



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 February 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2017	2025 On 04-May-17			Bond Future	129.69	129.8846	129.6900	129.8846	2,414.00
09/02/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
09/02/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
09/02/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
09/02/2017	2025 On 04-May-17	132.57	Put	Bond Future	2880	3	2880	3	0.00
09/02/2017	2025 On 04-May-17	132.56	Put	Bond Future	2870	3	2870	3	0.00
09/02/2017	2025 On 04-May-17	132.58	Put	Bond Future	2890	3	2890	3	0.00
09/02/2017	2025 On 03-August-17			Bond Future	130.86	131.0580	130.8598	131.0580	0.00
09/02/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
09/02/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
09/02/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
09/02/2017	2025 On 03-August-17	133.96	Put	Bond Future	3100	3	3100	3	0.00
09/02/2017	2025 On 03-August-17	133.98	Put	Bond Future	3120	3	3120	3	0.00
09/02/2017	2025 On 03-August-17	133.97	Put	Bond Future	3110	3	3110	3	0.00
09/02/2017	2025 On 02-November-17			Bond Future	133.49	133.6914	133.4859	133.6914	0.00
09/02/2017	2025 On 02-November-17	132.96	Call	Bond Future	526	1	526	1	0.00
09/02/2017	2025 On 02-November-17	132.98	Call	Bond Future	506	1	506	1	0.00
09/02/2017	2025 On 02-November-17	132.97	Call	Bond Future	516	1	516	1	0.00
09/02/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
09/02/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
09/02/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
09/02/2017	2029 On 04-May-17			Bond Future	101.73	102.2860	101.7313	102.2860	2,272.00
09/02/2017	2029 On 04-May-17	100.65	Call	Bond Future	1081	2	1081	2	0.00
09/02/2017	2029 On 04-May-17	100.67	Call	Bond Future	1061	2	1061	2	0.00
09/02/2017	2029 On 04-May-17	100.66	Call	Bond Future	1071	2	1071	2	0.00
09/02/2017	2029 On 04-May-17	100.65	Put	Bond Future	0	0	0	0	0.00
09/02/2017	2029 On 04-May-17	100.67	Put	Bond Future	0	0	0	0	0.00
09/02/2017	2029 On 04-May-17	100.66	Put	Bond Future	0	0	0	0	0.00
09/02/2017	2030 On 04-May-17			Bond Future	9.23	92.5320	9.2312	92.5320	32,785.00
09/02/2017	2030 On 04-May-17	9.34	Call	Bond Future	750	0	750	0	0.00
09/02/2017	2030 On 04-May-17	9.33	Call	Bond Future	681	0	681	0	0.00
09/02/2017	2030 On 04-May-17	9.32	Call	Bond Future	612	0	612	0	0.00
09/02/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
09/02/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
09/02/2017	2030 On 03-August-17			Bond Future	9.28	90.2974	9.2821	90.2974	0.00
09/02/2017	2030 On 03-August-17	9.33	Call	Bond Future	326	0	326	0	0.00
09/02/2017	2030 On 03-August-17	9.34	Call	Bond Future	394	0	394	0	0.00
09/02/2017	2030 On 03-August-17	9.35	Call	Bond Future	461	0	461	0	0.00
09/02/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
09/02/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
09/02/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
09/02/2017	2030 On 02-November-17			Bond Future	9.32	92.0941	9.3201	92.0941	0.00
09/02/2017	2030 On 02-November-17	9.36	Call	Bond Future	268	0	268	0	0.00
09/02/2017	2030 On 02-November-17	9.35	Call	Bond Future	201	0	201	0	0.00
09/02/2017	2030 On 02-November-17	9.34	Call	Bond Future	134	0	134	0	0.00
09/02/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
09/02/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
09/02/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
09/02/2017	2032 On 04-May-17			Bond Future	9.36	91.5015	9.3601	91.5015	19,129.00
09/02/2017	2032 On 04-May-17	9.46	Call	Bond Future	2488	2	2488	2	0.00
09/02/2017	2032 On 04-May-17	9.45	Call	Bond Future	2447	2	2447	2	0.00
09/02/2017	2032 On 04-May-17	9.44	Call	Bond Future	2407	2	2407	2	0.00
09/02/2017	2032 On 04-May-17	9.45	Put	Bond Future	1782	2	1782	2	0.00
09/02/2017	2032 On 04-May-17	9.44	Put	Bond Future	1815	2	1815	2	0.00
09/02/2017	2032 On 04-May-17	9.46	Put	Bond Future	1749	2	1749	2	0.00
09/02/2017	2032 On 03-August-17			Bond Future	9.41	93.2537	9.4083	93.2537	0.00
09/02/2017	2032 On 03-August-17	9.43	Call	Bond Future	3157	3	3157	3	0.00
09/02/2017	2032 On 03-August-17	9.45	Call	Bond Future	3232	3	3232	3	0.00
09/02/2017	2032 On 03-August-17	9.44	Call	Bond Future	3194	3	3194	3	0.00
09/02/2017	2032 On 03-August-17	9.45	Put	Bond Future	2926	3	2926	3	0.00
09/02/2017	2032 On 03-August-17	9.43	Put	Bond Future	2997	3	2997	3	0.00
09/02/2017	2032 On 03-August-17	9.44	Put	Bond Future	2962	3	2962	3	0.00
09/02/2017	2032 On 02-November-17			Bond Future	9.45	90.9497	9.4502	90.9497	0.00
09/02/2017	2032 On 02-November-17	9.48	Call	Bond Future	3908	4	3908	4	0.00
09/02/2017	2032 On 02-November-17	9.49	Call	Bond Future	3945	4	3945	4	0.00
09/02/2017	2032 On 02-November-17	9.50	Call	Bond Future	3982	4	3982	4	0.00
09/02/2017	2032 On 02-November-17	9.49	Put	Bond Future	3657	4	3657	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
09/02/2017	2032 On 02-November-17	9.48	Put	Bond Future	3692	4	3692	4	0.00
09/02/2017	2032 On 02-November-17	9.50	Put	Bond Future	3621	4	3621	4	0.00
09/02/2017	2033 On 04-May-17			Bond Future	108.55	108.5507	108.5467	108.5507	5,778.00
09/02/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
09/02/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
09/02/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
09/02/2017	2033 On 04-May-17	110.84	Put	Bond Future	2293	2	2293	2	0.00
09/02/2017	2033 On 04-May-17	110.85	Put	Bond Future	2303	2	2303	2	0.00
09/02/2017	2033 On 04-May-17	110.83	Put	Bond Future	2283	2	2283	2	0.00
09/02/2017	2033 On 03-August-17			Bond Future	110.65	110.6558	110.6518	110.6558	0.00
09/02/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
09/02/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
09/02/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
09/02/2017	2033 On 03-August-17	113.12	Put	Bond Future	2468	2	2468	2	0.00
09/02/2017	2033 On 03-August-17	113.13	Put	Bond Future	2478	2	2478	2	0.00
09/02/2017	2033 On 03-August-17	113.14	Put	Bond Future	2488	2	2488	2	0.00
09/02/2017	2033 On 02-November-17			Bond Future	111.78	111.7887	111.7820	111.7887	0.00
09/02/2017	2033 On 02-November-17	110.09	Call	Bond Future	1692	2	1692	2	0.00
09/02/2017	2033 On 02-November-17	110.08	Call	Bond Future	1702	2	1702	2	0.00
09/02/2017	2033 On 02-November-17	110.07	Call	Bond Future	1712	2	1712	2	0.00
09/02/2017	2033 On 02-November-17	110.08	Put	Bond Future	0	0	0	0	0.00
09/02/2017	2033 On 02-November-17	110.09	Put	Bond Future	0	0	0	0	0.00
09/02/2017	2033 On 02-November-17	110.07	Put	Bond Future	0	0	0	0	0.00
09/02/2017	2037 On 04-May-17			Bond Future	9.58	92.1702	9.5779	92.1702	46,662.00
09/02/2017	2037 On 04-May-17	9.60	Call	Bond Future	2462	2	2462	2	0.00
09/02/2017	2037 On 04-May-17	9.58	Call	Bond Future	2380	2	2380	2	0.00
09/02/2017	2037 On 04-May-17	9.59	Call	Bond Future	2421	2	2421	2	0.00
09/02/2017	2037 On 04-May-17	9.58	Put	Bond Future	2363	3	2363	3	0.00
09/02/2017	2037 On 04-May-17	9.59	Put	Bond Future	2322	3	2322	3	0.00
09/02/2017	2037 On 04-May-17	9.60	Put	Bond Future	2282	3	2282	3	0.00
09/02/2017	2037 On 03-August-17			Bond Future	9.63	89.6783	9.6307	89.6783	160.00
09/02/2017	2037 On 03-August-17	9.58	Call	Bond Future	3285	3	3285	3	0.00
09/02/2017	2037 On 03-August-17	9.57	Call	Bond Future	3246	3	3246	3	0.00
09/02/2017	2037 On 03-August-17	9.56	Call	Bond Future	3208	3	3208	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2017	2037 On 03-August-17	9.57	Put	Bond Future	3736	4	3736	4	0.00
09/02/2017	2037 On 03-August-17	9.58	Put	Bond Future	3694	4	3694	4	0.00
09/02/2017	2037 On 03-August-17	9.56	Put	Bond Future	3779	4	3779	4	0.00
09/02/2017	2037 On 02-November-17			Bond Future	9.67	91.4627	9.6720	91.4627	0.00
09/02/2017	2037 On 02-November-17	9.66	Call	Bond Future	4259	4	4259	4	0.00
09/02/2017	2037 On 02-November-17	9.65	Call	Bond Future	4220	4	4220	4	0.00
09/02/2017	2037 On 02-November-17	9.67	Call	Bond Future	4299	4	4299	4	0.00
09/02/2017	2037 On 02-November-17	9.67	Put	Bond Future	4315	5	4315	5	0.00
09/02/2017	2037 On 02-November-17	9.66	Put	Bond Future	4355	5	4355	5	0.00
09/02/2017	2037 On 02-November-17	9.65	Put	Bond Future	4396	5	4396	5	0.00
09/02/2017	2038 On 04-May-17			Bond Future	136.02	135.6854	136.0215	135.6854	20,533.00
09/02/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
09/02/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
09/02/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
09/02/2017	2038 On 04-May-17	139.78	Put	Bond Future	3758	4	3758	4	0.00
09/02/2017	2038 On 04-May-17	139.79	Put	Bond Future	3768	4	3768	4	0.00
09/02/2017	2038 On 04-May-17	139.77	Put	Bond Future	3748	4	3748	4	0.00
09/02/2017	2038 On 03-August-17			Bond Future	137.15	136.8030	137.1459	136.8030	0.00
09/02/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
09/02/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
09/02/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
09/02/2017	2038 On 03-August-17	141.17	Put	Bond Future	4024	4	4024	4	0.00
09/02/2017	2038 On 03-August-17	141.16	Put	Bond Future	4014	4	4014	4	0.00
09/02/2017	2038 On 03-August-17	141.18	Put	Bond Future	4034	4	4034	4	0.00
09/02/2017	2038 On 02-November-17			Bond Future	139.90	139.5520	139.8982	139.5520	0.00
09/02/2017	2038 On 02-November-17	136.80	Call	Bond Future	3098	3	3098	3	0.00
09/02/2017	2038 On 02-November-17	136.82	Call	Bond Future	3078	3	3078	3	0.00
09/02/2017	2038 On 02-November-17	136.81	Call	Bond Future	3088	3	3088	3	0.00
09/02/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
09/02/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
09/02/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
09/02/2017	2040 On 04-May-17			Bond Future	9.59	96.3410	9.5866	96.3410	9,025.00
09/02/2017	2040 On 04-May-17	9.63	Call	Bond Future	2787	2	2787	2	0.00
09/02/2017	2040 On 04-May-17	9.64	Call	Bond Future	2833	2	2833	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2017	2040 On 04-May-17	9.62	Call	Bond Future	2742	2	2742	2	0.00
09/02/2017	2040 On 04-May-17	9.63	Put	Bond Future	2407	3	2407	3	0.00
09/02/2017	2040 On 04-May-17	9.62	Put	Bond Future	2449	3	2449	3	0.00
09/02/2017	2040 On 04-May-17	9.64	Put	Bond Future	2366	3	2366	3	0.00
09/02/2017	2040 On 03-August-17			Bond Future	9.64	93.6785	9.6379	93.6785	0.00
09/02/2017	2040 On 03-August-17	9.61	Call	Bond Future	3692	3	3692	3	0.00
09/02/2017	2040 On 03-August-17	9.63	Call	Bond Future	3777	3	3777	3	0.00
09/02/2017	2040 On 03-August-17	9.62	Call	Bond Future	3734	3	3734	3	0.00
09/02/2017	2040 On 03-August-17	9.62	Put	Bond Future	3891	4	3891	4	0.00
09/02/2017	2040 On 03-August-17	9.63	Put	Bond Future	3846	4	3846	4	0.00
09/02/2017	2040 On 03-August-17	9.61	Put	Bond Future	3935	4	3935	4	0.00
09/02/2017	2040 On 02-November-17			Bond Future	9.68	95.5426	9.6781	95.5426	0.00
09/02/2017	2040 On 02-November-17	9.66	Call	Bond Future	4637	4	4637	4	0.00
09/02/2017	2040 On 02-November-17	9.67	Call	Bond Future	4679	4	4679	4	0.00
09/02/2017	2040 On 02-November-17	9.65	Call	Bond Future	4594	4	4594	4	0.00
09/02/2017	2040 On 02-November-17	9.67	Put	Bond Future	4749	5	4749	5	0.00
09/02/2017	2040 On 02-November-17	9.66	Put	Bond Future	4793	5	4793	5	0.00
09/02/2017	2040 On 02-November-17	9.65	Put	Bond Future	4837	5	4837	5	0.00
09/02/2017	2044 On 04-May-17			Bond Future	9.62	93.3442	9.6205	93.3442	19,116.00
09/02/2017	2044 On 04-May-17	9.67	Call	Bond Future	2858	3	2858	3	0.00
09/02/2017	2044 On 04-May-17	9.66	Call	Bond Future	2812	2	2812	2	0.00
09/02/2017	2044 On 04-May-17	9.68	Call	Bond Future	2904	3	2904	3	0.00
09/02/2017	2044 On 04-May-17	9.67	Put	Bond Future	2421	3	2421	3	0.00
09/02/2017	2044 On 04-May-17	9.68	Put	Bond Future	2379	3	2379	3	0.00
09/02/2017	2044 On 04-May-17	9.66	Put	Bond Future	2463	3	2463	3	0.00
09/02/2017	2044 On 03-August-17			Bond Future	9.67	90.7496	9.6706	90.7496	0.00
09/02/2017	2044 On 03-August-17	9.64	Call	Bond Future	3739	3	3739	3	0.00
09/02/2017	2044 On 03-August-17	9.62	Call	Bond Future	3654	3	3654	3	0.00
09/02/2017	2044 On 03-August-17	9.63	Call	Bond Future	3696	3	3696	3	0.00
09/02/2017	2044 On 03-August-17	9.62	Put	Bond Future	4100	4	4100	4	0.00
09/02/2017	2044 On 03-August-17	9.63	Put	Bond Future	4054	4	4054	4	0.00
09/02/2017	2044 On 03-August-17	9.64	Put	Bond Future	4009	4	4009	4	0.00
09/02/2017	2044 On 02-November-17			Bond Future	9.71	92.5552	9.7099	92.5552	0.00
09/02/2017	2044 On 02-November-17	9.66	Call	Bond Future	4578	4	4578	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
09/02/2017	2044 On 02-November-17	9.68	Call	Bond Future	4663	4	4663	4	0.00
09/02/2017	2044 On 02-November-17	9.67	Call	Bond Future	4621	4	4621	4	0.00
09/02/2017	2044 On 02-November-17	9.67	Put	Bond Future	4969	5	4969	5	0.00
09/02/2017	2044 On 02-November-17	9.68	Put	Bond Future	4924	5	4924	5	0.00
09/02/2017	2044 On 02-November-17	9.66	Put	Bond Future	5015	5	5015	5	0.00
09/02/2017	2046 On 04-May-17			Bond Future	133.71	133.7158	133.7111	133.7158	19,696.00
09/02/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
09/02/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
09/02/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
09/02/2017	2046 On 04-May-17	138.33	Put	Bond Future	4619	5	4619	5	0.00
09/02/2017	2046 On 04-May-17	138.34	Put	Bond Future	4629	5	4629	5	0.00
09/02/2017	2046 On 04-May-17	138.32	Put	Bond Future	4609	5	4609	5	0.00
09/02/2017	2046 On 03-August-17			Bond Future	136.30	136.3090	136.3042	136.3090	0.00
09/02/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
09/02/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
09/02/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
09/02/2017	2046 On 03-August-17	141.19	Put	Bond Future	4886	5	4886	5	0.00
09/02/2017	2046 On 03-August-17	141.17	Put	Bond Future	4866	5	4866	5	0.00
09/02/2017	2046 On 03-August-17	141.18	Put	Bond Future	4876	5	4876	5	0.00
09/02/2017	2046 On 02-November-17			Bond Future	137.44	137.4435	137.4353	137.4435	0.00
09/02/2017	2046 On 02-November-17	136.30	Call	Bond Future	1135	1	1135	1	0.00
09/02/2017	2046 On 02-November-17	136.32	Call	Bond Future	1115	1	1115	1	0.00
09/02/2017	2046 On 02-November-17	136.31	Call	Bond Future	1125	1	1125	1	0.00
09/02/2017	2046 On 02-November-17	136.31	Put	Bond Future	0	0	0	0	0.00
09/02/2017	2046 On 02-November-17	136.32	Put	Bond Future	0	0	0	0	0.00
09/02/2017	2046 On 02-November-17	136.30	Put	Bond Future	0	0	0	0	0.00
09/02/2017	2050 On 04-May-17			Bond Future	145.24	144.9013	145.2353	144.9013	24,079.00
09/02/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
09/02/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
09/02/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
09/02/2017	2050 On 04-May-17	147.84	Put	Bond Future	2605	3	2605	3	0.00
09/02/2017	2050 On 04-May-17	147.83	Put	Bond Future	2595	3	2595	3	0.00
09/02/2017	2050 On 04-May-17	147.85	Put	Bond Future	2615	3	2615	3	0.00
09/02/2017	2050 On 03-August-17			Bond Future	146.37	146.0325	146.3731	146.0325	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
09/02/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
09/02/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
09/02/2017	2050 On 03-August-17	149.22	Put	Bond Future	2847	3	2847	3	0.00
09/02/2017	2050 On 03-August-17	149.24	Put	Bond Future	2867	3	2867	3	0.00
09/02/2017	2050 On 03-August-17	149.23	Put	Bond Future	2857	3	2857	3	0.00
09/02/2017	2050 On 02-November-17			Bond Future	149.31	148.9667	149.3103	148.9667	0.00
09/02/2017	2050 On 02-November-17	144.65	Call	Bond Future	4660	4	4660	4	0.00
09/02/2017	2050 On 02-November-17	144.67	Call	Bond Future	4640	4	4640	4	0.00
09/02/2017	2050 On 02-November-17	144.66	Call	Bond Future	4650	4	4650	4	0.00
09/02/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
09/02/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
09/02/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
09/02/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	AL37 On 04-May-17			Index Future	526.23	524.8890	526.2270	524.8890	1.00
09/02/2017	AL37 On 03-August-17			Index Future	536.31	534.9420	536.3060	534.9420	0.00
09/02/2017	AL37 On 02-November-17			Index Future	546.96	545.5820	546.9600	545.5820	0.00
09/02/2017	AL7T On 04-May-17			Index Future	608.39	605.9280	608.3900	605.9280	0.00
09/02/2017	AL7T On 03-August-17			Index Future	620.04	617.5330	620.0430	617.5330	0.00
09/02/2017	AL7T On 02-November-17			Index Future	632.36	629.8150	632.3600	629.8150	0.00
09/02/2017	ALBI On 04-May-17			Index Future	552.71	549.8800	552.7080	549.8800	598.00
09/02/2017	ALBI On 03-August-17			Index Future	563.29	560.4110	563.2940	560.4110	0.00
09/02/2017	ALBI On 02-November-17			Index Future	574.48	571.5580	574.4840	571.5580	0.00
09/02/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/02/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2017	EL28 On 04-May-17			Bond Future	130.03	130.0355	130.0332	130.0355	0.00
09/02/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
09/02/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
09/02/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
09/02/2017	EL28 On 04-May-17	137.90	Put	Bond Future	7867	8	7867	8	0.00
09/02/2017	EL28 On 04-May-17	137.92	Put	Bond Future	7887	8	7887	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2017	EL28 On 04-May-17	137.91	Put	Bond Future	7877	8	7877	8	0.00
09/02/2017	EL28 On 03-August-17			Bond Future	132.55	132.5571	132.5548	132.5571	0.00
09/02/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
09/02/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
09/02/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
09/02/2017	EL28 On 03-August-17	135.17	Put	Bond Future	2615	3	2615	3	0.00
09/02/2017	EL28 On 03-August-17	135.16	Put	Bond Future	2605	3	2605	3	0.00
09/02/2017	EL28 On 03-August-17	135.18	Put	Bond Future	2625	3	2625	3	0.00
09/02/2017	EL28 On 02-November-17			Bond Future	133.45	133.4536	133.4477	133.4536	0.00
09/02/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
09/02/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
09/02/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
09/02/2017	EL28 On 02-November-17	133.87	Put	Bond Future	422	0	422	0	0.00
09/02/2017	EL28 On 02-November-17	133.88	Put	Bond Future	432	0	432	0	0.00
09/02/2017	EL28 On 02-November-17	133.89	Put	Bond Future	442	0	442	0	0.00
09/02/2017	ES33 On 04-May-17			Bond Future	10.51	77.3373	10.5091	77.3373	9,466.00
09/02/2017	ES33 On 04-May-17	10.55	Call	Bond Future	259	0	259	0	0.00
09/02/2017	ES33 On 04-May-17	10.54	Call	Bond Future	196	0	196	0	0.00
09/02/2017	ES33 On 04-May-17	10.56	Call	Bond Future	322	0	322	0	0.00
09/02/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
09/02/2017	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
09/02/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
09/02/2017	ES33 On 03-August-17			Bond Future	10.59	78.8184	10.5894	78.8184	0.00
09/02/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
09/02/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
09/02/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
09/02/2017	ES33 On 03-August-17	10.53	Put	Bond Future	374	1	374	1	0.00
09/02/2017	ES33 On 03-August-17	10.54	Put	Bond Future	311	1	311	1	0.00
09/02/2017	ES33 On 03-August-17	10.55	Put	Bond Future	248	1	248	1	0.00
09/02/2017	ES33 On 02-November-17			Bond Future	10.67	76.5931	10.6667	76.5931	0.00
09/02/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
09/02/2017	ES33 On 02-November-17	10.68	Call	Bond Future	82	0	82	0	0.00
09/02/2017	ES33 On 02-November-17	10.67	Call	Bond Future	20	0	20	0	0.00
09/02/2017	ES33 On 02-November-17	10.67	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
09/02/2017	ES33 On 02-November-17	10.66	Put	Bond Future	42	1	42	1	0.00
09/02/2017	ES42 On 04-May-17			Bond Future	10.65	81.0456	10.6543	81.0456	8,777.00
09/02/2017	ES42 On 03-August-17			Bond Future	10.73	82.5974	10.7332	82.5974	0.00
09/02/2017	ES42 On 02-November-17			Bond Future	10.81	79.9786	10.8083	79.9786	0.00
09/02/2017	GOVI On 04-May-17			GOVI	550.50	547.6910	550.4960	547.6910	394.00
09/02/2017	GOVI On 04-May-17	262.19	Call	GOVI	2883060	286	2883060	286	0.00
09/02/2017	GOVI On 04-May-17	262.20	Call	GOVI	2882960	285	2882960	285	0.00
09/02/2017	GOVI On 04-May-17	262.18	Call	GOVI	2883160	286	2883160	286	0.00
09/02/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
09/02/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
09/02/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
09/02/2017	GOVI On 03-August-17			GOVI	561.04	558.1800	561.0400	558.1800	0.00
09/02/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
09/02/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
09/02/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
09/02/2017	GOVI On 03-August-17	561.10	Put	GOVI	600	3	600	3	0.00
09/02/2017	GOVI On 03-August-17	561.09	Put	GOVI	500	3	500	3	0.00
09/02/2017	GOVI On 03-August-17	561.11	Put	GOVI	700	3	700	3	0.00
09/02/2017	GOVI On 02-November-17			GOVI	572.19	569.2830	572.1850	569.2830	0.00
09/02/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
09/02/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
09/02/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
09/02/2017	GOVI On 02-November-17	572.45	Put	GOVI	2650	3	2650	3	0.00
09/02/2017	GOVI On 02-November-17	572.46	Put	GOVI	2750	3	2750	3	0.00
09/02/2017	GOVI On 02-November-17	572.44	Put	GOVI	2550	3	2550	3	0.00
09/02/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/02/2017	IGOV On 04-May-17			Index Future	254.27	254.1970	254.2680	254.1970	922.00
09/02/2017	IGOV On 03-August-17			Index Future	259.20	259.1260	259.1990	259.1260	412.00
09/02/2017	IGOV On 02-November-17			Index Future	264.40	264.3330	264.4000	264.3330	0.00
09/02/2017	ILBI On 04-May-17			Index Future	687.47	687.6080	687.4690	687.6080	0.00
09/02/2017	ILBI On 03-August-17			Index Future	700.51	700.6500	700.5080	700.6500	0.00
09/02/2017	ILBI On 02-November-17			Index Future	714.64	714.7820	714.6360	714.7820	0.00
09/02/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0029	100.0029	100.0029	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6130	99.6124	99.6130	0.00
09/02/2017	IS01 On 21-September-17			Interest Rate Swap	99.64	99.6487	99.6423	99.6487	0.00
09/02/2017	IS01 On 21-December-17			Interest Rate Swap	99.90	99.9124	99.8979	99.9124	0.00
09/02/2017	IS01 On 15-March-18			Interest Rate Swap	99.93	99.9560	99.9340	99.9560	0.00
09/02/2017	IS02 On 18-December-17			Interest Rate Swap	99.93	99.9399	99.9258	99.9399	0.00
09/02/2017	IS02 On 16-March-18			Interest Rate Swap	99.22	99.2394	99.2171	99.2394	0.00
09/02/2017	IS02 On 15-June-18			Interest Rate Swap	98.87	98.9063	98.8732	98.9063	0.00
09/02/2017	IS02 On 21-September-18			Interest Rate Swap	98.93	98.9742	98.9282	98.9742	0.00
09/02/2017	IS02 On 21-December-18			Interest Rate Swap	99.42	99.4800	99.4200	99.4800	0.00
09/02/2017	IS02 On 15-March-19			Interest Rate Swap	99.92	99.9958	99.9233	99.9958	0.00
09/02/2017	IS05 On 17-December-20			Interest Rate Swap	97.68	97.8345	97.6796	97.8345	0.00
09/02/2017	IS05 On 16-March-21			Interest Rate Swap	97.00	97.1673	96.9965	97.1673	0.00
09/02/2017	IS05 On 15-June-21			Interest Rate Swap	96.28	96.4690	96.2765	96.4690	0.00
09/02/2017	IS05 On 21-September-21			Interest Rate Swap	96.54	96.7529	96.5358	96.7529	0.00
09/02/2017	IS05 On 21-December-21			Interest Rate Swap	98.79	99.0248	98.7893	99.0248	50.00
09/02/2017	IS05 On 15-March-22			Interest Rate Swap	98.99	99.2389	98.9890	99.2389	0.00
09/02/2017	IS10 On 17-December-25			Interest Rate Swap	97.68	98.0770	97.6810	98.0770	0.00
09/02/2017	IS10 On 16-March-26			Interest Rate Swap	94.75	95.1614	94.7529	95.1614	0.00
09/02/2017	IS10 On 15-June-26			Interest Rate Swap	93.54	93.9572	93.5404	93.9572	0.00
09/02/2017	IS10 On 21-September-26			Interest Rate Swap	95.69	96.1097	95.6928	96.1097	0.00
09/02/2017	IS10 On 21-December-26			Interest Rate Swap	99.43	99.8439	99.4315	99.8439	0.00
09/02/2017	IS10 On 15-March-27			Interest Rate Swap	98.04	98.4614	98.0388	98.4614	0.00
09/02/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/02/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
09/02/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/02/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/02/2017	JBAF On 15-February-17			Jibar Tradeable Future	7.35	92.6400	7.3500	92.6400	0.00
09/02/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.37	92.6200	7.3700	92.6200	1,000.00
09/02/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
09/02/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
09/02/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.42	92.5700	7.4200	92.5700	0.00
09/02/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.43	92.5500	7.4300	92.5500	0.00
09/02/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.44	92.5400	7.4400	92.5400	0.00
09/02/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
09/02/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.47	92.5000	7.4700	92.5000	0.00
09/02/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.48	92.4700	7.4800	92.4700	0.00
09/02/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
09/02/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.52	92.4400	7.5200	92.4400	0.00
09/02/2017	R023 On 04-May-17			Bond Future	8.42	98.1606	8.4164	98.1606	19,210.00
09/02/2017	R023 On 04-May-17	8.59	Call	Bond Future	1557	1	1557	1	0.00
09/02/2017	R023 On 04-May-17	8.61	Call	Bond Future	1612	1	1612	1	0.00
09/02/2017	R023 On 04-May-17	8.60	Call	Bond Future	1584	1	1584	1	0.00
09/02/2017	R023 On 04-May-17	8.59	Put	Bond Future	790	1	790	1	0.00
09/02/2017	R023 On 04-May-17	8.60	Put	Bond Future	774	1	774	1	0.00
09/02/2017	R023 On 04-May-17	8.61	Put	Bond Future	757	1	757	1	0.00
09/02/2017	R023 On 03-August-17			Bond Future	8.45	100.0405	8.4495	100.0405	0.00
09/02/2017	R023 On 03-August-17	8.58	Call	Bond Future	1887	2	1887	2	0.00
09/02/2017	R023 On 03-August-17	8.60	Call	Bond Future	1936	2	1936	2	0.00
09/02/2017	R023 On 03-August-17	8.59	Call	Bond Future	1912	2	1912	2	0.00
09/02/2017	R023 On 03-August-17	8.58	Put	Bond Future	1330	1	1330	1	0.00
09/02/2017	R023 On 03-August-17	8.59	Put	Bond Future	1312	1	1312	1	0.00
09/02/2017	R023 On 03-August-17	8.60	Put	Bond Future	1294	1	1294	1	0.00
09/02/2017	R023 On 02-November-17			Bond Future	8.47	98.0982	8.4746	98.0982	0.00
09/02/2017	R023 On 02-November-17	8.56	Call	Bond Future	2077	2	2077	2	0.00
09/02/2017	R023 On 02-November-17	8.57	Call	Bond Future	2100	2	2100	2	0.00
09/02/2017	R023 On 02-November-17	8.58	Call	Bond Future	2122	2	2122	2	0.00
09/02/2017	R023 On 02-November-17	8.57	Put	Bond Future	1707	2	1707	2	0.00
09/02/2017	R023 On 02-November-17	8.58	Put	Bond Future	1688	2	1688	2	0.00
09/02/2017	R023 On 02-November-17	8.56	Put	Bond Future	1725	2	1725	2	0.00
09/02/2017	R035 On 04-May-17			Bond Future	9.50	95.7163	9.4996	95.7163	7,829.00
09/02/2017	R035 On 04-May-17	9.53	Call	Bond Future	248	0	248	0	0.00
09/02/2017	R035 On 04-May-17	9.55	Call	Bond Future	411	0	411	0	0.00
09/02/2017	R035 On 04-May-17	9.54	Call	Bond Future	329	0	329	0	0.00
09/02/2017	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
09/02/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
09/02/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
09/02/2017	R035 On 03-August-17			Bond Future	9.55	97.5495	9.5479	97.5495	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
09/02/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
09/02/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
09/02/2017	R035 On 03-August-17	9.50	Put	Bond Future	388	1	388	1	0.00
09/02/2017	R035 On 03-August-17	9.52	Put	Bond Future	226	1	226	1	0.00
09/02/2017	R035 On 03-August-17	9.51	Put	Bond Future	307	1	307	1	0.00
09/02/2017	R035 On 02-November-17			Bond Future	9.59	94.9869	9.5924	94.9869	0.00
09/02/2017	R035 On 02-November-17	9.60	Call	Bond Future	61	0	61	0	0.00
09/02/2017	R035 On 02-November-17	9.61	Call	Bond Future	141	0	141	0	0.00
09/02/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
09/02/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	1	0	1	0.00
09/02/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	1	0	1	0.00
09/02/2017	R035 On 02-November-17	9.59	Put	Bond Future	19	1	19	1	0.00
09/02/2017	R186 On 04-May-17			Bond Future	8.83	114.2272	8.8259	114.2272	117,312.00
09/02/2017	R186 On 04-May-17	9.20	Call	Bond Future	3361	3	3361	3	0.00
09/02/2017	R186 On 04-May-17	8.89	Call	Bond Future	2039	2	2039	2	0.00
09/02/2017	R186 On 04-May-17	8.94	Call	Bond Future	2228	2	2228	2	0.00
09/02/2017	R186 On 04-May-17	8.70	Call	Bond Future	1406	1	1406	1	500.00
09/02/2017	R186 On 04-May-17	8.91	Call	Bond Future	2114	2	2114	2	0.00
09/02/2017	R186 On 04-May-17	8.98	Call	Bond Future	2386	2	2386	2	0.00
09/02/2017	R186 On 04-May-17	8.44	Call	Bond Future	766	1	766	1	500.00
09/02/2017	R186 On 04-May-17	8.90	Call	Bond Future	2076	2	2076	2	0.00
09/02/2017	R186 On 04-May-17	8.98	Put	Bond Future	1338	2	1338	2	0.00
09/02/2017	R186 On 04-May-17	9.20	Put	Bond Future	839	1	839	1	5,709.00
09/02/2017	R186 On 04-May-17	8.89	Put	Bond Future	1601	2	1601	2	0.00
09/02/2017	R186 On 04-May-17	8.94	Put	Bond Future	1451	2	1451	2	500.00
09/02/2017	R186 On 04-May-17	8.44	Put	Bond Future	3451	4	3451	4	0.00
09/02/2017	R186 On 04-May-17	8.90	Put	Bond Future	1570	2	1570	2	0.00
09/02/2017	R186 On 04-May-17	8.70	Put	Bond Future	2273	3	2273	3	0.00
09/02/2017	R186 On 04-May-17	8.91	Put	Bond Future	1540	2	1540	2	0.00
09/02/2017	R186 On 03-August-17			Bond Future	8.87	111.1116	8.8696	111.1116	0.00
09/02/2017	R186 On 03-August-17	9.50	Call	Bond Future	5244	5	5244	5	0.00
09/02/2017	R186 On 03-August-17	9.35	Call	Bond Future	4554	4	4554	4	0.00
09/02/2017	R186 On 03-August-17	8.91	Call	Bond Future	2783	3	2783	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2017	R186 On 03-August-17	8.93	Call	Bond Future	2853	3	2853	3	0.00
09/02/2017	R186 On 03-August-17	8.92	Call	Bond Future	2818	3	2818	3	0.00
09/02/2017	R186 On 03-August-17	8.85	Call	Bond Future	2578	2	2578	2	0.00
09/02/2017	R186 On 03-August-17	9.35	Put	Bond Future	1397	2	1397	2	750.00
09/02/2017	R186 On 03-August-17	9.50	Put	Bond Future	1127	1	1127	1	6,500.00
09/02/2017	R186 On 03-August-17	8.91	Put	Bond Future	2512	3	2512	3	0.00
09/02/2017	R186 On 03-August-17	8.93	Put	Bond Future	2449	3	2449	3	0.00
09/02/2017	R186 On 03-August-17	8.85	Put	Bond Future	2709	3	2709	3	750.00
09/02/2017	R186 On 03-August-17	8.92	Put	Bond Future	2481	3	2481	3	0.00
09/02/2017	R186 On 02-November-17			Bond Future	8.90	113.3223	8.9026	113.3223	0.00
09/02/2017	R186 On 02-November-17	8.88	Call	Bond Future	3165	3	3165	3	0.00
09/02/2017	R186 On 02-November-17	8.89	Call	Bond Future	3198	3	3198	3	0.00
09/02/2017	R186 On 02-November-17	8.90	Call	Bond Future	3231	3	3231	3	0.00
09/02/2017	R186 On 02-November-17	8.89	Put	Bond Future	3281	4	3281	4	0.00
09/02/2017	R186 On 02-November-17	8.90	Put	Bond Future	3248	3	3248	3	0.00
09/02/2017	R186 On 02-November-17	8.88	Put	Bond Future	3313	4	3313	4	0.00
09/02/2017	R197 On 04-May-17			Bond Future	301.61	301.6253	301.6146	301.6253	1,063.00
09/02/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
09/02/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
09/02/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
09/02/2017	R197 On 04-May-17	308.59	Put	Bond Future	6975	7	6975	7	0.00
09/02/2017	R197 On 04-May-17	308.60	Put	Bond Future	6985	7	6985	7	0.00
09/02/2017	R197 On 04-May-17	308.58	Put	Bond Future	6965	7	6965	7	0.00
09/02/2017	R197 On 03-August-17			Bond Future	300.51	300.5210	300.5105	300.5210	0.00
09/02/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
09/02/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
09/02/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
09/02/2017	R197 On 03-August-17	308.05	Put	Bond Future	7540	8	7540	8	0.00
09/02/2017	R197 On 03-August-17	308.07	Put	Bond Future	7560	8	7560	8	0.00
09/02/2017	R197 On 03-August-17	308.06	Put	Bond Future	7550	8	7550	8	0.00
09/02/2017	R197 On 02-November-17			Bond Future	306.54	306.5599	306.5413	306.5599	0.00
09/02/2017	R197 On 02-November-17	305.17	Call	Bond Future	1371	1	1371	1	0.00
09/02/2017	R197 On 02-November-17	305.16	Call	Bond Future	1381	1	1381	1	0.00
09/02/2017	R197 On 02-November-17	305.15	Call	Bond Future	1391	1	1391	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00
09/02/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
09/02/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
09/02/2017	R202 On 04-May-17			Bond Future	250.06	250.0709	250.0619	250.0709	33,863.00
09/02/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
09/02/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
09/02/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
09/02/2017	R202 On 04-May-17	256.71	Put	Bond Future	6648	7	6648	7	0.00
09/02/2017	R202 On 04-May-17	256.72	Put	Bond Future	6658	7	6658	7	0.00
09/02/2017	R202 On 04-May-17	256.73	Put	Bond Future	6668	7	6668	7	0.00
09/02/2017	R202 On 03-August-17			Bond Future	251.22	251.2270	251.2180	251.2270	0.00
09/02/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
09/02/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
09/02/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
09/02/2017	R202 On 03-August-17	258.36	Put	Bond Future	7142	7	7142	7	0.00
09/02/2017	R202 On 03-August-17	258.37	Put	Bond Future	7152	7	7152	7	0.00
09/02/2017	R202 On 03-August-17	258.35	Put	Bond Future	7132	7	7132	7	0.00
09/02/2017	R202 On 02-November-17			Bond Future	256.26	256.2749	256.2595	256.2749	0.00
09/02/2017	R202 On 02-November-17	253.89	Call	Bond Future	2370	2	2370	2	0.00
09/02/2017	R202 On 02-November-17	253.90	Call	Bond Future	2360	2	2360	2	0.00
09/02/2017	R202 On 02-November-17	253.91	Call	Bond Future	2350	2	2350	2	0.00
09/02/2017	R202 On 02-November-17	253.89	Put	Bond Future	0	0	0	0	0.00
09/02/2017	R202 On 02-November-17	253.91	Put	Bond Future	0	0	0	0	0.00
09/02/2017	R202 On 02-November-17	253.90	Put	Bond Future	0	0	0	0	0.00
09/02/2017	R203 On 04-May-17			Bond Future	7.44	101.4480	7.4414	101.4480	31,101.00
09/02/2017	R203 On 04-May-17	6.91	Call	Bond Future	4	0	4	0	0.00
09/02/2017	R203 On 04-May-17	6.93	Call	Bond Future	5	0	5	0	0.00
09/02/2017	R203 On 04-May-17	6.92	Call	Bond Future	5	0	5	0	0.00
09/02/2017	R203 On 04-May-17	6.92	Put	Bond Future	187	0	187	0	0.00
09/02/2017	R203 On 04-May-17	6.93	Put	Bond Future	184	0	184	0	0.00
09/02/2017	R203 On 04-May-17	6.91	Put	Bond Future	190	0	190	0	0.00
09/02/2017	R203 On 03-August-17			Bond Future	6.74	103.3908	6.7367	103.3908	0.00
09/02/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
09/02/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
09/02/2017	R203 On 03-August-17	4.89	Put	Bond Future	198	0	198	0	0.00
09/02/2017	R203 On 03-August-17	4.88	Put	Bond Future	199	0	199	0	0.00
09/02/2017	R203 On 03-August-17	4.87	Put	Bond Future	200	0	200	0	0.00
09/02/2017	R204 On 04-May-17			Bond Future	7.71	103.3727	7.7085	103.3727	29,025.00
09/02/2017	R204 On 04-May-17	7.90	Call	Bond Future	421	0	421	0	0.00
09/02/2017	R204 On 04-May-17	7.92	Call	Bond Future	441	0	441	0	0.00
09/02/2017	R204 On 04-May-17	7.91	Call	Bond Future	431	0	431	0	0.00
09/02/2017	R204 On 04-May-17	7.91	Put	Bond Future	129	0	129	0	0.00
09/02/2017	R204 On 04-May-17	7.92	Put	Bond Future	125	0	125	0	0.00
09/02/2017	R204 On 04-May-17	7.90	Put	Bond Future	134	0	134	0	0.00
09/02/2017	R204 On 03-August-17			Bond Future	7.70	101.3119	7.6994	101.3119	0.00
09/02/2017	R204 On 03-August-17	7.75	Call	Bond Future	395	0	395	0	0.00
09/02/2017	R204 On 03-August-17	7.76	Call	Bond Future	402	0	402	0	0.00
09/02/2017	R204 On 03-August-17	7.77	Call	Bond Future	409	0	409	0	0.00
09/02/2017	R204 On 03-August-17	7.75	Put	Bond Future	330	0	330	0	0.00
09/02/2017	R204 On 03-August-17	7.76	Put	Bond Future	324	0	324	0	0.00
09/02/2017	R204 On 03-August-17	7.77	Put	Bond Future	318	0	318	0	0.00
09/02/2017	R204 On 02-November-17			Bond Future	7.61	103.3275	7.6125	103.3275	0.00
09/02/2017	R204 On 02-November-17	7.76	Call	Bond Future	464	0	464	0	0.00
09/02/2017	R204 On 02-November-17	7.74	Call	Bond Future	451	0	451	0	0.00
09/02/2017	R204 On 02-November-17	7.75	Call	Bond Future	457	0	457	0	0.00
09/02/2017	R204 On 02-November-17	7.74	Put	Bond Future	316	0	316	0	0.00
09/02/2017	R204 On 02-November-17	7.75	Put	Bond Future	312	0	312	0	0.00
09/02/2017	R204 On 02-November-17	7.76	Put	Bond Future	308	0	308	0	0.00
09/02/2017	R207 On 04-May-17			Bond Future	7.92	100.5327	7.9194	100.5327	79,350.00
09/02/2017	R207 On 04-May-17	8.20	Call	Bond Future	847	1	847	1	0.00
09/02/2017	R207 On 04-May-17	8.22	Call	Bond Future	881	1	881	1	0.00
09/02/2017	R207 On 04-May-17	8.21	Call	Bond Future	864	1	864	1	0.00
09/02/2017	R207 On 04-May-17	8.22	Put	Bond Future	176	0	176	0	0.00
09/02/2017	R207 On 04-May-17	8.20	Put	Bond Future	188	0	188	0	0.00
09/02/2017	R207 On 04-May-17	8.21	Put	Bond Future	182	0	182	0	0.00
09/02/2017	R207 On 03-August-17			Bond Future	7.94	98.8148	7.9417	98.8148	0.00
09/02/2017	R207 On 03-August-17	8.19	Call	Bond Future	950	1	950	1	51.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2017	R207 On 03-August-17	8.40	Call	Bond Future	1262	1	1262	1	0.00
09/02/2017	R207 On 03-August-17	8.39	Call	Bond Future	1246	1	1246	1	0.00
09/02/2017	R207 On 03-August-17	8.41	Call	Bond Future	1278	1	1278	1	0.00
09/02/2017	R207 On 03-August-17	8.39	Put	Bond Future	286	0	286	0	0.00
09/02/2017	R207 On 03-August-17	8.41	Put	Bond Future	275	0	275	0	0.00
09/02/2017	R207 On 03-August-17	8.19	Put	Bond Future	416	0	416	0	0.00
09/02/2017	R207 On 03-August-17	8.40	Put	Bond Future	281	0	281	0	0.00
09/02/2017	R207 On 02-November-17			Bond Future	7.92	100.7808	7.9202	100.7808	0.00
09/02/2017	R207 On 02-November-17	8.03	Call	Bond Future	838	1	838	1	0.00
09/02/2017	R207 On 02-November-17	8.05	Call	Bond Future	860	1	860	1	0.00
09/02/2017	R207 On 02-November-17	8.04	Call	Bond Future	849	1	849	1	0.00
09/02/2017	R207 On 02-November-17	8.04	Put	Bond Future	615	1	615	1	0.00
09/02/2017	R207 On 02-November-17	8.05	Put	Bond Future	607	1	607	1	0.00
09/02/2017	R207 On 02-November-17	8.03	Put	Bond Future	624	1	624	1	0.00
09/02/2017	R208 On 04-May-17			Bond Future	8.10	96.0687	8.0951	96.0687	21,493.00
09/02/2017	R208 On 04-May-17	8.37	Call	Bond Future	1199	1	1199	1	0.00
09/02/2017	R208 On 04-May-17	8.39	Call	Bond Future	1244	1	1244	1	0.00
09/02/2017	R208 On 04-May-17	8.38	Call	Bond Future	1221	1	1221	1	0.00
09/02/2017	R208 On 04-May-17	8.37	Put	Bond Future	325	0	325	0	0.00
09/02/2017	R208 On 04-May-17	8.39	Put	Bond Future	307	0	307	0	0.00
09/02/2017	R208 On 04-May-17	8.38	Put	Bond Future	316	0	316	0	0.00
09/02/2017	R208 On 03-August-17			Bond Future	8.12	97.9084	8.1198	97.9084	0.00
09/02/2017	R208 On 03-August-17	8.30	Call	Bond Future	1298	1	1298	1	0.00
09/02/2017	R208 On 03-August-17	8.32	Call	Bond Future	1335	1	1335	1	0.00
09/02/2017	R208 On 03-August-17	8.31	Call	Bond Future	1316	1	1316	1	0.00
09/02/2017	R208 On 03-August-17	8.31	Put	Bond Future	743	1	743	1	0.00
09/02/2017	R208 On 03-August-17	8.32	Put	Bond Future	732	1	732	1	0.00
09/02/2017	R208 On 03-August-17	8.30	Put	Bond Future	755	1	755	1	0.00
09/02/2017	R208 On 02-November-17			Bond Future	8.13	96.4532	8.1254	96.4532	0.00
09/02/2017	R208 On 02-November-17	8.18	Call	Bond Future	1242	1	1242	1	0.00
09/02/2017	R208 On 02-November-17	8.20	Call	Bond Future	1273	1	1273	1	0.00
09/02/2017	R208 On 02-November-17	8.19	Call	Bond Future	1257	1	1257	1	0.00
09/02/2017	R208 On 02-November-17	8.19	Put	Bond Future	1074	1	1074	1	0.00
09/02/2017	R208 On 02-November-17	8.20	Put	Bond Future	1061	1	1061	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2017	R208 On 02-November-17	8.18	Put	Bond Future	1086	1	1086	1	0.00
09/02/2017	R209 On 04-May-17			Bond Future	9.47	72.0700	9.4664	72.0700	58,705.00
09/02/2017	R209 On 04-May-17	8.93	Call	Bond Future	607	1	607	1	1,130.00
09/02/2017	R209 On 04-May-17	9.63	Call	Bond Future	2550	2	2550	2	0.00
09/02/2017	R209 On 04-May-17	9.46	Call	Bond Future	1922	2	1922	2	0.00
09/02/2017	R209 On 04-May-17	9.33	Call	Bond Future	1510	1	1510	1	0.00
09/02/2017	R209 On 04-May-17	9.47	Call	Bond Future	1956	2	1956	2	0.00
09/02/2017	R209 On 04-May-17	9.48	Call	Bond Future	1990	2	1990	2	0.00
09/02/2017	R209 On 04-May-17	9.63	Put	Bond Future	1445	2	1445	2	1,130.00
09/02/2017	R209 On 04-May-17	8.93	Put	Bond Future	4414	5	4414	5	0.00
09/02/2017	R209 On 04-May-17	9.46	Put	Bond Future	1965	2	1965	2	0.00
09/02/2017	R209 On 04-May-17	9.33	Put	Bond Future	2451	3	2451	3	1,130.00
09/02/2017	R209 On 04-May-17	9.47	Put	Bond Future	1931	2	1931	2	0.00
09/02/2017	R209 On 04-May-17	9.48	Put	Bond Future	1897	2	1897	2	0.00
09/02/2017	R209 On 03-August-17			Bond Future	9.51	73.4501	9.5103	73.4501	0.00
09/02/2017	R209 On 03-August-17	9.44	Call	Bond Future	2639	2	2639	2	0.00
09/02/2017	R209 On 03-August-17	9.43	Call	Bond Future	2607	2	2607	2	0.00
09/02/2017	R209 On 03-August-17	9.45	Call	Bond Future	2672	2	2672	2	0.00
09/02/2017	R209 On 03-August-17	9.44	Put	Bond Future	3118	3	3118	3	0.00
09/02/2017	R209 On 03-August-17	9.45	Put	Bond Future	3082	3	3082	3	0.00
09/02/2017	R209 On 03-August-17	9.43	Put	Bond Future	3154	3	3154	3	0.00
09/02/2017	R209 On 02-November-17			Bond Future	9.55	71.7604	9.5487	71.7604	0.00
09/02/2017	R209 On 02-November-17	9.54	Call	Bond Future	3500	3	3500	3	0.00
09/02/2017	R209 On 02-November-17	9.52	Call	Bond Future	3434	3	3434	3	0.00
09/02/2017	R209 On 02-November-17	9.53	Call	Bond Future	3467	3	3467	3	0.00
09/02/2017	R209 On 02-November-17	9.54	Put	Bond Future	3558	4	3558	4	0.00
09/02/2017	R209 On 02-November-17	9.52	Put	Bond Future	3627	4	3627	4	0.00
09/02/2017	R209 On 02-November-17	9.53	Put	Bond Future	3592	4	3592	4	0.00
09/02/2017	R210 On 04-May-17			Bond Future	188.81	188.8193	188.8121	188.8193	1,698.00
09/02/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
09/02/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
09/02/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
09/02/2017	R210 On 04-May-17	192.31	Put	Bond Future	3498	3	3498	3	0.00
09/02/2017	R210 On 04-May-17	192.33	Put	Bond Future	3518	4	3518	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
09/02/2017	R210 On 04-May-17	192.32	Put	Bond Future	3508	4	3508	4	0.00
09/02/2017	R210 On 03-August-17			Bond Future	192.47	192.4807	192.4738	192.4807	0.00
09/02/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
09/02/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
09/02/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
09/02/2017	R210 On 03-August-17	196.29	Put	Bond Future	3816	4	3816	4	0.00
09/02/2017	R210 On 03-August-17	196.30	Put	Bond Future	3826	4	3826	4	0.00
09/02/2017	R210 On 03-August-17	196.28	Put	Bond Future	3806	4	3806	4	0.00
09/02/2017	R210 On 02-November-17			Bond Future	193.90	193.9163	193.9043	193.9163	0.00
09/02/2017	R210 On 02-November-17	192.07	Call	Bond Future	1834	2	1834	2	0.00
09/02/2017	R210 On 02-November-17	192.08	Call	Bond Future	1824	2	1824	2	0.00
09/02/2017	R210 On 02-November-17	192.09	Call	Bond Future	1814	2	1814	2	0.00
09/02/2017	R210 On 02-November-17	192.08	Put	Bond Future	0	0	0	0	0.00
09/02/2017	R210 On 02-November-17	192.07	Put	Bond Future	0	0	0	0	0.00
09/02/2017	R210 On 02-November-17	192.09	Put	Bond Future	0	0	0	0	0.00
09/02/2017	R212 On 04-May-17			Bond Future	149.28	149.2826	149.2774	149.2826	3,258.00
09/02/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
09/02/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
09/02/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
09/02/2017	R212 On 04-May-17	152.24	Put	Bond Future	2963	3	2963	3	0.00
09/02/2017	R212 On 04-May-17	152.23	Put	Bond Future	2953	3	2953	3	0.00
09/02/2017	R212 On 04-May-17	152.25	Put	Bond Future	2973	3	2973	3	0.00
09/02/2017	R212 On 03-August-17			Bond Future	150.12	150.1277	150.1224	150.1277	0.00
09/02/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
09/02/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
09/02/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
09/02/2017	R212 On 03-August-17	153.34	Put	Bond Future	3218	3	3218	3	0.00
09/02/2017	R212 On 03-August-17	153.35	Put	Bond Future	3228	3	3228	3	0.00
09/02/2017	R212 On 03-August-17	153.36	Put	Bond Future	3238	3	3238	3	0.00
09/02/2017	R212 On 02-November-17			Bond Future	153.14	153.1443	153.1352	153.1443	0.00
09/02/2017	R212 On 02-November-17	152.41	Call	Bond Future	725	1	725	1	0.00
09/02/2017	R212 On 02-November-17	152.42	Call	Bond Future	715	1	715	1	0.00
09/02/2017	R212 On 02-November-17	152.40	Call	Bond Future	735	1	735	1	0.00
09/02/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
09/02/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
09/02/2017	R213 On 04-May-17			Bond Future	9.25	83.5107	9.2451	83.5107	44,842.00
09/02/2017	R213 On 04-May-17	9.35	Call	Bond Future	2264	2	2264	2	0.00
09/02/2017	R213 On 04-May-17	9.37	Call	Bond Future	2340	2	2340	2	0.00
09/02/2017	R213 On 04-May-17	9.36	Call	Bond Future	2302	2	2302	2	0.00
09/02/2017	R213 On 04-May-17	9.36	Put	Bond Future	1530	2	1530	2	0.00
09/02/2017	R213 On 04-May-17	9.37	Put	Bond Future	1502	2	1502	2	0.00
09/02/2017	R213 On 04-May-17	9.35	Put	Bond Future	1559	2	1559	2	0.00
09/02/2017	R213 On 03-August-17			Bond Future	9.29	85.1101	9.2883	85.1101	0.00
09/02/2017	R213 On 03-August-17	9.33	Call	Bond Future	2888	3	2888	3	0.00
09/02/2017	R213 On 03-August-17	9.34	Call	Bond Future	2923	3	2923	3	0.00
09/02/2017	R213 On 03-August-17	9.35	Call	Bond Future	2957	3	2957	3	0.00
09/02/2017	R213 On 03-August-17	9.34	Put	Bond Future	2579	3	2579	3	0.00
09/02/2017	R213 On 03-August-17	9.35	Put	Bond Future	2547	3	2547	3	0.00
09/02/2017	R213 On 03-August-17	9.33	Put	Bond Future	2610	3	2610	3	0.00
09/02/2017	R213 On 02-November-17			Bond Future	9.33	83.2515	9.3275	83.2515	0.00
09/02/2017	R213 On 02-November-17	9.36	Call	Bond Future	3510	3	3510	3	0.00
09/02/2017	R213 On 02-November-17	9.34	Call	Bond Future	3443	3	3443	3	0.00
09/02/2017	R213 On 02-November-17	9.35	Call	Bond Future	3477	3	3477	3	0.00
09/02/2017	R213 On 02-November-17	9.34	Put	Bond Future	3361	4	3361	4	0.00
09/02/2017	R213 On 02-November-17	9.35	Put	Bond Future	3328	4	3328	4	0.00
09/02/2017	R213 On 02-November-17	9.36	Put	Bond Future	3296	4	3296	4	0.00
09/02/2017	R214 On 04-May-17			Bond Future	9.54	72.2344	9.5446	72.2344	34,734.00
09/02/2017	R214 On 04-May-17	9.56	Call	Bond Future	2111	2	2111	2	0.00
09/02/2017	R214 On 04-May-17	9.58	Call	Bond Future	2185	2	2185	2	0.00
09/02/2017	R214 On 04-May-17	9.57	Call	Bond Future	2148	2	2148	2	0.00
09/02/2017	R214 On 04-May-17	9.56	Put	Bond Future	2001	2	2001	2	0.00
09/02/2017	R214 On 04-May-17	9.57	Put	Bond Future	1966	2	1966	2	0.00
09/02/2017	R214 On 04-May-17	9.58	Put	Bond Future	1932	2	1932	2	0.00
09/02/2017	R214 On 03-August-17			Bond Future	9.59	73.6178	9.5872	73.6178	0.00
09/02/2017	R214 On 03-August-17	9.51	Call	Bond Future	2737	2	2737	2	0.00
09/02/2017	R214 On 03-August-17	9.52	Call	Bond Future	2771	3	2771	3	0.00
09/02/2017	R214 On 03-August-17	9.53	Call	Bond Future	2805	3	2805	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2017	R214 On 03-August-17	9.52	Put	Bond Future	3250	4	3250	4	0.00
09/02/2017	R214 On 03-August-17	9.53	Put	Bond Future	3213	4	3213	4	0.00
09/02/2017	R214 On 03-August-17	9.51	Put	Bond Future	3288	4	3288	4	0.00
09/02/2017	R214 On 02-November-17			Bond Future	9.63	71.7843	9.6263	71.7843	0.00
09/02/2017	R214 On 02-November-17	9.58	Call	Bond Future	3570	3	3570	3	0.00
09/02/2017	R214 On 02-November-17	9.60	Call	Bond Future	3639	3	3639	3	0.00
09/02/2017	R214 On 02-November-17	9.59	Call	Bond Future	3605	3	3605	3	0.00
09/02/2017	R214 On 02-November-17	9.58	Put	Bond Future	3898	4	3898	4	0.00
09/02/2017	R214 On 02-November-17	9.60	Put	Bond Future	3825	4	3825	4	0.00
09/02/2017	R214 On 02-November-17	9.59	Put	Bond Future	3861	4	3861	4	0.00
09/02/2017	R248 On 04-May-17			Bond Future	9.61	92.4755	9.6113	92.4755	63,465.00
09/02/2017	R248 On 04-May-17	9.67	Call	Bond Future	2982	3	2982	3	0.00
09/02/2017	R248 On 04-May-17	9.66	Call	Bond Future	2934	3	2934	3	0.00
09/02/2017	R248 On 04-May-17	9.65	Call	Bond Future	2887	3	2887	3	0.00
09/02/2017	R248 On 04-May-17	9.66	Put	Bond Future	2493	3	2493	3	0.00
09/02/2017	R248 On 04-May-17	9.67	Put	Bond Future	2450	3	2450	3	0.00
09/02/2017	R248 On 04-May-17	9.65	Put	Bond Future	2536	3	2536	3	0.00
09/02/2017	R248 On 03-August-17			Bond Future	9.66	94.2466	9.6559	94.2466	200.00
09/02/2017	R248 On 03-August-17	9.57	Call	Bond Future	3603	3	3603	3	0.00
09/02/2017	R248 On 03-August-17	9.58	Call	Bond Future	3646	3	3646	3	0.00
09/02/2017	R248 On 03-August-17	9.56	Call	Bond Future	3561	3	3561	3	0.00
09/02/2017	R248 On 03-August-17	9.58	Put	Bond Future	4335	5	4335	5	0.00
09/02/2017	R248 On 03-August-17	9.57	Put	Bond Future	4383	5	4383	5	0.00
09/02/2017	R248 On 03-August-17	9.56	Put	Bond Future	4433	5	4433	5	0.00
09/02/2017	R248 On 02-November-17			Bond Future	9.70	91.6817	9.6969	91.6817	0.00
09/02/2017	R248 On 02-November-17	9.64	Call	Bond Future	4672	4	4672	4	0.00
09/02/2017	R248 On 02-November-17	9.66	Call	Bond Future	4759	4	4759	4	0.00
09/02/2017	R248 On 02-November-17	9.65	Call	Bond Future	4716	4	4716	4	0.00
09/02/2017	R248 On 02-November-17	9.64	Put	Bond Future	5184	6	5184	6	0.00
09/02/2017	R248 On 02-November-17	9.65	Put	Bond Future	5137	6	5137	6	0.00
09/02/2017	R248 On 02-November-17	9.66	Put	Bond Future	5090	5	5090	5	0.00