



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 October 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	2025 On 02-November-17			Bond Future	130.37	130.4772	130.3731	130.4772	949.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
04/10/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
04/10/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
04/10/2017	2025 On 02-November-17	132.97	Put	Bond Future	2597	2	2597	2	0.00
04/10/2017	2025 On 02-November-17	132.98	Put	Bond Future	2607	3	2607	3	0.00
04/10/2017	2025 On 02-November-17	132.96	Put	Bond Future	2587	2	2587	2	0.00
04/10/2017	2025 On 01-February-18			Bond Future	131.48	131.5824	131.4753	131.5824	0.00
04/10/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
04/10/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
04/10/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
04/10/2017	2025 On 01-February-18	133.90	Put	Bond Future	2425	2	2425	2	0.00
04/10/2017	2025 On 01-February-18	133.88	Put	Bond Future	2405	2	2405	2	0.00
04/10/2017	2025 On 01-February-18	133.89	Put	Bond Future	2415	2	2415	2	0.00
04/10/2017	2025 On 03-May-18			Bond Future	133.97	134.0777	133.9698	134.0777	0.00
04/10/2017	2025 On 03-May-18	133.22	Call	Bond Future	750	1	750	1	0.00
04/10/2017	2025 On 03-May-18	133.21	Call	Bond Future	760	1	760	1	0.00
04/10/2017	2025 On 03-May-18	133.20	Call	Bond Future	770	1	770	1	0.00
04/10/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
04/10/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
04/10/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
04/10/2017	2029 On 02-November-17			Bond Future	99.94	99.5408	99.9366	99.5408	1,370.00
04/10/2017	2029 On 01-February-18			Bond Future	101.81	101.4045	101.8070	101.4045	0.00
04/10/2017	2029 On 03-May-18			Bond Future	102.72	102.3105	102.7215	102.3105	0.00
04/10/2017	2030 On 02-November-17			Bond Future	9.19	93.1527	9.1879	93.1527	59,102.00
04/10/2017	2030 On 02-November-17	9.34	Call	Bond Future	1030	1	1030	1	0.00
04/10/2017	2030 On 02-November-17	9.35	Call	Bond Future	1097	1	1097	1	0.00
04/10/2017	2030 On 02-November-17	9.36	Call	Bond Future	1164	1	1164	1	0.00
04/10/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
04/10/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
04/10/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
04/10/2017	2030 On 01-February-18			Bond Future	9.24	90.8598	9.2449	90.8598	0.00
04/10/2017	2030 On 01-February-18	9.38	Call	Bond Future	901	1	901	1	0.00
04/10/2017	2030 On 01-February-18	9.39	Call	Bond Future	967	1	967	1	0.00
04/10/2017	2030 On 01-February-18	9.37	Call	Bond Future	835	0	835	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
04/10/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
04/10/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
04/10/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
04/10/2017	2030 On 03-May-18			Bond Future	9.31	92.5490	9.3053	92.5490	0.00
04/10/2017	2030 On 03-May-18	9.49	Call	Bond Future	1209	1	1209	1	0.00
04/10/2017	2030 On 03-May-18	9.51	Call	Bond Future	1338	1	1338	1	0.00
04/10/2017	2030 On 03-May-18	9.50	Call	Bond Future	1273	1	1273	1	0.00
04/10/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
04/10/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
04/10/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
04/10/2017	2032 On 02-November-17			Bond Future	9.42	91.3468	9.4197	91.3468	32,988.00
04/10/2017	2032 On 02-November-17	9.48	Call	Bond Future	1364	1	1364	1	0.00
04/10/2017	2032 On 02-November-17	9.49	Call	Bond Future	1405	1	1405	1	0.00
04/10/2017	2032 On 02-November-17	9.50	Call	Bond Future	1447	1	1447	1	0.00
04/10/2017	2032 On 02-November-17	9.50	Put	Bond Future	865	1	865	1	0.00
04/10/2017	2032 On 02-November-17	9.48	Put	Bond Future	926	1	926	1	0.00
04/10/2017	2032 On 02-November-17	9.49	Put	Bond Future	895	1	895	1	0.00
04/10/2017	2032 On 01-February-18			Bond Future	9.48	93.0255	9.4821	93.0255	0.00
04/10/2017	2032 On 01-February-18	9.30	Call	Bond Future	1645	1	1645	1	7,800.00
04/10/2017	2032 On 01-February-18	9.57	Call	Bond Future	2592	2	2592	2	0.00
04/10/2017	2032 On 01-February-18	9.20	Call	Bond Future	1359	1	1359	1	7,500.00
04/10/2017	2032 On 01-February-18	9.56	Call	Bond Future	2553	2	2553	2	0.00
04/10/2017	2032 On 01-February-18	9.55	Call	Bond Future	2514	2	2514	2	0.00
04/10/2017	2032 On 01-February-18	9.45	Call	Bond Future	2142	2	2142	2	750.00
04/10/2017	2032 On 01-February-18	9.40	Call	Bond Future	1968	2	1968	2	6,800.00
04/10/2017	2032 On 01-February-18	9.56	Put	Bond Future	1997	2	1997	2	0.00
04/10/2017	2032 On 01-February-18	9.20	Put	Bond Future	3416	4	3416	4	0.00
04/10/2017	2032 On 01-February-18	9.55	Put	Bond Future	2029	2	2029	2	0.00
04/10/2017	2032 On 01-February-18	9.45	Put	Bond Future	2372	3	2372	3	0.00
04/10/2017	2032 On 01-February-18	9.40	Put	Bond Future	2560	3	2560	3	0.00
04/10/2017	2032 On 01-February-18	9.57	Put	Bond Future	1965	2	1965	2	0.00
04/10/2017	2032 On 01-February-18	9.30	Put	Bond Future	2965	3	2965	3	0.00
04/10/2017	2032 On 03-May-18			Bond Future	9.54	90.5981	9.5440	90.5981	0.00
04/10/2017	2032 On 03-May-18	9.70	Call	Bond Future	3647	3	3647	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
04/10/2017	2032 On 03-May-18	9.71	Call	Bond Future	3687	3	3687	3	0.00
04/10/2017	2032 On 03-May-18	9.72	Call	Bond Future	3727	4	3727	4	0.00
04/10/2017	2032 On 03-May-18	9.72	Put	Bond Future	2494	3	2494	3	0.00
04/10/2017	2032 On 03-May-18	9.70	Put	Bond Future	2554	3	2554	3	0.00
04/10/2017	2032 On 03-May-18	9.71	Put	Bond Future	2524	3	2524	3	0.00
04/10/2017	2033 On 02-November-17			Bond Future	105.14	105.1561	105.1440	105.1561	5,234.00
04/10/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
04/10/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
04/10/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
04/10/2017	2033 On 02-November-17	110.08	Put	Bond Future	4936	5	4936	5	0.00
04/10/2017	2033 On 02-November-17	110.07	Put	Bond Future	4926	5	4926	5	0.00
04/10/2017	2033 On 02-November-17	110.09	Put	Bond Future	4946	5	4946	5	0.00
04/10/2017	2033 On 01-February-18			Bond Future	107.11	107.1250	107.1119	107.1250	0.00
04/10/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
04/10/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
04/10/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
04/10/2017	2033 On 01-February-18	109.65	Put	Bond Future	2538	3	2538	3	0.00
04/10/2017	2033 On 01-February-18	109.66	Put	Bond Future	2548	3	2548	3	0.00
04/10/2017	2033 On 01-February-18	109.64	Put	Bond Future	2528	3	2528	3	0.00
04/10/2017	2033 On 03-May-18			Bond Future	108.06	108.0698	108.0574	108.0698	0.00
04/10/2017	2033 On 03-May-18	107.70	Call	Bond Future	357	0	357	0	0.00
04/10/2017	2033 On 03-May-18	107.71	Call	Bond Future	347	0	347	0	0.00
04/10/2017	2033 On 03-May-18	107.69	Call	Bond Future	367	0	367	0	0.00
04/10/2017	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00
04/10/2017	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
04/10/2017	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00
04/10/2017	2037 On 02-November-17			Bond Future	9.71	91.4393	9.7097	91.4393	54,588.00
04/10/2017	2037 On 02-November-17	9.66	Call	Bond Future	1173	1	1173	1	0.00
04/10/2017	2037 On 02-November-17	9.67	Call	Bond Future	1210	1	1210	1	0.00
04/10/2017	2037 On 02-November-17	9.65	Call	Bond Future	1137	1	1137	1	0.00
04/10/2017	2037 On 02-November-17	9.65	Put	Bond Future	1612	2	1612	2	0.00
04/10/2017	2037 On 02-November-17	9.66	Put	Bond Future	1568	2	1568	2	0.00
04/10/2017	2037 On 02-November-17	9.67	Put	Bond Future	1525	2	1525	2	0.00
04/10/2017	2037 On 01-February-18			Bond Future	9.77	88.8645	9.7722	88.8645	160.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2017	2037 On 01-February-18	9.83	Call	Bond Future	2782	3	2782	3	0.00
04/10/2017	2037 On 01-February-18	9.81	Call	Bond Future	2699	3	2699	3	0.00
04/10/2017	2037 On 01-February-18	9.82	Call	Bond Future	2741	3	2741	3	0.00
04/10/2017	2037 On 01-February-18	9.81	Put	Bond Future	2404	3	2404	3	0.00
04/10/2017	2037 On 01-February-18	9.83	Put	Bond Future	2331	3	2331	3	0.00
04/10/2017	2037 On 01-February-18	9.82	Put	Bond Future	2368	3	2368	3	0.00
04/10/2017	2037 On 03-May-18			Bond Future	9.84	90.5166	9.8375	90.5166	0.00
04/10/2017	2037 On 03-May-18	9.97	Call	Bond Future	4060	4	4060	4	0.00
04/10/2017	2037 On 03-May-18	9.99	Call	Bond Future	4145	4	4145	4	0.00
04/10/2017	2037 On 03-May-18	9.98	Call	Bond Future	4102	4	4102	4	0.00
04/10/2017	2037 On 03-May-18	9.98	Put	Bond Future	3011	3	3011	3	0.00
04/10/2017	2037 On 03-May-18	9.97	Put	Bond Future	3044	3	3044	3	0.00
04/10/2017	2037 On 03-May-18	9.99	Put	Bond Future	2978	3	2978	3	0.00
04/10/2017	2038 On 02-November-17			Bond Future	128.91	128.9298	128.9146	128.9298	19,719.00
04/10/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
04/10/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
04/10/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
04/10/2017	2038 On 02-November-17	136.81	Put	Bond Future	7895	8	7895	8	0.00
04/10/2017	2038 On 02-November-17	136.82	Put	Bond Future	7905	8	7905	8	0.00
04/10/2017	2038 On 02-November-17	136.80	Put	Bond Future	7885	8	7885	8	0.00
04/10/2017	2038 On 01-February-18			Bond Future	129.82	129.8389	129.8223	129.8389	0.00
04/10/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
04/10/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
04/10/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
04/10/2017	2038 On 01-February-18	136.93	Put	Bond Future	7108	7	7108	7	0.00
04/10/2017	2038 On 01-February-18	136.95	Put	Bond Future	7128	7	7128	7	0.00
04/10/2017	2038 On 01-February-18	136.94	Put	Bond Future	7118	7	7118	7	0.00
04/10/2017	2038 On 03-May-18			Bond Future	132.29	132.3011	132.2855	132.3011	0.00
04/10/2017	2038 On 03-May-18	132.27	Call	Bond Future	15	0	15	0	0.00
04/10/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
04/10/2017	2038 On 03-May-18	132.28	Call	Bond Future	5	0	5	0	0.00
04/10/2017	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
04/10/2017	2038 On 03-May-18	132.29	Put	Bond Future	5	0	5	0	0.00
04/10/2017	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00

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04/10/2017	2040 On 02-November-17			Bond Future	9.82	94.6771	9.8150	94.6771	17,446.00
04/10/2017	2040 On 02-November-17	9.66	Call	Bond Future	911	1	911	1	0.00
04/10/2017	2040 On 02-November-17	9.65	Call	Bond Future	881	1	881	1	0.00
04/10/2017	2040 On 02-November-17	9.67	Call	Bond Future	943	1	943	1	0.00
04/10/2017	2040 On 02-November-17	9.65	Put	Bond Future	2291	3	2291	3	0.00
04/10/2017	2040 On 02-November-17	9.66	Put	Bond Future	2236	3	2236	3	0.00
04/10/2017	2040 On 02-November-17	9.67	Put	Bond Future	2181	2	2181	2	0.00
04/10/2017	2040 On 01-February-18			Bond Future	9.88	91.9115	9.8787	91.9115	0.00
04/10/2017	2040 On 01-February-18	9.87	Call	Bond Future	2759	3	2759	3	0.00
04/10/2017	2040 On 01-February-18	9.89	Call	Bond Future	2844	3	2844	3	0.00
04/10/2017	2040 On 01-February-18	9.88	Call	Bond Future	2802	3	2802	3	0.00
04/10/2017	2040 On 01-February-18	9.88	Put	Bond Future	2791	3	2791	3	0.00
04/10/2017	2040 On 01-February-18	9.89	Put	Bond Future	2750	3	2750	3	0.00
04/10/2017	2040 On 01-February-18	9.87	Put	Bond Future	2832	3	2832	3	0.00
04/10/2017	2040 On 03-May-18			Bond Future	9.95	93.6201	9.9450	93.6201	0.00
04/10/2017	2040 On 03-May-18	10.07	Call	Bond Future	4405	4	4405	4	0.00
04/10/2017	2040 On 03-May-18	10.08	Call	Bond Future	4450	4	4450	4	0.00
04/10/2017	2040 On 03-May-18	10.06	Call	Bond Future	4361	4	4361	4	0.00
04/10/2017	2040 On 03-May-18	10.06	Put	Bond Future	3421	4	3421	4	0.00
04/10/2017	2040 On 03-May-18	10.07	Put	Bond Future	3385	4	3385	4	0.00
04/10/2017	2040 On 03-May-18	10.08	Put	Bond Future	3349	4	3349	4	0.00
04/10/2017	2044 On 02-November-17			Bond Future	9.81	91.9150	9.8142	91.9150	26,425.00
04/10/2017	2044 On 02-November-17	9.66	Call	Bond Future	936	1	936	1	0.00
04/10/2017	2044 On 02-November-17	9.68	Call	Bond Future	1001	1	1001	1	0.00
04/10/2017	2044 On 02-November-17	9.67	Call	Bond Future	969	1	969	1	0.00
04/10/2017	2044 On 02-November-17	9.67	Put	Bond Future	2219	3	2219	3	0.00
04/10/2017	2044 On 02-November-17	9.68	Put	Bond Future	2164	2	2164	2	0.00
04/10/2017	2044 On 02-November-17	9.66	Put	Bond Future	2274	3	2274	3	0.00
04/10/2017	2044 On 01-February-18			Bond Future	9.88	89.2238	9.8750	89.2238	0.00
04/10/2017	2044 On 01-February-18	9.89	Call	Bond Future	2916	3	2916	3	0.00
04/10/2017	2044 On 01-February-18	9.90	Call	Bond Future	2959	3	2959	3	0.00
04/10/2017	2044 On 01-February-18	9.91	Call	Bond Future	3003	3	3003	3	0.00
04/10/2017	2044 On 01-February-18	9.91	Put	Bond Future	2708	3	2708	3	0.00
04/10/2017	2044 On 01-February-18	9.89	Put	Bond Future	2789	3	2789	3	0.00

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04/10/2017	2044 On 01-February-18	9.90	Put	Bond Future	2748	3	2748	3	0.00
04/10/2017	2044 On 03-May-18			Bond Future	9.94	90.8825	9.9383	90.8825	0.00
04/10/2017	2044 On 03-May-18	10.11	Call	Bond Future	4701	4	4701	4	0.00
04/10/2017	2044 On 03-May-18	10.10	Call	Bond Future	4655	4	4655	4	0.00
04/10/2017	2044 On 03-May-18	10.09	Call	Bond Future	4609	4	4609	4	0.00
04/10/2017	2044 On 03-May-18	10.10	Put	Bond Future	3319	4	3319	4	0.00
04/10/2017	2044 On 03-May-18	10.09	Put	Bond Future	3354	4	3354	4	0.00
04/10/2017	2044 On 03-May-18	10.11	Put	Bond Future	3283	3	3283	3	0.00
04/10/2017	2046 On 02-November-17			Bond Future	123.56	124.3280	123.5632	124.3280	21,292.00
04/10/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
04/10/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
04/10/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
04/10/2017	2046 On 02-November-17	136.30	Put	Bond Future	12737	12	12737	12	0.00
04/10/2017	2046 On 02-November-17	136.32	Put	Bond Future	12757	12	12757	12	0.00
04/10/2017	2046 On 02-November-17	136.31	Put	Bond Future	12747	12	12747	12	0.00
04/10/2017	2046 On 01-February-18			Bond Future	125.88	126.6556	125.8757	126.6556	0.00
04/10/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
04/10/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
04/10/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
04/10/2017	2046 On 01-February-18	132.90	Put	Bond Future	7024	6	7024	6	0.00
04/10/2017	2046 On 01-February-18	132.91	Put	Bond Future	7034	6	7034	6	0.00
04/10/2017	2046 On 01-February-18	132.92	Put	Bond Future	7044	6	7044	6	0.00
04/10/2017	2046 On 03-May-18			Bond Future	126.67	127.4594	126.6659	127.4594	0.00
04/10/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
04/10/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
04/10/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
04/10/2017	2046 On 03-May-18	127.94	Put	Bond Future	1274	0	1274	0	0.00
04/10/2017	2046 On 03-May-18	127.95	Put	Bond Future	1284	0	1284	0	0.00
04/10/2017	2046 On 03-May-18	127.93	Put	Bond Future	1264	0	1264	0	0.00
04/10/2017	2050 On 02-November-17			Bond Future	132.43	132.7428	132.4328	132.7428	22,612.00
04/10/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
04/10/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
04/10/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
04/10/2017	2050 On 02-November-17	144.65	Put	Bond Future	12217	12	12217	12	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
04/10/2017	2050 On 02-November-17	144.66	Put	Bond Future	12227	12	12227	12	0.00
04/10/2017	2050 On 02-November-17	144.67	Put	Bond Future	12237	12	12237	12	0.00
04/10/2017	2050 On 01-February-18			Bond Future	133.24	133.5549	133.2381	133.5549	0.00
04/10/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
04/10/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
04/10/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
04/10/2017	2050 On 01-February-18	140.24	Put	Bond Future	7002	7	7002	7	0.00
04/10/2017	2050 On 01-February-18	140.23	Put	Bond Future	6992	7	6992	7	0.00
04/10/2017	2050 On 01-February-18	140.25	Put	Bond Future	7012	7	7012	7	0.00
04/10/2017	2050 On 03-May-18			Bond Future	135.77	136.0876	135.7660	136.0876	0.00
04/10/2017	2050 On 03-May-18	135.61	Call	Bond Future	156	0	156	0	0.00
04/10/2017	2050 On 03-May-18	135.62	Call	Bond Future	146	0	146	0	0.00
04/10/2017	2050 On 03-May-18	135.63	Call	Bond Future	136	0	136	0	0.00
04/10/2017	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
04/10/2017	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
04/10/2017	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
04/10/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	AL37 On 02-November-17			Index Future	557.27	556.1240	557.2740	556.1240	0.00
04/10/2017	AL37 On 01-February-18			Index Future	567.52	566.3450	567.5150	566.3450	0.00
04/10/2017	AL37 On 03-May-18			Index Future	578.07	576.8770	578.0670	576.8770	0.00
04/10/2017	AL7T On 02-November-17			Index Future	641.82	639.9150	641.8230	639.9150	0.00
04/10/2017	AL7T On 01-February-18			Index Future	653.62	651.6760	653.6180	651.6760	0.00
04/10/2017	AL7T On 03-May-18			Index Future	665.77	663.7940	665.7700	663.7940	0.00
04/10/2017	ALBI On 02-November-17			Index Future	577.05	575.0350	577.0500	575.0350	776.00
04/10/2017	ALBI On 01-February-18			Index Future	587.65	585.6040	587.6540	585.6040	0.00
04/10/2017	ALBI On 03-May-18			Index Future	598.58	596.4940	598.5800	596.4940	0.00
04/10/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	C035 On 28-February-35			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
04/10/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/10/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	EL28 On 02-November-17			Bond Future	127.59	127.5994	127.5916	127.5994	0.00
04/10/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
04/10/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
04/10/2017	EL28 On 02-November-17	133.88	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
04/10/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6288	6	6288	6	0.00
04/10/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6298	6	6298	6	0.00
04/10/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6278	6	6278	6	0.00
04/10/2017	EL28 On 01-February-18			Bond Future	129.98	129.9886	129.9796	129.9886	0.00
04/10/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
04/10/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
04/10/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
04/10/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2320	2	2320	2	0.00
04/10/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2330	2	2330	2	0.00
04/10/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2310	2	2310	2	0.00
04/10/2017	EL28 On 03-May-18			Bond Future	132.45	132.4537	132.4457	132.4537	0.00
04/10/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
04/10/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
04/10/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
04/10/2017	EL28 On 03-May-18	133.18	Put	Bond Future	734	1	734	1	0.00
04/10/2017	EL28 On 03-May-18	133.19	Put	Bond Future	744	1	744	1	0.00
04/10/2017	EL28 On 03-May-18	133.20	Put	Bond Future	754	1	754	1	0.00
04/10/2017	ES33 On 02-November-17			Bond Future	10.77	76.1865	10.7678	76.1865	9,466.00
04/10/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
04/10/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
04/10/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
04/10/2017	ES33 On 02-November-17	10.67	Put	Bond Future	601	1	601	1	0.00
04/10/2017	ES33 On 02-November-17	10.66	Put	Bond Future	663	1	663	1	0.00
04/10/2017	ES33 On 02-November-17	10.68	Put	Bond Future	539	1	539	1	0.00
04/10/2017	ES33 On 01-February-18			Bond Future	10.87	77.5866	10.8733	77.5866	0.00
04/10/2017	ES33 On 01-February-18	10.99	Call	Bond Future	697	0	697	0	0.00
04/10/2017	ES33 On 01-February-18	11.00	Call	Bond Future	756	0	756	0	0.00
04/10/2017	ES33 On 01-February-18	11.01	Call	Bond Future	815	1	815	1	0.00
04/10/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
04/10/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
04/10/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
04/10/2017	ES33 On 03-May-18			Bond Future	10.98	75.2377	10.9766	75.2377	0.00
04/10/2017	ES33 On 03-May-18	11.20	Call	Bond Future	1304	1	1304	1	0.00
04/10/2017	ES33 On 03-May-18	11.22	Call	Bond Future	1419	1	1419	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
04/10/2017	ES33 On 03-May-18	11.21	Call	Bond Future	1361	1	1361	1	0.00
04/10/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
04/10/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
04/10/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
04/10/2017	ES42 On 02-November-17			Bond Future	11.02	78.7763	11.0165	78.7763	7,957.00
04/10/2017	ES42 On 01-February-18			Bond Future	11.12	80.2240	11.1184	80.2240	0.00
04/10/2017	ES42 On 03-May-18			Bond Future	11.22	77.4544	11.2234	77.4544	0.00
04/10/2017	GOVI On 02-November-17			GOVI	575.68	573.6560	575.6840	573.6560	672.00
04/10/2017	GOVI On 02-November-17	572.46	Call	GOVI	32240	1	32240	1	0.00
04/10/2017	GOVI On 02-November-17	572.45	Call	GOVI	32340	1	32340	1	0.00
04/10/2017	GOVI On 02-November-17	572.44	Call	GOVI	32440	1	32440	1	0.00
04/10/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
04/10/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
04/10/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
04/10/2017	GOVI On 01-February-18			GOVI	586.26	584.1990	586.2630	584.1990	0.00
04/10/2017	GOVI On 01-February-18	581.03	Call	GOVI	52330	3	52330	3	0.00
04/10/2017	GOVI On 01-February-18	581.04	Call	GOVI	52230	3	52230	3	0.00
04/10/2017	GOVI On 01-February-18	581.02	Call	GOVI	52430	3	52430	3	0.00
04/10/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
04/10/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
04/10/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
04/10/2017	GOVI On 03-May-18			GOVI	597.16	595.0630	597.1630	595.0630	0.00
04/10/2017	GOVI On 03-May-18	590.27	Call	GOVI	68930	5	68930	5	0.00
04/10/2017	GOVI On 03-May-18	590.29	Call	GOVI	68730	5	68730	5	0.00
04/10/2017	GOVI On 03-May-18	590.28	Call	GOVI	68830	5	68830	5	0.00
04/10/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
04/10/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
04/10/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
04/10/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/10/2017	IGOV On 02-November-17			Index Future	250.83	251.0060	250.8300	251.0060	1,167.00
04/10/2017	IGOV On 01-February-18			Index Future	255.52	255.7050	255.5240	255.7050	0.00
04/10/2017	IGOV On 03-May-18			Index Future	260.37	260.5550	260.3720	260.5550	0.00
04/10/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
04/10/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7596	99.7596	99.7596	0.00

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04/10/2017	IS01 On 15-March-18			Interest Rate Swap	99.67	99.6693	99.6740	99.6693	0.00
04/10/2017	IS01 On 21-June-18			Interest Rate Swap	99.78	99.7747	99.7807	99.7747	0.00
04/10/2017	IS01 On 20-September-18			Interest Rate Swap	99.89	99.8780	99.8864	99.8780	0.00
04/10/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
04/10/2017	IS02 On 16-March-18			Interest Rate Swap	98.96	98.9544	98.9587	98.9544	0.00
04/10/2017	IS02 On 15-June-18			Interest Rate Swap	98.47	98.4671	98.4738	98.4671	0.00
04/10/2017	IS02 On 21-September-18			Interest Rate Swap	98.35	98.3459	98.3542	98.3459	0.00
04/10/2017	IS02 On 21-December-18			Interest Rate Swap	98.69	98.6900	98.6900	98.6900	0.00
04/10/2017	IS02 On 15-March-19			Interest Rate Swap	99.05	99.0476	99.0537	99.0476	0.00
04/10/2017	IS02 On 21-June-19			Interest Rate Swap	99.40	99.3980	99.3996	99.3980	0.00
04/10/2017	IS02 On 20-September-19			Interest Rate Swap	99.77	99.7647	99.7746	99.7647	0.00
04/10/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	IS05 On 17-December-20			Interest Rate Swap	95.87	95.9479	95.8732	95.9479	0.00
04/10/2017	IS05 On 16-March-21			Interest Rate Swap	95.09	95.1816	95.0858	95.1816	0.00
04/10/2017	IS05 On 15-June-21			Interest Rate Swap	94.27	94.3822	94.2660	94.3822	0.00
04/10/2017	IS05 On 21-September-21			Interest Rate Swap	94.42	94.5590	94.4244	94.5590	0.00
04/10/2017	IS05 On 21-December-21			Interest Rate Swap	96.61	96.7554	96.6101	96.7554	51.00
04/10/2017	IS05 On 15-March-22			Interest Rate Swap	96.74	96.8966	96.7447	96.8966	0.00
04/10/2017	IS05 On 21-June-22			Interest Rate Swap	97.93	98.0889	97.9309	98.0889	0.00
04/10/2017	IS05 On 20-September-22			Interest Rate Swap	100.14	100.3000	100.1363	100.3000	0.00
04/10/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	IS10 On 17-December-25			Interest Rate Swap	94.85	95.1322	94.8538	95.1322	0.00
04/10/2017	IS10 On 16-March-26			Interest Rate Swap	91.88	92.1738	91.8763	92.1738	0.00
04/10/2017	IS10 On 15-June-26			Interest Rate Swap	90.63	90.9511	90.6350	90.9511	0.00
04/10/2017	IS10 On 21-September-26			Interest Rate Swap	92.80	93.1319	92.8031	93.1319	0.00
04/10/2017	IS10 On 21-December-26			Interest Rate Swap	96.59	96.9270	96.5939	96.9270	0.00
04/10/2017	IS10 On 15-March-27			Interest Rate Swap	95.18	95.5199	95.1766	95.5199	0.00
04/10/2017	IS10 On 21-June-27			Interest Rate Swap	97.25	97.5974	97.2498	97.5974	0.00
04/10/2017	IS10 On 20-September-27			Interest Rate Swap	100.98	101.3297	100.9823	101.3297	0.00
04/10/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
04/10/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/10/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/10/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	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
04/10/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
04/10/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.00	93.0000	7.0000	93.0000	0.00
04/10/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
04/10/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
04/10/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.79	93.2100	6.7900	93.2100	0.00
04/10/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	2,500.00
04/10/2017	JBAF On 18-April-18			Jibar Tradeable Future	6.70	93.3000	6.7000	93.3000	0.00
04/10/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
04/10/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
04/10/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
04/10/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.69	93.3100	6.6900	93.3100	0.00
04/10/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
04/10/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
04/10/2017	R023 On 02-November-17			Bond Future	7.97	100.2715	7.9667	100.2715	56,990.00
04/10/2017	R023 On 02-November-17	8.56	Call	Bond Future	2487	2	2487	2	0.00
04/10/2017	R023 On 02-November-17	8.57	Call	Bond Future	2528	2	2528	2	0.00
04/10/2017	R023 On 02-November-17	8.58	Call	Bond Future	2568	2	2568	2	0.00
04/10/2017	R023 On 02-November-17	8.57	Put	Bond Future	9	0	9	0	0.00
04/10/2017	R023 On 02-November-17	8.58	Put	Bond Future	8	0	8	0	0.00
04/10/2017	R023 On 02-November-17	8.56	Put	Bond Future	10	0	10	0	0.00
04/10/2017	R023 On 01-February-18			Bond Future	8.00	102.1142	8.0026	102.1142	0.00
04/10/2017	R023 On 01-February-18	8.32	Call	Bond Future	1819	2	1819	2	0.00
04/10/2017	R023 On 01-February-18	8.33	Call	Bond Future	1847	2	1847	2	0.00
04/10/2017	R023 On 01-February-18	8.31	Call	Bond Future	1791	2	1791	2	0.00
04/10/2017	R023 On 01-February-18	8.31	Put	Bond Future	550	1	550	1	0.00
04/10/2017	R023 On 01-February-18	8.32	Put	Bond Future	537	1	537	1	0.00
04/10/2017	R023 On 01-February-18	8.33	Put	Bond Future	525	1	525	1	0.00
04/10/2017	R023 On 03-May-18			Bond Future	8.03	100.0831	8.0302	100.0831	0.00
04/10/2017	R023 On 03-May-18	8.27	Call	Bond Future	1857	2	1857	2	0.00
04/10/2017	R023 On 03-May-18	8.29	Call	Bond Future	1906	2	1906	2	0.00
04/10/2017	R023 On 03-May-18	8.28	Call	Bond Future	1881	2	1881	2	0.00
04/10/2017	R023 On 03-May-18	8.29	Put	Bond Future	898	1	898	1	0.00
04/10/2017	R023 On 03-May-18	8.28	Put	Bond Future	912	1	912	1	0.00
04/10/2017	R023 On 03-May-18	8.27	Put	Bond Future	927	1	927	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
04/10/2017	R035 On 02-November-17			Bond Future	9.60	95.2347	9.5958	95.2347	37,540.00
04/10/2017	R035 On 02-November-17	9.60	Call	Bond Future	34	0	34	0	0.00
04/10/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
04/10/2017	R035 On 02-November-17	9.61	Call	Bond Future	113	0	113	0	0.00
04/10/2017	R035 On 02-November-17	9.59	Put	Bond Future	46	0	46	0	0.00
04/10/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
04/10/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
04/10/2017	R035 On 01-February-18			Bond Future	9.66	96.9848	9.6619	96.9848	0.00
04/10/2017	R035 On 01-February-18	9.73	Call	Bond Future	534	0	534	0	0.00
04/10/2017	R035 On 01-February-18	9.75	Call	Bond Future	690	0	690	0	0.00
04/10/2017	R035 On 01-February-18	9.74	Call	Bond Future	612	0	612	0	0.00
04/10/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
04/10/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
04/10/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
04/10/2017	R035 On 03-May-18			Bond Future	9.72	94.2878	9.7236	94.2878	0.00
04/10/2017	R035 On 03-May-18	9.90	Call	Bond Future	1356	1	1356	1	0.00
04/10/2017	R035 On 03-May-18	9.91	Call	Bond Future	1432	1	1432	1	0.00
04/10/2017	R035 On 03-May-18	9.89	Call	Bond Future	1280	1	1280	1	0.00
04/10/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
04/10/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
04/10/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
04/10/2017	R186 On 02-November-17			Bond Future	8.62	115.3195	8.6209	115.3195	135,561.00
04/10/2017	R186 On 02-November-17	8.75	Call	Bond Future	1482	1	1482	1	0.00
04/10/2017	R186 On 02-November-17	8.88	Call	Bond Future	2085	2	2085	2	0.00
04/10/2017	R186 On 02-November-17	8.90	Call	Bond Future	2186	2	2186	2	0.00
04/10/2017	R186 On 02-November-17	8.60	Call	Bond Future	917	1	917	1	0.00
04/10/2017	R186 On 02-November-17	9.00	Call	Bond Future	2715	2	2715	2	0.00
04/10/2017	R186 On 02-November-17	8.89	Call	Bond Future	2135	2	2135	2	0.00
04/10/2017	R186 On 02-November-17	8.88	Put	Bond Future	365	0	365	0	0.00
04/10/2017	R186 On 02-November-17	9.00	Put	Bond Future	211	0	211	0	5,000.00
04/10/2017	R186 On 02-November-17	8.60	Put	Bond Future	1057	1	1057	1	3,750.00
04/10/2017	R186 On 02-November-17	8.90	Put	Bond Future	335	0	335	0	0.00
04/10/2017	R186 On 02-November-17	8.75	Put	Bond Future	621	1	621	1	0.00
04/10/2017	R186 On 02-November-17	8.89	Put	Bond Future	350	0	350	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
04/10/2017	R186 On 01-February-18			Bond Future	8.67	112.1390	8.6707	112.1390	198.00
04/10/2017	R186 On 01-February-18	7.75	Call	Bond Future	195	0	195	0	1,460.00
04/10/2017	R186 On 01-February-18	8.50	Call	Bond Future	1383	1	1383	1	1,460.00
04/10/2017	R186 On 01-February-18	9.00	Call	Bond Future	3187	3	3187	3	0.00
04/10/2017	R186 On 01-February-18	9.25	Call	Bond Future	4350	4	4350	4	0.00
04/10/2017	R186 On 01-February-18	8.96	Call	Bond Future	3015	3	3015	3	0.00
04/10/2017	R186 On 01-February-18	8.75	Call	Bond Future	2188	2	2188	2	0.00
04/10/2017	R186 On 01-February-18	8.98	Call	Bond Future	3100	3	3100	3	0.00
04/10/2017	R186 On 01-February-18	8.97	Call	Bond Future	3057	3	3057	3	0.00
04/10/2017	R186 On 01-February-18	8.96	Put	Bond Future	1142	1	1142	1	0.00
04/10/2017	R186 On 01-February-18	9.00	Put	Bond Future	1058	1	1058	1	6,200.00
04/10/2017	R186 On 01-February-18	8.75	Put	Bond Future	1670	2	1670	2	820.00
04/10/2017	R186 On 01-February-18	9.25	Put	Bond Future	642	1	642	1	820.00
04/10/2017	R186 On 01-February-18	8.98	Put	Bond Future	1100	1	1100	1	0.00
04/10/2017	R186 On 01-February-18	8.97	Put	Bond Future	1121	1	1121	1	0.00
04/10/2017	R186 On 01-February-18	8.50	Put	Bond Future	2508	3	2508	3	0.00
04/10/2017	R186 On 01-February-18	7.75	Put	Bond Future	6444	7	6444	7	0.00
04/10/2017	R186 On 03-May-18			Bond Future	8.72	114.2238	8.7209	114.2238	0.00
04/10/2017	R186 On 03-May-18	8.93	Call	Bond Future	3308	3	3308	3	0.00
04/10/2017	R186 On 03-May-18	8.92	Call	Bond Future	3270	3	3270	3	0.00
04/10/2017	R186 On 03-May-18	8.91	Call	Bond Future	3233	3	3233	3	0.00
04/10/2017	R186 On 03-May-18	8.92	Put	Bond Future	2008	2	2008	2	0.00
04/10/2017	R186 On 03-May-18	8.91	Put	Bond Future	2034	2	2034	2	0.00
04/10/2017	R186 On 03-May-18	8.93	Put	Bond Future	1983	2	1983	2	0.00
04/10/2017	R197 On 02-November-17			Bond Future	301.29	301.3327	301.2941	301.3327	2,350.00
04/10/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
04/10/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
04/10/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
04/10/2017	R197 On 02-November-17	305.16	Put	Bond Future	3866	4	3866	4	0.00
04/10/2017	R197 On 02-November-17	305.15	Put	Bond Future	3856	4	3856	4	0.00
04/10/2017	R197 On 02-November-17	305.17	Put	Bond Future	3876	4	3876	4	0.00
04/10/2017	R197 On 01-February-18			Bond Future	299.95	299.9893	299.9480	299.9893	0.00
04/10/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
04/10/2017	R197 On 01-February-18	301.68	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
04/10/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
04/10/2017	R197 On 01-February-18	301.66	Put	Bond Future	1712	2	1712	2	0.00
04/10/2017	R197 On 01-February-18	301.67	Put	Bond Future	1722	2	1722	2	0.00
04/10/2017	R197 On 01-February-18	301.68	Put	Bond Future	1732	2	1732	2	0.00
04/10/2017	R197 On 03-May-18			Bond Future	305.64	305.6783	305.6389	305.6783	0.00
04/10/2017	R197 On 03-May-18	304.44	Call	Bond Future	1199	1	1199	1	0.00
04/10/2017	R197 On 03-May-18	304.46	Call	Bond Future	1179	1	1179	1	0.00
04/10/2017	R197 On 03-May-18	304.45	Call	Bond Future	1189	1	1189	1	0.00
04/10/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
04/10/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
04/10/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
04/10/2017	R202 On 02-November-17			Bond Future	242.57	242.4502	242.5733	242.4502	28,667.00
04/10/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
04/10/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
04/10/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
04/10/2017	R202 On 02-November-17	253.90	Put	Bond Future	11327	11	11327	11	0.00
04/10/2017	R202 On 02-November-17	253.91	Put	Bond Future	11337	11	11337	11	0.00
04/10/2017	R202 On 02-November-17	253.89	Put	Bond Future	11317	11	11317	11	0.00
04/10/2017	R202 On 01-February-18			Bond Future	243.40	243.2794	243.4029	243.2794	0.00
04/10/2017	R202 On 01-February-18	249.08	Call	Bond Future	762	1	762	1	0.00
04/10/2017	R202 On 01-February-18	249.07	Call	Bond Future	764	1	764	1	0.00
04/10/2017	R202 On 01-February-18	249.06	Call	Bond Future	766	1	766	1	0.00
04/10/2017	R202 On 01-February-18	249.07	Put	Bond Future	6431	6	6431	6	0.00
04/10/2017	R202 On 01-February-18	249.06	Put	Bond Future	6423	6	6423	6	0.00
04/10/2017	R202 On 01-February-18	249.08	Put	Bond Future	6439	6	6439	6	0.00
04/10/2017	R202 On 03-May-18			Bond Future	248.02	247.8929	248.0212	247.8929	0.00
04/10/2017	R202 On 03-May-18	247.47	Call	Bond Future	3829	4	3829	4	0.00
04/10/2017	R202 On 03-May-18	247.48	Call	Bond Future	3824	4	3824	4	0.00
04/10/2017	R202 On 03-May-18	247.49	Call	Bond Future	3819	4	3819	4	0.00
04/10/2017	R202 On 03-May-18	247.49	Put	Bond Future	3288	3	3288	3	0.00
04/10/2017	R202 On 03-May-18	247.47	Put	Bond Future	3278	3	3278	3	0.00
04/10/2017	R202 On 03-May-18	247.48	Put	Bond Future	3283	3	3283	3	0.00
04/10/2017	R204 On 02-November-17			Bond Future	7.01	104.0277	7.0080	104.0277	43,887.00
04/10/2017	R204 On 02-November-17	7.75	Call	Bond Future	2049	1	2049	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
04/10/2017	R204 On 02-November-17	7.76	Call	Bond Future	2055	1	2055	1	0.00
04/10/2017	R204 On 02-November-17	7.74	Call	Bond Future	2043	1	2043	1	0.00
04/10/2017	R204 On 02-November-17	7.74	Put	Bond Future	1264	0	1264	0	0.00
04/10/2017	R204 On 02-November-17	7.75	Put	Bond Future	1260	0	1260	0	0.00
04/10/2017	R204 On 02-November-17	7.76	Put	Bond Future	1255	0	1255	0	0.00
04/10/2017	R204 On 01-February-18			Bond Future	6.88	101.9015	6.8800	101.9015	0.00
04/10/2017	R204 On 01-February-18	7.25	Call	Bond Future	3256	0	3256	0	0.00
04/10/2017	R204 On 01-February-18	7.27	Call	Bond Future	3264	0	3264	0	0.00
04/10/2017	R204 On 01-February-18	7.26	Call	Bond Future	3260	0	3260	0	0.00
04/10/2017	R204 On 01-February-18	7.26	Put	Bond Future	2942	0	2942	0	0.00
04/10/2017	R204 On 01-February-18	7.27	Put	Bond Future	2938	0	2938	0	0.00
04/10/2017	R204 On 01-February-18	7.25	Put	Bond Future	2946	0	2946	0	0.00
04/10/2017	R204 On 03-May-18			Bond Future	6.62	103.7961	6.6207	103.7961	0.00
04/10/2017	R204 On 03-May-18	7.09	Call	Bond Future	4529	0	4529	0	0.00
04/10/2017	R204 On 03-May-18	7.10	Call	Bond Future	4532	0	4532	0	0.00
04/10/2017	R204 On 03-May-18	7.08	Call	Bond Future	4526	0	4526	0	0.00
04/10/2017	R204 On 03-May-18	7.08	Put	Bond Future	4249	0	4249	0	0.00
04/10/2017	R204 On 03-May-18	7.09	Put	Bond Future	4246	0	4246	0	0.00
04/10/2017	R204 On 03-May-18	7.10	Put	Bond Future	4243	0	4243	0	0.00
04/10/2017	R207 On 02-November-17			Bond Future	7.33	101.9867	7.3258	101.9867	41,044.00
04/10/2017	R207 On 02-November-17	8.03	Call	Bond Future	1388	1	1388	1	0.00
04/10/2017	R207 On 02-November-17	8.05	Call	Bond Future	1427	1	1427	1	0.00
04/10/2017	R207 On 02-November-17	8.04	Call	Bond Future	1407	1	1407	1	0.00
04/10/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
04/10/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
04/10/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
04/10/2017	R207 On 01-February-18			Bond Future	7.31	100.2198	7.3056	100.2198	0.00
04/10/2017	R207 On 01-February-18	7.60	Call	Bond Future	690	1	690	1	0.00
04/10/2017	R207 On 01-February-18	7.62	Call	Bond Future	716	1	716	1	0.00
04/10/2017	R207 On 01-February-18	7.61	Call	Bond Future	703	1	703	1	0.00
04/10/2017	R207 On 01-February-18	7.60	Put	Bond Future	168	0	168	0	0.00
04/10/2017	R207 On 01-February-18	7.62	Put	Bond Future	159	0	159	0	0.00
04/10/2017	R207 On 01-February-18	7.61	Put	Bond Future	163	0	163	0	0.00
04/10/2017	R207 On 03-May-18			Bond Future	7.28	102.0831	7.2806	102.0831	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
04/10/2017	R207 On 03-May-18	7.58	Call	Bond Future	722	1	722	1	0.00
04/10/2017	R207 On 03-May-18	7.57	Call	Bond Future	711	1	711	1	0.00
04/10/2017	R207 On 03-May-18	7.56	Call	Bond Future	700	1	700	1	0.00
04/10/2017	R207 On 03-May-18	7.57	Put	Bond Future	260	0	260	0	0.00
04/10/2017	R207 On 03-May-18	7.56	Put	Bond Future	265	0	265	0	0.00
04/10/2017	R207 On 03-May-18	7.58	Put	Bond Future	255	0	255	0	0.00
04/10/2017	R208 On 02-November-17			Bond Future	7.56	98.1567	7.5602	98.1567	31,771.00
04/10/2017	R208 On 02-November-17	8.20	Call	Bond Future	1838	2	1838	2	0.00
04/10/2017	R208 On 02-November-17	8.19	Call	Bond Future	1809	2	1809	2	0.00
04/10/2017	R208 On 02-November-17	8.18	Call	Bond Future	1781	2	1781	2	0.00
04/10/2017	R208 On 02-November-17	8.19	Put	Bond Future	1	0	1	0	0.00
04/10/2017	R208 On 02-November-17	8.18	Put	Bond Future	1	0	1	0	0.00
04/10/2017	R208 On 02-November-17	8.20	Put	Bond Future	1	0	1	0	0.00
04/10/2017	R208 On 01-February-18			Bond Future	7.57	99.9605	7.5728	99.9605	0.00
04/10/2017	R208 On 01-February-18	7.84	Call	Bond Future	1054	1	1054	1	0.00
04/10/2017	R208 On 01-February-18	7.85	Call	Bond Future	1073	1	1073	1	0.00
04/10/2017	R208 On 01-February-18	7.83	Call	Bond Future	1036	1	1036	1	0.00
04/10/2017	R208 On 01-February-18	7.83	Put	Bond Future	340	0	340	0	0.00
04/10/2017	R208 On 01-February-18	7.84	Put	Bond Future	332	0	332	0	0.00
04/10/2017	R208 On 01-February-18	7.85	Put	Bond Future	323	0	323	0	0.00
04/10/2017	R208 On 03-May-18			Bond Future	7.58	98.4179	7.5776	98.4179	0.00
04/10/2017	R208 On 03-May-18	7.77	Call	Bond Future	1031	1	1031	1	0.00
04/10/2017	R208 On 03-May-18	7.79	Call	Bond Future	1062	1	1062	1	0.00
04/10/2017	R208 On 03-May-18	7.78	Call	Bond Future	1047	1	1047	1	0.00
04/10/2017	R208 On 03-May-18	7.79	Put	Bond Future	528	1	528	1	0.00
04/10/2017	R208 On 03-May-18	7.78	Put	Bond Future	537	1	537	1	0.00
04/10/2017	R208 On 03-May-18	7.77	Put	Bond Future	547	1	547	1	0.00
04/10/2017	R209 On 02-November-17			Bond Future	9.55	71.9948	9.5479	71.9948	125,637.00
04/10/2017	R209 On 02-November-17	9.52	Call	Bond Future	994	1	994	1	0.00
04/10/2017	R209 On 02-November-17	10.00	Call	Bond Future	3141	3	3141	3	0.00
04/10/2017	R209 On 02-November-17	9.54	Call	Bond Future	1059	1	1059	1	0.00
04/10/2017	R209 On 02-November-17	9.75	Call	Bond Future	1888	2	1888	2	0.00
04/10/2017	R209 On 02-November-17	9.53	Call	Bond Future	1026	1	1026	1	0.00
04/10/2017	R209 On 02-November-17	9.58	Call	Bond Future	1198	1	1198	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
04/10/2017	R209 On 02-November-17	9.33	Call	Bond Future	500	0	500	0	1,350.00
04/10/2017	R209 On 02-November-17	9.00	Call	Bond Future	99	0	99	0	2,248.00
04/10/2017	R209 On 02-November-17	10.60	Call	Bond Future	6580	6	6580	6	0.00
04/10/2017	R209 On 02-November-17	8.30	Call	Bond Future	0	0	0	0	2,800.00
04/10/2017	R209 On 02-November-17	9.88	Call	Bond Future	2511	2	2511	2	0.00
04/10/2017	R209 On 02-November-17	9.75	Put	Bond Future	550	1	550	1	6,500.00
04/10/2017	R209 On 02-November-17	9.53	Put	Bond Future	1147	1	1147	1	0.00
04/10/2017	R209 On 02-November-17	9.58	Put	Bond Future	982	1	982	1	1,350.00
04/10/2017	R209 On 02-November-17	9.33	Put	Bond Future	1986	2	1986	2	0.00
04/10/2017	R209 On 02-November-17	8.30	Put	Bond Future	9165	9	9165	9	0.00
04/10/2017	R209 On 02-November-17	9.88	Put	Bond Future	332	0	332	0	1,350.00
04/10/2017	R209 On 02-November-17	9.52	Put	Bond Future	1182	1	1182	1	0.00
04/10/2017	R209 On 02-November-17	9.00	Put	Bond Future	3923	4	3923	4	0.00
04/10/2017	R209 On 02-November-17	10.60	Put	Bond Future	8	0	8	0	1,300.00
04/10/2017	R209 On 02-November-17	10.00	Put	Bond Future	200	0	200	0	1,138.00
04/10/2017	R209 On 02-November-17	9.54	Put	Bond Future	1112	1	1112	1	0.00
04/10/2017	R209 On 01-February-18			Bond Future	9.60	73.3179	9.6044	73.3179	0.00
04/10/2017	R209 On 01-February-18	9.71	Call	Bond Future	2519	2	2519	2	0.00
04/10/2017	R209 On 01-February-18	10.10	Call	Bond Future	4125	4	4125	4	0.00
04/10/2017	R209 On 01-February-18	9.85	Call	Bond Future	3056	3	3056	3	0.00
04/10/2017	R209 On 01-February-18	9.73	Call	Bond Future	2593	2	2593	2	0.00
04/10/2017	R209 On 01-February-18	9.72	Call	Bond Future	2556	2	2556	2	0.00
04/10/2017	R209 On 01-February-18	10.00	Call	Bond Future	3682	3	3682	3	0.00
04/10/2017	R209 On 01-February-18	10.00	Put	Bond Future	1125	1	1125	1	7,500.00
04/10/2017	R209 On 01-February-18	10.10	Put	Bond Future	943	1	943	1	3,000.00
04/10/2017	R209 On 01-February-18	9.85	Put	Bond Future	1452	2	1452	2	7,500.00
04/10/2017	R209 On 01-February-18	9.72	Put	Bond Future	1794	2	1794	2	0.00
04/10/2017	R209 On 01-February-18	9.71	Put	Bond Future	1822	2	1822	2	0.00
04/10/2017	R209 On 01-February-18	9.73	Put	Bond Future	1766	2	1766	2	0.00
04/10/2017	R209 On 03-May-18			Bond Future	9.66	71.5318	9.6602	71.5318	0.00
04/10/2017	R209 On 03-May-18	9.85	Call	Bond Future	3592	3	3592	3	0.00
04/10/2017	R209 On 03-May-18	9.86	Call	Bond Future	3629	3	3629	3	0.00
04/10/2017	R209 On 03-May-18	9.84	Call	Bond Future	3555	3	3555	3	0.00
04/10/2017	R209 On 03-May-18	9.84	Put	Bond Future	2387	3	2387	3	0.00

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04/10/2017	R209 On 03-May-18	9.86	Put	Bond Future	2333	2	2333	2	0.00
04/10/2017	R209 On 03-May-18	9.85	Put	Bond Future	2360	2	2360	2	0.00
04/10/2017	R210 On 02-November-17			Bond Future	185.44	185.4613	185.4396	185.4613	2,179.00
04/10/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
04/10/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
04/10/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
04/10/2017	R210 On 02-November-17	192.07	Put	Bond Future	6630	7	6630	7	0.00
04/10/2017	R210 On 02-November-17	192.09	Put	Bond Future	6650	7	6650	7	0.00
04/10/2017	R210 On 02-November-17	192.08	Put	Bond Future	6640	7	6640	7	0.00
04/10/2017	R210 On 01-February-18			Bond Future	188.91	188.9338	188.9103	188.9338	0.00
04/10/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
04/10/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
04/10/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
04/10/2017	R210 On 01-February-18	192.38	Put	Bond Future	3470	3	3470	3	0.00
04/10/2017	R210 On 01-February-18	192.37	Put	Bond Future	3460	3	3460	3	0.00
04/10/2017	R210 On 01-February-18	192.36	Put	Bond Future	3450	3	3450	3	0.00
04/10/2017	R210 On 03-May-18			Bond Future	190.07	190.0940	190.0719	190.0940	0.00
04/10/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
04/10/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
04/10/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
04/10/2017	R210 On 03-May-18	191.45	Put	Bond Future	1378	1	1378	1	0.00
04/10/2017	R210 On 03-May-18	191.44	Put	Bond Future	1368	1	1368	1	0.00
04/10/2017	R210 On 03-May-18	191.46	Put	Bond Future	1388	1	1388	1	0.00
04/10/2017	R212 On 02-November-17			Bond Future	151.22	151.2685	151.2180	151.2685	4,064.00
04/10/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
04/10/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
04/10/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
04/10/2017	R212 On 02-November-17	152.41	Put	Bond Future	1192	1	1192	1	0.00
04/10/2017	R212 On 02-November-17	152.42	Put	Bond Future	1202	1	1202	1	0.00
04/10/2017	R212 On 02-November-17	152.40	Put	Bond Future	1182	1	1182	1	0.00
04/10/2017	R212 On 01-February-18			Bond Future	152.01	152.0624	152.0098	152.0624	0.00
04/10/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
04/10/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
04/10/2017	R212 On 01-February-18	154.69	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
04/10/2017	R212 On 01-February-18	154.69	Put	Bond Future	2680	3	2680	3	0.00
04/10/2017	R212 On 01-February-18	154.70	Put	Bond Future	2690	3	2690	3	0.00
04/10/2017	R212 On 01-February-18	154.71	Put	Bond Future	2700	3	2700	3	0.00
04/10/2017	R212 On 03-May-18			Bond Future	154.89	154.9460	154.8939	154.9460	0.00
04/10/2017	R212 On 03-May-18	154.28	Call	Bond Future	614	1	614	1	0.00
04/10/2017	R212 On 03-May-18	154.30	Call	Bond Future	594	1	594	1	0.00
04/10/2017	R212 On 03-May-18	154.29	Call	Bond Future	604	1	604	1	0.00
04/10/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
04/10/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
04/10/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
04/10/2017	R213 On 02-November-17			Bond Future	9.26	83.8313	9.2638	83.8313	62,290.00
04/10/2017	R213 On 02-November-17	9.35	Call	Bond Future	1339	1	1339	1	0.00
04/10/2017	R213 On 02-November-17	9.36	Call	Bond Future	1378	1	1378	1	0.00
04/10/2017	R213 On 02-November-17	9.34	Call	Bond Future	1300	1	1300	1	0.00
04/10/2017	R213 On 02-November-17	9.34	Put	Bond Future	796	1	796	1	0.00
04/10/2017	R213 On 02-November-17	9.35	Put	Bond Future	769	1	769	1	0.00
04/10/2017	R213 On 02-November-17	9.36	Put	Bond Future	742	1	742	1	0.00
04/10/2017	R213 On 01-February-18			Bond Future	9.32	85.3718	9.3233	85.3718	0.00
04/10/2017	R213 On 01-February-18	9.43	Call	Bond Future	2418	2	2418	2	0.00
04/10/2017	R213 On 01-February-18	9.42	Call	Bond Future	2381	2	2381	2	0.00
04/10/2017	R213 On 01-February-18	9.41	Call	Bond Future	2345	2	2345	2	0.00
04/10/2017	R213 On 01-February-18	9.42	Put	Bond Future	1751	2	1751	2	0.00
04/10/2017	R213 On 01-February-18	9.41	Put	Bond Future	1780	2	1780	2	0.00
04/10/2017	R213 On 01-February-18	9.43	Put	Bond Future	1723	2	1723	2	0.00
04/10/2017	R213 On 03-May-18			Bond Future	9.38	83.4097	9.3784	83.4097	0.00
04/10/2017	R213 On 03-May-18	9.56	Call	Bond Future	3411	3	3411	3	0.00
04/10/2017	R213 On 03-May-18	9.57	Call	Bond Future	3448	3	3448	3	0.00
04/10/2017	R213 On 03-May-18	9.58	Call	Bond Future	3485	3	3485	3	0.00
04/10/2017	R213 On 03-May-18	9.58	Put	Bond Future	2197	2	2197	2	0.00
04/10/2017	R213 On 03-May-18	9.56	Put	Bond Future	2250	2	2250	2	0.00
04/10/2017	R213 On 03-May-18	9.57	Put	Bond Future	2223	2	2223	2	0.00
04/10/2017	R214 On 02-November-17			Bond Future	9.70	71.4843	9.7038	71.4843	43,355.00
04/10/2017	R214 On 02-November-17	9.58	Call	Bond Future	760	1	760	1	0.00
04/10/2017	R214 On 02-November-17	9.60	Call	Bond Future	816	1	816	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
04/10/2017	R214 On 02-November-17	9.59	Call	Bond Future	788	1	788	1	0.00
04/10/2017	R214 On 02-November-17	9.59	Put	Bond Future	1586	2	1586	2	0.00
04/10/2017	R214 On 02-November-17	9.58	Put	Bond Future	1630	2	1630	2	0.00
04/10/2017	R214 On 02-November-17	9.60	Put	Bond Future	1543	2	1543	2	0.00
04/10/2017	R214 On 01-February-18			Bond Future	9.76	72.7980	9.7633	72.7980	0.00
04/10/2017	R214 On 01-February-18	9.82	Call	Bond Future	2449	2	2449	2	0.00
04/10/2017	R214 On 01-February-18	9.84	Call	Bond Future	2523	2	2523	2	0.00
04/10/2017	R214 On 01-February-18	9.83	Call	Bond Future	2486	2	2486	2	0.00
04/10/2017	R214 On 01-February-18	9.83	Put	Bond Future	2030	2	2030	2	0.00
04/10/2017	R214 On 01-February-18	9.84	Put	Bond Future	1998	2	1998	2	0.00
04/10/2017	R214 On 01-February-18	9.82	Put	Bond Future	2061	2	2061	2	0.00
04/10/2017	R214 On 03-May-18			Bond Future	9.82	70.8556	9.8187	70.8556	0.00
04/10/2017	R214 On 03-May-18	9.98	Call	Bond Future	3645	3	3645	3	0.00
04/10/2017	R214 On 03-May-18	9.99	Call	Bond Future	3682	3	3682	3	0.00
04/10/2017	R214 On 03-May-18	9.97	Call	Bond Future	3607	3	3607	3	0.00
04/10/2017	R214 On 03-May-18	9.97	Put	Bond Future	2589	3	2589	3	0.00
04/10/2017	R214 On 03-May-18	9.98	Put	Bond Future	2560	3	2560	3	0.00
04/10/2017	R214 On 03-May-18	9.99	Put	Bond Future	2531	3	2531	3	0.00
04/10/2017	R248 On 02-November-17			Bond Future	9.77	91.3018	9.7694	91.3018	87,324.00
04/10/2017	R248 On 02-November-17	9.66	Call	Bond Future	1064	1	1064	1	0.00
04/10/2017	R248 On 02-November-17	9.65	Call	Bond Future	1029	1	1029	1	0.00
04/10/2017	R248 On 02-November-17	9.64	Call	Bond Future	994	1	994	1	0.00
04/10/2017	R248 On 02-November-17	9.64	Put	Bond Future	2150	2	2150	2	0.00
04/10/2017	R248 On 02-November-17	9.66	Put	Bond Future	2039	2	2039	2	0.00
04/10/2017	R248 On 02-November-17	9.65	Put	Bond Future	2094	2	2094	2	0.00
04/10/2017	R248 On 01-February-18			Bond Future	9.83	92.9797	9.8311	92.9797	170.00
04/10/2017	R248 On 01-February-18	9.89	Call	Bond Future	3204	3	3204	3	0.00
04/10/2017	R248 On 01-February-18	9.91	Call	Bond Future	3297	3	3297	3	0.00
04/10/2017	R248 On 01-February-18	9.90	Call	Bond Future	3250	3	3250	3	0.00
04/10/2017	R248 On 01-February-18	9.89	Put	Bond Future	2692	3	2692	3	0.00
04/10/2017	R248 On 01-February-18	9.91	Put	Bond Future	2613	3	2613	3	0.00
04/10/2017	R248 On 01-February-18	9.90	Put	Bond Future	2652	3	2652	3	0.00
04/10/2017	R248 On 03-May-18			Bond Future	9.89	90.2717	9.8885	90.2717	0.00
04/10/2017	R248 On 03-May-18	10.07	Call	Bond Future	4884	5	4884	5	0.00

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04/10/2017	R248 On 03-May-18	10.06	Call	Bond Future	4837	5	4837	5	0.00
04/10/2017	R248 On 03-May-18	10.05	Call	Bond Future	4789	5	4789	5	0.00
04/10/2017	R248 On 03-May-18	10.06	Put	Bond Future	3378	4	3378	4	0.00
04/10/2017	R248 On 03-May-18	10.05	Put	Bond Future	3414	4	3414	4	0.00
04/10/2017	R248 On 03-May-18	10.07	Put	Bond Future	3341	4	3341	4	0.00