	Call	Bond Future	4666	4	4666	4	0.00
09/06/2017	2044 On 01-February-18	9.89	Call	Bond Future	4573	4	4573	4	0.00
09/06/2017	2044 On 01-February-18	9.90	Put	Bond Future	3615	4	3615	4	0.00
09/06/2017	2044 On 01-February-18	9.91	Put	Bond Future	3577	4	3577	4	0.00
09/06/2017	2044 On 01-February-18	9.89	Put	Bond Future	3653	4	3653	4	0.00
09/06/2017	2046 On 03-August-17			Bond Future	127.92	127.9142	127.9209	127.9142	23,790.00

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09/06/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2046 On 03-August-17	141.19	Put	Bond Future	13269	13	13269	13	0.00
09/06/2017	2046 On 03-August-17	141.17	Put	Bond Future	13249	13	13249	13	0.00
09/06/2017	2046 On 03-August-17	141.18	Put	Bond Future	13259	13	13259	13	0.00
09/06/2017	2046 On 02-November-17			Bond Future	128.82	128.8093	128.8153	128.8093	0.00
09/06/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2046 On 02-November-17	136.31	Put	Bond Future	7495	8	7495	8	0.00
09/06/2017	2046 On 02-November-17	136.32	Put	Bond Future	7505	8	7505	8	0.00
09/06/2017	2046 On 02-November-17	136.30	Put	Bond Future	7485	7	7485	7	0.00
09/06/2017	2046 On 01-February-18			Bond Future	131.38	131.3732	131.3785	131.3732	0.00
09/06/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2046 On 01-February-18	132.90	Put	Bond Future	1522	2	1522	2	0.00
09/06/2017	2046 On 01-February-18	132.91	Put	Bond Future	1532	2	1532	2	0.00
09/06/2017	2046 On 01-February-18	132.92	Put	Bond Future	1542	2	1542	2	0.00
09/06/2017	2050 On 03-August-17			Bond Future	135.63	135.6198	135.6268	135.6198	26,059.00
09/06/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2050 On 03-August-17	149.23	Put	Bond Future	13603	14	13603	14	0.00
09/06/2017	2050 On 03-August-17	149.24	Put	Bond Future	13613	14	13613	14	0.00
09/06/2017	2050 On 03-August-17	149.22	Put	Bond Future	13593	14	13593	14	0.00
09/06/2017	2050 On 02-November-17			Bond Future	138.25	138.2475	138.2536	138.2475	0.00
09/06/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2050 On 02-November-17	144.65	Put	Bond Future	6396	6	6396	6	0.00
09/06/2017	2050 On 02-November-17	144.66	Put	Bond Future	6406	6	6406	6	0.00
09/06/2017	2050 On 02-November-17	144.67	Put	Bond Future	6416	6	6416	6	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
09/06/2017	2050 On 01-February-18			Bond Future	139.31	139.3071	139.3127	139.3071	0.00
09/06/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
09/06/2017	2050 On 01-February-18	140.24	Put	Bond Future	927	1	927	1	0.00
09/06/2017	2050 On 01-February-18	140.25	Put	Bond Future	937	1	937	1	0.00
09/06/2017	2050 On 01-February-18	140.23	Put	Bond Future	917	1	917	1	0.00
09/06/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	AL37 On 03-August-17			Index Future	548.14	547.3230	548.1360	547.3230	0.00
09/06/2017	AL37 On 02-November-17			Index Future	558.62	557.7910	558.6160	557.7910	0.00
09/06/2017	AL37 On 01-February-18			Index Future	569.49	568.6440	569.4870	568.6440	0.00
09/06/2017	AL7T On 03-August-17			Index Future	633.16	631.6430	633.1600	631.6430	0.00
09/06/2017	AL7T On 02-November-17			Index Future	645.27	643.7240	645.2660	643.7240	0.00
09/06/2017	AL7T On 01-February-18			Index Future	657.82	656.2490	657.8240	656.2490	0.00
09/06/2017	ALBI On 03-August-17			Index Future	570.14	567.6220	570.1360	567.6220	600.00
09/06/2017	ALBI On 02-November-17			Index Future	581.04	578.4780	581.0380	578.4780	0.00
09/06/2017	ALBI On 01-February-18			Index Future	592.35	589.7340	592.3450	589.7340	0.00
09/06/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	C186 On 21-December-26			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
09/06/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/06/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2017	EL28 On 03-August-17			Bond Future	128.06	128.0536	128.0626	128.0536	0.00
09/06/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
09/06/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
09/06/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
09/06/2017	EL28 On 03-August-17	135.17	Put	Bond Future	7107	7	7107	7	0.00
09/06/2017	EL28 On 03-August-17	135.16	Put	Bond Future	7097	7	7097	7	0.00
09/06/2017	EL28 On 03-August-17	135.18	Put	Bond Future	7117	7	7117	7	0.00
09/06/2017	EL28 On 02-November-17			Bond Future	128.80	128.7908	128.7992	128.7908	0.00
09/06/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
09/06/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
09/06/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
09/06/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5071	5	5071	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
09/06/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5081	5	5081	5	0.00
09/06/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5091	5	5091	5	0.00
09/06/2017	EL28 On 01-February-18			Bond Future	131.36	131.3544	131.3622	131.3544	0.00
09/06/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
09/06/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
09/06/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
09/06/2017	EL28 On 01-February-18	132.29	Put	Bond Future	928	1	928	1	0.00
09/06/2017	EL28 On 01-February-18	132.31	Put	Bond Future	948	1	948	1	0.00
09/06/2017	EL28 On 01-February-18	132.30	Put	Bond Future	938	1	938	1	0.00
09/06/2017	ES33 On 03-August-17			Bond Future	10.62	78.7007	10.6221	78.7007	9,466.00
09/06/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
09/06/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
09/06/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
09/06/2017	ES33 On 03-August-17	10.53	Put	Bond Future	578	1	578	1	0.00
09/06/2017	ES33 On 03-August-17	10.54	Put	Bond Future	515	1	515	1	0.00
09/06/2017	ES33 On 03-August-17	10.55	Put	Bond Future	452	1	452	1	0.00
09/06/2017	ES33 On 02-November-17			Bond Future	10.71	76.4142	10.7099	76.4142	0.00
09/06/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
09/06/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
09/06/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
09/06/2017	ES33 On 02-November-17	10.67	Put	Bond Future	246	1	246	1	0.00
09/06/2017	ES33 On 02-November-17	10.68	Put	Bond Future	184	1	184	1	0.00
09/06/2017	ES33 On 02-November-17	10.66	Put	Bond Future	308	1	308	1	0.00
09/06/2017	ES33 On 01-February-18			Bond Future	10.80	77.9008	10.7995	77.9008	0.00
09/06/2017	ES33 On 01-February-18	10.99	Call	Bond Future	1142	1	1142	1	0.00
09/06/2017	ES33 On 01-February-18	11.00	Call	Bond Future	1201	1	1201	1	0.00
09/06/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1260	1	1260	1	0.00
09/06/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
09/06/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
09/06/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
09/06/2017	ES42 On 03-August-17			Bond Future	10.83	81.9227	10.8272	81.9227	7,957.00
09/06/2017	ES42 On 02-November-17			Bond Future	10.91	79.2280	10.9141	79.2280	0.00
09/06/2017	ES42 On 01-February-18			Bond Future	11.00	80.7694	11.0000	80.7694	0.00
09/06/2017	GOVI On 03-August-17			GOVI	568.65	566.2060	568.6500	566.2060	404.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2017	GOVI On 03-August-17	561.10	Call	GOVI	75500	5	75500	5	0.00
09/06/2017	GOVI On 03-August-17	561.11	Call	GOVI	75400	5	75400	5	0.00
09/06/2017	GOVI On 03-August-17	561.09	Call	GOVI	75600	5	75600	5	0.00
09/06/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
09/06/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
09/06/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
09/06/2017	GOVI On 02-November-17			GOVI	579.52	577.0350	579.5230	577.0350	0.00
09/06/2017	GOVI On 02-November-17	572.44	Call	GOVI	70830	5	70830	5	0.00
09/06/2017	GOVI On 02-November-17	572.45	Call	GOVI	70730	5	70730	5	0.00
09/06/2017	GOVI On 02-November-17	572.46	Call	GOVI	70630	5	70630	5	0.00
09/06/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
09/06/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
09/06/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
09/06/2017	GOVI On 01-February-18			GOVI	590.80	588.2620	590.8000	588.2620	0.00
09/06/2017	GOVI On 01-February-18	581.03	Call	GOVI	97700	7	97700	7	0.00
09/06/2017	GOVI On 01-February-18	581.02	Call	GOVI	97800	7	97800	7	0.00
09/06/2017	GOVI On 01-February-18	581.04	Call	GOVI	97600	7	97600	7	0.00
09/06/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
09/06/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
09/06/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
09/06/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/06/2017	IGOV On 03-August-17			Index Future	249.87	249.7610	249.8740	249.7610	1,296.00
09/06/2017	IGOV On 02-November-17			Index Future	254.71	254.6000	254.7140	254.6000	0.00
09/06/2017	IGOV On 01-February-18			Index Future	259.78	259.6670	259.7820	259.6670	0.00
09/06/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
09/06/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
09/06/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	0.00
09/06/2017	IS01 On 21-September-17			Interest Rate Swap	99.62	99.6163	99.6168	99.6163	0.00
09/06/2017	IS01 On 21-December-17			Interest Rate Swap	99.82	99.8150	99.8172	99.8150	0.00
09/06/2017	IS01 On 15-March-18			Interest Rate Swap	99.75	99.7466	99.7494	99.7466	0.00
09/06/2017	IS01 On 21-June-18			Interest Rate Swap	99.89	99.8854	99.8870	99.8854	0.00
09/06/2017	IS02 On 18-December-17			Interest Rate Swap	99.85	99.8453	99.8475	99.8453	0.00
09/06/2017	IS02 On 16-March-18			Interest Rate Swap	99.03	99.0270	99.0300	99.0270	0.00
09/06/2017	IS02 On 15-June-18			Interest Rate Swap	98.57	98.5702	98.5714	98.5702	0.00

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09/06/2017	IS02 On 21-September-18			Interest Rate Swap	98.48	98.4820	98.4846	98.4820	0.00
09/06/2017	IS02 On 21-December-18			Interest Rate Swap	98.84	98.8400	98.8400	98.8400	0.00
09/06/2017	IS02 On 15-March-19			Interest Rate Swap	99.21	99.2108	99.2130	99.2108	0.00
09/06/2017	IS02 On 21-June-19			Interest Rate Swap	99.59	99.5854	99.5856	99.5854	0.00
09/06/2017	IS05 On 17-December-20			Interest Rate Swap	96.16	96.1589	96.1578	96.1589	0.00
09/06/2017	IS05 On 16-March-21			Interest Rate Swap	95.37	95.3752	95.3738	95.3752	0.00
09/06/2017	IS05 On 15-June-21			Interest Rate Swap	94.56	94.5606	94.5590	94.5606	0.00
09/06/2017	IS05 On 21-September-21			Interest Rate Swap	94.72	94.7200	94.7186	94.7200	0.00
09/06/2017	IS05 On 21-December-21			Interest Rate Swap	96.88	96.8857	96.8842	96.8857	51.00
09/06/2017	IS05 On 15-March-22			Interest Rate Swap	96.99	96.9957	96.9937	96.9957	0.00
09/06/2017	IS05 On 21-June-22			Interest Rate Swap	98.17	98.1693	98.1674	98.1693	0.00
09/06/2017	IS10 On 17-December-25			Interest Rate Swap	94.66	94.6578	94.6554	94.6578	0.00
09/06/2017	IS10 On 16-March-26			Interest Rate Swap	91.63	91.6353	91.6323	91.6353	0.00
09/06/2017	IS10 On 15-June-26			Interest Rate Swap	90.35	90.3560	90.3524	90.3560	0.00
09/06/2017	IS10 On 21-September-26			Interest Rate Swap	92.49	92.4894	92.4859	92.4894	0.00
09/06/2017	IS10 On 21-December-26			Interest Rate Swap	96.24	96.2429	96.2395	96.2429	0.00
09/06/2017	IS10 On 15-March-27			Interest Rate Swap	94.79	94.7958	94.7921	94.7958	0.00
09/06/2017	IS10 On 21-June-27			Interest Rate Swap	96.84	96.8451	96.8417	96.8451	0.00
09/06/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/06/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
09/06/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/06/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/06/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
09/06/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.29	92.7100	7.2900	92.7100	0.00
09/06/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
09/06/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.21	92.7900	7.2100	92.7900	0.00
09/06/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00
09/06/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
09/06/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	0.00
09/06/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	2,500.00
09/06/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.99	93.0100	6.9900	93.0100	0.00
09/06/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.04	92.9600	7.0400	92.9600	0.00
09/06/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
09/06/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	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
09/06/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
09/06/2017	R023 On 03-August-17			Bond Future	7.87	102.7092	7.8657	102.7092	38,317.00
09/06/2017	R023 On 03-August-17	8.58	Call	Bond Future	3145	3	3145	3	0.00
09/06/2017	R023 On 03-August-17	8.60	Call	Bond Future	3226	3	3226	3	0.00
09/06/2017	R023 On 03-August-17	8.59	Call	Bond Future	3185	3	3185	3	0.00
09/06/2017	R023 On 03-August-17	8.58	Put	Bond Future	46	0	46	0	0.00
09/06/2017	R023 On 03-August-17	8.59	Put	Bond Future	44	0	44	0	0.00
09/06/2017	R023 On 03-August-17	8.60	Put	Bond Future	42	0	42	0	0.00
09/06/2017	R023 On 02-November-17			Bond Future	7.87	100.7433	7.8746	100.7433	0.00
09/06/2017	R023 On 02-November-17	8.56	Call	Bond Future	3116	3	3116	3	0.00
09/06/2017	R023 On 02-November-17	8.57	Call	Bond Future	3151	3	3151	3	0.00
09/06/2017	R023 On 02-November-17	8.58	Call	Bond Future	3186	3	3186	3	0.00
09/06/2017	R023 On 02-November-17	8.57	Put	Bond Future	240	0	240	0	0.00
09/06/2017	R023 On 02-November-17	8.58	Put	Bond Future	234	0	234	0	0.00
09/06/2017	R023 On 02-November-17	8.56	Put	Bond Future	246	0	246	0	0.00
09/06/2017	R023 On 01-February-18			Bond Future	7.88	102.7033	7.8782	102.7033	0.00
09/06/2017	R023 On 01-February-18	8.32	Call	Bond Future	2552	2	2552	2	0.00
09/06/2017	R023 On 01-February-18	8.33	Call	Bond Future	2580	2	2580	2	0.00
09/06/2017	R023 On 01-February-18	8.31	Call	Bond Future	2524	2	2524	2	0.00
09/06/2017	R023 On 01-February-18	8.32	Put	Bond Future	762	1	762	1	0.00
09/06/2017	R023 On 01-February-18	8.33	Put	Bond Future	750	1	750	1	0.00
09/06/2017	R023 On 01-February-18	8.31	Put	Bond Future	774	1	774	1	0.00
09/06/2017	R035 On 03-August-17			Bond Future	9.44	98.5284	9.4398	98.5284	10,106.00
09/06/2017	R035 On 03-August-17	9.50	Call	Bond Future	491	0	491	0	0.00
09/06/2017	R035 On 03-August-17	9.51	Call	Bond Future	572	0	572	0	0.00
09/06/2017	R035 On 03-August-17	9.52	Call	Bond Future	653	0	653	0	0.00
09/06/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
09/06/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
09/06/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
09/06/2017	R035 On 02-November-17			Bond Future	9.49	95.9119	9.4898	95.9119	0.00
09/06/2017	R035 On 02-November-17	9.60	Call	Bond Future	886	0	886	0	0.00
09/06/2017	R035 On 02-November-17	9.59	Call	Bond Future	806	0	806	0	0.00
09/06/2017	R035 On 02-November-17	9.61	Call	Bond Future	965	0	965	0	0.00
09/06/2017	R035 On 02-November-17	9.61	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
09/06/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
09/06/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
09/06/2017	R035 On 01-February-18			Bond Future	9.54	97.7780	9.5393	97.7780	0.00
09/06/2017	R035 On 01-February-18	9.73	Call	Bond Future	1506	1	1506	1	0.00
09/06/2017	R035 On 01-February-18	9.75	Call	Bond Future	1662	1	1662	1	0.00
09/06/2017	R035 On 01-February-18	9.74	Call	Bond Future	1584	1	1584	1	0.00
09/06/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
09/06/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
09/06/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
09/06/2017	R186 On 03-August-17			Bond Future	8.49	113.8487	8.4949	113.8487	128,836.00
09/06/2017	R186 On 03-August-17	8.90	Call	Bond Future	3093	3	3093	3	0.00
09/06/2017	R186 On 03-August-17	9.50	Call	Bond Future	6691	6	6691	6	0.00
09/06/2017	R186 On 03-August-17	9.35	Call	Bond Future	5757	5	5757	5	0.00
09/06/2017	R186 On 03-August-17	8.93	Call	Bond Future	3257	3	3257	3	0.00
09/06/2017	R186 On 03-August-17	8.91	Call	Bond Future	3147	3	3147	3	0.00
09/06/2017	R186 On 03-August-17	8.75	Call	Bond Future	2319	2	2319	2	0.00
09/06/2017	R186 On 03-August-17	9.00	Call	Bond Future	3651	3	3651	3	0.00
09/06/2017	R186 On 03-August-17	8.92	Call	Bond Future	3202	3	3202	3	0.00
09/06/2017	R186 On 03-August-17	8.85	Call	Bond Future	2825	3	2825	3	0.00
09/06/2017	R186 On 03-August-17	9.50	Put	Bond Future	26	0	26	0	6,500.00
09/06/2017	R186 On 03-August-17	9.35	Put	Bond Future	52	0	52	0	750.00
09/06/2017	R186 On 03-August-17	8.90	Put	Bond Future	341	0	341	0	0.00
09/06/2017	R186 On 03-August-17	8.75	Put	Bond Future	575	1	575	1	3,654.00
09/06/2017	R186 On 03-August-17	8.91	Put	Bond Future	328	0	328	0	0.00
09/06/2017	R186 On 03-August-17	9.00	Put	Bond Future	233	0	233	0	0.00
09/06/2017	R186 On 03-August-17	8.93	Put	Bond Future	305	0	305	0	0.00
09/06/2017	R186 On 03-August-17	8.85	Put	Bond Future	408	0	408	0	750.00
09/06/2017	R186 On 03-August-17	8.92	Put	Bond Future	316	0	316	0	0.00
09/06/2017	R186 On 02-November-17			Bond Future	8.52	116.0262	8.5249	116.0262	4.00
09/06/2017	R186 On 02-November-17	8.88	Call	Bond Future	3558	3	3558	3	0.00
09/06/2017	R186 On 02-November-17	8.90	Call	Bond Future	3648	3	3648	3	0.00
09/06/2017	R186 On 02-November-17	8.89	Call	Bond Future	3603	3	3603	3	0.00
09/06/2017	R186 On 02-November-17	8.89	Put	Bond Future	1172	1	1172	1	0.00
09/06/2017	R186 On 02-November-17	8.90	Put	Bond Future	1151	1	1151	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
09/06/2017	R186 On 02-November-17	8.88	Put	Bond Future	1192	1	1192	1	0.00
09/06/2017	R186 On 01-February-18			Bond Future	8.55	112.9809	8.5520	112.9809	0.00
09/06/2017	R186 On 01-February-18	8.96	Call	Bond Future	4262	4	4262	4	0.00
09/06/2017	R186 On 01-February-18	8.97	Call	Bond Future	4305	4	4305	4	0.00
09/06/2017	R186 On 01-February-18	8.98	Call	Bond Future	4349	4	4349	4	0.00
09/06/2017	R186 On 01-February-18	8.96	Put	Bond Future	1609	2	1609	2	0.00
09/06/2017	R186 On 01-February-18	8.97	Put	Bond Future	1588	2	1588	2	0.00
09/06/2017	R186 On 01-February-18	8.98	Put	Bond Future	1567	2	1567	2	0.00
09/06/2017	R197 On 03-August-17			Bond Future	296.27	296.2510	296.2667	296.2510	2,350.00
09/06/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
09/06/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
09/06/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
09/06/2017	R197 On 03-August-17	308.06	Put	Bond Future	11793	12	11793	12	0.00
09/06/2017	R197 On 03-August-17	308.07	Put	Bond Future	11803	12	11803	12	0.00
09/06/2017	R197 On 03-August-17	308.05	Put	Bond Future	11783	12	11783	12	0.00
09/06/2017	R197 On 02-November-17			Bond Future	302.00	301.9907	302.0049	301.9907	0.00
09/06/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
09/06/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
09/06/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
09/06/2017	R197 On 02-November-17	305.16	Put	Bond Future	3155	3	3155	3	0.00
09/06/2017	R197 On 02-November-17	305.17	Put	Bond Future	3165	3	3165	3	0.00
09/06/2017	R197 On 02-November-17	305.15	Put	Bond Future	3145	3	3145	3	0.00
09/06/2017	R197 On 01-February-18			Bond Future	300.96	300.9482	300.9607	300.9482	0.00
09/06/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
09/06/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
09/06/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
09/06/2017	R197 On 01-February-18	301.68	Put	Bond Future	719	1	719	1	0.00
09/06/2017	R197 On 01-February-18	301.67	Put	Bond Future	709	1	709	1	0.00
09/06/2017	R197 On 01-February-18	301.66	Put	Bond Future	699	1	699	1	0.00
09/06/2017	R202 On 03-August-17			Bond Future	241.47	241.1501	241.4722	241.1501	30,547.00
09/06/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
09/06/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
09/06/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
09/06/2017	R202 On 03-August-17	258.36	Put	Bond Future	16888	17	16888	17	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
09/06/2017	R202 On 03-August-17	258.37	Put	Bond Future	16898	17	16898	17	0.00
09/06/2017	R202 On 03-August-17	258.35	Put	Bond Future	16878	17	16878	17	0.00
09/06/2017	R202 On 02-November-17			Bond Future	246.15	245.8224	246.1490	245.8224	0.00
09/06/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
09/06/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
09/06/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
09/06/2017	R202 On 02-November-17	253.89	Put	Bond Future	7741	8	7741	8	0.00
09/06/2017	R202 On 02-November-17	253.90	Put	Bond Future	7751	8	7751	8	0.00
09/06/2017	R202 On 02-November-17	253.91	Put	Bond Future	7761	8	7761	8	0.00
09/06/2017	R202 On 01-February-18			Bond Future	247.30	246.9689	247.3006	246.9689	0.00
09/06/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
09/06/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
09/06/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
09/06/2017	R202 On 01-February-18	249.07	Put	Bond Future	1769	2	1769	2	0.00
09/06/2017	R202 On 01-February-18	249.08	Put	Bond Future	1779	2	1779	2	0.00
09/06/2017	R202 On 01-February-18	249.06	Put	Bond Future	1759	2	1759	2	0.00
09/06/2017	R203 On 03-August-17			Bond Future	7.27	103.3386	7.2676	103.3386	0.00
09/06/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
09/06/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
09/06/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
09/06/2017	R203 On 03-August-17	4.87	Put	Bond Future	257	0	257	0	0.00
09/06/2017	R203 On 03-August-17	4.88	Put	Bond Future	256	0	256	0	0.00
09/06/2017	R203 On 03-August-17	4.89	Put	Bond Future	255	0	255	0	0.00
09/06/2017	R204 On 03-August-17			Bond Future	7.29	101.8899	7.2942	101.8899	41,697.00
09/06/2017	R204 On 03-August-17	7.75	Call	Bond Future	599	1	599	1	0.00
09/06/2017	R204 On 03-August-17	7.77	Call	Bond Future	623	1	623	1	0.00
09/06/2017	R204 On 03-August-17	7.76	Call	Bond Future	611	1	611	1	0.00
09/06/2017	R204 On 03-August-17	7.75	Put	Bond Future	13	0	13	0	0.00
09/06/2017	R204 On 03-August-17	7.76	Put	Bond Future	12	0	12	0	0.00
09/06/2017	R204 On 03-August-17	7.77	Put	Bond Future	11	0	11	0	0.00
09/06/2017	R204 On 02-November-17			Bond Future	7.18	103.8386	7.1844	103.8386	0.00
09/06/2017	R204 On 02-November-17	7.76	Call	Bond Future	617	1	617	1	0.00
09/06/2017	R204 On 02-November-17	7.74	Call	Bond Future	597	1	597	1	0.00
09/06/2017	R204 On 02-November-17	7.75	Call	Bond Future	607	1	607	1	0.00

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09/06/2017	R204 On 02-November-17	7.74	Put	Bond Future	7	0	7	0	0.00
09/06/2017	R204 On 02-November-17	7.75	Put	Bond Future	7	0	7	0	0.00
09/06/2017	R204 On 02-November-17	7.76	Put	Bond Future	6	0	6	0	0.00
09/06/2017	R204 On 01-February-18			Bond Future	6.98	101.8188	6.9771	101.8188	0.00
09/06/2017	R204 On 01-February-18	7.25	Call	Bond Future	352	0	352	0	0.00
09/06/2017	R204 On 01-February-18	7.27	Call	Bond Future	364	0	364	0	0.00
09/06/2017	R204 On 01-February-18	7.26	Call	Bond Future	358	0	358	0	0.00
09/06/2017	R204 On 01-February-18	7.26	Put	Bond Future	121	0	121	0	0.00
09/06/2017	R204 On 01-February-18	7.27	Put	Bond Future	119	0	119	0	0.00
09/06/2017	R204 On 01-February-18	7.25	Put	Bond Future	124	0	124	0	0.00
09/06/2017	R207 On 03-August-17			Bond Future	7.36	100.1112	7.3639	100.1112	45,633.00
09/06/2017	R207 On 03-August-17	8.19	Call	Bond Future	1790	2	1790	2	51.00
09/06/2017	R207 On 03-August-17	8.39	Call	Bond Future	2216	2	2216	2	0.00
09/06/2017	R207 On 03-August-17	8.41	Call	Bond Future	2258	2	2258	2	0.00
09/06/2017	R207 On 03-August-17	8.40	Call	Bond Future	2237	2	2237	2	0.00
09/06/2017	R207 On 03-August-17	8.39	Put	Bond Future	0	0	0	0	0.00
09/06/2017	R207 On 03-August-17	8.40	Put	Bond Future	0	0	0	0	0.00
09/06/2017	R207 On 03-August-17	8.41	Put	Bond Future	0	0	0	0	0.00
09/06/2017	R207 On 03-August-17	8.19	Put	Bond Future	2	0	2	0	0.00
09/06/2017	R207 On 02-November-17			Bond Future	7.31	102.0259	7.3096	102.0259	0.00
09/06/2017	R207 On 02-November-17	8.05	Call	Bond Future	1484	1	1484	1	0.00
09/06/2017	R207 On 02-November-17	8.04	Call	Bond Future	1466	1	1466	1	0.00
09/06/2017	R207 On 02-November-17	8.03	Call	Bond Future	1447	1	1447	1	0.00
09/06/2017	R207 On 02-November-17	8.04	Put	Bond Future	26	0	26	0	0.00
09/06/2017	R207 On 02-November-17	8.03	Put	Bond Future	28	0	28	0	0.00
09/06/2017	R207 On 02-November-17	8.05	Put	Bond Future	25	0	25	0	0.00
09/06/2017	R207 On 01-February-18			Bond Future	7.23	100.3689	7.2256	100.3689	0.00
09/06/2017	R207 On 01-February-18	7.60	Call	Bond Future	899	1	899	1	0.00
09/06/2017	R207 On 01-February-18	7.61	Call	Bond Future	912	1	912	1	0.00
09/06/2017	R207 On 01-February-18	7.62	Call	Bond Future	924	1	924	1	0.00
09/06/2017	R207 On 01-February-18	7.61	Put	Bond Future	230	0	230	0	0.00
09/06/2017	R207 On 01-February-18	7.62	Put	Bond Future	225	0	225	0	0.00
09/06/2017	R207 On 01-February-18	7.60	Put	Bond Future	235	0	235	0	0.00
09/06/2017	R208 On 03-August-17			Bond Future	7.48	99.9398	7.4826	99.9398	35,029.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2017	R208 On 03-August-17	8.30	Call	Bond Future	2499	2	2499	2	0.00
09/06/2017	R208 On 03-August-17	8.32	Call	Bond Future	2558	2	2558	2	0.00
09/06/2017	R208 On 03-August-17	8.31	Call	Bond Future	2528	2	2528	2	0.00
09/06/2017	R208 On 03-August-17	8.30	Put	Bond Future	7	0	7	0	0.00
09/06/2017	R208 On 03-August-17	8.31	Put	Bond Future	6	0	6	0	0.00
09/06/2017	R208 On 03-August-17	8.32	Put	Bond Future	6	0	6	0	0.00
09/06/2017	R208 On 02-November-17			Bond Future	7.46	98.4493	7.4608	98.4493	0.00
09/06/2017	R208 On 02-November-17	8.18	Call	Bond Future	2136	2	2136	2	0.00
09/06/2017	R208 On 02-November-17	8.20	Call	Bond Future	2188	2	2188	2	0.00
09/06/2017	R208 On 02-November-17	8.19	Call	Bond Future	2162	2	2162	2	0.00
09/06/2017	R208 On 02-November-17	8.19	Put	Bond Future	64	0	64	0	0.00
09/06/2017	R208 On 02-November-17	8.20	Put	Bond Future	62	0	62	0	0.00
09/06/2017	R208 On 02-November-17	8.18	Put	Bond Future	67	0	67	0	0.00
09/06/2017	R208 On 01-February-18			Bond Future	7.43	100.3647	7.4254	100.3647	0.00
09/06/2017	R208 On 01-February-18	7.85	Call	Bond Future	1520	1	1520	1	0.00
09/06/2017	R208 On 01-February-18	7.83	Call	Bond Future	1481	1	1481	1	0.00
09/06/2017	R208 On 01-February-18	7.84	Call	Bond Future	1500	1	1500	1	0.00
09/06/2017	R208 On 01-February-18	7.83	Put	Bond Future	384	0	384	0	0.00
09/06/2017	R208 On 01-February-18	7.84	Put	Bond Future	377	0	377	0	0.00
09/06/2017	R208 On 01-February-18	7.85	Put	Bond Future	369	0	369	0	0.00
09/06/2017	R209 On 03-August-17			Bond Future	9.39	74.3737	9.3868	74.3737	74,115.00
09/06/2017	R209 On 03-August-17	9.44	Call	Bond Future	1574	1	1574	1	0.00
09/06/2017	R209 On 03-August-17	9.43	Call	Bond Future	1537	1	1537	1	0.00
09/06/2017	R209 On 03-August-17	9.45	Call	Bond Future	1612	1	1612	1	0.00
09/06/2017	R209 On 03-August-17	9.44	Put	Bond Future	1209	1	1209	1	0.00
09/06/2017	R209 On 03-August-17	9.45	Put	Bond Future	1179	1	1179	1	0.00
09/06/2017	R209 On 03-August-17	9.43	Put	Bond Future	1240	1	1240	1	0.00
09/06/2017	R209 On 02-November-17			Bond Future	9.43	72.6462	9.4298	72.6462	790.00
09/06/2017	R209 On 02-November-17	10.00	Call	Bond Future	4774	4	4774	4	0.00
09/06/2017	R209 On 02-November-17	9.54	Call	Bond Future	2831	3	2831	3	0.00
09/06/2017	R209 On 02-November-17	9.52	Call	Bond Future	2757	3	2757	3	0.00
09/06/2017	R209 On 02-November-17	10.60	Call	Bond Future	7731	7	7731	7	0.00
09/06/2017	R209 On 02-November-17	8.30	Call	Bond Future	251	0	251	0	2,800.00
09/06/2017	R209 On 02-November-17	9.00	Call	Bond Future	1219	1	1219	1	4,100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2017	R209 On 02-November-17	9.53	Call	Bond Future	2794	3	2794	3	0.00
09/06/2017	R209 On 02-November-17	10.00	Put	Bond Future	1033	1	1033	1	3,360.00
09/06/2017	R209 On 02-November-17	10.60	Put	Bond Future	359	0	359	0	1,300.00
09/06/2017	R209 On 02-November-17	9.00	Put	Bond Future	4244	5	4244	5	0.00
09/06/2017	R209 On 02-November-17	9.54	Put	Bond Future	2084	2	2084	2	0.00
09/06/2017	R209 On 02-November-17	9.52	Put	Bond Future	2145	2	2145	2	0.00
09/06/2017	R209 On 02-November-17	8.30	Put	Bond Future	8616	9	8616	9	0.00
09/06/2017	R209 On 02-November-17	9.53	Put	Bond Future	2114	2	2114	2	0.00
09/06/2017	R209 On 01-February-18			Bond Future	9.47	74.0597	9.4712	74.0597	0.00
09/06/2017	R209 On 01-February-18	9.71	Call	Bond Future	3893	4	3893	4	0.00
09/06/2017	R209 On 01-February-18	9.72	Call	Bond Future	3932	4	3932	4	0.00
09/06/2017	R209 On 01-February-18	9.73	Call	Bond Future	3971	4	3971	4	0.00
09/06/2017	R209 On 01-February-18	9.71	Put	Bond Future	2303	3	2303	3	0.00
09/06/2017	R209 On 01-February-18	9.73	Put	Bond Future	2250	2	2250	2	0.00
09/06/2017	R209 On 01-February-18	9.72	Put	Bond Future	2276	2	2276	2	0.00
09/06/2017	R210 On 03-August-17			Bond Future	186.41	186.4030	186.4127	186.4030	1,675.00
09/06/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
09/06/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
09/06/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
09/06/2017	R210 On 03-August-17	196.29	Put	Bond Future	9877	10	9877	10	0.00
09/06/2017	R210 On 03-August-17	196.28	Put	Bond Future	9867	10	9867	10	0.00
09/06/2017	R210 On 03-August-17	196.30	Put	Bond Future	9887	10	9887	10	0.00
09/06/2017	R210 On 02-November-17			Bond Future	187.62	187.6144	187.6231	187.6144	0.00
09/06/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
09/06/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
09/06/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
09/06/2017	R210 On 02-November-17	192.08	Put	Bond Future	4457	4	4457	4	0.00
09/06/2017	R210 On 02-November-17	192.09	Put	Bond Future	4467	4	4467	4	0.00
09/06/2017	R210 On 02-November-17	192.07	Put	Bond Future	4447	4	4447	4	0.00
09/06/2017	R210 On 01-February-18			Bond Future	191.36	191.3489	191.3567	191.3489	0.00
09/06/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
09/06/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
09/06/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
09/06/2017	R210 On 01-February-18	192.36	Put	Bond Future	1003	1	1003	1	0.00

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09/06/2017	R210 On 01-February-18	192.38	Put	Bond Future	1023	1	1023	1	0.00
09/06/2017	R210 On 01-February-18	192.37	Put	Bond Future	1013	1	1013	1	0.00
09/06/2017	R212 On 03-August-17			Bond Future	148.65	148.6451	148.6532	148.6451	4,858.00
09/06/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
09/06/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
09/06/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
09/06/2017	R212 On 03-August-17	153.34	Put	Bond Future	4687	5	4687	5	0.00
09/06/2017	R212 On 03-August-17	153.35	Put	Bond Future	4697	5	4697	5	0.00
09/06/2017	R212 On 03-August-17	153.36	Put	Bond Future	4707	5	4707	5	0.00
09/06/2017	R212 On 02-November-17			Bond Future	151.53	151.5251	151.5324	151.5251	0.00
09/06/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
09/06/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
09/06/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
09/06/2017	R212 On 02-November-17	152.40	Put	Bond Future	868	1	868	1	0.00
09/06/2017	R212 On 02-November-17	152.42	Put	Bond Future	888	1	888	1	0.00
09/06/2017	R212 On 02-November-17	152.41	Put	Bond Future	878	1	878	1	0.00
09/06/2017	R212 On 01-February-18			Bond Future	152.49	152.4811	152.4875	152.4811	0.00
09/06/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
09/06/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
09/06/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
09/06/2017	R212 On 01-February-18	154.69	Put	Bond Future	2203	2	2203	2	0.00
09/06/2017	R212 On 01-February-18	154.70	Put	Bond Future	2213	2	2213	2	0.00
09/06/2017	R212 On 01-February-18	154.71	Put	Bond Future	2223	2	2223	2	0.00
09/06/2017	R213 On 03-August-17			Bond Future	9.09	86.5974	9.0901	86.5974	55,659.00
09/06/2017	R213 On 03-August-17	9.33	Call	Bond Future	2295	2	2295	2	0.00
09/06/2017	R213 On 03-August-17	9.35	Call	Bond Future	2388	2	2388	2	0.00
09/06/2017	R213 On 03-August-17	9.34	Call	Bond Future	2342	2	2342	2	0.00
09/06/2017	R213 On 03-August-17	9.34	Put	Bond Future	659	1	659	1	0.00
09/06/2017	R213 On 03-August-17	9.35	Put	Bond Future	639	1	639	1	0.00
09/06/2017	R213 On 03-August-17	9.33	Put	Bond Future	679	1	679	1	0.00
09/06/2017	R213 On 02-November-17			Bond Future	9.13	84.7036	9.1323	84.7036	0.00
09/06/2017	R213 On 02-November-17	9.36	Call	Bond Future	3151	3	3151	3	0.00
09/06/2017	R213 On 02-November-17	9.34	Call	Bond Future	3071	3	3071	3	0.00
09/06/2017	R213 On 02-November-17	9.35	Call	Bond Future	3111	3	3111	3	0.00

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09/06/2017	R213 On 02-November-17	9.34	Put	Bond Future	1686	2	1686	2	0.00
09/06/2017	R213 On 02-November-17	9.35	Put	Bond Future	1660	2	1660	2	0.00
09/06/2017	R213 On 02-November-17	9.36	Put	Bond Future	1635	2	1635	2	0.00
09/06/2017	R213 On 01-February-18			Bond Future	9.17	86.3516	9.1736	86.3516	0.00
09/06/2017	R213 On 01-February-18	9.43	Call	Bond Future	3856	4	3856	4	0.00
09/06/2017	R213 On 01-February-18	9.42	Call	Bond Future	3817	4	3817	4	0.00
09/06/2017	R213 On 01-February-18	9.41	Call	Bond Future	3778	4	3778	4	0.00
09/06/2017	R213 On 01-February-18	9.42	Put	Bond Future	2198	2	2198	2	0.00
09/06/2017	R213 On 01-February-18	9.43	Put	Bond Future	2173	2	2173	2	0.00
09/06/2017	R213 On 01-February-18	9.41	Put	Bond Future	2224	2	2224	2	0.00
09/06/2017	R214 On 03-August-17			Bond Future	9.54	73.9183	9.5422	73.9183	35,526.00
09/06/2017	R214 On 03-August-17	9.51	Call	Bond Future	1339	1	1339	1	0.00
09/06/2017	R214 On 03-August-17	9.53	Call	Bond Future	1409	1	1409	1	0.00
09/06/2017	R214 On 03-August-17	9.52	Call	Bond Future	1373	1	1373	1	0.00
09/06/2017	R214 On 03-August-17	9.51	Put	Bond Future	1570	2	1570	2	0.00
09/06/2017	R214 On 03-August-17	9.53	Put	Bond Future	1496	2	1496	2	0.00
09/06/2017	R214 On 03-August-17	9.52	Put	Bond Future	1532	2	1532	2	0.00
09/06/2017	R214 On 02-November-17			Bond Future	9.59	72.0356	9.5877	72.0356	0.00
09/06/2017	R214 On 02-November-17	9.58	Call	Bond Future	2548	2	2548	2	0.00
09/06/2017	R214 On 02-November-17	9.60	Call	Bond Future	2618	2	2618	2	0.00
09/06/2017	R214 On 02-November-17	9.59	Call	Bond Future	2583	2	2583	2	0.00
09/06/2017	R214 On 02-November-17	9.59	Put	Bond Future	2567	3	2567	3	0.00
09/06/2017	R214 On 02-November-17	9.60	Put	Bond Future	2532	3	2532	3	0.00
09/06/2017	R214 On 02-November-17	9.58	Put	Bond Future	2603	3	2603	3	0.00
09/06/2017	R214 On 01-February-18			Bond Future	9.63	73.4371	9.6327	73.4371	0.00
09/06/2017	R214 On 01-February-18	9.82	Call	Bond Future	3926	4	3926	4	0.00
09/06/2017	R214 On 01-February-18	9.84	Call	Bond Future	4005	4	4005	4	0.00
09/06/2017	R214 On 01-February-18	9.83	Call	Bond Future	3965	4	3965	4	0.00
09/06/2017	R214 On 01-February-18	9.82	Put	Bond Future	2630	3	2630	3	0.00
09/06/2017	R214 On 01-February-18	9.83	Put	Bond Future	2601	3	2601	3	0.00
09/06/2017	R214 On 01-February-18	9.84	Put	Bond Future	2573	3	2573	3	0.00
09/06/2017	R248 On 03-August-17			Bond Future	9.64	94.3334	9.6440	94.3334	77,986.00
09/06/2017	R248 On 03-August-17	9.57	Call	Bond Future	1602	1	1602	1	0.00
09/06/2017	R248 On 03-August-17	9.56	Call	Bond Future	1561	1	1561	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
09/06/2017	R248 On 03-August-17	9.58	Call	Bond Future	1643	1	1643	1	0.00
09/06/2017	R248 On 03-August-17	9.58	Put	Bond Future	2224	3	2224	3	0.00
09/06/2017	R248 On 03-August-17	9.57	Put	Bond Future	2274	3	2274	3	0.00
09/06/2017	R248 On 03-August-17	9.56	Put	Bond Future	2326	3	2326	3	0.00
09/06/2017	R248 On 02-November-17			Bond Future	9.69	91.7002	9.6924	91.7002	226.00
09/06/2017	R248 On 02-November-17	9.64	Call	Bond Future	3172	3	3172	3	0.00
09/06/2017	R248 On 02-November-17	9.66	Call	Bond Future	3258	3	3258	3	0.00
09/06/2017	R248 On 02-November-17	9.65	Call	Bond Future	3215	3	3215	3	0.00
09/06/2017	R248 On 02-November-17	9.64	Put	Bond Future	3643	4	3643	4	0.00
09/06/2017	R248 On 02-November-17	9.65	Put	Bond Future	3596	4	3596	4	0.00
09/06/2017	R248 On 02-November-17	9.66	Put	Bond Future	3549	4	3549	4	0.00
09/06/2017	R248 On 01-February-18			Bond Future	9.74	93.4843	9.7404	93.4843	0.00
09/06/2017	R248 On 01-February-18	9.89	Call	Bond Future	4905	4	4905	4	0.00
09/06/2017	R248 On 01-February-18	9.90	Call	Bond Future	4954	5	4954	5	0.00
09/06/2017	R248 On 01-February-18	9.91	Call	Bond Future	5002	5	5002	5	0.00
09/06/2017	R248 On 01-February-18	9.90	Put	Bond Future	3558	4	3558	4	0.00
09/06/2017	R248 On 01-February-18	9.91	Put	Bond Future	3521	4	3521	4	0.00
09/06/2017	R248 On 01-February-18	9.89	Put	Bond Future	3596	4	3596	4	0.00