



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 January 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2017	2025 On 02-February-17			Bond Future	126.62	126.9054	126.6249	126.9054	3,231.00
10/01/2017	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2025 On 02-February-17	129.99	Put	Bond Future	3365	3	3365	3	0.00
10/01/2017	2025 On 02-February-17	130.00	Put	Bond Future	3375	3	3375	3	0.00
10/01/2017	2025 On 02-February-17	130.01	Put	Bond Future	3385	3	3385	3	0.00
10/01/2017	2025 On 04-May-17			Bond Future	129.07	129.3531	129.0673	129.3531	0.00
10/01/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2025 On 04-May-17	132.57	Put	Bond Future	3503	3	3503	3	0.00
10/01/2017	2025 On 04-May-17	132.58	Put	Bond Future	3513	3	3513	3	0.00
10/01/2017	2025 On 04-May-17	132.56	Put	Bond Future	3493	3	3493	3	0.00
10/01/2017	2025 On 03-August-17			Bond Future	130.30	130.5874	130.2951	130.5874	0.00
10/01/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2025 On 03-August-17	133.96	Put	Bond Future	3665	3	3665	3	0.00
10/01/2017	2025 On 03-August-17	133.97	Put	Bond Future	3675	3	3675	3	0.00
10/01/2017	2025 On 03-August-17	133.98	Put	Bond Future	3685	3	3685	3	0.00
10/01/2017	2030 On 02-February-17			Bond Future	9.23	91.0647	9.2291	91.0647	29,378.00
10/01/2017	2030 On 02-February-17	9.29	Call	Bond Future	425	1	425	1	0.00
10/01/2017	2030 On 02-February-17	9.31	Call	Bond Future	563	1	563	1	0.00
10/01/2017	2030 On 02-February-17	9.30	Call	Bond Future	494	1	494	1	0.00
10/01/2017	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
10/01/2017	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
10/01/2017	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
10/01/2017	2030 On 04-May-17			Bond Future	9.28	92.8156	9.2779	92.8156	0.00
10/01/2017	2030 On 04-May-17	9.34	Call	Bond Future	427	1	427	1	0.00
10/01/2017	2030 On 04-May-17	9.33	Call	Bond Future	358	0	358	0	0.00
10/01/2017	2030 On 04-May-17	9.32	Call	Bond Future	289	0	289	0	0.00
10/01/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
10/01/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
10/01/2017	2030 On 03-August-17			Bond Future	9.32	90.6465	9.3218	90.6465	0.00
10/01/2017	2030 On 03-August-17	9.33	Call	Bond Future	56	0	56	0	0.00
10/01/2017	2030 On 03-August-17	9.34	Call	Bond Future	124	0	124	0	0.00
10/01/2017	2030 On 03-August-17	9.35	Call	Bond Future	191	0	191	0	0.00
10/01/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
10/01/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
10/01/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
10/01/2017	2032 On 02-February-17			Bond Future	9.38	93.9584	9.3799	93.9584	19,304.00
10/01/2017	2032 On 02-February-17	9.51	Call	Bond Future	1714	2	1714	2	0.00
10/01/2017	2032 On 02-February-17	9.53	Call	Bond Future	1808	2	1808	2	0.00
10/01/2017	2032 On 02-February-17	9.52	Call	Bond Future	1761	2	1761	2	0.00
10/01/2017	2032 On 02-February-17	9.52	Put	Bond Future	723	1	723	1	0.00
10/01/2017	2032 On 02-February-17	9.53	Put	Bond Future	697	1	697	1	0.00
10/01/2017	2032 On 02-February-17	9.51	Put	Bond Future	749	1	749	1	0.00
10/01/2017	2032 On 04-May-17			Bond Future	9.43	91.6059	9.4285	91.6059	0.00
10/01/2017	2032 On 04-May-17	9.46	Call	Bond Future	2725	3	2725	3	0.00
10/01/2017	2032 On 04-May-17	9.45	Call	Bond Future	2687	3	2687	3	0.00
10/01/2017	2032 On 04-May-17	9.44	Call	Bond Future	2650	3	2650	3	0.00
10/01/2017	2032 On 04-May-17	9.45	Put	Bond Future	2529	3	2529	3	0.00
10/01/2017	2032 On 04-May-17	9.44	Put	Bond Future	2565	3	2565	3	0.00
10/01/2017	2032 On 04-May-17	9.46	Put	Bond Future	2493	2	2493	2	0.00
10/01/2017	2032 On 03-August-17			Bond Future	9.47	93.4199	9.4708	93.4199	0.00
10/01/2017	2032 On 03-August-17	9.43	Call	Bond Future	3402	3	3402	3	0.00
10/01/2017	2032 On 03-August-17	9.45	Call	Bond Future	3473	4	3473	4	0.00
10/01/2017	2032 On 03-August-17	9.44	Call	Bond Future	3438	3	3438	3	0.00
10/01/2017	2032 On 03-August-17	9.45	Put	Bond Future	3625	4	3625	4	0.00
10/01/2017	2032 On 03-August-17	9.43	Put	Bond Future	3700	4	3700	4	0.00
10/01/2017	2032 On 03-August-17	9.44	Put	Bond Future	3662	4	3662	4	0.00
10/01/2017	2033 On 02-February-17			Bond Future	105.80	105.7996	105.8005	105.7996	5,474.00
10/01/2017	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2033 On 02-February-17	109.71	Put	Bond Future	3910	4	3910	4	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
10/01/2017	2033 On 02-February-17	109.72	Put	Bond Future	3920	4	3920	4	0.00
10/01/2017	2033 On 02-February-17	109.70	Put	Bond Future	3900	4	3900	4	0.00
10/01/2017	2033 On 04-May-17			Bond Future	106.80	106.7997	106.8007	106.7997	0.00
10/01/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2033 On 04-May-17	110.84	Put	Bond Future	4039	4	4039	4	0.00
10/01/2017	2033 On 04-May-17	110.85	Put	Bond Future	4049	4	4049	4	0.00
10/01/2017	2033 On 04-May-17	110.83	Put	Bond Future	4029	4	4029	4	0.00
10/01/2017	2033 On 03-August-17			Bond Future	108.92	108.9205	108.9210	108.9205	0.00
10/01/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2033 On 03-August-17	113.12	Put	Bond Future	4199	4	4199	4	0.00
10/01/2017	2033 On 03-August-17	113.13	Put	Bond Future	4209	4	4209	4	0.00
10/01/2017	2033 On 03-August-17	113.14	Put	Bond Future	4219	4	4219	4	0.00
10/01/2017	2037 On 02-February-17			Bond Future	9.54	90.8299	9.5444	90.8299	47,873.00
10/01/2017	2037 On 02-February-17	9.66	Call	Bond Future	1840	2	1840	2	0.00
10/01/2017	2037 On 02-February-17	9.68	Call	Bond Future	1940	2	1940	2	0.00
10/01/2017	2037 On 02-February-17	9.67	Call	Bond Future	1889	2	1889	2	0.00
10/01/2017	2037 On 02-February-17	9.66	Put	Bond Future	898	1	898	1	0.00
10/01/2017	2037 On 02-February-17	9.67	Put	Bond Future	867	1	867	1	0.00
10/01/2017	2037 On 02-February-17	9.68	Put	Bond Future	837	1	837	1	0.00
10/01/2017	2037 On 04-May-17			Bond Future	9.59	92.5762	9.5944	92.5762	0.00
10/01/2017	2037 On 04-May-17	9.59	Call	Bond Future	2927	3	2927	3	0.00
10/01/2017	2037 On 04-May-17	9.58	Call	Bond Future	2887	3	2887	3	0.00
10/01/2017	2037 On 04-May-17	9.60	Call	Bond Future	2967	3	2967	3	0.00
10/01/2017	2037 On 04-May-17	9.58	Put	Bond Future	3004	3	3004	3	0.00
10/01/2017	2037 On 04-May-17	9.60	Put	Bond Future	2922	3	2922	3	0.00
10/01/2017	2037 On 04-May-17	9.59	Put	Bond Future	2962	3	2962	3	0.00
10/01/2017	2037 On 03-August-17			Bond Future	9.64	90.1519	9.6403	90.1519	0.00
10/01/2017	2037 On 03-August-17	9.58	Call	Bond Future	3778	4	3778	4	0.00
10/01/2017	2037 On 03-August-17	9.57	Call	Bond Future	3740	4	3740	4	0.00
10/01/2017	2037 On 03-August-17	9.56	Call	Bond Future	3702	4	3702	4	0.00

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10/01/2017	2037 On 03-August-17	9.56	Put	Bond Future	4351	4	4351	4	0.00
10/01/2017	2037 On 03-August-17	9.57	Put	Bond Future	4308	4	4308	4	0.00
10/01/2017	2037 On 03-August-17	9.58	Put	Bond Future	4265	4	4265	4	0.00
10/01/2017	2038 On 02-February-17			Bond Future	130.40	130.1825	130.4022	130.1825	22,790.00
10/01/2017	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2038 On 02-February-17	137.05	Put	Bond Future	6648	7	6648	7	0.00
10/01/2017	2038 On 02-February-17	137.06	Put	Bond Future	6658	7	6658	7	0.00
10/01/2017	2038 On 02-February-17	137.07	Put	Bond Future	6668	7	6668	7	0.00
10/01/2017	2038 On 04-May-17			Bond Future	132.92	132.6933	132.9175	132.6933	0.00
10/01/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2038 On 04-May-17	139.78	Put	Bond Future	6862	7	6862	7	0.00
10/01/2017	2038 On 04-May-17	139.79	Put	Bond Future	6872	7	6872	7	0.00
10/01/2017	2038 On 04-May-17	139.77	Put	Bond Future	6852	7	6852	7	0.00
10/01/2017	2038 On 03-August-17			Bond Future	134.05	133.8273	134.0549	133.8273	0.00
10/01/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2038 On 03-August-17	141.17	Put	Bond Future	7115	7	7115	7	0.00
10/01/2017	2038 On 03-August-17	141.16	Put	Bond Future	7105	7	7105	7	0.00
10/01/2017	2038 On 03-August-17	141.18	Put	Bond Future	7125	7	7125	7	0.00
10/01/2017	2040 On 02-February-17			Bond Future	9.55	95.0907	9.5490	95.0907	8,238.00
10/01/2017	2040 On 02-February-17	9.58	Call	Bond Future	1580	2	1580	2	0.00
10/01/2017	2040 On 02-February-17	9.60	Call	Bond Future	1675	2	1675	2	0.00
10/01/2017	2040 On 02-February-17	9.59	Call	Bond Future	1627	2	1627	2	0.00
10/01/2017	2040 On 02-February-17	9.58	Put	Bond Future	1305	1	1305	1	0.00
10/01/2017	2040 On 02-February-17	9.60	Put	Bond Future	1224	1	1224	1	0.00
10/01/2017	2040 On 02-February-17	9.59	Put	Bond Future	1264	1	1264	1	0.00
10/01/2017	2040 On 04-May-17			Bond Future	9.60	96.9190	9.5975	96.9190	0.00
10/01/2017	2040 On 04-May-17	9.64	Call	Bond Future	3403	3	3403	3	0.00
10/01/2017	2040 On 04-May-17	9.63	Call	Bond Future	3359	3	3359	3	0.00

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10/01/2017	2040 On 04-May-17	9.62	Call	Bond Future	3315	3	3315	3	0.00
10/01/2017	2040 On 04-May-17	9.63	Put	Bond Future	3074	3	3074	3	0.00
10/01/2017	2040 On 04-May-17	9.62	Put	Bond Future	3118	3	3118	3	0.00
10/01/2017	2040 On 04-May-17	9.64	Put	Bond Future	3032	3	3032	3	0.00
10/01/2017	2040 On 03-August-17			Bond Future	9.64	94.3301	9.6420	94.3301	0.00
10/01/2017	2040 On 03-August-17	9.61	Call	Bond Future	4250	4	4250	4	0.00
10/01/2017	2040 On 03-August-17	9.62	Call	Bond Future	4292	4	4292	4	0.00
10/01/2017	2040 On 03-August-17	9.63	Call	Bond Future	4334	4	4334	4	0.00
10/01/2017	2040 On 03-August-17	9.62	Put	Bond Future	4484	4	4484	4	0.00
10/01/2017	2040 On 03-August-17	9.63	Put	Bond Future	4439	4	4439	4	0.00
10/01/2017	2040 On 03-August-17	9.61	Put	Bond Future	4529	5	4529	5	0.00
10/01/2017	2044 On 02-February-17			Bond Future	9.56	92.3841	9.5585	92.3841	20,374.00
10/01/2017	2044 On 02-February-17	9.77	Call	Bond Future	2578	3	2578	3	0.00
10/01/2017	2044 On 02-February-17	9.76	Call	Bond Future	2518	3	2518	3	0.00
10/01/2017	2044 On 02-February-17	9.78	Call	Bond Future	2638	3	2638	3	0.00
10/01/2017	2044 On 02-February-17	9.78	Put	Bond Future	685	1	685	1	0.00
10/01/2017	2044 On 02-February-17	9.77	Put	Bond Future	710	1	710	1	0.00
10/01/2017	2044 On 02-February-17	9.76	Put	Bond Future	737	1	737	1	0.00
10/01/2017	2044 On 04-May-17			Bond Future	9.61	94.1603	9.6052	94.1603	0.00
10/01/2017	2044 On 04-May-17	9.67	Call	Bond Future	3564	4	3564	4	0.00
10/01/2017	2044 On 04-May-17	9.68	Call	Bond Future	3609	4	3609	4	0.00
10/01/2017	2044 On 04-May-17	9.66	Call	Bond Future	3518	4	3518	4	0.00
10/01/2017	2044 On 04-May-17	9.67	Put	Bond Future	2990	3	2990	3	0.00
10/01/2017	2044 On 04-May-17	9.68	Put	Bond Future	2948	3	2948	3	0.00
10/01/2017	2044 On 04-May-17	9.66	Put	Bond Future	3032	3	3032	3	0.00
10/01/2017	2044 On 03-August-17			Bond Future	9.65	91.6422	9.6480	91.6422	0.00
10/01/2017	2044 On 03-August-17	9.64	Call	Bond Future	4424	4	4424	4	0.00
10/01/2017	2044 On 03-August-17	9.62	Call	Bond Future	4338	4	4338	4	0.00
10/01/2017	2044 On 03-August-17	9.63	Call	Bond Future	4381	4	4381	4	0.00
10/01/2017	2044 On 03-August-17	9.62	Put	Bond Future	4586	5	4586	5	0.00
10/01/2017	2044 On 03-August-17	9.63	Put	Bond Future	4540	5	4540	5	0.00
10/01/2017	2044 On 03-August-17	9.64	Put	Bond Future	4494	5	4494	5	0.00
10/01/2017	2046 On 02-February-17			Bond Future	131.49	131.4848	131.4856	131.4848	18,408.00
10/01/2017	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00

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10/01/2017	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2046 On 02-February-17	137.14	Put	Bond Future	5654	6	5654	6	0.00
10/01/2017	2046 On 02-February-17	137.15	Put	Bond Future	5664	6	5664	6	0.00
10/01/2017	2046 On 02-February-17	137.13	Put	Bond Future	5644	6	5644	6	0.00
10/01/2017	2046 On 04-May-17			Bond Future	132.49	132.4907	132.4918	132.4907	0.00
10/01/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2046 On 04-May-17	138.33	Put	Bond Future	5838	6	5838	6	0.00
10/01/2017	2046 On 04-May-17	138.34	Put	Bond Future	5848	6	5848	6	0.00
10/01/2017	2046 On 04-May-17	138.32	Put	Bond Future	5828	6	5828	6	0.00
10/01/2017	2046 On 03-August-17			Bond Future	135.12	135.1217	135.1219	135.1217	0.00
10/01/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2046 On 03-August-17	141.19	Put	Bond Future	6068	6	6068	6	0.00
10/01/2017	2046 On 03-August-17	141.17	Put	Bond Future	6048	6	6048	6	0.00
10/01/2017	2046 On 03-August-17	141.18	Put	Bond Future	6058	6	6058	6	0.00
10/01/2017	2050 On 02-February-17			Bond Future	137.96	137.9548	137.9560	137.9548	24,832.00
10/01/2017	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2050 On 02-February-17	144.97	Put	Bond Future	7014	7	7014	7	0.00
10/01/2017	2050 On 02-February-17	144.98	Put	Bond Future	7024	7	7024	7	0.00
10/01/2017	2050 On 02-February-17	144.96	Put	Bond Future	7004	7	7004	7	0.00
10/01/2017	2050 On 04-May-17			Bond Future	140.62	140.6155	140.6168	140.6155	0.00
10/01/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2050 On 04-May-17	147.84	Put	Bond Future	7223	7	7223	7	0.00
10/01/2017	2050 On 04-May-17	147.85	Put	Bond Future	7233	7	7233	7	0.00
10/01/2017	2050 On 04-May-17	147.83	Put	Bond Future	7213	7	7213	7	0.00
10/01/2017	2050 On 03-August-17			Bond Future	141.74	141.7439	141.7445	141.7439	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
10/01/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
10/01/2017	2050 On 03-August-17	149.22	Put	Bond Future	7475	7	7475	7	0.00
10/01/2017	2050 On 03-August-17	149.24	Put	Bond Future	7495	7	7495	7	0.00
10/01/2017	2050 On 03-August-17	149.23	Put	Bond Future	7485	7	7485	7	0.00
10/01/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	AL37 On 02-February-17			Index Future	514.70	514.8640	514.6960	514.8640	7.00
10/01/2017	AL37 On 04-May-17			Index Future	524.59	524.7600	524.5900	524.7600	0.00
10/01/2017	AL37 On 03-August-17			Index Future	534.97	535.1480	534.9710	535.1480	0.00
10/01/2017	AL7T On 02-February-17			Index Future	596.42	596.5890	596.4210	596.5890	2.00
10/01/2017	AL7T On 04-May-17			Index Future	607.89	608.0560	607.8860	608.0560	0.00
10/01/2017	AL7T On 03-August-17			Index Future	619.92	620.0930	619.9160	620.0930	0.00
10/01/2017	ALBI On 02-February-17			Index Future	541.44	541.5770	541.4350	541.5770	754.00
10/01/2017	ALBI On 04-May-17			Index Future	551.84	551.9870	551.8430	551.9870	0.00
10/01/2017	ALBI On 03-August-17			Index Future	562.76	562.9140	562.7640	562.9140	0.00
10/01/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/01/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2017	EL28 On 02-February-17			Bond Future	127.84	127.8335	127.8368	127.8335	0.00
10/01/2017	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
10/01/2017	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
10/01/2017	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
10/01/2017	EL28 On 02-February-17	135.10	Put	Bond Future	7263	7	7263	7	0.00
10/01/2017	EL28 On 02-February-17	135.11	Put	Bond Future	7273	7	7273	7	0.00
10/01/2017	EL28 On 02-February-17	135.12	Put	Bond Future	7283	7	7283	7	0.00
10/01/2017	EL28 On 04-May-17			Bond Future	128.62	128.6146	128.6182	128.6146	0.00
10/01/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
10/01/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
10/01/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
10/01/2017	EL28 On 04-May-17	137.90	Put	Bond Future	9282	9	9282	9	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
10/01/2017	EL28 On 04-May-17	137.91	Put	Bond Future	9292	9	9292	9	0.00
10/01/2017	EL28 On 04-May-17	137.92	Put	Bond Future	9302	9	9302	9	0.00
10/01/2017	EL28 On 03-August-17			Bond Future	131.17	131.1689	131.1717	131.1689	0.00
10/01/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
10/01/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
10/01/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
10/01/2017	EL28 On 03-August-17	135.17	Put	Bond Future	3998	4	3998	4	0.00
10/01/2017	EL28 On 03-August-17	135.16	Put	Bond Future	3988	4	3988	4	0.00
10/01/2017	EL28 On 03-August-17	135.18	Put	Bond Future	4008	4	4008	4	0.00
10/01/2017	ES33 On 02-February-17			Bond Future	10.46	79.9002	10.4590	79.9002	8,849.00
10/01/2017	ES33 On 02-February-17	10.59	Call	Bond Future	834	1	834	1	0.00
10/01/2017	ES33 On 02-February-17	10.60	Call	Bond Future	897	1	897	1	0.00
10/01/2017	ES33 On 02-February-17	10.61	Call	Bond Future	960	1	960	1	0.00
10/01/2017	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
10/01/2017	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
10/01/2017	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
10/01/2017	ES33 On 04-May-17			Bond Future	10.54	77.6428	10.5381	77.6428	0.00
10/01/2017	ES33 On 04-May-17	10.55	Call	Bond Future	76	0	76	0	0.00
10/01/2017	ES33 On 04-May-17	10.54	Call	Bond Future	12	0	12	0	0.00
10/01/2017	ES33 On 04-May-17	10.56	Call	Bond Future	139	0	139	0	0.00
10/01/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
10/01/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
10/01/2017	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
10/01/2017	ES33 On 03-August-17			Bond Future	10.61	79.1803	10.6113	79.1803	0.00
10/01/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
10/01/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
10/01/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
10/01/2017	ES33 On 03-August-17	10.53	Put	Bond Future	511	1	511	1	0.00
10/01/2017	ES33 On 03-August-17	10.55	Put	Bond Future	385	0	385	0	0.00
10/01/2017	ES33 On 03-August-17	10.54	Put	Bond Future	448	0	448	0	0.00
10/01/2017	ES42 On 02-February-17			Bond Future	10.58	84.2768	10.5774	84.2768	8,777.00
10/01/2017	ES42 On 04-May-17			Bond Future	10.66	81.6345	10.6556	81.6345	0.00
10/01/2017	ES42 On 03-August-17			Bond Future	10.73	83.2513	10.7272	83.2513	0.00
10/01/2017	GOVI On 02-February-17			GOVI	539.41	539.5420	539.4110	539.5420	486.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2017	GOVI On 02-February-17	533.32	Call	GOVI	60910	6	60910	6	0.00
10/01/2017	GOVI On 02-February-17	533.34	Call	GOVI	60710	6	60710	6	0.00
10/01/2017	GOVI On 02-February-17	533.33	Call	GOVI	60810	6	60810	6	0.00
10/01/2017	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
10/01/2017	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
10/01/2017	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
10/01/2017	GOVI On 04-May-17			GOVI	549.78	549.9130	549.7790	549.9130	0.00
10/01/2017	GOVI On 04-May-17	262.20	Call	GOVI	2875790	288	2875790	288	0.00
10/01/2017	GOVI On 04-May-17	262.19	Call	GOVI	2875890	288	2875890	288	0.00
10/01/2017	GOVI On 04-May-17	262.18	Call	GOVI	2875990	288	2875990	288	0.00
10/01/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
10/01/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
10/01/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
10/01/2017	GOVI On 03-August-17			GOVI	560.66	560.7990	560.6590	560.7990	0.00
10/01/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
10/01/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
10/01/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
10/01/2017	GOVI On 03-August-17	561.11	Put	GOVI	4510	0	4510	0	0.00
10/01/2017	GOVI On 03-August-17	561.09	Put	GOVI	4310	0	4310	0	0.00
10/01/2017	GOVI On 03-August-17	561.10	Put	GOVI	4410	0	4410	0	0.00
10/01/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/01/2017	IGOV On 02-February-17			Index Future	246.51	246.5230	246.5050	246.5230	1,031.00
10/01/2017	IGOV On 04-May-17			Index Future	251.26	251.2770	251.2590	251.2770	0.00
10/01/2017	IGOV On 03-August-17			Index Future	256.25	256.2660	256.2460	256.2660	0.00
10/01/2017	ILBI On 02-February-17			Index Future	664.74	664.7800	664.7400	664.7800	157.00
10/01/2017	ILBI On 04-May-17			Index Future	677.61	677.6530	677.6120	677.6530	0.00
10/01/2017	ILBI On 03-August-17			Index Future	690.95	690.9950	690.9520	690.9950	0.00
10/01/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0028	100.0028	100.0028	0.00
10/01/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6141	99.6121	99.6141	0.00
10/01/2017	IS01 On 21-September-17			Interest Rate Swap	99.64	99.6372	99.6389	99.6372	0.00
10/01/2017	IS01 On 21-December-17			Interest Rate Swap	99.89	99.8814	99.8878	99.8814	0.00
10/01/2017	IS01 On 15-March-18			Interest Rate Swap	99.91	99.9050	99.9145	99.9050	0.00
10/01/2017	IS02 On 18-December-17			Interest Rate Swap	99.92	99.9099	99.9163	99.9099	0.00
10/01/2017	IS02 On 16-March-18			Interest Rate Swap	99.20	99.1896	99.1992	99.1896	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
10/01/2017	IS02 On 15-June-18			Interest Rate Swap	98.86	98.8405	98.8562	98.8405	0.00
10/01/2017	IS02 On 21-September-18			Interest Rate Swap	98.91	98.8863	98.9101	98.8863	0.00
10/01/2017	IS02 On 21-December-18			Interest Rate Swap	99.40	99.3700	99.4000	99.3700	0.00
10/01/2017	IS02 On 15-March-19			Interest Rate Swap	99.90	99.8636	99.8968	99.8636	0.00
10/01/2017	IS05 On 17-December-20			Interest Rate Swap	97.65	97.5466	97.6482	97.5466	0.00
10/01/2017	IS05 On 16-March-21			Interest Rate Swap	96.97	96.8617	96.9692	96.8617	0.00
10/01/2017	IS05 On 15-June-21			Interest Rate Swap	96.26	96.1465	96.2606	96.1465	0.00
10/01/2017	IS05 On 21-September-21			Interest Rate Swap	96.53	96.4075	96.5276	96.4075	0.00
10/01/2017	IS05 On 21-December-21			Interest Rate Swap	98.78	98.6559	98.7793	98.6559	50.00
10/01/2017	IS05 On 15-March-22			Interest Rate Swap	98.99	98.8623	98.9871	98.8623	0.00
10/01/2017	IS10 On 17-December-25			Interest Rate Swap	97.73	97.5870	97.7317	97.5870	0.00
10/01/2017	IS10 On 16-March-26			Interest Rate Swap	94.82	94.6729	94.8222	94.6729	0.00
10/01/2017	IS10 On 15-June-26			Interest Rate Swap	93.62	93.4634	93.6206	93.4634	0.00
10/01/2017	IS10 On 21-September-26			Interest Rate Swap	95.76	95.5969	95.7616	95.5969	0.00
10/01/2017	IS10 On 21-December-26			Interest Rate Swap	99.48	99.3103	99.4794	99.3103	0.00
10/01/2017	IS10 On 15-March-27			Interest Rate Swap	98.09	97.9187	98.0945	97.9187	0.00
10/01/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/01/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/01/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/01/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/01/2017	JBAF On 18-January-17			Jibar Tradeable Future	7.36	92.6100	7.3600	92.6100	0.00
10/01/2017	JBAF On 15-February-17			Jibar Tradeable Future	7.37	92.5800	7.3700	92.5800	0.00
10/01/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.38	92.5700	7.3800	92.5700	1,000.00
10/01/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.40	92.5500	7.4000	92.5500	0.00
10/01/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.40	92.5300	7.4000	92.5300	0.00
10/01/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.41	92.5100	7.4100	92.5100	0.00
10/01/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.42	92.4700	7.4200	92.4700	0.00
10/01/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.45	92.4400	7.4500	92.4400	0.00
10/01/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.47	92.4100	7.4700	92.4100	0.00
10/01/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.48	92.3800	7.4800	92.3800	0.00
10/01/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.51	92.3600	7.5100	92.3600	0.00
10/01/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
10/01/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.54	7.6500	7.5400	7.6500	0.00
10/01/2017	R023 On 02-February-17			Bond Future	8.50	99.9477	8.4990	99.9477	18,877.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2017	R023 On 02-February-17	8.86	Call	Bond Future	1763	2	1763	2	0.00
10/01/2017	R023 On 02-February-17	8.85	Call	Bond Future	1726	2	1726	2	0.00
10/01/2017	R023 On 02-February-17	8.84	Call	Bond Future	1688	2	1688	2	0.00
10/01/2017	R023 On 02-February-17	8.85	Put	Bond Future	142	0	142	0	0.00
10/01/2017	R023 On 02-February-17	8.84	Put	Bond Future	149	0	149	0	0.00
10/01/2017	R023 On 02-February-17	8.86	Put	Bond Future	135	0	135	0	0.00
10/01/2017	R023 On 04-May-17			Bond Future	8.54	97.9371	8.5353	97.9371	0.00
10/01/2017	R023 On 04-May-17	8.59	Call	Bond Future	1533	2	1533	2	0.00
10/01/2017	R023 On 04-May-17	8.61	Call	Bond Future	1580	2	1580	2	0.00
10/01/2017	R023 On 04-May-17	8.60	Call	Bond Future	1556	2	1556	2	0.00
10/01/2017	R023 On 04-May-17	8.59	Put	Bond Future	1292	1	1292	1	0.00
10/01/2017	R023 On 04-May-17	8.61	Put	Bond Future	1251	1	1251	1	0.00
10/01/2017	R023 On 04-May-17	8.60	Put	Bond Future	1271	1	1271	1	0.00
10/01/2017	R023 On 03-August-17			Bond Future	8.56	99.8763	8.5603	99.8763	0.00
10/01/2017	R023 On 03-August-17	8.58	Call	Bond Future	1904	2	1904	2	0.00
10/01/2017	R023 On 03-August-17	8.60	Call	Bond Future	1948	2	1948	2	0.00
10/01/2017	R023 On 03-August-17	8.59	Call	Bond Future	1926	2	1926	2	0.00
10/01/2017	R023 On 03-August-17	8.58	Put	Bond Future	1820	2	1820	2	0.00
10/01/2017	R023 On 03-August-17	8.59	Put	Bond Future	1800	2	1800	2	0.00
10/01/2017	R023 On 03-August-17	8.60	Put	Bond Future	1779	2	1779	2	0.00
10/01/2017	R035 On 02-February-17			Bond Future	9.50	98.5956	9.4956	98.5956	8,411.00
10/01/2017	R035 On 02-February-17	9.51	Call	Bond Future	118	0	118	0	0.00
10/01/2017	R035 On 02-February-17	9.50	Call	Bond Future	36	0	36	0	0.00
10/01/2017	R035 On 02-February-17	9.52	Call	Bond Future	200	0	200	0	0.00
10/01/2017	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
10/01/2017	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
10/01/2017	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
10/01/2017	R035 On 04-May-17			Bond Future	9.54	95.9882	9.5432	95.9882	0.00
10/01/2017	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
10/01/2017	R035 On 04-May-17	9.55	Call	Bond Future	56	0	56	0	0.00
10/01/2017	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
10/01/2017	R035 On 04-May-17	9.53	Put	Bond Future	107	0	107	0	0.00
10/01/2017	R035 On 04-May-17	9.54	Put	Bond Future	26	0	26	0	0.00
10/01/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2017	R035 On 03-August-17			Bond Future	9.59	97.8889	9.5852	97.8889	0.00
10/01/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
10/01/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
10/01/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
10/01/2017	R035 On 03-August-17	9.50	Put	Bond Future	688	1	688	1	0.00
10/01/2017	R035 On 03-August-17	9.52	Put	Bond Future	526	1	526	1	0.00
10/01/2017	R035 On 03-August-17	9.51	Put	Bond Future	607	1	607	1	0.00
10/01/2017	R186 On 02-February-17			Bond Future	8.80	112.4689	8.7980	112.4689	116,616.00
10/01/2017	R186 On 02-February-17	9.50	Call	Bond Future	4796	5	4796	5	0.00
10/01/2017	R186 On 02-February-17	8.87	Call	Bond Future	1289	1	1289	1	0.00
10/01/2017	R186 On 02-February-17	9.40	Call	Bond Future	4163	4	4163	4	0.00
10/01/2017	R186 On 02-February-17	8.37	Call	Bond Future	144	0	144	0	500.00
10/01/2017	R186 On 02-February-17	8.79	Call	Bond Future	991	1	991	1	0.00
10/01/2017	R186 On 02-February-17	8.95	Call	Bond Future	1632	2	1632	2	0.00
10/01/2017	R186 On 02-February-17	9.02	Call	Bond Future	1967	2	1967	2	0.00
10/01/2017	R186 On 02-February-17	8.00	Call	Bond Future	10	0	10	0	7,000.00
10/01/2017	R186 On 02-February-17	8.60	Call	Bond Future	469	0	469	0	7,000.00
10/01/2017	R186 On 02-February-17	8.81	Call	Bond Future	1061	1	1061	1	0.00
10/01/2017	R186 On 02-February-17	8.43	Call	Bond Future	203	0	203	0	750.00
10/01/2017	R186 On 02-February-17	8.80	Call	Bond Future	1026	1	1026	1	0.00
10/01/2017	R186 On 02-February-17	8.90	Call	Bond Future	1413	1	1413	1	0.00
10/01/2017	R186 On 02-February-17	9.10	Call	Bond Future	2384	2	2384	2	0.00
10/01/2017	R186 On 02-February-17	8.62	Call	Bond Future	512	1	512	1	500.00
10/01/2017	R186 On 02-February-17	8.79	Put	Bond Future	1047	1	1047	1	0.00
10/01/2017	R186 On 02-February-17	8.95	Put	Bond Future	577	1	577	1	2,546.00
10/01/2017	R186 On 02-February-17	9.02	Put	Bond Future	431	0	431	0	500.00
10/01/2017	R186 On 02-February-17	8.37	Put	Bond Future	3189	3	3189	3	0.00
10/01/2017	R186 On 02-February-17	8.60	Put	Bond Future	1863	2	1863	2	0.00
10/01/2017	R186 On 02-February-17	9.40	Put	Bond Future	62	0	62	0	750.00
10/01/2017	R186 On 02-February-17	9.50	Put	Bond Future	34	0	34	0	13,500.00
10/01/2017	R186 On 02-February-17	8.87	Put	Bond Future	788	1	788	1	500.00
10/01/2017	R186 On 02-February-17	8.62	Put	Bond Future	1764	2	1764	2	0.00
10/01/2017	R186 On 02-February-17	8.81	Put	Bond Future	977	1	977	1	0.00
10/01/2017	R186 On 02-February-17	9.10	Put	Bond Future	301	0	301	0	2,546.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2017	R186 On 02-February-17	8.00	Put	Bond Future	5778	6	5778	6	0.00
10/01/2017	R186 On 02-February-17	8.90	Put	Bond Future	703	1	703	1	750.00
10/01/2017	R186 On 02-February-17	8.43	Put	Bond Future	2814	3	2814	3	0.00
10/01/2017	R186 On 02-February-17	8.80	Put	Bond Future	1011	1	1011	1	0.00
10/01/2017	R186 On 04-May-17			Bond Future	8.84	114.6310	8.8395	114.6310	0.00
10/01/2017	R186 On 04-May-17	8.91	Call	Bond Future	2505	3	2505	3	0.00
10/01/2017	R186 On 04-May-17	8.89	Call	Bond Future	2433	2	2433	2	0.00
10/01/2017	R186 On 04-May-17	8.90	Call	Bond Future	2469	2	2469	2	0.00
10/01/2017	R186 On 04-May-17	8.89	Put	Bond Future	2088	2	2088	2	0.00
10/01/2017	R186 On 04-May-17	8.90	Put	Bond Future	2056	2	2056	2	0.00
10/01/2017	R186 On 04-May-17	8.91	Put	Bond Future	2024	2	2024	2	0.00
10/01/2017	R186 On 03-August-17			Bond Future	8.87	111.5962	8.8730	111.5962	0.00
10/01/2017	R186 On 03-August-17	8.91	Call	Bond Future	3180	3	3180	3	0.00
10/01/2017	R186 On 03-August-17	8.93	Call	Bond Future	3250	3	3250	3	0.00
10/01/2017	R186 On 03-August-17	8.92	Call	Bond Future	3215	3	3215	3	0.00
10/01/2017	R186 On 03-August-17	8.91	Put	Bond Future	2933	3	2933	3	0.00
10/01/2017	R186 On 03-August-17	8.92	Put	Bond Future	2900	3	2900	3	0.00
10/01/2017	R186 On 03-August-17	8.93	Put	Bond Future	2869	3	2869	3	0.00
10/01/2017	R197 On 02-February-17			Bond Future	294.65	294.7156	294.6489	294.7156	1,246.00
10/01/2017	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
10/01/2017	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
10/01/2017	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
10/01/2017	R197 On 02-February-17	302.58	Put	Bond Future	7931	8	7931	8	0.00
10/01/2017	R197 On 02-February-17	302.59	Put	Bond Future	7941	8	7941	8	0.00
10/01/2017	R197 On 02-February-17	302.57	Put	Bond Future	7921	8	7921	8	0.00
10/01/2017	R197 On 04-May-17			Bond Future	300.33	300.3999	300.3321	300.3999	0.00
10/01/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
10/01/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
10/01/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
10/01/2017	R197 On 04-May-17	308.59	Put	Bond Future	8258	8	8258	8	0.00
10/01/2017	R197 On 04-May-17	308.60	Put	Bond Future	8268	8	8268	8	0.00
10/01/2017	R197 On 04-May-17	308.58	Put	Bond Future	8248	8	8248	8	0.00
10/01/2017	R197 On 03-August-17			Bond Future	299.39	299.4570	299.3860	299.4570	0.00
10/01/2017	R197 On 03-August-17	308.05	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
10/01/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
10/01/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
10/01/2017	R197 On 03-August-17	308.05	Put	Bond Future	8664	9	8664	9	0.00
10/01/2017	R197 On 03-August-17	308.07	Put	Bond Future	8684	9	8684	9	0.00
10/01/2017	R197 On 03-August-17	308.06	Put	Bond Future	8674	9	8674	9	0.00
10/01/2017	R202 On 02-February-17			Bond Future	242.85	242.8501	242.8520	242.8501	36,359.00
10/01/2017	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
10/01/2017	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
10/01/2017	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
10/01/2017	R202 On 02-February-17	251.73	Put	Bond Future	8878	9	8878	9	0.00
10/01/2017	R202 On 02-February-17	251.74	Put	Bond Future	8888	9	8888	9	0.00
10/01/2017	R202 On 02-February-17	251.72	Put	Bond Future	8868	9	8868	9	0.00
10/01/2017	R202 On 04-May-17			Bond Future	247.54	247.5340	247.5363	247.5340	0.00
10/01/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
10/01/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
10/01/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
10/01/2017	R202 On 04-May-17	256.71	Put	Bond Future	9174	9	9174	9	0.00
10/01/2017	R202 On 04-May-17	256.72	Put	Bond Future	9184	9	9184	9	0.00
10/01/2017	R202 On 04-May-17	256.73	Put	Bond Future	9194	9	9194	9	0.00
10/01/2017	R202 On 03-August-17			Bond Future	248.78	248.7802	248.7808	248.7802	0.00
10/01/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
10/01/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
10/01/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
10/01/2017	R202 On 03-August-17	258.36	Put	Bond Future	9579	10	9579	10	0.00
10/01/2017	R202 On 03-August-17	258.37	Put	Bond Future	9589	10	9589	10	0.00
10/01/2017	R202 On 03-August-17	258.35	Put	Bond Future	9569	10	9569	10	0.00
10/01/2017	R203 On 02-February-17			Bond Future	7.70	103.6251	7.6990	103.6251	27,216.00
10/01/2017	R203 On 02-February-17	7.70	Call	Bond Future	63	0	63	0	0.00
10/01/2017	R203 On 02-February-17	7.71	Call	Bond Future	66	0	66	0	0.00
10/01/2017	R203 On 02-February-17	7.72	Call	Bond Future	69	0	69	0	0.00
10/01/2017	R203 On 02-February-17	7.71	Put	Bond Future	60	0	60	0	0.00
10/01/2017	R203 On 02-February-17	7.70	Put	Bond Future	63	0	63	0	0.00
10/01/2017	R203 On 02-February-17	7.72	Put	Bond Future	57	0	57	0	0.00
10/01/2017	R203 On 04-May-17			Bond Future	7.52	101.4445	7.5230	101.4445	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
10/01/2017	R203 On 04-May-17	6.91	Call	Bond Future	17	0	17	0	0.00
10/01/2017	R203 On 04-May-17	6.93	Call	Bond Future	18	0	18	0	0.00
10/01/2017	R203 On 04-May-17	6.92	Call	Bond Future	17	0	17	0	0.00
10/01/2017	R203 On 04-May-17	6.92	Put	Bond Future	228	0	228	0	0.00
10/01/2017	R203 On 04-May-17	6.93	Put	Bond Future	225	0	225	0	0.00
10/01/2017	R203 On 04-May-17	6.91	Put	Bond Future	231	0	231	0	0.00
10/01/2017	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
10/01/2017	R203 On 03-August-17	4.87	Call	Bond Future	49	0	49	0	0.00
10/01/2017	R203 On 03-August-17	4.89	Call	Bond Future	51	0	51	0	0.00
10/01/2017	R203 On 03-August-17	4.88	Call	Bond Future	50	0	50	0	0.00
10/01/2017	R203 On 03-August-17	4.89	Put	Bond Future	26	0	26	0	0.00
10/01/2017	R203 On 03-August-17	4.88	Put	Bond Future	27	0	27	0	0.00
10/01/2017	R203 On 03-August-17	4.87	Put	Bond Future	27	0	27	0	0.00
10/01/2017	R204 On 02-February-17			Bond Future	7.86	101.3119	7.8613	101.3119	30,150.00
10/01/2017	R204 On 02-February-17	8.28	Call	Bond Future	730	1	730	1	0.00
10/01/2017	R204 On 02-February-17	8.30	Call	Bond Future	761	1	761	1	0.00
10/01/2017	R204 On 02-February-17	8.29	Call	Bond Future	746	1	746	1	0.00
10/01/2017	R204 On 02-February-17	8.28	Put	Bond Future	17	0	17	0	0.00
10/01/2017	R204 On 02-February-17	8.29	Put	Bond Future	15	0	15	0	0.00
10/01/2017	R204 On 02-February-17	8.30	Put	Bond Future	14	0	14	0	0.00
10/01/2017	R204 On 04-May-17			Bond Future	7.88	103.2597	7.8773	103.2597	0.00
10/01/2017	R204 On 04-May-17	7.90	Call	Bond Future	403	0	403	0	0.00
10/01/2017	R204 On 04-May-17	7.92	Call	Bond Future	419	0	419	0	0.00
10/01/2017	R204 On 04-May-17	7.91	Call	Bond Future	411	0	411	0	0.00
10/01/2017	R204 On 04-May-17	7.91	Put	Bond Future	362	0	362	0	0.00
10/01/2017	R204 On 04-May-17	7.92	Put	Bond Future	355	0	355	0	0.00
10/01/2017	R204 On 04-May-17	7.90	Put	Bond Future	369	0	369	0	0.00
10/01/2017	R204 On 03-August-17			Bond Future	7.85	101.2626	7.8499	101.2626	0.00
10/01/2017	R204 On 03-August-17	7.75	Call	Bond Future	411	0	411	0	0.00
10/01/2017	R204 On 03-August-17	7.76	Call	Bond Future	417	0	417	0	0.00
10/01/2017	R204 On 03-August-17	7.77	Call	Bond Future	424	0	424	0	0.00
10/01/2017	R204 On 03-August-17	7.75	Put	Bond Future	539	1	539	1	0.00
10/01/2017	R204 On 03-August-17	7.76	Put	Bond Future	532	1	532	1	0.00
10/01/2017	R204 On 03-August-17	7.77	Put	Bond Future	526	1	526	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
10/01/2017	R207 On 02-February-17			Bond Future	8.02	98.5318	8.0224	98.5318	74,783.00
10/01/2017	R207 On 02-February-17	8.91	Call	Bond Future	2223	2	2223	2	62.00
10/01/2017	R207 On 02-February-17	9.22	Call	Bond Future	2985	3	2985	3	0.00
10/01/2017	R207 On 02-February-17	9.24	Call	Bond Future	3033	3	3033	3	0.00
10/01/2017	R207 On 02-February-17	9.23	Call	Bond Future	3009	3	3009	3	0.00
10/01/2017	R207 On 02-February-17	9.23	Put	Bond Future	0	0	0	0	0.00
10/01/2017	R207 On 02-February-17	9.24	Put	Bond Future	0	0	0	0	0.00
10/01/2017	R207 On 02-February-17	8.91	Put	Bond Future	1	0	1	0	0.00
10/01/2017	R207 On 02-February-17	9.22	Put	Bond Future	0	0	0	0	0.00
10/01/2017	R207 On 04-May-17			Bond Future	8.05	100.4261	8.0535	100.4261	0.00
10/01/2017	R207 On 04-May-17	8.20	Call	Bond Future	821	1	821	1	0.00
10/01/2017	R207 On 04-May-17	8.22	Call	Bond Future	849	1	849	1	0.00
10/01/2017	R207 On 04-May-17	8.21	Call	Bond Future	835	1	835	1	0.00
10/01/2017	R207 On 04-May-17	8.20	Put	Bond Future	478	0	478	0	0.00
10/01/2017	R207 On 04-May-17	8.22	Put	Bond Future	459	0	459	0	0.00
10/01/2017	R207 On 04-May-17	8.21	Put	Bond Future	469	0	469	0	0.00
10/01/2017	R207 On 03-August-17			Bond Future	8.06	98.7706	8.0614	98.7706	0.00
10/01/2017	R207 On 03-August-17	8.19	Call	Bond Future	976	1	976	1	51.00
10/01/2017	R207 On 03-August-17	8.40	Call	Bond Future	1250	1	1250	1	0.00
10/01/2017	R207 On 03-August-17	8.39	Call	Bond Future	1236	1	1236	1	0.00
10/01/2017	R207 On 03-August-17	8.41	Call	Bond Future	1264	1	1264	1	0.00
10/01/2017	R207 On 03-August-17	8.39	Put	Bond Future	534	1	534	1	0.00
10/01/2017	R207 On 03-August-17	8.41	Put	Bond Future	519	0	519	0	0.00
10/01/2017	R207 On 03-August-17	8.19	Put	Bond Future	700	1	700	1	0.00
10/01/2017	R207 On 03-August-17	8.40	Put	Bond Future	526	1	526	1	0.00
10/01/2017	R208 On 02-February-17			Bond Future	8.16	97.5521	8.1562	97.5521	29,322.00
10/01/2017	R208 On 02-February-17	8.64	Call	Bond Future	1642	2	1642	2	0.00
10/01/2017	R208 On 02-February-17	8.63	Call	Bond Future	1612	2	1612	2	0.00
10/01/2017	R208 On 02-February-17	8.65	Call	Bond Future	1673	2	1673	2	0.00
10/01/2017	R208 On 02-February-17	8.65	Put	Bond Future	33	0	33	0	0.00
10/01/2017	R208 On 02-February-17	8.64	Put	Bond Future	36	0	36	0	0.00
10/01/2017	R208 On 02-February-17	8.63	Put	Bond Future	38	0	38	0	0.00
10/01/2017	R208 On 04-May-17			Bond Future	8.18	96.0248	8.1838	96.0248	0.00
10/01/2017	R208 On 04-May-17	8.37	Call	Bond Future	1251	1	1251	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
10/01/2017	R208 On 04-May-17	8.39	Call	Bond Future	1290	1	1290	1	0.00
10/01/2017	R208 On 04-May-17	8.38	Call	Bond Future	1270	1	1270	1	0.00
10/01/2017	R208 On 04-May-17	8.37	Put	Bond Future	660	1	660	1	0.00
10/01/2017	R208 On 04-May-17	8.39	Put	Bond Future	636	1	636	1	0.00
10/01/2017	R208 On 04-May-17	8.38	Put	Bond Future	648	1	648	1	0.00
10/01/2017	R208 On 03-August-17			Bond Future	8.19	97.9263	8.1948	97.9263	0.00
10/01/2017	R208 On 03-August-17	8.30	Call	Bond Future	1387	1	1387	1	0.00
10/01/2017	R208 On 03-August-17	8.32	Call	Bond Future	1421	1	1421	1	0.00
10/01/2017	R208 On 03-August-17	8.31	Call	Bond Future	1404	1	1404	1	0.00
10/01/2017	R208 On 03-August-17	8.31	Put	Bond Future	1057	1	1057	1	0.00
10/01/2017	R208 On 03-August-17	8.32	Put	Bond Future	1044	1	1044	1	0.00
10/01/2017	R208 On 03-August-17	8.30	Put	Bond Future	1071	1	1071	1	0.00
10/01/2017	R209 On 02-February-17			Bond Future	9.43	74.2489	9.4332	74.2489	66,471.00
10/01/2017	R209 On 02-February-17	9.53	Call	Bond Future	1436	1	1436	1	0.00
10/01/2017	R209 On 02-February-17	9.55	Call	Bond Future	1518	2	1518	2	0.00
10/01/2017	R209 On 02-February-17	9.54	Call	Bond Future	1477	1	1477	1	0.00
10/01/2017	R209 On 02-February-17	9.53	Put	Bond Future	775	1	775	1	0.00
10/01/2017	R209 On 02-February-17	9.54	Put	Bond Future	748	1	748	1	0.00
10/01/2017	R209 On 02-February-17	9.55	Put	Bond Future	722	1	722	1	0.00
10/01/2017	R209 On 04-May-17			Bond Future	9.48	72.5256	9.4762	72.5256	0.00
10/01/2017	R209 On 04-May-17	9.46	Call	Bond Future	2356	2	2356	2	0.00
10/01/2017	R209 On 04-May-17	9.48	Call	Bond Future	2423	2	2423	2	0.00
10/01/2017	R209 On 04-May-17	9.47	Call	Bond Future	2389	2	2389	2	0.00
10/01/2017	R209 On 04-May-17	9.46	Put	Bond Future	2466	2	2466	2	0.00
10/01/2017	R209 On 04-May-17	9.47	Put	Bond Future	2432	2	2432	2	0.00
10/01/2017	R209 On 04-May-17	9.48	Put	Bond Future	2397	2	2397	2	0.00
10/01/2017	R209 On 03-August-17			Bond Future	9.51	73.9619	9.5135	73.9619	0.00
10/01/2017	R209 On 03-August-17	9.44	Call	Bond Future	3063	3	3063	3	0.00
10/01/2017	R209 On 03-August-17	9.43	Call	Bond Future	3031	3	3031	3	0.00
10/01/2017	R209 On 03-August-17	9.45	Call	Bond Future	3095	3	3095	3	0.00
10/01/2017	R209 On 03-August-17	9.45	Put	Bond Future	3527	4	3527	4	0.00
10/01/2017	R209 On 03-August-17	9.44	Put	Bond Future	3563	4	3563	4	0.00
10/01/2017	R209 On 03-August-17	9.43	Put	Bond Future	3599	4	3599	4	0.00
10/01/2017	R210 On 02-February-17			Bond Future	185.61	185.6057	185.6071	185.6057	1,779.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2017	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
10/01/2017	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
10/01/2017	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
10/01/2017	R210 On 02-February-17	190.84	Put	Bond Future	5233	5	5233	5	0.00
10/01/2017	R210 On 02-February-17	190.86	Put	Bond Future	5253	5	5253	5	0.00
10/01/2017	R210 On 02-February-17	190.85	Put	Bond Future	5243	5	5243	5	0.00
10/01/2017	R210 On 04-May-17			Bond Future	186.87	186.8660	186.8676	186.8660	0.00
10/01/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
10/01/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
10/01/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
10/01/2017	R210 On 04-May-17	192.31	Put	Bond Future	5442	5	5442	5	0.00
10/01/2017	R210 On 04-May-17	192.33	Put	Bond Future	5462	5	5462	5	0.00
10/01/2017	R210 On 04-May-17	192.32	Put	Bond Future	5452	5	5452	5	0.00
10/01/2017	R210 On 03-August-17			Bond Future	190.58	190.5770	190.5775	190.5770	0.00
10/01/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
10/01/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
10/01/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
10/01/2017	R210 On 03-August-17	196.29	Put	Bond Future	5713	6	5713	6	0.00
10/01/2017	R210 On 03-August-17	196.30	Put	Bond Future	5723	6	5723	6	0.00
10/01/2017	R210 On 03-August-17	196.28	Put	Bond Future	5703	6	5703	6	0.00
10/01/2017	R212 On 02-February-17			Bond Future	145.75	145.7504	145.7515	145.7504	3,380.00
10/01/2017	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
10/01/2017	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
10/01/2017	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
10/01/2017	R212 On 02-February-17	149.29	Put	Bond Future	3538	4	3538	4	0.00
10/01/2017	R212 On 02-February-17	149.28	Put	Bond Future	3528	4	3528	4	0.00
10/01/2017	R212 On 02-February-17	149.27	Put	Bond Future	3518	4	3518	4	0.00
10/01/2017	R212 On 04-May-17			Bond Future	148.56	148.5616	148.5629	148.5616	0.00
10/01/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
10/01/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
10/01/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
10/01/2017	R212 On 04-May-17	152.24	Put	Bond Future	3677	4	3677	4	0.00
10/01/2017	R212 On 04-May-17	152.25	Put	Bond Future	3687	4	3687	4	0.00
10/01/2017	R212 On 04-May-17	152.23	Put	Bond Future	3667	4	3667	4	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
10/01/2017	R212 On 03-August-17			Bond Future	149.48	149.4785	149.4789	149.4785	0.00
10/01/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
10/01/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
10/01/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
10/01/2017	R212 On 03-August-17	153.34	Put	Bond Future	3861	4	3861	4	0.00
10/01/2017	R212 On 03-August-17	153.35	Put	Bond Future	3871	4	3871	4	0.00
10/01/2017	R212 On 03-August-17	153.36	Put	Bond Future	3881	4	3881	4	0.00
10/01/2017	R213 On 02-February-17			Bond Future	9.25	85.6542	9.2543	85.6542	50,655.00
10/01/2017	R213 On 02-February-17	9.40	Call	Bond Future	1613	2	1613	2	0.00
10/01/2017	R213 On 02-February-17	9.42	Call	Bond Future	1701	2	1701	2	0.00
10/01/2017	R213 On 02-February-17	9.41	Call	Bond Future	1657	2	1657	2	0.00
10/01/2017	R213 On 02-February-17	9.41	Put	Bond Future	608	1	608	1	0.00
10/01/2017	R213 On 02-February-17	9.42	Put	Bond Future	585	1	585	1	0.00
10/01/2017	R213 On 02-February-17	9.40	Put	Bond Future	631	1	631	1	0.00
10/01/2017	R213 On 04-May-17			Bond Future	9.30	83.7493	9.2972	83.7493	0.00
10/01/2017	R213 On 04-May-17	9.35	Call	Bond Future	2502	3	2502	3	0.00
10/01/2017	R213 On 04-May-17	9.36	Call	Bond Future	2537	3	2537	3	0.00
10/01/2017	R213 On 04-May-17	9.37	Call	Bond Future	2572	3	2572	3	0.00
10/01/2017	R213 On 04-May-17	9.36	Put	Bond Future	2117	2	2117	2	0.00
10/01/2017	R213 On 04-May-17	9.37	Put	Bond Future	2085	2	2085	2	0.00
10/01/2017	R213 On 04-May-17	9.35	Put	Bond Future	2148	2	2148	2	0.00
10/01/2017	R213 On 03-August-17			Bond Future	9.33	85.4077	9.3341	85.4077	0.00
10/01/2017	R213 On 03-August-17	9.33	Call	Bond Future	3159	3	3159	3	0.00
10/01/2017	R213 On 03-August-17	9.34	Call	Bond Future	3192	3	3192	3	0.00
10/01/2017	R213 On 03-August-17	9.35	Call	Bond Future	3225	3	3225	3	0.00
10/01/2017	R213 On 03-August-17	9.34	Put	Bond Future	3153	3	3153	3	0.00
10/01/2017	R213 On 03-August-17	9.35	Put	Bond Future	3120	3	3120	3	0.00
10/01/2017	R213 On 03-August-17	9.33	Put	Bond Future	3186	3	3186	3	0.00
10/01/2017	R214 On 02-February-17			Bond Future	9.49	74.7521	9.4934	74.7521	36,737.00
10/01/2017	R214 On 02-February-17	9.67	Call	Bond Future	1875	2	1875	2	0.00
10/01/2017	R214 On 02-February-17	9.66	Call	Bond Future	1828	2	1828	2	0.00
10/01/2017	R214 On 02-February-17	9.68	Call	Bond Future	1923	2	1923	2	0.00
10/01/2017	R214 On 02-February-17	9.67	Put	Bond Future	619	1	619	1	0.00
10/01/2017	R214 On 02-February-17	9.66	Put	Bond Future	643	1	643	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
10/01/2017	R214 On 02-February-17	9.68	Put	Bond Future	597	1	597	1	0.00
10/01/2017	R214 On 04-May-17			Bond Future	9.53	72.8913	9.5343	72.8913	0.00
10/01/2017	R214 On 04-May-17	9.56	Call	Bond Future	2643	3	2643	3	0.00
10/01/2017	R214 On 04-May-17	9.58	Call	Bond Future	2717	3	2717	3	0.00
10/01/2017	R214 On 04-May-17	9.57	Call	Bond Future	2680	3	2680	3	0.00
10/01/2017	R214 On 04-May-17	9.56	Put	Bond Future	2460	2	2460	2	0.00
10/01/2017	R214 On 04-May-17	9.57	Put	Bond Future	2425	2	2425	2	0.00
10/01/2017	R214 On 04-May-17	9.58	Put	Bond Future	2391	2	2391	2	0.00
10/01/2017	R214 On 03-August-17			Bond Future	9.57	74.3347	9.5701	74.3347	0.00
10/01/2017	R214 On 03-August-17	9.51	Call	Bond Future	3253	3	3253	3	0.00
10/01/2017	R214 On 03-August-17	9.52	Call	Bond Future	3287	3	3287	3	0.00
10/01/2017	R214 On 03-August-17	9.53	Call	Bond Future	3321	3	3321	3	0.00
10/01/2017	R214 On 03-August-17	9.52	Put	Bond Future	3645	4	3645	4	0.00
10/01/2017	R214 On 03-August-17	9.53	Put	Bond Future	3607	4	3607	4	0.00
10/01/2017	R214 On 03-August-17	9.51	Put	Bond Future	3682	4	3682	4	0.00
10/01/2017	R248 On 02-February-17			Bond Future	9.54	95.9937	9.5439	95.9937	74,345.00
10/01/2017	R248 On 02-February-17	9.76	Call	Bond Future	2674	3	2674	3	0.00
10/01/2017	R248 On 02-February-17	9.78	Call	Bond Future	2799	3	2799	3	0.00
10/01/2017	R248 On 02-February-17	9.77	Call	Bond Future	2736	3	2736	3	0.00
10/01/2017	R248 On 02-February-17	9.77	Put	Bond Future	694	1	694	1	0.00
10/01/2017	R248 On 02-February-17	9.76	Put	Bond Future	720	1	720	1	0.00
10/01/2017	R248 On 02-February-17	9.78	Put	Bond Future	668	1	668	1	0.00
10/01/2017	R248 On 04-May-17			Bond Future	9.59	93.3997	9.5862	93.3997	0.00
10/01/2017	R248 On 04-May-17	9.67	Call	Bond Future	3754	4	3754	4	0.00
10/01/2017	R248 On 04-May-17	9.66	Call	Bond Future	3707	4	3707	4	0.00
10/01/2017	R248 On 04-May-17	9.65	Call	Bond Future	3659	4	3659	4	0.00
10/01/2017	R248 On 04-May-17	9.66	Put	Bond Future	3037	3	3037	3	0.00
10/01/2017	R248 On 04-May-17	9.65	Put	Bond Future	3080	3	3080	3	0.00
10/01/2017	R248 On 04-May-17	9.67	Put	Bond Future	2994	3	2994	3	0.00
10/01/2017	R248 On 03-August-17			Bond Future	9.62	95.2492	9.6235	95.2492	0.00
10/01/2017	R248 On 03-August-17	9.57	Call	Bond Future	4353	4	4353	4	0.00
10/01/2017	R248 On 03-August-17	9.58	Call	Bond Future	4396	4	4396	4	0.00
10/01/2017	R248 On 03-August-17	9.56	Call	Bond Future	4310	4	4310	4	0.00
10/01/2017	R248 On 03-August-17	9.57	Put	Bond Future	4840	5	4840	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2017	R248 On 03-August-17	9.58	Put	Bond Future	4792	5	4792	5	0.00
10/01/2017	R248 On 03-August-17	9.56	Put	Bond Future	4888	5	4888	5	0.00