



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
11/10/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	2025 On 02-November-17			Bond Future	130.51	130.6131	130.5087	130.6131	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
11/10/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2025 On 02-November-17	132.97	Put	Bond Future	2461	2	2461	2	0.00
11/10/2017	2025 On 02-November-17	132.98	Put	Bond Future	2471	2	2471	2	0.00
11/10/2017	2025 On 02-November-17	132.96	Put	Bond Future	2451	2	2451	2	0.00
11/10/2017	2025 On 01-February-18			Bond Future	131.61	131.7189	131.6120	131.7189	0.00
11/10/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2025 On 01-February-18	133.90	Put	Bond Future	2288	2	2288	2	0.00
11/10/2017	2025 On 01-February-18	133.88	Put	Bond Future	2268	2	2268	2	0.00
11/10/2017	2025 On 01-February-18	133.89	Put	Bond Future	2278	2	2278	2	0.00
11/10/2017	2025 On 03-May-18			Bond Future	134.11	134.2140	134.1059	134.2140	0.00
11/10/2017	2025 On 03-May-18	133.22	Call	Bond Future	886	1	886	1	0.00
11/10/2017	2025 On 03-May-18	133.21	Call	Bond Future	896	1	896	1	0.00
11/10/2017	2025 On 03-May-18	133.20	Call	Bond Future	906	1	906	1	0.00
11/10/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
11/10/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
11/10/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
11/10/2017	2029 On 02-November-17			Bond Future	99.91	99.9208	99.9093	99.9208	1,370.00
11/10/2017	2029 On 01-February-18			Bond Future	101.78	101.7901	101.7781	101.7901	0.00
11/10/2017	2029 On 03-May-18			Bond Future	102.69	102.7012	102.6896	102.7012	0.00
11/10/2017	2030 On 02-November-17			Bond Future	9.27	93.0456	9.2694	93.0456	59,720.00
11/10/2017	2030 On 02-November-17	9.34	Call	Bond Future	476	1	476	1	0.00
11/10/2017	2030 On 02-November-17	9.35	Call	Bond Future	543	1	543	1	0.00
11/10/2017	2030 On 02-November-17	9.36	Call	Bond Future	610	1	610	1	0.00
11/10/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
11/10/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
11/10/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
11/10/2017	2030 On 01-February-18			Bond Future	9.33	90.7500	9.3293	90.7500	0.00
11/10/2017	2030 On 01-February-18	9.38	Call	Bond Future	337	0	337	0	0.00
11/10/2017	2030 On 01-February-18	9.39	Call	Bond Future	403	0	403	0	0.00
11/10/2017	2030 On 01-February-18	9.37	Call	Bond Future	271	0	271	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
11/10/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
11/10/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
11/10/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
11/10/2017	2030 On 03-May-18			Bond Future	9.39	92.4356	9.3928	92.4356	0.00
11/10/2017	2030 On 03-May-18	9.49	Call	Bond Future	633	1	633	1	0.00
11/10/2017	2030 On 03-May-18	9.51	Call	Bond Future	763	1	763	1	0.00
11/10/2017	2030 On 03-May-18	9.50	Call	Bond Future	698	1	698	1	0.00
11/10/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
11/10/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
11/10/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
11/10/2017	2032 On 02-November-17			Bond Future	9.48	91.3816	9.4805	91.3816	35,851.00
11/10/2017	2032 On 02-November-17	9.48	Call	Bond Future	994	1	994	1	0.00
11/10/2017	2032 On 02-November-17	9.49	Call	Bond Future	1031	1	1031	1	0.00
11/10/2017	2032 On 02-November-17	9.50	Call	Bond Future	1068	1	1068	1	0.00
11/10/2017	2032 On 02-November-17	9.50	Put	Bond Future	927	1	927	1	0.00
11/10/2017	2032 On 02-November-17	9.48	Put	Bond Future	998	1	998	1	0.00
11/10/2017	2032 On 02-November-17	9.49	Put	Bond Future	962	1	962	1	0.00
11/10/2017	2032 On 01-February-18			Bond Future	9.55	93.0603	9.5450	93.0603	0.00
11/10/2017	2032 On 01-February-18	9.30	Call	Bond Future	1433	1	1433	1	7,800.00
11/10/2017	2032 On 01-February-18	9.57	Call	Bond Future	2304	2	2304	2	0.00
11/10/2017	2032 On 01-February-18	9.20	Call	Bond Future	1175	1	1175	1	7,500.00
11/10/2017	2032 On 01-February-18	9.56	Call	Bond Future	2267	2	2267	2	0.00
11/10/2017	2032 On 01-February-18	9.45	Call	Bond Future	1885	2	1885	2	750.00
11/10/2017	2032 On 01-February-18	9.40	Call	Bond Future	1726	2	1726	2	6,800.00
11/10/2017	2032 On 01-February-18	9.55	Call	Bond Future	2231	2	2231	2	0.00
11/10/2017	2032 On 01-February-18	9.56	Put	Bond Future	2161	2	2161	2	0.00
11/10/2017	2032 On 01-February-18	9.20	Put	Bond Future	3682	4	3682	4	0.00
11/10/2017	2032 On 01-February-18	9.55	Put	Bond Future	2195	2	2195	2	0.00
11/10/2017	2032 On 01-February-18	9.45	Put	Bond Future	2566	2	2566	2	0.00
11/10/2017	2032 On 01-February-18	9.40	Put	Bond Future	2768	3	2768	3	0.00
11/10/2017	2032 On 01-February-18	9.57	Put	Bond Future	2127	2	2127	2	0.00
11/10/2017	2032 On 01-February-18	9.30	Put	Bond Future	3204	3	3204	3	0.00
11/10/2017	2032 On 03-May-18			Bond Future	9.61	90.6320	9.6092	90.6320	0.00
11/10/2017	2032 On 03-May-18	9.70	Call	Bond Future	3371	3	3371	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
11/10/2017	2032 On 03-May-18	9.71	Call	Bond Future	3409	3	3409	3	0.00
11/10/2017	2032 On 03-May-18	9.72	Call	Bond Future	3447	3	3447	3	0.00
11/10/2017	2032 On 03-May-18	9.72	Put	Bond Future	2674	3	2674	3	0.00
11/10/2017	2032 On 03-May-18	9.70	Put	Bond Future	2736	3	2736	3	0.00
11/10/2017	2032 On 03-May-18	9.71	Put	Bond Future	2705	3	2705	3	0.00
11/10/2017	2033 On 02-November-17			Bond Future	104.98	104.9891	104.9770	104.9891	5,179.00
11/10/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2033 On 02-November-17	110.08	Put	Bond Future	5103	5	5103	5	0.00
11/10/2017	2033 On 02-November-17	110.07	Put	Bond Future	5093	5	5093	5	0.00
11/10/2017	2033 On 02-November-17	110.09	Put	Bond Future	5113	5	5113	5	0.00
11/10/2017	2033 On 01-February-18			Bond Future	106.94	106.9532	106.9405	106.9532	0.00
11/10/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2033 On 01-February-18	109.65	Put	Bond Future	2710	3	2710	3	0.00
11/10/2017	2033 On 01-February-18	109.66	Put	Bond Future	2720	3	2720	3	0.00
11/10/2017	2033 On 01-February-18	109.64	Put	Bond Future	2700	3	2700	3	0.00
11/10/2017	2033 On 03-May-18			Bond Future	107.88	107.8925	107.8802	107.8925	0.00
11/10/2017	2033 On 03-May-18	107.70	Call	Bond Future	180	0	180	0	0.00
11/10/2017	2033 On 03-May-18	107.71	Call	Bond Future	170	0	170	0	0.00
11/10/2017	2033 On 03-May-18	107.69	Call	Bond Future	190	0	190	0	0.00
11/10/2017	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00
11/10/2017	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
11/10/2017	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00
11/10/2017	2037 On 02-November-17			Bond Future	9.76	91.6364	9.7554	91.6364	54,937.00
11/10/2017	2037 On 02-November-17	9.66	Call	Bond Future	850	1	850	1	0.00
11/10/2017	2037 On 02-November-17	9.67	Call	Bond Future	883	1	883	1	0.00
11/10/2017	2037 On 02-November-17	9.65	Call	Bond Future	819	1	819	1	0.00
11/10/2017	2037 On 02-November-17	9.65	Put	Bond Future	1656	2	1656	2	0.00
11/10/2017	2037 On 02-November-17	9.66	Put	Bond Future	1607	2	1607	2	0.00
11/10/2017	2037 On 02-November-17	9.67	Put	Bond Future	1560	1	1560	1	0.00
11/10/2017	2037 On 01-February-18			Bond Future	9.82	89.0646	9.8194	89.0646	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
11/10/2017	2037 On 01-February-18	9.83	Call	Bond Future	2569	3	2569	3	0.00
11/10/2017	2037 On 01-February-18	9.81	Call	Bond Future	2490	3	2490	3	0.00
11/10/2017	2037 On 01-February-18	9.82	Call	Bond Future	2529	3	2529	3	0.00
11/10/2017	2037 On 01-February-18	9.81	Put	Bond Future	2563	2	2563	2	0.00
11/10/2017	2037 On 01-February-18	9.83	Put	Bond Future	2487	2	2487	2	0.00
11/10/2017	2037 On 01-February-18	9.82	Put	Bond Future	2525	2	2525	2	0.00
11/10/2017	2037 On 03-May-18			Bond Future	9.89	90.7189	9.8863	90.7189	0.00
11/10/2017	2037 On 03-May-18	9.97	Call	Bond Future	3805	4	3805	4	0.00
11/10/2017	2037 On 03-May-18	9.99	Call	Bond Future	3888	4	3888	4	0.00
11/10/2017	2037 On 03-May-18	9.98	Call	Bond Future	3846	4	3846	4	0.00
11/10/2017	2037 On 03-May-18	9.98	Put	Bond Future	3131	3	3131	3	0.00
11/10/2017	2037 On 03-May-18	9.97	Put	Bond Future	3165	3	3165	3	0.00
11/10/2017	2037 On 03-May-18	9.99	Put	Bond Future	3096	3	3096	3	0.00
11/10/2017	2038 On 02-November-17			Bond Future	128.67	128.6868	128.6716	128.6868	19,719.00
11/10/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2038 On 02-November-17	136.81	Put	Bond Future	8138	8	8138	8	0.00
11/10/2017	2038 On 02-November-17	136.82	Put	Bond Future	8148	8	8148	8	0.00
11/10/2017	2038 On 02-November-17	136.80	Put	Bond Future	8128	8	8128	8	0.00
11/10/2017	2038 On 01-February-18			Bond Future	129.57	129.5892	129.5733	129.5892	0.00
11/10/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2038 On 01-February-18	136.93	Put	Bond Future	7357	7	7357	7	0.00
11/10/2017	2038 On 01-February-18	136.95	Put	Bond Future	7377	7	7377	7	0.00
11/10/2017	2038 On 01-February-18	136.94	Put	Bond Future	7367	7	7367	7	0.00
11/10/2017	2038 On 03-May-18			Bond Future	132.03	132.0441	132.0286	132.0441	0.00
11/10/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2038 On 03-May-18	132.27	Put	Bond Future	241	0	241	0	0.00
11/10/2017	2038 On 03-May-18	132.29	Put	Bond Future	261	0	261	0	0.00
11/10/2017	2038 On 03-May-18	132.28	Put	Bond Future	251	0	251	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
11/10/2017	2040 On 02-November-17			Bond Future	9.84	95.0575	9.8405	95.0575	17,446.00
11/10/2017	2040 On 02-November-17	9.66	Call	Bond Future	667	1	667	1	0.00
11/10/2017	2040 On 02-November-17	9.65	Call	Bond Future	640	1	640	1	0.00
11/10/2017	2040 On 02-November-17	9.67	Call	Bond Future	694	1	694	1	0.00
11/10/2017	2040 On 02-November-17	9.65	Put	Bond Future	2265	2	2265	2	0.00
11/10/2017	2040 On 02-November-17	9.66	Put	Bond Future	2206	2	2206	2	0.00
11/10/2017	2040 On 02-November-17	9.67	Put	Bond Future	2147	2	2147	2	0.00
11/10/2017	2040 On 01-February-18			Bond Future	9.90	92.2983	9.9050	92.2983	0.00
11/10/2017	2040 On 01-February-18	9.87	Call	Bond Future	2625	3	2625	3	0.00
11/10/2017	2040 On 01-February-18	9.89	Call	Bond Future	2707	3	2707	3	0.00
11/10/2017	2040 On 01-February-18	9.88	Call	Bond Future	2666	3	2666	3	0.00
11/10/2017	2040 On 01-February-18	9.88	Put	Bond Future	2874	3	2874	3	0.00
11/10/2017	2040 On 01-February-18	9.89	Put	Bond Future	2832	3	2832	3	0.00
11/10/2017	2040 On 01-February-18	9.87	Put	Bond Future	2916	3	2916	3	0.00
11/10/2017	2040 On 03-May-18			Bond Future	9.97	94.0126	9.9722	94.0126	0.00
11/10/2017	2040 On 03-May-18	10.07	Call	Bond Future	4158	4	4158	4	0.00
11/10/2017	2040 On 03-May-18	10.08	Call	Bond Future	4202	4	4202	4	0.00
11/10/2017	2040 On 03-May-18	10.06	Call	Bond Future	4114	4	4114	4	0.00
11/10/2017	2040 On 03-May-18	10.06	Put	Bond Future	3398	3	3398	3	0.00
11/10/2017	2040 On 03-May-18	10.07	Put	Bond Future	3361	3	3361	3	0.00
11/10/2017	2040 On 03-May-18	10.08	Put	Bond Future	3324	3	3324	3	0.00
11/10/2017	2044 On 02-November-17			Bond Future	9.87	92.1697	9.8650	92.1697	26,425.00
11/10/2017	2044 On 02-November-17	9.66	Call	Bond Future	617	1	617	1	0.00
11/10/2017	2044 On 02-November-17	9.68	Call	Bond Future	671	1	671	1	0.00
11/10/2017	2044 On 02-November-17	9.67	Call	Bond Future	643	1	643	1	0.00
11/10/2017	2044 On 02-November-17	9.67	Put	Bond Future	2328	2	2328	2	0.00
11/10/2017	2044 On 02-November-17	9.68	Put	Bond Future	2267	2	2267	2	0.00
11/10/2017	2044 On 02-November-17	9.66	Put	Bond Future	2389	2	2389	2	0.00
11/10/2017	2044 On 01-February-18			Bond Future	9.93	89.4825	9.9275	89.4825	0.00
11/10/2017	2044 On 01-February-18	9.89	Call	Bond Future	2663	3	2663	3	0.00
11/10/2017	2044 On 01-February-18	9.90	Call	Bond Future	2704	3	2704	3	0.00
11/10/2017	2044 On 01-February-18	9.91	Call	Bond Future	2746	3	2746	3	0.00
11/10/2017	2044 On 01-February-18	9.91	Put	Bond Future	2893	3	2893	3	0.00
11/10/2017	2044 On 01-February-18	9.89	Put	Bond Future	2979	3	2979	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
11/10/2017	2044 On 01-February-18	9.90	Put	Bond Future	2936	3	2936	3	0.00
11/10/2017	2044 On 03-May-18			Bond Future	9.99	91.1445	9.9924	91.1445	0.00
11/10/2017	2044 On 03-May-18	10.11	Call	Bond Future	4319	5	4319	5	0.00
11/10/2017	2044 On 03-May-18	10.10	Call	Bond Future	4274	4	4274	4	0.00
11/10/2017	2044 On 03-May-18	10.09	Call	Bond Future	4230	4	4230	4	0.00
11/10/2017	2044 On 03-May-18	10.10	Put	Bond Future	3389	3	3389	3	0.00
11/10/2017	2044 On 03-May-18	10.09	Put	Bond Future	3426	3	3426	3	0.00
11/10/2017	2044 On 03-May-18	10.11	Put	Bond Future	3352	3	3352	3	0.00
11/10/2017	2046 On 02-November-17			Bond Future	123.28	123.2958	123.2824	123.2958	21,292.00
11/10/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2046 On 02-November-17	136.30	Put	Bond Future	13018	13	13018	13	0.00
11/10/2017	2046 On 02-November-17	136.32	Put	Bond Future	13038	13	13038	13	0.00
11/10/2017	2046 On 02-November-17	136.31	Put	Bond Future	13028	13	13028	13	0.00
11/10/2017	2046 On 01-February-18			Bond Future	125.59	125.6024	125.5884	125.6024	0.00
11/10/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2046 On 01-February-18	132.90	Put	Bond Future	7312	7	7312	7	0.00
11/10/2017	2046 On 01-February-18	132.91	Put	Bond Future	7322	7	7322	7	0.00
11/10/2017	2046 On 01-February-18	132.92	Put	Bond Future	7332	7	7332	7	0.00
11/10/2017	2046 On 03-May-18			Bond Future	126.37	126.3835	126.3700	126.3835	0.00
11/10/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2046 On 03-May-18	127.94	Put	Bond Future	1570	2	1570	2	0.00
11/10/2017	2046 On 03-May-18	127.95	Put	Bond Future	1580	2	1580	2	0.00
11/10/2017	2046 On 03-May-18	127.93	Put	Bond Future	1560	2	1560	2	0.00
11/10/2017	2050 On 02-November-17			Bond Future	131.66	131.6790	131.6641	131.6790	22,480.00
11/10/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2050 On 02-November-17	144.65	Put	Bond Future	12986	13	12986	13	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
11/10/2017	2050 On 02-November-17	144.66	Put	Bond Future	12996	13	12996	13	0.00
11/10/2017	2050 On 02-November-17	144.67	Put	Bond Future	13006	13	13006	13	0.00
11/10/2017	2050 On 01-February-18			Bond Future	132.45	132.4688	132.4535	132.4688	0.00
11/10/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2050 On 01-February-18	140.24	Put	Bond Future	7786	8	7786	8	0.00
11/10/2017	2050 On 01-February-18	140.23	Put	Bond Future	7776	8	7776	8	0.00
11/10/2017	2050 On 01-February-18	140.25	Put	Bond Future	7796	8	7796	8	0.00
11/10/2017	2050 On 03-May-18			Bond Future	134.96	134.9783	134.9633	134.9783	0.00
11/10/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2050 On 03-May-18	135.63	Put	Bond Future	667	1	667	1	0.00
11/10/2017	2050 On 03-May-18	135.61	Put	Bond Future	647	1	647	1	0.00
11/10/2017	2050 On 03-May-18	135.62	Put	Bond Future	657	1	657	1	0.00
11/10/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	AL37 On 02-November-17			Index Future	555.96	556.0100	555.9620	556.0100	0.00
11/10/2017	AL37 On 01-February-18			Index Future	566.18	566.2250	566.1760	566.2250	0.00
11/10/2017	AL37 On 03-May-18			Index Future	576.70	576.7450	576.6970	576.7450	0.00
11/10/2017	AL7T On 02-November-17			Index Future	639.16	639.5100	639.1560	639.5100	0.00
11/10/2017	AL7T On 01-February-18			Index Future	650.90	651.2590	650.8990	651.2590	0.00
11/10/2017	AL7T On 03-May-18			Index Future	663.00	663.3580	662.9950	663.3580	0.00
11/10/2017	ALBI On 02-November-17			Index Future	574.65	575.4670	574.6530	575.4670	777.00
11/10/2017	ALBI On 01-February-18			Index Future	585.21	586.0390	585.2100	586.0390	0.00
11/10/2017	ALBI On 03-May-18			Index Future	596.09	596.9270	596.0850	596.9270	0.00
11/10/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	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
11/10/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/10/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	EL28 On 02-November-17			Bond Future	127.57	127.5802	127.5721	127.5802	0.00
11/10/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
11/10/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
11/10/2017	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
11/10/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6308	6	6308	6	0.00
11/10/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6318	6	6318	6	0.00
11/10/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6298	6	6298	6	0.00
11/10/2017	EL28 On 01-February-18			Bond Future	129.96	129.9669	129.9583	129.9669	0.00
11/10/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
11/10/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
11/10/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
11/10/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2342	2	2342	2	0.00
11/10/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2352	2	2352	2	0.00
11/10/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2332	2	2332	2	0.00
11/10/2017	EL28 On 03-May-18			Bond Future	132.42	132.4289	132.4209	132.4289	0.00
11/10/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
11/10/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
11/10/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
11/10/2017	EL28 On 03-May-18	133.18	Put	Bond Future	759	1	759	1	0.00
11/10/2017	EL28 On 03-May-18	133.19	Put	Bond Future	769	1	769	1	0.00
11/10/2017	EL28 On 03-May-18	133.20	Put	Bond Future	779	1	779	1	0.00
11/10/2017	ES33 On 02-November-17			Bond Future	10.83	76.2656	10.8255	76.2656	9,466.00
11/10/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
11/10/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
11/10/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
11/10/2017	ES33 On 02-November-17	10.67	Put	Bond Future	952	1	952	1	0.00
11/10/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1014	1	1014	1	0.00
11/10/2017	ES33 On 02-November-17	10.68	Put	Bond Future	891	1	891	1	0.00
11/10/2017	ES33 On 01-February-18			Bond Future	10.93	77.6667	10.9331	77.6667	0.00
11/10/2017	ES33 On 01-February-18	10.99	Call	Bond Future	339	0	339	0	0.00
11/10/2017	ES33 On 01-February-18	11.00	Call	Bond Future	398	1	398	1	0.00
11/10/2017	ES33 On 01-February-18	11.01	Call	Bond Future	457	1	457	1	0.00
11/10/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
11/10/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
11/10/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
11/10/2017	ES33 On 03-May-18			Bond Future	11.04	75.3180	11.0387	75.3180	0.00
11/10/2017	ES33 On 03-May-18	11.20	Call	Bond Future	938	1	938	1	0.00
11/10/2017	ES33 On 03-May-18	11.22	Call	Bond Future	1053	1	1053	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
11/10/2017	ES33 On 03-May-18	11.21	Call	Bond Future	996	1	996	1	0.00
11/10/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
11/10/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
11/10/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
11/10/2017	ES42 On 02-November-17			Bond Future	11.06	78.9665	11.0644	78.9665	7,957.00
11/10/2017	ES42 On 01-February-18			Bond Future	11.17	80.4171	11.1682	80.4171	0.00
11/10/2017	ES42 On 03-May-18			Bond Future	11.28	77.6497	11.2750	77.6497	0.00
11/10/2017	GOVI On 02-November-17			GOVI	573.22	573.9960	573.2190	573.9960	676.00
11/10/2017	GOVI On 02-November-17	572.46	Call	GOVI	7590	2	7590	2	0.00
11/10/2017	GOVI On 02-November-17	572.45	Call	GOVI	7690	2	7690	2	0.00
11/10/2017	GOVI On 02-November-17	572.44	Call	GOVI	7790	2	7790	2	0.00
11/10/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
11/10/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
11/10/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
11/10/2017	GOVI On 01-February-18			GOVI	583.75	584.5410	583.7500	584.5410	0.00
11/10/2017	GOVI On 01-February-18	581.03	Call	GOVI	27200	4	27200	4	0.00
11/10/2017	GOVI On 01-February-18	581.04	Call	GOVI	27100	4	27100	4	0.00
11/10/2017	GOVI On 01-February-18	581.02	Call	GOVI	27300	4	27300	4	0.00
11/10/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
11/10/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
11/10/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
11/10/2017	GOVI On 03-May-18			GOVI	594.60	595.4010	594.5980	595.4010	0.00
11/10/2017	GOVI On 03-May-18	590.27	Call	GOVI	43280	5	43280	5	0.00
11/10/2017	GOVI On 03-May-18	590.29	Call	GOVI	43080	5	43080	5	0.00
11/10/2017	GOVI On 03-May-18	590.28	Call	GOVI	43180	5	43180	5	0.00
11/10/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
11/10/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
11/10/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
11/10/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/10/2017	IGOV On 02-November-17			Index Future	250.59	250.6250	250.5890	250.6250	1,172.00
11/10/2017	IGOV On 01-February-18			Index Future	255.28	255.3120	255.2760	255.3120	0.00
11/10/2017	IGOV On 03-May-18			Index Future	260.11	260.1490	260.1140	260.1490	0.00
11/10/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
11/10/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7596	99.7596	99.7596	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
11/10/2017	IS01 On 15-March-18			Interest Rate Swap	99.68	99.6792	99.6765	99.6792	0.00
11/10/2017	IS01 On 21-June-18			Interest Rate Swap	99.79	99.7981	99.7916	99.7981	0.00
11/10/2017	IS01 On 20-September-18			Interest Rate Swap	99.91	99.9171	99.9058	99.9171	0.00
11/10/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
11/10/2017	IS02 On 16-March-18			Interest Rate Swap	98.96	98.9630	98.9603	98.9630	0.00
11/10/2017	IS02 On 15-June-18			Interest Rate Swap	98.49	98.4915	98.4851	98.4915	0.00
11/10/2017	IS02 On 21-September-18			Interest Rate Swap	98.37	98.3849	98.3736	98.3849	0.00
11/10/2017	IS02 On 21-December-18			Interest Rate Swap	98.73	98.7400	98.7300	98.7400	0.00
11/10/2017	IS02 On 15-March-19			Interest Rate Swap	99.09	99.1160	99.0949	99.1160	0.00
11/10/2017	IS02 On 21-June-19			Interest Rate Swap	99.45	99.4799	99.4532	99.4799	0.00
11/10/2017	IS02 On 20-September-19			Interest Rate Swap	99.84	99.8700	99.8419	99.8700	0.00
11/10/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	IS05 On 17-December-20			Interest Rate Swap	96.02	96.0494	96.0190	96.0494	0.00
11/10/2017	IS05 On 16-March-21			Interest Rate Swap	95.25	95.2803	95.2475	95.2803	0.00
11/10/2017	IS05 On 15-June-21			Interest Rate Swap	94.44	94.4806	94.4450	94.4806	0.00
11/10/2017	IS05 On 21-September-21			Interest Rate Swap	94.62	94.6572	94.6188	94.6572	0.00
11/10/2017	IS05 On 21-December-21			Interest Rate Swap	96.82	96.8561	96.8169	96.8561	51.00
11/10/2017	IS05 On 15-March-22			Interest Rate Swap	96.96	97.0037	96.9645	97.0037	0.00
11/10/2017	IS05 On 21-June-22			Interest Rate Swap	98.16	98.2021	98.1621	98.2021	0.00
11/10/2017	IS05 On 20-September-22			Interest Rate Swap	100.38	100.4184	100.3760	100.4184	0.00
11/10/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	IS10 On 17-December-25			Interest Rate Swap	95.23	95.3360	95.2345	95.3360	0.00
11/10/2017	IS10 On 16-March-26			Interest Rate Swap	92.27	92.3751	92.2667	92.3751	0.00
11/10/2017	IS10 On 15-June-26			Interest Rate Swap	91.03	91.1478	91.0331	91.1478	0.00
11/10/2017	IS10 On 21-September-26			Interest Rate Swap	93.20	93.3200	93.2018	93.3200	0.00
11/10/2017	IS10 On 21-December-26			Interest Rate Swap	96.99	97.1089	96.9918	97.1089	0.00
11/10/2017	IS10 On 15-March-27			Interest Rate Swap	95.59	95.7035	95.5864	95.7035	0.00
11/10/2017	IS10 On 21-June-27			Interest Rate Swap	97.66	97.7775	97.6630	97.7775	0.00
11/10/2017	IS10 On 20-September-27			Interest Rate Swap	101.39	101.5052	101.3934	101.5052	0.00
11/10/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/10/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/10/2017	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
11/10/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
11/10/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.00	93.0000	7.0000	93.0000	0.00
11/10/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
11/10/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
11/10/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.79	93.2100	6.7900	93.2100	0.00
11/10/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	2,500.00
11/10/2017	JBAF On 18-April-18			Jibar Tradeable Future	6.70	93.3000	6.7000	93.3000	0.00
11/10/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
11/10/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
11/10/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
11/10/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.69	93.3100	6.6900	93.3100	0.00
11/10/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
11/10/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
11/10/2017	R023 On 02-November-17			Bond Future	8.04	100.2195	8.0350	100.2195	58,286.00
11/10/2017	R023 On 02-November-17	8.56	Call	Bond Future	2198	2	2198	2	0.00
11/10/2017	R023 On 02-November-17	8.57	Call	Bond Future	2238	2	2238	2	0.00
11/10/2017	R023 On 02-November-17	8.58	Call	Bond Future	2278	2	2278	2	0.00
11/10/2017	R023 On 02-November-17	8.57	Put	Bond Future	8	0	8	0	0.00
11/10/2017	R023 On 02-November-17	8.58	Put	Bond Future	8	0	8	0	0.00
11/10/2017	R023 On 02-November-17	8.56	Put	Bond Future	9	0	9	0	0.00
11/10/2017	R023 On 01-February-18			Bond Future	8.08	102.0605	8.0752	102.0605	0.00
11/10/2017	R023 On 01-February-18	8.32	Call	Bond Future	1616	2	1616	2	0.00
11/10/2017	R023 On 01-February-18	8.33	Call	Bond Future	1642	2	1642	2	0.00
11/10/2017	R023 On 01-February-18	8.31	Call	Bond Future	1589	2	1589	2	0.00
11/10/2017	R023 On 01-February-18	8.31	Put	Bond Future	643	1	643	1	0.00
11/10/2017	R023 On 01-February-18	8.32	Put	Bond Future	629	1	629	1	0.00
11/10/2017	R023 On 01-February-18	8.33	Put	Bond Future	616	1	616	1	0.00
11/10/2017	R023 On 03-May-18			Bond Future	8.11	100.0268	8.1076	100.0268	0.00
11/10/2017	R023 On 03-May-18	8.27	Call	Bond Future	1698	2	1698	2	0.00
11/10/2017	R023 On 03-May-18	8.29	Call	Bond Future	1744	2	1744	2	0.00
11/10/2017	R023 On 03-May-18	8.28	Call	Bond Future	1721	2	1721	2	0.00
11/10/2017	R023 On 03-May-18	8.29	Put	Bond Future	1038	1	1038	1	0.00
11/10/2017	R023 On 03-May-18	8.28	Put	Bond Future	1053	1	1053	1	0.00
11/10/2017	R023 On 03-May-18	8.27	Put	Bond Future	1069	1	1069	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
11/10/2017	R035 On 02-November-17			Bond Future	9.67	95.2748	9.6664	95.2748	40,230.00
11/10/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R035 On 02-November-17	9.59	Put	Bond Future	608	0	608	0	0.00
11/10/2017	R035 On 02-November-17	9.60	Put	Bond Future	528	0	528	0	0.00
11/10/2017	R035 On 02-November-17	9.61	Put	Bond Future	448	0	448	0	0.00
11/10/2017	R035 On 01-February-18			Bond Future	9.73	97.0251	9.7349	97.0251	0.00
11/10/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R035 On 01-February-18	9.75	Call	Bond Future	118	0	118	0	0.00
11/10/2017	R035 On 01-February-18	9.74	Call	Bond Future	40	0	40	0	0.00
11/10/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
11/10/2017	R035 On 01-February-18	9.73	Put	Bond Future	38	0	38	0	0.00
11/10/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
11/10/2017	R035 On 03-May-18			Bond Future	9.80	94.3273	9.7990	94.3273	0.00
11/10/2017	R035 On 03-May-18	9.90	Call	Bond Future	772	1	772	1	0.00
11/10/2017	R035 On 03-May-18	9.91	Call	Bond Future	848	1	848	1	0.00
11/10/2017	R035 On 03-May-18	9.89	Call	Bond Future	696	1	696	1	0.00
11/10/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
11/10/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
11/10/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
11/10/2017	R186 On 02-November-17			Bond Future	8.69	115.2443	8.6929	115.2443	133,085.00
11/10/2017	R186 On 02-November-17	8.75	Call	Bond Future	1060	1	1060	1	0.00
11/10/2017	R186 On 02-November-17	8.88	Call	Bond Future	1619	2	1619	2	0.00
11/10/2017	R186 On 02-November-17	8.90	Call	Bond Future	1715	2	1715	2	0.00
11/10/2017	R186 On 02-November-17	8.60	Call	Bond Future	580	1	580	1	0.00
11/10/2017	R186 On 02-November-17	9.00	Call	Bond Future	2228	2	2228	2	0.00
11/10/2017	R186 On 02-November-17	8.89	Call	Bond Future	1666	2	1666	2	0.00
11/10/2017	R186 On 02-November-17	8.88	Put	Bond Future	381	0	381	0	0.00
11/10/2017	R186 On 02-November-17	9.00	Put	Bond Future	206	0	206	0	5,000.00
11/10/2017	R186 On 02-November-17	8.60	Put	Bond Future	1201	1	1201	1	3,750.00
11/10/2017	R186 On 02-November-17	8.90	Put	Bond Future	346	0	346	0	0.00
11/10/2017	R186 On 02-November-17	8.75	Put	Bond Future	681	1	681	1	0.00
11/10/2017	R186 On 02-November-17	8.89	Put	Bond Future	363	0	363	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
11/10/2017	R186 On 01-February-18			Bond Future	8.75	112.0615	8.7459	112.0615	1,068.00
11/10/2017	R186 On 01-February-18	7.75	Call	Bond Future	135	0	135	0	1,460.00
11/10/2017	R186 On 01-February-18	8.50	Call	Bond Future	1137	1	1137	1	1,460.00
11/10/2017	R186 On 01-February-18	9.00	Call	Bond Future	2795	3	2795	3	0.00
11/10/2017	R186 On 01-February-18	9.25	Call	Bond Future	3916	4	3916	4	0.00
11/10/2017	R186 On 01-February-18	8.96	Call	Bond Future	2632	3	2632	3	0.00
11/10/2017	R186 On 01-February-18	8.75	Call	Bond Future	1855	2	1855	2	0.00
11/10/2017	R186 On 01-February-18	8.98	Call	Bond Future	2713	3	2713	3	0.00
11/10/2017	R186 On 01-February-18	8.97	Call	Bond Future	2672	3	2672	3	0.00
11/10/2017	R186 On 01-February-18	8.96	Put	Bond Future	1250	1	1250	1	0.00
11/10/2017	R186 On 01-February-18	9.00	Put	Bond Future	1158	1	1158	1	6,200.00
11/10/2017	R186 On 01-February-18	8.75	Put	Bond Future	1829	2	1829	2	820.00
11/10/2017	R186 On 01-February-18	9.25	Put	Bond Future	699	1	699	1	820.00
11/10/2017	R186 On 01-February-18	8.98	Put	Bond Future	1203	1	1203	1	0.00
11/10/2017	R186 On 01-February-18	8.97	Put	Bond Future	1226	1	1226	1	0.00
11/10/2017	R186 On 01-February-18	8.50	Put	Bond Future	2753	3	2753	3	0.00
11/10/2017	R186 On 01-February-18	7.75	Put	Bond Future	6875	7	6875	7	0.00
11/10/2017	R186 On 03-May-18			Bond Future	8.80	114.1432	8.7996	114.1432	0.00
11/10/2017	R186 On 03-May-18	8.93	Call	Bond Future	2956	3	2956	3	0.00
11/10/2017	R186 On 03-May-18	8.92	Call	Bond Future	2920	3	2920	3	0.00
11/10/2017	R186 On 03-May-18	8.91	Call	Bond Future	2884	3	2884	3	0.00
11/10/2017	R186 On 03-May-18	8.92	Put	Bond Future	2159	2	2159	2	0.00
11/10/2017	R186 On 03-May-18	8.91	Put	Bond Future	2187	2	2187	2	0.00
11/10/2017	R186 On 03-May-18	8.93	Put	Bond Future	2132	2	2132	2	0.00
11/10/2017	R197 On 02-November-17			Bond Future	301.20	301.2410	301.2021	301.2410	2,350.00
11/10/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R197 On 02-November-17	305.16	Put	Bond Future	3958	4	3958	4	0.00
11/10/2017	R197 On 02-November-17	305.15	Put	Bond Future	3948	4	3948	4	0.00
11/10/2017	R197 On 02-November-17	305.17	Put	Bond Future	3968	4	3968	4	0.00
11/10/2017	R197 On 01-February-18			Bond Future	299.85	299.8913	299.8508	299.8913	0.00
11/10/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
11/10/2017	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
11/10/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R197 On 01-February-18	301.66	Put	Bond Future	1809	2	1809	2	0.00
11/10/2017	R197 On 01-February-18	301.67	Put	Bond Future	1819	2	1819	2	0.00
11/10/2017	R197 On 01-February-18	301.68	Put	Bond Future	1829	2	1829	2	0.00
11/10/2017	R197 On 03-May-18			Bond Future	305.53	305.5721	305.5326	305.5721	0.00
11/10/2017	R197 On 03-May-18	304.44	Call	Bond Future	1093	1	1093	1	0.00
11/10/2017	R197 On 03-May-18	304.46	Call	Bond Future	1073	1	1073	1	0.00
11/10/2017	R197 On 03-May-18	304.45	Call	Bond Future	1083	1	1083	1	0.00
11/10/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
11/10/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
11/10/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
11/10/2017	R202 On 02-November-17			Bond Future	242.81	242.8365	242.8076	242.8365	28,667.00
11/10/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R202 On 02-November-17	253.90	Put	Bond Future	11092	11	11092	11	0.00
11/10/2017	R202 On 02-November-17	253.91	Put	Bond Future	11102	11	11102	11	0.00
11/10/2017	R202 On 02-November-17	253.89	Put	Bond Future	11082	11	11082	11	0.00
11/10/2017	R202 On 01-February-18			Bond Future	243.64	243.6692	243.6390	243.6692	0.00
11/10/2017	R202 On 01-February-18	249.08	Call	Bond Future	754	1	754	1	0.00
11/10/2017	R202 On 01-February-18	249.07	Call	Bond Future	756	1	756	1	0.00
11/10/2017	R202 On 01-February-18	249.06	Call	Bond Future	758	1	758	1	0.00
11/10/2017	R202 On 01-February-18	249.07	Put	Bond Future	6187	6	6187	6	0.00
11/10/2017	R202 On 01-February-18	249.06	Put	Bond Future	6179	6	6179	6	0.00
11/10/2017	R202 On 01-February-18	249.08	Put	Bond Future	6195	6	6195	6	0.00
11/10/2017	R202 On 03-May-18			Bond Future	248.26	248.2851	248.2557	248.2851	0.00
11/10/2017	R202 On 03-May-18	247.47	Call	Bond Future	3896	4	3896	4	0.00
11/10/2017	R202 On 03-May-18	247.48	Call	Bond Future	3891	4	3891	4	0.00
11/10/2017	R202 On 03-May-18	247.49	Call	Bond Future	3885	4	3885	4	0.00
11/10/2017	R202 On 03-May-18	247.49	Put	Bond Future	3120	3	3120	3	0.00
11/10/2017	R202 On 03-May-18	247.47	Put	Bond Future	3110	3	3110	3	0.00
11/10/2017	R202 On 03-May-18	247.48	Put	Bond Future	3115	3	3115	3	0.00
11/10/2017	R204 On 02-November-17			Bond Future	7.05	104.0268	7.0469	104.0268	43,257.00
11/10/2017	R204 On 02-November-17	7.75	Call	Bond Future	748	2	748	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2017	R204 On 02-November-17	7.76	Call	Bond Future	758	2	758	2	0.00
11/10/2017	R204 On 02-November-17	7.74	Call	Bond Future	737	2	737	2	0.00
11/10/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	1	0	1	0.00
11/10/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	1	0	1	0.00
11/10/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	1	0	1	0.00
11/10/2017	R204 On 01-February-18			Bond Future	6.93	101.8998	6.9310	101.8998	0.00
11/10/2017	R204 On 01-February-18	7.25	Call	Bond Future	328	3	328	3	0.00
11/10/2017	R204 On 01-February-18	7.27	Call	Bond Future	341	3	341	3	0.00
11/10/2017	R204 On 01-February-18	7.26	Call	Bond Future	335	3	335	3	0.00
11/10/2017	R204 On 01-February-18	7.26	Put	Bond Future	59	3	59	3	0.00
11/10/2017	R204 On 01-February-18	7.27	Put	Bond Future	57	3	57	3	0.00
11/10/2017	R204 On 01-February-18	7.25	Put	Bond Future	61	3	61	3	0.00
11/10/2017	R204 On 03-May-18			Bond Future	6.69	103.7926	6.6943	103.7926	0.00
11/10/2017	R204 On 03-May-18	7.09	Call	Bond Future	303	4	303	4	0.00
11/10/2017	R204 On 03-May-18	7.10	Call	Bond Future	308	4	308	4	0.00
11/10/2017	R204 On 03-May-18	7.08	Call	Bond Future	299	4	299	4	0.00
11/10/2017	R204 On 03-May-18	7.08	Put	Bond Future	66	4	66	4	0.00
11/10/2017	R204 On 03-May-18	7.09	Put	Bond Future	65	4	65	4	0.00
11/10/2017	R204 On 03-May-18	7.10	Put	Bond Future	63	4	63	4	0.00
11/10/2017	R207 On 02-November-17			Bond Future	7.39	101.9851	7.3889	101.9851	39,129.00
11/10/2017	R207 On 02-November-17	8.03	Call	Bond Future	1262	1	1262	1	0.00
11/10/2017	R207 On 02-November-17	8.05	Call	Bond Future	1301	1	1301	1	0.00
11/10/2017	R207 On 02-November-17	8.04	Call	Bond Future	1282	1	1282	1	0.00
11/10/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
11/10/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
11/10/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
11/10/2017	R207 On 01-February-18			Bond Future	7.38	100.2175	7.3778	100.2175	0.00
11/10/2017	R207 On 01-February-18	7.60	Call	Bond Future	581	1	581	1	0.00
11/10/2017	R207 On 01-February-18	7.62	Call	Bond Future	606	1	606	1	0.00
11/10/2017	R207 On 01-February-18	7.61	Call	Bond Future	594	1	594	1	0.00
11/10/2017	R207 On 01-February-18	7.60	Put	Bond Future	188	0	188	0	0.00
11/10/2017	R207 On 01-February-18	7.62	Put	Bond Future	177	0	177	0	0.00
11/10/2017	R207 On 01-February-18	7.61	Put	Bond Future	182	0	182	0	0.00
11/10/2017	R207 On 03-May-18			Bond Future	7.36	102.0791	7.3648	102.0791	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
11/10/2017	R207 On 03-May-18	7.58	Call	Bond Future	615	1	615	1	0.00
11/10/2017	R207 On 03-May-18	7.57	Call	Bond Future	605	1	605	1	0.00
11/10/2017	R207 On 03-May-18	7.56	Call	Bond Future	595	1	595	1	0.00
11/10/2017	R207 On 03-May-18	7.57	Put	Bond Future	285	0	285	0	0.00
11/10/2017	R207 On 03-May-18	7.56	Put	Bond Future	291	0	291	0	0.00
11/10/2017	R207 On 03-May-18	7.58	Put	Bond Future	280	0	280	0	0.00
11/10/2017	R208 On 02-November-17			Bond Future	7.63	98.1459	7.6254	98.1459	32,077.00
11/10/2017	R208 On 02-November-17	8.20	Call	Bond Future	1648	2	1648	2	0.00
11/10/2017	R208 On 02-November-17	8.19	Call	Bond Future	1620	2	1620	2	0.00
11/10/2017	R208 On 02-November-17	8.18	Call	Bond Future	1591	2	1591	2	0.00
11/10/2017	R208 On 02-November-17	8.19	Put	Bond Future	0	0	0	0	0.00
11/10/2017	R208 On 02-November-17	8.18	Put	Bond Future	1	0	1	0	0.00
11/10/2017	R208 On 02-November-17	8.20	Put	Bond Future	0	0	0	0	0.00
11/10/2017	R208 On 01-February-18			Bond Future	7.64	99.9488	7.6440	99.9488	0.00
11/10/2017	R208 On 01-February-18	7.84	Call	Bond Future	899	1	899	1	0.00
11/10/2017	R208 On 01-February-18	7.85	Call	Bond Future	917	1	917	1	0.00
11/10/2017	R208 On 01-February-18	7.83	Call	Bond Future	882	1	882	1	0.00
11/10/2017	R208 On 01-February-18	7.83	Put	Bond Future	379	0	379	0	0.00
11/10/2017	R208 On 01-February-18	7.84	Put	Bond Future	370	0	370	0	0.00
11/10/2017	R208 On 01-February-18	7.85	Put	Bond Future	361	0	361	0	0.00
11/10/2017	R208 On 03-May-18			Bond Future	7.66	98.4043	7.6560	98.4043	0.00
11/10/2017	R208 On 03-May-18	7.77	Call	Bond Future	892	1	892	1	0.00
11/10/2017	R208 On 03-May-18	7.79	Call	Bond Future	921	1	921	1	0.00
11/10/2017	R208 On 03-May-18	7.78	Call	Bond Future	906	1	906	1	0.00
11/10/2017	R208 On 03-May-18	7.79	Put	Bond Future	584	1	584	1	0.00
11/10/2017	R208 On 03-May-18	7.78	Put	Bond Future	595	1	595	1	0.00
11/10/2017	R208 On 03-May-18	7.77	Put	Bond Future	605	1	605	1	0.00
11/10/2017	R209 On 02-November-17			Bond Future	9.61	72.0576	9.6091	72.0576	124,036.00
11/10/2017	R209 On 02-November-17	9.52	Call	Bond Future	667	1	667	1	0.00
11/10/2017	R209 On 02-November-17	10.00	Call	Bond Future	2702	3	2702	3	0.00
11/10/2017	R209 On 02-November-17	9.54	Call	Bond Future	722	1	722	1	0.00
11/10/2017	R209 On 02-November-17	9.75	Call	Bond Future	1472	2	1472	2	0.00
11/10/2017	R209 On 02-November-17	9.53	Call	Bond Future	694	1	694	1	0.00
11/10/2017	R209 On 02-November-17	9.58	Call	Bond Future	841	1	841	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
11/10/2017	R209 On 02-November-17	9.33	Call	Bond Future	278	0	278	0	1,350.00
11/10/2017	R209 On 02-November-17	9.00	Call	Bond Future	33	0	33	0	2,248.00
11/10/2017	R209 On 02-November-17	10.60	Call	Bond Future	6167	6	6167	6	0.00
11/10/2017	R209 On 02-November-17	8.30	Call	Bond Future	0	0	0	0	2,800.00
11/10/2017	R209 On 02-November-17	9.88	Call	Bond Future	2076	2	2076	2	0.00
11/10/2017	R209 On 02-November-17	9.75	Put	Bond Future	543	1	543	1	6,500.00
11/10/2017	R209 On 02-November-17	9.53	Put	Bond Future	1223	1	1223	1	0.00
11/10/2017	R209 On 02-November-17	9.58	Put	Bond Future	1035	1	1035	1	1,350.00
11/10/2017	R209 On 02-November-17	9.33	Put	Bond Future	2173	2	2173	2	0.00
11/10/2017	R209 On 02-November-17	8.30	Put	Bond Future	9574	9	9574	9	0.00
11/10/2017	R209 On 02-November-17	9.52	Put	Bond Future	1263	1	1263	1	0.00
11/10/2017	R209 On 02-November-17	9.00	Put	Bond Future	4267	4	4267	4	0.00
11/10/2017	R209 On 02-November-17	10.60	Put	Bond Future	4	0	4	0	1,300.00
11/10/2017	R209 On 02-November-17	9.88	Put	Bond Future	306	0	306	0	1,350.00
11/10/2017	R209 On 02-November-17	10.00	Put	Bond Future	170	0	170	0	1,138.00
11/10/2017	R209 On 02-November-17	9.54	Put	Bond Future	1184	1	1184	1	0.00
11/10/2017	R209 On 01-February-18			Bond Future	9.67	73.3812	9.6675	73.3812	990.00
11/10/2017	R209 On 01-February-18	9.59	Call	Bond Future	1836	2	1836	2	0.00
11/10/2017	R209 On 01-February-18	9.71	Call	Bond Future	2232	2	2232	2	0.00
11/10/2017	R209 On 01-February-18	9.88	Call	Bond Future	2860	3	2860	3	0.00
11/10/2017	R209 On 01-February-18	10.10	Call	Bond Future	3776	4	3776	4	0.00
11/10/2017	R209 On 01-February-18	9.85	Call	Bond Future	2744	3	2744	3	0.00
11/10/2017	R209 On 01-February-18	9.33	Call	Bond Future	1136	1	1136	1	220.00
11/10/2017	R209 On 01-February-18	9.73	Call	Bond Future	2302	2	2302	2	0.00
11/10/2017	R209 On 01-February-18	9.72	Call	Bond Future	2267	2	2267	2	0.00
11/10/2017	R209 On 01-February-18	10.00	Call	Bond Future	3347	3	3347	3	0.00
11/10/2017	R209 On 01-February-18	10.00	Put	Bond Future	1206	1	1206	1	7,500.00
11/10/2017	R209 On 01-February-18	10.10	Put	Bond Future	1010	1	1010	1	3,000.00
11/10/2017	R209 On 01-February-18	9.85	Put	Bond Future	1557	1	1557	1	7,500.00
11/10/2017	R209 On 01-February-18	9.33	Put	Bond Future	3411	3	3411	3	0.00
11/10/2017	R209 On 01-February-18	9.72	Put	Bond Future	1922	2	1922	2	0.00
11/10/2017	R209 On 01-February-18	9.71	Put	Bond Future	1953	2	1953	2	0.00
11/10/2017	R209 On 01-February-18	9.88	Put	Bond Future	1481	1	1481	1	220.00
11/10/2017	R209 On 01-February-18	9.59	Put	Bond Future	2349	2	2349	2	220.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2017	R209 On 01-February-18	9.73	Put	Bond Future	1892	2	1892	2	0.00
11/10/2017	R209 On 03-May-18			Bond Future	9.73	71.5952	9.7252	71.5952	0.00
11/10/2017	R209 On 03-May-18	9.85	Call	Bond Future	3259	3	3259	3	0.00
11/10/2017	R209 On 03-May-18	9.86	Call	Bond Future	3295	3	3295	3	0.00
11/10/2017	R209 On 03-May-18	9.84	Call	Bond Future	3224	3	3224	3	0.00
11/10/2017	R209 On 03-May-18	9.84	Put	Bond Future	2482	2	2482	2	0.00
11/10/2017	R209 On 03-May-18	9.86	Put	Bond Future	2425	2	2425	2	0.00
11/10/2017	R209 On 03-May-18	9.85	Put	Bond Future	2453	2	2453	2	0.00
11/10/2017	R210 On 02-November-17			Bond Future	185.39	185.4096	185.3878	185.4096	2,179.00
11/10/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R210 On 02-November-17	192.07	Put	Bond Future	6682	7	6682	7	0.00
11/10/2017	R210 On 02-November-17	192.09	Put	Bond Future	6702	7	6702	7	0.00
11/10/2017	R210 On 02-November-17	192.08	Put	Bond Future	6692	7	6692	7	0.00
11/10/2017	R210 On 01-February-18			Bond Future	188.86	188.8782	188.8552	188.8782	0.00
11/10/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R210 On 01-February-18	192.38	Put	Bond Future	3525	4	3525	4	0.00
11/10/2017	R210 On 01-February-18	192.37	Put	Bond Future	3515	3	3515	3	0.00
11/10/2017	R210 On 01-February-18	192.36	Put	Bond Future	3505	3	3505	3	0.00
11/10/2017	R210 On 03-May-18			Bond Future	190.01	190.0334	190.0112	190.0334	0.00
11/10/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R210 On 03-May-18	191.45	Put	Bond Future	1439	1	1439	1	0.00
11/10/2017	R210 On 03-May-18	191.44	Put	Bond Future	1429	1	1429	1	0.00
11/10/2017	R210 On 03-May-18	191.46	Put	Bond Future	1449	1	1449	1	0.00
11/10/2017	R212 On 02-November-17			Bond Future	151.05	151.1297	151.0491	151.1297	4,059.00
11/10/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R212 On 02-November-17	152.41	Put	Bond Future	1361	1	1361	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
11/10/2017	R212 On 02-November-17	152.42	Put	Bond Future	1371	1	1371	1	0.00
11/10/2017	R212 On 02-November-17	152.40	Put	Bond Future	1351	1	1351	1	0.00
11/10/2017	R212 On 01-February-18			Bond Future	151.84	151.9186	151.8360	151.9186	0.00
11/10/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R212 On 01-February-18	154.69	Put	Bond Future	2854	3	2854	3	0.00
11/10/2017	R212 On 01-February-18	154.70	Put	Bond Future	2864	3	2864	3	0.00
11/10/2017	R212 On 01-February-18	154.71	Put	Bond Future	2874	3	2874	3	0.00
11/10/2017	R212 On 03-May-18			Bond Future	154.71	154.7964	154.7131	154.7964	0.00
11/10/2017	R212 On 03-May-18	154.28	Call	Bond Future	433	1	433	1	0.00
11/10/2017	R212 On 03-May-18	154.30	Call	Bond Future	413	0	413	0	0.00
11/10/2017	R212 On 03-May-18	154.29	Call	Bond Future	423	1	423	1	0.00
11/10/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
11/10/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
11/10/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
11/10/2017	R213 On 02-November-17			Bond Future	9.34	83.7617	9.3400	83.7617	62,297.00
11/10/2017	R213 On 02-November-17	9.35	Call	Bond Future	921	1	921	1	0.00
11/10/2017	R213 On 02-November-17	9.36	Call	Bond Future	955	1	955	1	0.00
11/10/2017	R213 On 02-November-17	9.34	Call	Bond Future	888	1	888	1	0.00
11/10/2017	R213 On 02-November-17	9.34	Put	Bond Future	888	1	888	1	0.00
11/10/2017	R213 On 02-November-17	9.35	Put	Bond Future	855	1	855	1	0.00
11/10/2017	R213 On 02-November-17	9.36	Put	Bond Future	824	1	824	1	0.00
11/10/2017	R213 On 01-February-18			Bond Future	9.40	85.3003	9.4021	85.3003	0.00
11/10/2017	R213 On 01-February-18	9.43	Call	Bond Future	2092	2	2092	2	0.00
11/10/2017	R213 On 01-February-18	9.42	Call	Bond Future	2058	2	2058	2	0.00
11/10/2017	R213 On 01-February-18	9.41	Call	Bond Future	2024	2	2024	2	0.00
11/10/2017	R213 On 01-February-18	9.42	Put	Bond Future	1942	2	1942	2	0.00
11/10/2017	R213 On 01-February-18	9.41	Put	Bond Future	1973	2	1973	2	0.00
11/10/2017	R213 On 01-February-18	9.43	Put	Bond Future	1911	2	1911	2	0.00
11/10/2017	R213 On 03-May-18			Bond Future	9.46	83.3355	9.4599	83.3355	0.00
11/10/2017	R213 On 03-May-18	9.56	Call	Bond Future	3042	3	3042	3	0.00
11/10/2017	R213 On 03-May-18	9.57	Call	Bond Future	3077	3	3077	3	0.00
11/10/2017	R213 On 03-May-18	9.58	Call	Bond Future	3112	3	3112	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
11/10/2017	R213 On 03-May-18	9.58	Put	Bond Future	2348	2	2348	2	0.00
11/10/2017	R213 On 03-May-18	9.56	Put	Bond Future	2405	2	2405	2	0.00
11/10/2017	R213 On 03-May-18	9.57	Put	Bond Future	2376	2	2376	2	0.00
11/10/2017	R214 On 02-November-17			Bond Future	9.75	71.6553	9.7547	71.6553	43,355.00
11/10/2017	R214 On 02-November-17	9.58	Call	Bond Future	500	1	500	1	0.00
11/10/2017	R214 On 02-November-17	9.60	Call	Bond Future	545	1	545	1	0.00
11/10/2017	R214 On 02-November-17	9.59	Call	Bond Future	522	1	522	1	0.00
11/10/2017	R214 On 02-November-17	9.59	Put	Bond Future	1673	2	1673	2	0.00
11/10/2017	R214 On 02-November-17	9.58	Put	Bond Future	1722	2	1722	2	0.00
11/10/2017	R214 On 02-November-17	9.60	Put	Bond Future	1626	2	1626	2	0.00
11/10/2017	R214 On 01-February-18			Bond Future	9.82	72.9716	9.8158	72.9716	400.00
11/10/2017	R214 On 01-February-18	9.82	Call	Bond Future	2195	2	2195	2	0.00
11/10/2017	R214 On 01-February-18	9.84	Call	Bond Future	2265	2	2265	2	0.00
11/10/2017	R214 On 01-February-18	9.83	Call	Bond Future	2230	2	2230	2	0.00
11/10/2017	R214 On 01-February-18	9.83	Put	Bond Future	2133	2	2133	2	0.00
11/10/2017	R214 On 01-February-18	9.84	Put	Bond Future	2100	2	2100	2	0.00
11/10/2017	R214 On 01-February-18	9.82	Put	Bond Future	2166	2	2166	2	0.00
11/10/2017	R214 On 03-May-18			Bond Future	9.87	71.0313	9.8728	71.0313	0.00
11/10/2017	R214 On 03-May-18	9.98	Call	Bond Future	3387	4	3387	4	0.00
11/10/2017	R214 On 03-May-18	9.99	Call	Bond Future	3424	4	3424	4	0.00
11/10/2017	R214 On 03-May-18	9.97	Call	Bond Future	3351	3	3351	3	0.00
11/10/2017	R214 On 03-May-18	9.97	Put	Bond Future	2700	3	2700	3	0.00
11/10/2017	R214 On 03-May-18	9.98	Put	Bond Future	2669	3	2669	3	0.00
11/10/2017	R214 On 03-May-18	9.99	Put	Bond Future	2639	3	2639	3	0.00
11/10/2017	R248 On 02-November-17			Bond Future	9.82	91.6090	9.8152	91.6090	87,621.00
11/10/2017	R248 On 02-November-17	9.66	Call	Bond Future	721	1	721	1	0.00
11/10/2017	R248 On 02-November-17	9.65	Call	Bond Future	691	1	691	1	0.00
11/10/2017	R248 On 02-November-17	9.64	Call	Bond Future	662	1	662	1	0.00
11/10/2017	R248 On 02-November-17	9.64	Put	Bond Future	2220	2	2220	2	0.00
11/10/2017	R248 On 02-November-17	9.66	Put	Bond Future	2098	2	2098	2	0.00
11/10/2017	R248 On 02-November-17	9.65	Put	Bond Future	2159	2	2159	2	0.00
11/10/2017	R248 On 01-February-18			Bond Future	9.88	93.2919	9.8782	93.2919	170.00
11/10/2017	R248 On 01-February-18	9.89	Call	Bond Future	2956	3	2956	3	0.00
11/10/2017	R248 On 01-February-18	9.91	Call	Bond Future	3045	3	3045	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
11/10/2017	R248 On 01-February-18	9.90	Call	Bond Future	3001	3	3001	3	0.00
11/10/2017	R248 On 01-February-18	9.89	Put	Bond Future	2855	3	2855	3	0.00
11/10/2017	R248 On 01-February-18	9.91	Put	Bond Future	2771	3	2771	3	0.00
11/10/2017	R248 On 01-February-18	9.90	Put	Bond Future	2813	3	2813	3	0.00
11/10/2017	R248 On 03-May-18			Bond Future	9.94	90.5881	9.9372	90.5881	0.00
11/10/2017	R248 On 03-May-18	10.07	Call	Bond Future	4576	5	4576	5	0.00
11/10/2017	R248 On 03-May-18	10.06	Call	Bond Future	4530	5	4530	5	0.00
11/10/2017	R248 On 03-May-18	10.05	Call	Bond Future	4484	5	4484	5	0.00
11/10/2017	R248 On 03-May-18	10.06	Put	Bond Future	3490	3	3490	3	0.00
11/10/2017	R248 On 03-May-18	10.05	Put	Bond Future	3528	3	3528	3	0.00
11/10/2017	R248 On 03-May-18	10.07	Put	Bond Future	3452	3	3452	3	0.00