



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](http://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
10/02/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	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
10/02/2017	2025 On 04-May-17			Bond Future	129.78	129.6900	129.7801	129.6900	2,414.00
10/02/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
10/02/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
10/02/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
10/02/2017	2025 On 04-May-17	132.57	Put	Bond Future	2790	3	2790	3	0.00
10/02/2017	2025 On 04-May-17	132.56	Put	Bond Future	2780	3	2780	3	0.00
10/02/2017	2025 On 04-May-17	132.58	Put	Bond Future	2800	3	2800	3	0.00
10/02/2017	2025 On 03-August-17			Bond Future	130.95	130.8598	130.9505	130.8598	0.00
10/02/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
10/02/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
10/02/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
10/02/2017	2025 On 03-August-17	133.96	Put	Bond Future	3009	3	3009	3	0.00
10/02/2017	2025 On 03-August-17	133.98	Put	Bond Future	3029	3	3029	3	0.00
10/02/2017	2025 On 03-August-17	133.97	Put	Bond Future	3019	3	3019	3	0.00
10/02/2017	2025 On 02-November-17			Bond Future	133.58	133.4859	133.5799	133.4859	0.00
10/02/2017	2025 On 02-November-17	132.96	Call	Bond Future	620	1	620	1	0.00
10/02/2017	2025 On 02-November-17	132.98	Call	Bond Future	600	1	600	1	0.00
10/02/2017	2025 On 02-November-17	132.97	Call	Bond Future	610	1	610	1	0.00
10/02/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
10/02/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
10/02/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
10/02/2017	2029 On 04-May-17			Bond Future	101.84	101.7313	101.8373	101.7313	2,272.00
10/02/2017	2029 On 04-May-17	100.65	Call	Bond Future	1187	1	1187	1	0.00
10/02/2017	2029 On 04-May-17	100.67	Call	Bond Future	1167	1	1167	1	0.00
10/02/2017	2029 On 04-May-17	100.66	Call	Bond Future	1177	1	1177	1	0.00
10/02/2017	2029 On 04-May-17	100.65	Put	Bond Future	0	0	0	0	0.00
10/02/2017	2029 On 04-May-17	100.67	Put	Bond Future	0	0	0	0	0.00
10/02/2017	2029 On 04-May-17	100.66	Put	Bond Future	0	0	0	0	0.00
10/02/2017	2030 On 04-May-17			Bond Future	9.21	93.0344	9.2101	93.0344	32,785.00
10/02/2017	2030 On 04-May-17	9.34	Call	Bond Future	896	1	896	1	0.00
10/02/2017	2030 On 04-May-17	9.33	Call	Bond Future	827	1	827	1	0.00
10/02/2017	2030 On 04-May-17	9.32	Call	Bond Future	759	1	759	1	0.00
10/02/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
10/02/2017	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
10/02/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
10/02/2017	2030 On 03-August-17			Bond Future	9.26	90.8095	9.2603	90.8095	0.00
10/02/2017	2030 On 03-August-17	9.33	Call	Bond Future	475	0	475	0	0.00
10/02/2017	2030 On 03-August-17	9.34	Call	Bond Future	542	0	542	0	0.00
10/02/2017	2030 On 03-August-17	9.35	Call	Bond Future	610	0	610	0	0.00
10/02/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
10/02/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
10/02/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
10/02/2017	2030 On 02-November-17			Bond Future	9.30	92.6140	9.2974	92.6140	0.00
10/02/2017	2030 On 02-November-17	9.36	Call	Bond Future	421	0	421	0	0.00
10/02/2017	2030 On 02-November-17	9.35	Call	Bond Future	354	0	354	0	0.00
10/02/2017	2030 On 02-November-17	9.34	Call	Bond Future	287	0	287	0	0.00
10/02/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
10/02/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
10/02/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
10/02/2017	2032 On 04-May-17			Bond Future	9.34	92.0399	9.3390	92.0399	19,129.00
10/02/2017	2032 On 04-May-17	9.46	Call	Bond Future	2565	2	2565	2	0.00
10/02/2017	2032 On 04-May-17	9.45	Call	Bond Future	2524	2	2524	2	0.00
10/02/2017	2032 On 04-May-17	9.44	Call	Bond Future	2483	2	2483	2	0.00
10/02/2017	2032 On 04-May-17	9.45	Put	Bond Future	1702	2	1702	2	0.00
10/02/2017	2032 On 04-May-17	9.44	Put	Bond Future	1734	2	1734	2	0.00
10/02/2017	2032 On 04-May-17	9.46	Put	Bond Future	1670	2	1670	2	0.00
10/02/2017	2032 On 03-August-17			Bond Future	9.39	93.8026	9.3866	93.8026	0.00
10/02/2017	2032 On 03-August-17	9.43	Call	Bond Future	3232	3	3232	3	0.00
10/02/2017	2032 On 03-August-17	9.45	Call	Bond Future	3309	3	3309	3	0.00
10/02/2017	2032 On 03-August-17	9.44	Call	Bond Future	3270	3	3270	3	0.00
10/02/2017	2032 On 03-August-17	9.45	Put	Bond Future	2843	3	2843	3	0.00
10/02/2017	2032 On 03-August-17	9.43	Put	Bond Future	2913	3	2913	3	0.00
10/02/2017	2032 On 03-August-17	9.44	Put	Bond Future	2878	3	2878	3	0.00
10/02/2017	2032 On 02-November-17			Bond Future	9.43	91.5071	9.4276	91.5071	0.00
10/02/2017	2032 On 02-November-17	9.48	Call	Bond Future	3988	4	3988	4	0.00
10/02/2017	2032 On 02-November-17	9.49	Call	Bond Future	4026	4	4026	4	0.00
10/02/2017	2032 On 02-November-17	9.50	Call	Bond Future	4063	4	4063	4	0.00
10/02/2017	2032 On 02-November-17	9.49	Put	Bond Future	3573	4	3573	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
10/02/2017	2032 On 02-November-17	9.48	Put	Bond Future	3608	4	3608	4	0.00
10/02/2017	2032 On 02-November-17	9.50	Put	Bond Future	3539	4	3539	4	0.00
10/02/2017	2033 On 04-May-17			Bond Future	108.54	108.5467	108.5426	108.5467	5,778.00
10/02/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
10/02/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
10/02/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
10/02/2017	2033 On 04-May-17	110.84	Put	Bond Future	2297	2	2297	2	0.00
10/02/2017	2033 On 04-May-17	110.85	Put	Bond Future	2307	2	2307	2	0.00
10/02/2017	2033 On 04-May-17	110.83	Put	Bond Future	2287	2	2287	2	0.00
10/02/2017	2033 On 03-August-17			Bond Future	110.65	110.6518	110.6467	110.6518	0.00
10/02/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
10/02/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
10/02/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
10/02/2017	2033 On 03-August-17	113.12	Put	Bond Future	2473	2	2473	2	0.00
10/02/2017	2033 On 03-August-17	113.13	Put	Bond Future	2483	2	2483	2	0.00
10/02/2017	2033 On 03-August-17	113.14	Put	Bond Future	2493	2	2493	2	0.00
10/02/2017	2033 On 02-November-17			Bond Future	111.78	111.7820	111.7779	111.7820	0.00
10/02/2017	2033 On 02-November-17	110.09	Call	Bond Future	1688	2	1688	2	0.00
10/02/2017	2033 On 02-November-17	110.08	Call	Bond Future	1698	2	1698	2	0.00
10/02/2017	2033 On 02-November-17	110.07	Call	Bond Future	1708	2	1708	2	0.00
10/02/2017	2033 On 02-November-17	110.08	Put	Bond Future	0	0	0	0	0.00
10/02/2017	2033 On 02-November-17	110.09	Put	Bond Future	0	0	0	0	0.00
10/02/2017	2033 On 02-November-17	110.07	Put	Bond Future	0	0	0	0	0.00
10/02/2017	2037 On 04-May-17			Bond Future	9.56	92.7993	9.5568	92.7993	46,492.00
10/02/2017	2037 On 04-May-17	9.60	Call	Bond Future	2539	2	2539	2	0.00
10/02/2017	2037 On 04-May-17	9.58	Call	Bond Future	2455	2	2455	2	0.00
10/02/2017	2037 On 04-May-17	9.59	Call	Bond Future	2497	2	2497	2	0.00
10/02/2017	2037 On 04-May-17	9.58	Put	Bond Future	2266	2	2266	2	0.00
10/02/2017	2037 On 04-May-17	9.59	Put	Bond Future	2227	2	2227	2	0.00
10/02/2017	2037 On 04-May-17	9.60	Put	Bond Future	2188	2	2188	2	0.00
10/02/2017	2037 On 03-August-17			Bond Future	9.61	90.3196	9.6090	90.3196	160.00
10/02/2017	2037 On 03-August-17	9.58	Call	Bond Future	3363	3	3363	3	0.00
10/02/2017	2037 On 03-August-17	9.57	Call	Bond Future	3324	3	3324	3	0.00
10/02/2017	2037 On 03-August-17	9.56	Call	Bond Future	3284	3	3284	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
10/02/2017	2037 On 03-August-17	9.57	Put	Bond Future	3639	4	3639	4	0.00
10/02/2017	2037 On 03-August-17	9.58	Put	Bond Future	3598	4	3598	4	0.00
10/02/2017	2037 On 03-August-17	9.56	Put	Bond Future	3681	4	3681	4	0.00
10/02/2017	2037 On 02-November-17			Bond Future	9.65	92.1144	9.6496	92.1144	0.00
10/02/2017	2037 On 02-November-17	9.66	Call	Bond Future	4345	4	4345	4	0.00
10/02/2017	2037 On 02-November-17	9.65	Call	Bond Future	4305	4	4305	4	0.00
10/02/2017	2037 On 02-November-17	9.67	Call	Bond Future	4385	4	4385	4	0.00
10/02/2017	2037 On 02-November-17	9.67	Put	Bond Future	4222	4	4222	4	0.00
10/02/2017	2037 On 02-November-17	9.66	Put	Bond Future	4262	4	4262	4	0.00
10/02/2017	2037 On 02-November-17	9.65	Put	Bond Future	4302	4	4302	4	0.00
10/02/2017	2038 On 04-May-17			Bond Future	136.02	136.0215	136.0161	136.0215	20,533.00
10/02/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
10/02/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
10/02/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
10/02/2017	2038 On 04-May-17	139.78	Put	Bond Future	3764	4	3764	4	0.00
10/02/2017	2038 On 04-May-17	139.79	Put	Bond Future	3774	4	3774	4	0.00
10/02/2017	2038 On 04-May-17	139.77	Put	Bond Future	3754	4	3754	4	0.00
10/02/2017	2038 On 03-August-17			Bond Future	137.14	137.1459	137.1394	137.1459	0.00
10/02/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
10/02/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
10/02/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
10/02/2017	2038 On 03-August-17	141.17	Put	Bond Future	4031	4	4031	4	0.00
10/02/2017	2038 On 03-August-17	141.16	Put	Bond Future	4021	4	4021	4	0.00
10/02/2017	2038 On 03-August-17	141.18	Put	Bond Future	4041	4	4041	4	0.00
10/02/2017	2038 On 02-November-17			Bond Future	139.89	139.8982	139.8930	139.8982	0.00
10/02/2017	2038 On 02-November-17	136.80	Call	Bond Future	3093	3	3093	3	0.00
10/02/2017	2038 On 02-November-17	136.82	Call	Bond Future	3073	3	3073	3	0.00
10/02/2017	2038 On 02-November-17	136.81	Call	Bond Future	3083	3	3083	3	0.00
10/02/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
10/02/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
10/02/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
10/02/2017	2040 On 04-May-17			Bond Future	9.56	97.0194	9.5604	97.0194	9,025.00
10/02/2017	2040 On 04-May-17	9.63	Call	Bond Future	2897	3	2897	3	0.00
10/02/2017	2040 On 04-May-17	9.64	Call	Bond Future	2944	3	2944	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
10/02/2017	2040 On 04-May-17	9.62	Call	Bond Future	2850	3	2850	3	0.00
10/02/2017	2040 On 04-May-17	9.63	Put	Bond Future	2286	2	2286	2	0.00
10/02/2017	2040 On 04-May-17	9.62	Put	Bond Future	2327	2	2327	2	0.00
10/02/2017	2040 On 04-May-17	9.64	Put	Bond Future	2246	2	2246	2	0.00
10/02/2017	2040 On 03-August-17			Bond Future	9.61	94.3701	9.6110	94.3701	0.00
10/02/2017	2040 On 03-August-17	9.61	Call	Bond Future	3802	4	3802	4	0.00
10/02/2017	2040 On 03-August-17	9.63	Call	Bond Future	3889	4	3889	4	0.00
10/02/2017	2040 On 03-August-17	9.62	Call	Bond Future	3845	4	3845	4	0.00
10/02/2017	2040 On 03-August-17	9.62	Put	Bond Future	3767	4	3767	4	0.00
10/02/2017	2040 On 03-August-17	9.63	Put	Bond Future	3723	4	3723	4	0.00
10/02/2017	2040 On 03-August-17	9.61	Put	Bond Future	3810	4	3810	4	0.00
10/02/2017	2040 On 02-November-17			Bond Future	9.65	96.2454	9.6503	96.2454	0.00
10/02/2017	2040 On 02-November-17	9.66	Call	Bond Future	4754	5	4754	5	0.00
10/02/2017	2040 On 02-November-17	9.67	Call	Bond Future	4797	5	4797	5	0.00
10/02/2017	2040 On 02-November-17	9.65	Call	Bond Future	4710	5	4710	5	0.00
10/02/2017	2040 On 02-November-17	9.67	Put	Bond Future	4626	5	4626	5	0.00
10/02/2017	2040 On 02-November-17	9.66	Put	Bond Future	4669	5	4669	5	0.00
10/02/2017	2040 On 02-November-17	9.65	Put	Bond Future	4713	5	4713	5	0.00
10/02/2017	2044 On 04-May-17			Bond Future	9.59	94.0286	9.5944	94.0286	19,616.00
10/02/2017	2044 On 04-May-17	9.67	Call	Bond Future	2970	3	2970	3	0.00
10/02/2017	2044 On 04-May-17	9.66	Call	Bond Future	2922	3	2922	3	0.00
10/02/2017	2044 On 04-May-17	9.68	Call	Bond Future	3017	3	3017	3	0.00
10/02/2017	2044 On 04-May-17	9.67	Put	Bond Future	2300	2	2300	2	0.00
10/02/2017	2044 On 04-May-17	9.68	Put	Bond Future	2259	2	2259	2	0.00
10/02/2017	2044 On 04-May-17	9.66	Put	Bond Future	2341	2	2341	2	0.00
10/02/2017	2044 On 03-August-17			Bond Future	9.64	91.4472	9.6437	91.4472	0.00
10/02/2017	2044 On 03-August-17	9.64	Call	Bond Future	3850	4	3850	4	0.00
10/02/2017	2044 On 03-August-17	9.62	Call	Bond Future	3763	4	3763	4	0.00
10/02/2017	2044 On 03-August-17	9.63	Call	Bond Future	3806	4	3806	4	0.00
10/02/2017	2044 On 03-August-17	9.62	Put	Bond Future	3973	4	3973	4	0.00
10/02/2017	2044 On 03-August-17	9.63	Put	Bond Future	3928	4	3928	4	0.00
10/02/2017	2044 On 03-August-17	9.64	Put	Bond Future	3883	4	3883	4	0.00
10/02/2017	2044 On 02-November-17			Bond Future	9.68	93.2644	9.6822	93.2644	0.00
10/02/2017	2044 On 02-November-17	9.66	Call	Bond Future	4694	5	4694	5	0.00

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10/02/2017	2044 On 02-November-17	9.68	Call	Bond Future	4780	5	4780	5	0.00
10/02/2017	2044 On 02-November-17	9.67	Call	Bond Future	4737	5	4737	5	0.00
10/02/2017	2044 On 02-November-17	9.67	Put	Bond Future	4844	5	4844	5	0.00
10/02/2017	2044 On 02-November-17	9.68	Put	Bond Future	4799	5	4799	5	0.00
10/02/2017	2044 On 02-November-17	9.66	Put	Bond Future	4888	5	4888	5	0.00
10/02/2017	2046 On 04-May-17			Bond Future	133.99	133.7111	133.9888	133.7111	19,696.00
10/02/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
10/02/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
10/02/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
10/02/2017	2046 On 04-May-17	138.33	Put	Bond Future	4341	5	4341	5	0.00
10/02/2017	2046 On 04-May-17	138.34	Put	Bond Future	4351	5	4351	5	0.00
10/02/2017	2046 On 04-May-17	138.32	Put	Bond Future	4331	5	4331	5	0.00
10/02/2017	2046 On 03-August-17			Bond Future	136.59	136.3042	136.5860	136.3042	0.00
10/02/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
10/02/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
10/02/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
10/02/2017	2046 On 03-August-17	141.19	Put	Bond Future	4604	5	4604	5	0.00
10/02/2017	2046 On 03-August-17	141.17	Put	Bond Future	4584	5	4584	5	0.00
10/02/2017	2046 On 03-August-17	141.18	Put	Bond Future	4594	5	4594	5	0.00
10/02/2017	2046 On 02-November-17			Bond Future	137.72	137.4353	137.7243	137.4353	0.00
10/02/2017	2046 On 02-November-17	136.30	Call	Bond Future	1424	1	1424	1	0.00
10/02/2017	2046 On 02-November-17	136.32	Call	Bond Future	1404	1	1404	1	0.00
10/02/2017	2046 On 02-November-17	136.31	Call	Bond Future	1414	1	1414	1	0.00
10/02/2017	2046 On 02-November-17	136.31	Put	Bond Future	0	0	0	0	0.00
10/02/2017	2046 On 02-November-17	136.32	Put	Bond Future	0	0	0	0	0.00
10/02/2017	2046 On 02-November-17	136.30	Put	Bond Future	0	0	0	0	0.00
10/02/2017	2050 On 04-May-17			Bond Future	145.23	145.2353	145.2296	145.2353	24,079.00
10/02/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
10/02/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
10/02/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
10/02/2017	2050 On 04-May-17	147.84	Put	Bond Future	2610	3	2610	3	0.00
10/02/2017	2050 On 04-May-17	147.83	Put	Bond Future	2600	3	2600	3	0.00
10/02/2017	2050 On 04-May-17	147.85	Put	Bond Future	2620	3	2620	3	0.00
10/02/2017	2050 On 03-August-17			Bond Future	146.37	146.3731	146.3660	146.3731	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
10/02/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
10/02/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
10/02/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
10/02/2017	2050 On 03-August-17	149.22	Put	Bond Future	2854	3	2854	3	0.00
10/02/2017	2050 On 03-August-17	149.24	Put	Bond Future	2874	3	2874	3	0.00
10/02/2017	2050 On 03-August-17	149.23	Put	Bond Future	2864	3	2864	3	0.00
10/02/2017	2050 On 02-November-17			Bond Future	149.30	149.3103	149.3048	149.3103	0.00
10/02/2017	2050 On 02-November-17	144.65	Call	Bond Future	4655	5	4655	5	0.00
10/02/2017	2050 On 02-November-17	144.67	Call	Bond Future	4635	5	4635	5	0.00
10/02/2017	2050 On 02-November-17	144.66	Call	Bond Future	4645	5	4645	5	0.00
10/02/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
10/02/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
10/02/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
10/02/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	AL37 On 04-May-17			Index Future	526.45	526.2270	526.4520	526.2270	1.00
10/02/2017	AL37 On 03-August-17			Index Future	536.53	536.3060	536.5330	536.3060	0.00
10/02/2017	AL37 On 02-November-17			Index Future	547.20	546.9600	547.1970	546.9600	0.00
10/02/2017	AL7T On 04-May-17			Index Future	608.97	608.3900	608.9720	608.3900	0.00
10/02/2017	AL7T On 03-August-17			Index Future	620.63	620.0430	620.6330	620.0430	0.00
10/02/2017	AL7T On 02-November-17			Index Future	632.97	632.3600	632.9680	632.3600	0.00
10/02/2017	ALBI On 04-May-17			Index Future	553.55	552.7080	553.5530	552.7080	598.00
10/02/2017	ALBI On 03-August-17			Index Future	564.15	563.2940	564.1530	563.2940	0.00
10/02/2017	ALBI On 02-November-17			Index Future	575.37	574.4840	575.3660	574.4840	0.00
10/02/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	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
10/02/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/02/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2017	EL28 On 04-May-17			Bond Future	130.03	130.0332	130.0305	130.0332	0.00
10/02/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
10/02/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
10/02/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
10/02/2017	EL28 On 04-May-17	137.90	Put	Bond Future	7870	8	7870	8	0.00
10/02/2017	EL28 On 04-May-17	137.92	Put	Bond Future	7890	8	7890	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
10/02/2017	EL28 On 04-May-17	137.91	Put	Bond Future	7880	8	7880	8	0.00
10/02/2017	EL28 On 03-August-17			Bond Future	132.55	132.5548	132.5509	132.5548	0.00
10/02/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
10/02/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
10/02/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
10/02/2017	EL28 On 03-August-17	135.17	Put	Bond Future	2619	3	2619	3	0.00
10/02/2017	EL28 On 03-August-17	135.16	Put	Bond Future	2609	3	2609	3	0.00
10/02/2017	EL28 On 03-August-17	135.18	Put	Bond Future	2629	3	2629	3	0.00
10/02/2017	EL28 On 02-November-17			Bond Future	133.45	133.4477	133.4453	133.4477	0.00
10/02/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
10/02/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
10/02/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
10/02/2017	EL28 On 02-November-17	133.87	Put	Bond Future	425	0	425	0	0.00
10/02/2017	EL28 On 02-November-17	133.88	Put	Bond Future	435	0	435	0	0.00
10/02/2017	EL28 On 02-November-17	133.89	Put	Bond Future	445	0	445	0	0.00
10/02/2017	ES33 On 04-May-17			Bond Future	10.48	77.8323	10.4825	77.8323	9,466.00
10/02/2017	ES33 On 04-May-17	10.55	Call	Bond Future	429	0	429	0	0.00
10/02/2017	ES33 On 04-May-17	10.54	Call	Bond Future	365	0	365	0	0.00
10/02/2017	ES33 On 04-May-17	10.56	Call	Bond Future	492	0	492	0	0.00
10/02/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
10/02/2017	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
10/02/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
10/02/2017	ES33 On 03-August-17			Bond Future	10.56	79.3230	10.5620	79.3230	0.00
10/02/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
10/02/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
10/02/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
10/02/2017	ES33 On 03-August-17	10.53	Put	Bond Future	201	0	201	0	0.00
10/02/2017	ES33 On 03-August-17	10.54	Put	Bond Future	138	0	138	0	0.00
10/02/2017	ES33 On 03-August-17	10.55	Put	Bond Future	75	0	75	0	0.00
10/02/2017	ES33 On 02-November-17			Bond Future	10.64	77.1058	10.6382	77.1058	0.00
10/02/2017	ES33 On 02-November-17	10.66	Call	Bond Future	135	0	135	0	0.00
10/02/2017	ES33 On 02-November-17	10.68	Call	Bond Future	259	0	259	0	0.00
10/02/2017	ES33 On 02-November-17	10.67	Call	Bond Future	197	0	197	0	0.00
10/02/2017	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
10/02/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
10/02/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
10/02/2017	ES42 On 04-May-17			Bond Future	10.62	81.6124	10.6226	81.6124	8,777.00
10/02/2017	ES42 On 03-August-17			Bond Future	10.70	83.1752	10.7005	83.1752	0.00
10/02/2017	ES42 On 02-November-17			Bond Future	10.77	80.5658	10.7743	80.5658	0.00
10/02/2017	GOVI On 04-May-17			GOVI	551.30	550.4960	551.3010	550.4960	394.00
10/02/2017	GOVI On 04-May-17	262.19	Call	GOVI	2891110	288	2891110	288	0.00
10/02/2017	GOVI On 04-May-17	262.20	Call	GOVI	2891010	288	2891010	288	0.00
10/02/2017	GOVI On 04-May-17	262.18	Call	GOVI	2891210	288	2891210	288	0.00
10/02/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
10/02/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
10/02/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
10/02/2017	GOVI On 03-August-17			GOVI	561.86	561.0400	561.8580	561.0400	0.00
10/02/2017	GOVI On 03-August-17	561.10	Call	GOVI	7580	0	7580	0	0.00
10/02/2017	GOVI On 03-August-17	561.11	Call	GOVI	7480	0	7480	0	0.00
10/02/2017	GOVI On 03-August-17	561.09	Call	GOVI	7680	0	7680	0	0.00
10/02/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
10/02/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
10/02/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
10/02/2017	GOVI On 02-November-17			GOVI	573.03	572.1850	573.0250	572.1850	0.00
10/02/2017	GOVI On 02-November-17	572.44	Call	GOVI	5850	0	5850	0	0.00
10/02/2017	GOVI On 02-November-17	572.45	Call	GOVI	5750	0	5750	0	0.00
10/02/2017	GOVI On 02-November-17	572.46	Call	GOVI	5650	0	5650	0	0.00
10/02/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
10/02/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
10/02/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
10/02/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/02/2017	IGOV On 04-May-17			Index Future	254.45	254.2680	254.4510	254.2680	922.00
10/02/2017	IGOV On 03-August-17			Index Future	259.38	259.1990	259.3830	259.1990	412.00
10/02/2017	IGOV On 02-November-17			Index Future	264.59	264.4000	264.5910	264.4000	0.00
10/02/2017	ILBI On 04-May-17			Index Future	687.33	687.4690	687.3290	687.4690	0.00
10/02/2017	ILBI On 03-August-17			Index Future	700.37	700.5080	700.3660	700.5080	0.00
10/02/2017	ILBI On 02-November-17			Index Future	714.49	714.6360	714.4900	714.6360	0.00
10/02/2017	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
10/02/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6124	99.6113	99.6124	0.00
10/02/2017	IS01 On 21-September-17			Interest Rate Swap	99.64	99.6423	99.6419	99.6423	0.00
10/02/2017	IS01 On 21-December-17			Interest Rate Swap	99.90	99.8979	99.8976	99.8979	0.00
10/02/2017	IS01 On 15-March-18			Interest Rate Swap	99.93	99.9340	99.9316	99.9340	0.00
10/02/2017	IS02 On 18-December-17			Interest Rate Swap	99.93	99.9258	99.9254	99.9258	0.00
10/02/2017	IS02 On 16-March-18			Interest Rate Swap	99.21	99.2171	99.2147	99.2171	0.00
10/02/2017	IS02 On 15-June-18			Interest Rate Swap	98.87	98.8732	98.8685	98.8732	0.00
10/02/2017	IS02 On 21-September-18			Interest Rate Swap	98.92	98.9282	98.9220	98.9282	0.00
10/02/2017	IS02 On 21-December-18			Interest Rate Swap	99.41	99.4200	99.4100	99.4200	0.00
10/02/2017	IS02 On 15-March-19			Interest Rate Swap	99.91	99.9233	99.9123	99.9233	0.00
10/02/2017	IS05 On 17-December-20			Interest Rate Swap	97.61	97.6796	97.6083	97.6796	0.00
10/02/2017	IS05 On 16-March-21			Interest Rate Swap	96.92	96.9965	96.9172	96.9965	0.00
10/02/2017	IS05 On 15-June-21			Interest Rate Swap	96.19	96.2765	96.1934	96.2765	0.00
10/02/2017	IS05 On 21-September-21			Interest Rate Swap	96.45	96.5358	96.4520	96.5358	0.00
10/02/2017	IS05 On 21-December-21			Interest Rate Swap	98.71	98.7893	98.7055	98.7893	50.00
10/02/2017	IS05 On 15-March-22			Interest Rate Swap	98.90	98.9890	98.9021	98.9890	0.00
10/02/2017	IS10 On 17-December-25			Interest Rate Swap	97.54	97.6810	97.5427	97.6810	0.00
10/02/2017	IS10 On 16-March-26			Interest Rate Swap	94.61	94.7529	94.6102	94.7529	0.00
10/02/2017	IS10 On 15-June-26			Interest Rate Swap	93.40	93.5404	93.3954	93.5404	0.00
10/02/2017	IS10 On 21-September-26			Interest Rate Swap	95.55	95.6928	95.5495	95.6928	0.00
10/02/2017	IS10 On 21-December-26			Interest Rate Swap	99.29	99.4315	99.2912	99.4315	0.00
10/02/2017	IS10 On 15-March-27			Interest Rate Swap	97.89	98.0388	97.8950	98.0388	0.00
10/02/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/02/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/02/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/02/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/02/2017	JBAF On 15-February-17			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	0.00
10/02/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	1,000.00
10/02/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
10/02/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
10/02/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
10/02/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
10/02/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.44	92.5600	7.4400	92.5600	0.00
10/02/2017	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
10/02/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
10/02/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
10/02/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.48	92.5200	7.4800	92.5200	0.00
10/02/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
10/02/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.52	92.4800	7.5200	92.4800	0.00
10/02/2017	R023 On 04-May-17			Bond Future	8.41	98.4419	8.4056	98.4419	19,210.00
10/02/2017	R023 On 04-May-17	8.59	Call	Bond Future	1580	2	1580	2	0.00
10/02/2017	R023 On 04-May-17	8.61	Call	Bond Future	1636	2	1636	2	0.00
10/02/2017	R023 On 04-May-17	8.60	Call	Bond Future	1608	2	1608	2	0.00
10/02/2017	R023 On 04-May-17	8.59	Put	Bond Future	765	1	765	1	0.00
10/02/2017	R023 On 04-May-17	8.60	Put	Bond Future	749	1	749	1	0.00
10/02/2017	R023 On 04-May-17	8.61	Put	Bond Future	733	1	733	1	0.00
10/02/2017	R023 On 03-August-17			Bond Future	8.44	100.3274	8.4382	100.3274	0.00
10/02/2017	R023 On 03-August-17	8.58	Call	Bond Future	1910	2	1910	2	0.00
10/02/2017	R023 On 03-August-17	8.60	Call	Bond Future	1959	2	1959	2	0.00
10/02/2017	R023 On 03-August-17	8.59	Call	Bond Future	1935	2	1935	2	0.00
10/02/2017	R023 On 03-August-17	8.58	Put	Bond Future	1305	1	1305	1	0.00
10/02/2017	R023 On 03-August-17	8.59	Put	Bond Future	1287	1	1287	1	0.00
10/02/2017	R023 On 03-August-17	8.60	Put	Bond Future	1269	1	1269	1	0.00
10/02/2017	R023 On 02-November-17			Bond Future	8.46	98.3883	8.4623	98.3883	0.00
10/02/2017	R023 On 02-November-17	8.56	Call	Bond Future	2101	2	2101	2	0.00
10/02/2017	R023 On 02-November-17	8.57	Call	Bond Future	2124	2	2124	2	0.00
10/02/2017	R023 On 02-November-17	8.58	Call	Bond Future	2147	2	2147	2	0.00
10/02/2017	R023 On 02-November-17	8.57	Put	Bond Future	1680	2	1680	2	0.00
10/02/2017	R023 On 02-November-17	8.58	Put	Bond Future	1662	2	1662	2	0.00
10/02/2017	R023 On 02-November-17	8.56	Put	Bond Future	1698	2	1698	2	0.00
10/02/2017	R035 On 04-May-17			Bond Future	9.47	96.3483	9.4733	96.3483	7,829.00
10/02/2017	R035 On 04-May-17	9.53	Call	Bond Future	463	0	463	0	0.00
10/02/2017	R035 On 04-May-17	9.55	Call	Bond Future	625	0	625	0	0.00
10/02/2017	R035 On 04-May-17	9.54	Call	Bond Future	544	0	544	0	0.00
10/02/2017	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
10/02/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
10/02/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
10/02/2017	R035 On 03-August-17			Bond Future	9.52	98.1936	9.5209	98.1936	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
10/02/2017	R035 On 03-August-17	9.52	Call	Bond Future	0		0	0	0	0.00
10/02/2017	R035 On 03-August-17	9.51	Call	Bond Future	0		0	0	0	0.00
10/02/2017	R035 On 03-August-17	9.50	Call	Bond Future	0		0	0	0	0.00
10/02/2017	R035 On 03-August-17	9.50	Put	Bond Future	170		0	170	0	0.00
10/02/2017	R035 On 03-August-17	9.52	Put	Bond Future	7		0	7	0	0.00
10/02/2017	R035 On 03-August-17	9.51	Put	Bond Future	88		0	88	0	0.00
10/02/2017	R035 On 02-November-17			Bond Future	9.56		95.6414	9.5644	95.6414	0.00
10/02/2017	R035 On 02-November-17	9.60	Call	Bond Future	285		0	285	0	0.00
10/02/2017	R035 On 02-November-17	9.61	Call	Bond Future	365		0	365	0	0.00
10/02/2017	R035 On 02-November-17	9.59	Call	Bond Future	205		0	205	0	0.00
10/02/2017	R035 On 02-November-17	9.61	Put	Bond Future	0		0	0	0	0.00
10/02/2017	R035 On 02-November-17	9.60	Put	Bond Future	0		0	0	0	0.00
10/02/2017	R035 On 02-November-17	9.59	Put	Bond Future	0		0	0	0	0.00
10/02/2017	R186 On 04-May-17			Bond Future	8.81		114.6916	8.8100	114.6916	115,377.00
10/02/2017	R186 On 04-May-17	9.20	Call	Bond Future	3430		3	3430	3	0.00
10/02/2017	R186 On 04-May-17	8.89	Call	Bond Future	2088		2	2088	2	0.00
10/02/2017	R186 On 04-May-17	8.94	Call	Bond Future	2281		2	2281	2	0.00
10/02/2017	R186 On 04-May-17	8.70	Call	Bond Future	1443		1	1443	1	500.00
10/02/2017	R186 On 04-May-17	8.91	Call	Bond Future	2165		2	2165	2	0.00
10/02/2017	R186 On 04-May-17	8.98	Call	Bond Future	2442		2	2442	2	0.00
10/02/2017	R186 On 04-May-17	8.44	Call	Bond Future	788		1	788	1	500.00
10/02/2017	R186 On 04-May-17	8.90	Call	Bond Future	2126		2	2126	2	0.00
10/02/2017	R186 On 04-May-17	8.98	Put	Bond Future	1284		1	1284	1	0.00
10/02/2017	R186 On 04-May-17	9.20	Put	Bond Future	799		1	799	1	5,709.00
10/02/2017	R186 On 04-May-17	8.89	Put	Bond Future	1541		2	1541	2	0.00
10/02/2017	R186 On 04-May-17	8.94	Put	Bond Future	1394		1	1394	1	500.00
10/02/2017	R186 On 04-May-17	8.44	Put	Bond Future	3363		3	3363	3	0.00
10/02/2017	R186 On 04-May-17	8.90	Put	Bond Future	1511		2	1511	2	0.00
10/02/2017	R186 On 04-May-17	8.70	Put	Bond Future	2201		2	2201	2	0.00
10/02/2017	R186 On 04-May-17	8.91	Put	Bond Future	1481		2	1481	2	0.00
10/02/2017	R186 On 03-August-17			Bond Future	8.85		111.5850	8.8530	111.5850	0.00
10/02/2017	R186 On 03-August-17	9.50	Call	Bond Future	5320		5	5320	5	0.00
10/02/2017	R186 On 03-August-17	9.35	Call	Bond Future	4624		5	4624	5	0.00
10/02/2017	R186 On 03-August-17	8.91	Call	Bond Future	2834		3	2834	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
10/02/2017	R186 On 03-August-17	8.93	Call	Bond Future	2906	3	2906	3	0.00
10/02/2017	R186 On 03-August-17	8.92	Call	Bond Future	2870	3	2870	3	0.00
10/02/2017	R186 On 03-August-17	8.85	Call	Bond Future	2627	3	2627	3	0.00
10/02/2017	R186 On 03-August-17	9.35	Put	Bond Future	1357	1	1357	1	750.00
10/02/2017	R186 On 03-August-17	9.50	Put	Bond Future	1092	1	1092	1	6,500.00
10/02/2017	R186 On 03-August-17	8.91	Put	Bond Future	2453	3	2453	3	0.00
10/02/2017	R186 On 03-August-17	8.93	Put	Bond Future	2391	2	2391	2	0.00
10/02/2017	R186 On 03-August-17	8.85	Put	Bond Future	2647	3	2647	3	750.00
10/02/2017	R186 On 03-August-17	8.92	Put	Bond Future	2422	2	2422	2	0.00
10/02/2017	R186 On 02-November-17			Bond Future	8.89	113.8022	8.8851	113.8022	0.00
10/02/2017	R186 On 02-November-17	8.88	Call	Bond Future	3217	3	3217	3	0.00
10/02/2017	R186 On 02-November-17	8.89	Call	Bond Future	3251	3	3251	3	0.00
10/02/2017	R186 On 02-November-17	8.90	Call	Bond Future	3284	3	3284	3	0.00
10/02/2017	R186 On 02-November-17	8.89	Put	Bond Future	3219	3	3219	3	0.00
10/02/2017	R186 On 02-November-17	8.90	Put	Bond Future	3187	3	3187	3	0.00
10/02/2017	R186 On 02-November-17	8.88	Put	Bond Future	3251	3	3251	3	0.00
10/02/2017	R197 On 04-May-17			Bond Future	302.13	301.6146	302.1263	301.6146	1,063.00
10/02/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
10/02/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
10/02/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
10/02/2017	R197 On 04-May-17	308.59	Put	Bond Future	6464	7	6464	7	0.00
10/02/2017	R197 On 04-May-17	308.60	Put	Bond Future	6474	7	6474	7	0.00
10/02/2017	R197 On 04-May-17	308.58	Put	Bond Future	6454	7	6454	7	0.00
10/02/2017	R197 On 03-August-17			Bond Future	301.03	300.5105	301.0294	300.5105	0.00
10/02/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
10/02/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
10/02/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
10/02/2017	R197 On 03-August-17	308.05	Put	Bond Future	7021	8	7021	8	0.00
10/02/2017	R197 On 03-August-17	308.07	Put	Bond Future	7041	8	7041	8	0.00
10/02/2017	R197 On 03-August-17	308.06	Put	Bond Future	7031	8	7031	8	0.00
10/02/2017	R197 On 02-November-17			Bond Future	307.07	306.5413	307.0742	306.5413	0.00
10/02/2017	R197 On 02-November-17	305.17	Call	Bond Future	1904	1	1904	1	0.00
10/02/2017	R197 On 02-November-17	305.16	Call	Bond Future	1914	1	1914	1	0.00
10/02/2017	R197 On 02-November-17	305.15	Call	Bond Future	1924	1	1924	1	0.00

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10/02/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00
10/02/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
10/02/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
10/02/2017	R202 On 04-May-17			Bond Future	250.05	250.0619	250.0526	250.0619	33,863.00
10/02/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
10/02/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
10/02/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
10/02/2017	R202 On 04-May-17	256.71	Put	Bond Future	6657	7	6657	7	0.00
10/02/2017	R202 On 04-May-17	256.72	Put	Bond Future	6667	7	6667	7	0.00
10/02/2017	R202 On 04-May-17	256.73	Put	Bond Future	6677	7	6677	7	0.00
10/02/2017	R202 On 03-August-17			Bond Future	251.21	251.2180	251.2062	251.2180	0.00
10/02/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
10/02/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
10/02/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
10/02/2017	R202 On 03-August-17	258.36	Put	Bond Future	7154	7	7154	7	0.00
10/02/2017	R202 On 03-August-17	258.37	Put	Bond Future	7164	7	7164	7	0.00
10/02/2017	R202 On 03-August-17	258.35	Put	Bond Future	7144	7	7144	7	0.00
10/02/2017	R202 On 02-November-17			Bond Future	256.25	256.2595	256.2502	256.2595	0.00
10/02/2017	R202 On 02-November-17	253.89	Call	Bond Future	2360	2	2360	2	0.00
10/02/2017	R202 On 02-November-17	253.90	Call	Bond Future	2350	2	2350	2	0.00
10/02/2017	R202 On 02-November-17	253.91	Call	Bond Future	2340	2	2340	2	0.00
10/02/2017	R202 On 02-November-17	253.89	Put	Bond Future	0	0	0	0	0.00
10/02/2017	R202 On 02-November-17	253.91	Put	Bond Future	0	0	0	0	0.00
10/02/2017	R202 On 02-November-17	253.90	Put	Bond Future	0	0	0	0	0.00
10/02/2017	R203 On 04-May-17			Bond Future	7.42	101.4567	7.4184	101.4567	31,101.00
10/02/2017	R203 On 04-May-17	6.91	Call	Bond Future	5	0	5	0	0.00
10/02/2017	R203 On 04-May-17	6.93	Call	Bond Future	6	0	6	0	0.00
10/02/2017	R203 On 04-May-17	6.92	Call	Bond Future	5	0	5	0	0.00
10/02/2017	R203 On 04-May-17	6.92	Put	Bond Future	180	0	180	0	0.00
10/02/2017	R203 On 04-May-17	6.93	Put	Bond Future	177	0	177	0	0.00
10/02/2017	R203 On 04-May-17	6.91	Put	Bond Future	183	0	183	0	0.00
10/02/2017	R203 On 03-August-17			Bond Future	6.66	103.3998	6.6643	103.3998	0.00
10/02/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
10/02/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00



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10/02/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
10/02/2017	R203 On 03-August-17	4.89	Put	Bond Future	190	0	190	0	0.00
10/02/2017	R203 On 03-August-17	4.88	Put	Bond Future	191	0	191	0	0.00
10/02/2017	R203 On 03-August-17	4.87	Put	Bond Future	192	0	192	0	0.00
10/02/2017	R204 On 04-May-17			Bond Future	7.70	103.4768	7.7030	103.4768	29,025.00
10/02/2017	R204 On 04-May-17	7.90	Call	Bond Future	425	0	425	0	0.00
10/02/2017	R204 On 04-May-17	7.92	Call	Bond Future	446	0	446	0	0.00
10/02/2017	R204 On 04-May-17	7.91	Call	Bond Future	435	0	435	0	0.00
10/02/2017	R204 On 04-May-17	7.91	Put	Bond Future	125	0	125	0	0.00
10/02/2017	R204 On 04-May-17	7.92	Put	Bond Future	121	0	121	0	0.00
10/02/2017	R204 On 04-May-17	7.90	Put	Bond Future	130	0	130	0	0.00
10/02/2017	R204 On 03-August-17			Bond Future	7.69	101.4182	7.6932	101.4182	0.00
10/02/2017	R204 On 03-August-17	7.75	Call	Bond Future	398	0	398	0	0.00
10/02/2017	R204 On 03-August-17	7.76	Call	Bond Future	405	0	405	0	0.00
10/02/2017	R204 On 03-August-17	7.77	Call	Bond Future	412	0	412	0	0.00
10/02/2017	R204 On 03-August-17	7.75	Put	Bond Future	325	0	325	0	0.00
10/02/2017	R204 On 03-August-17	7.76	Put	Bond Future	319	0	319	0	0.00
10/02/2017	R204 On 03-August-17	7.77	Put	Bond Future	314	0	314	0	0.00
10/02/2017	R204 On 02-November-17			Bond Future	7.60	103.4332	7.6038	103.4332	0.00
10/02/2017	R204 On 02-November-17	7.76	Call	Bond Future	468	0	468	0	0.00
10/02/2017	R204 On 02-November-17	7.74	Call	Bond Future	456	0	456	0	0.00
10/02/2017	R204 On 02-November-17	7.75	Call	Bond Future	462	0	462	0	0.00
10/02/2017	R204 On 02-November-17	7.74	Put	Bond Future	311	0	311	0	0.00
10/02/2017	R204 On 02-November-17	7.75	Put	Bond Future	307	0	307	0	0.00
10/02/2017	R204 On 02-November-17	7.76	Put	Bond Future	303	0	303	0	0.00
10/02/2017	R207 On 04-May-17			Bond Future	7.91	100.6756	7.9138	100.6756	79,350.00
10/02/2017	R207 On 04-May-17	8.20	Call	Bond Future	854	1	854	1	0.00
10/02/2017	R207 On 04-May-17	8.22	Call	Bond Future	889	1	889	1	0.00
10/02/2017	R207 On 04-May-17	8.21	Call	Bond Future	871	1	871	1	0.00
10/02/2017	R207 On 04-May-17	8.22	Put	Bond Future	171	0	171	0	0.00
10/02/2017	R207 On 04-May-17	8.20	Put	Bond Future	183	0	183	0	0.00
10/02/2017	R207 On 04-May-17	8.21	Put	Bond Future	177	0	177	0	0.00
10/02/2017	R207 On 03-August-17			Bond Future	7.94	98.9604	7.9357	98.9604	0.00
10/02/2017	R207 On 03-August-17	8.19	Call	Bond Future	956	1	956	1	51.00

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10/02/2017	R207 On 03-August-17	8.40	Call	Bond Future	1270	1	1270	1	0.00
10/02/2017	R207 On 03-August-17	8.39	Call	Bond Future	1254	1	1254	1	0.00
10/02/2017	R207 On 03-August-17	8.41	Call	Bond Future	1286	1	1286	1	0.00
10/02/2017	R207 On 03-August-17	8.39	Put	Bond Future	281	0	281	0	0.00
10/02/2017	R207 On 03-August-17	8.41	Put	Bond Future	270	0	270	0	0.00
10/02/2017	R207 On 03-August-17	8.19	Put	Bond Future	410	0	410	0	0.00
10/02/2017	R207 On 03-August-17	8.40	Put	Bond Future	276	0	276	0	0.00
10/02/2017	R207 On 02-November-17			Bond Future	7.91	100.9267	7.9129	100.9267	0.00
10/02/2017	R207 On 02-November-17	8.03	Call	Bond Future	845	1	845	1	0.00
10/02/2017	R207 On 02-November-17	8.05	Call	Bond Future	867	1	867	1	0.00
10/02/2017	R207 On 02-November-17	8.04	Call	Bond Future	856	1	856	1	0.00
10/02/2017	R207 On 02-November-17	8.04	Put	Bond Future	607	1	607	1	0.00
10/02/2017	R207 On 02-November-17	8.05	Put	Bond Future	599	1	599	1	0.00
10/02/2017	R207 On 02-November-17	8.03	Put	Bond Future	616	1	616	1	0.00
10/02/2017	R208 On 04-May-17			Bond Future	8.08	96.2916	8.0842	96.2916	21,493.00
10/02/2017	R208 On 04-May-17	8.37	Call	Bond Future	1220	1	1220	1	0.00
10/02/2017	R208 On 04-May-17	8.39	Call	Bond Future	1266	1	1266	1	0.00
10/02/2017	R208 On 04-May-17	8.38	Call	Bond Future	1243	1	1243	1	0.00
10/02/2017	R208 On 04-May-17	8.37	Put	Bond Future	312	0	312	0	0.00
10/02/2017	R208 On 04-May-17	8.39	Put	Bond Future	294	0	294	0	0.00
10/02/2017	R208 On 04-May-17	8.38	Put	Bond Future	303	0	303	0	0.00
10/02/2017	R208 On 03-August-17			Bond Future	8.11	98.1358	8.1082	98.1358	0.00
10/02/2017	R208 On 03-August-17	8.30	Call	Bond Future	1316	1	1316	1	0.00
10/02/2017	R208 On 03-August-17	8.32	Call	Bond Future	1353	1	1353	1	0.00
10/02/2017	R208 On 03-August-17	8.31	Call	Bond Future	1334	1	1334	1	0.00
10/02/2017	R208 On 03-August-17	8.31	Put	Bond Future	727	1	727	1	0.00
10/02/2017	R208 On 03-August-17	8.32	Put	Bond Future	715	1	715	1	0.00
10/02/2017	R208 On 03-August-17	8.30	Put	Bond Future	738	1	738	1	0.00
10/02/2017	R208 On 02-November-17			Bond Future	8.11	96.6825	8.1125	96.6825	0.00
10/02/2017	R208 On 02-November-17	8.18	Call	Bond Future	1259	1	1259	1	0.00
10/02/2017	R208 On 02-November-17	8.20	Call	Bond Future	1290	1	1290	1	0.00
10/02/2017	R208 On 02-November-17	8.19	Call	Bond Future	1275	1	1275	1	0.00
10/02/2017	R208 On 02-November-17	8.19	Put	Bond Future	1054	1	1054	1	0.00
10/02/2017	R208 On 02-November-17	8.20	Put	Bond Future	1042	1	1042	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
10/02/2017	R208 On 02-November-17	8.18	Put	Bond Future	1067	1	1067	1	0.00
10/02/2017	R209 On 04-May-17			Bond Future	9.44	72.5963	9.4402	72.5963	61,076.00
10/02/2017	R209 On 04-May-17	8.93	Call	Bond Future	640	1	640	1	1,130.00
10/02/2017	R209 On 04-May-17	9.63	Call	Bond Future	2647	3	2647	3	0.00
10/02/2017	R209 On 04-May-17	9.46	Call	Bond Future	2003	2	2003	2	0.00
10/02/2017	R209 On 04-May-17	9.33	Call	Bond Future	1578	2	1578	2	0.00
10/02/2017	R209 On 04-May-17	9.47	Call	Bond Future	2038	2	2038	2	0.00
10/02/2017	R209 On 04-May-17	9.48	Call	Bond Future	2073	2	2073	2	0.00
10/02/2017	R209 On 04-May-17	9.63	Put	Bond Future	1364	1	1364	1	1,130.00
10/02/2017	R209 On 04-May-17	8.93	Put	Bond Future	4269	4	4269	4	0.00
10/02/2017	R209 On 04-May-17	9.46	Put	Bond Future	1867	2	1867	2	0.00
10/02/2017	R209 On 04-May-17	9.33	Put	Bond Future	2340	2	2340	2	1,130.00
10/02/2017	R209 On 04-May-17	9.47	Put	Bond Future	1834	2	1834	2	0.00
10/02/2017	R209 On 04-May-17	9.48	Put	Bond Future	1801	2	1801	2	0.00
10/02/2017	R209 On 03-August-17			Bond Future	9.48	73.9867	9.4835	73.9867	0.00
10/02/2017	R209 On 03-August-17	9.44	Call	Bond Future	2722	3	2722	3	0.00
10/02/2017	R209 On 03-August-17	9.43	Call	Bond Future	2689	3	2689	3	0.00
10/02/2017	R209 On 03-August-17	9.45	Call	Bond Future	2755	3	2755	3	0.00
10/02/2017	R209 On 03-August-17	9.44	Put	Bond Future	3018	3	3018	3	0.00
10/02/2017	R209 On 03-August-17	9.45	Put	Bond Future	2983	3	2983	3	0.00
10/02/2017	R209 On 03-August-17	9.43	Put	Bond Future	3054	3	3054	3	0.00
10/02/2017	R209 On 02-November-17			Bond Future	9.52	72.3057	9.5211	72.3057	0.00
10/02/2017	R209 On 02-November-17	9.54	Call	Bond Future	3591	3	3591	3	0.00
10/02/2017	R209 On 02-November-17	9.52	Call	Bond Future	3524	3	3524	3	0.00
10/02/2017	R209 On 02-November-17	9.53	Call	Bond Future	3557	3	3557	3	0.00
10/02/2017	R209 On 02-November-17	9.54	Put	Bond Future	3464	4	3464	4	0.00
10/02/2017	R209 On 02-November-17	9.52	Put	Bond Future	3531	4	3531	4	0.00
10/02/2017	R209 On 02-November-17	9.53	Put	Bond Future	3497	4	3497	4	0.00
10/02/2017	R210 On 04-May-17			Bond Future	188.80	188.8121	188.8048	188.8121	1,698.00
10/02/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
10/02/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
10/02/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
10/02/2017	R210 On 04-May-17	192.31	Put	Bond Future	3505	3	3505	3	0.00
10/02/2017	R210 On 04-May-17	192.33	Put	Bond Future	3525	4	3525	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
10/02/2017	R210 On 04-May-17	192.32	Put	Bond Future	3515	4	3515	4	0.00
10/02/2017	R210 On 03-August-17			Bond Future	192.46	192.4738	192.4645	192.4738	0.00
10/02/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
10/02/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
10/02/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
10/02/2017	R210 On 03-August-17	196.29	Put	Bond Future	3825	4	3825	4	0.00
10/02/2017	R210 On 03-August-17	196.30	Put	Bond Future	3835	4	3835	4	0.00
10/02/2017	R210 On 03-August-17	196.28	Put	Bond Future	3815	4	3815	4	0.00
10/02/2017	R210 On 02-November-17			Bond Future	193.90	193.9043	193.8971	193.9043	0.00
10/02/2017	R210 On 02-November-17	192.07	Call	Bond Future	1827	2	1827	2	0.00
10/02/2017	R210 On 02-November-17	192.08	Call	Bond Future	1817	2	1817	2	0.00
10/02/2017	R210 On 02-November-17	192.09	Call	Bond Future	1807	2	1807	2	0.00
10/02/2017	R210 On 02-November-17	192.08	Put	Bond Future	0	0	0	0	0.00
10/02/2017	R210 On 02-November-17	192.07	Put	Bond Future	0	0	0	0	0.00
10/02/2017	R210 On 02-November-17	192.09	Put	Bond Future	0	0	0	0	0.00
10/02/2017	R212 On 04-May-17			Bond Future	149.55	149.2774	149.5480	149.2774	3,258.00
10/02/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
10/02/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
10/02/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
10/02/2017	R212 On 04-May-17	152.24	Put	Bond Future	2692	3	2692	3	0.00
10/02/2017	R212 On 04-May-17	152.23	Put	Bond Future	2682	3	2682	3	0.00
10/02/2017	R212 On 04-May-17	152.25	Put	Bond Future	2702	3	2702	3	0.00
10/02/2017	R212 On 03-August-17			Bond Future	150.40	150.1224	150.3971	150.1224	0.00
10/02/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
10/02/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
10/02/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
10/02/2017	R212 On 03-August-17	153.34	Put	Bond Future	2943	3	2943	3	0.00
10/02/2017	R212 On 03-August-17	153.35	Put	Bond Future	2953	3	2953	3	0.00
10/02/2017	R212 On 03-August-17	153.36	Put	Bond Future	2963	3	2963	3	0.00
10/02/2017	R212 On 02-November-17			Bond Future	153.42	153.1352	153.4170	153.1352	0.00
10/02/2017	R212 On 02-November-17	152.41	Call	Bond Future	1007	1	1007	1	0.00
10/02/2017	R212 On 02-November-17	152.42	Call	Bond Future	997	1	997	1	0.00
10/02/2017	R212 On 02-November-17	152.40	Call	Bond Future	1017	1	1017	1	0.00
10/02/2017	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
10/02/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
10/02/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
10/02/2017	R213 On 04-May-17			Bond Future	9.22	83.9996	9.2240	83.9996	44,842.00
10/02/2017	R213 On 04-May-17	9.35	Call	Bond Future	2335	2	2335	2	0.00
10/02/2017	R213 On 04-May-17	9.37	Call	Bond Future	2413	2	2413	2	0.00
10/02/2017	R213 On 04-May-17	9.36	Call	Bond Future	2374	2	2374	2	0.00
10/02/2017	R213 On 04-May-17	9.36	Put	Bond Future	1459	2	1459	2	0.00
10/02/2017	R213 On 04-May-17	9.37	Put	Bond Future	1432	2	1432	2	0.00
10/02/2017	R213 On 04-May-17	9.35	Put	Bond Future	1487	2	1487	2	0.00
10/02/2017	R213 On 03-August-17			Bond Future	9.27	85.6084	9.2667	85.6084	0.00
10/02/2017	R213 On 03-August-17	9.33	Call	Bond Future	2958	3	2958	3	0.00
10/02/2017	R213 On 03-August-17	9.34	Call	Bond Future	2993	3	2993	3	0.00
10/02/2017	R213 On 03-August-17	9.35	Call	Bond Future	3028	3	3028	3	0.00
10/02/2017	R213 On 03-August-17	9.34	Put	Bond Future	2504	3	2504	3	0.00
10/02/2017	R213 On 03-August-17	9.35	Put	Bond Future	2473	3	2473	3	0.00
10/02/2017	R213 On 03-August-17	9.33	Put	Bond Future	2535	3	2535	3	0.00
10/02/2017	R213 On 02-November-17			Bond Future	9.30	83.7575	9.3050	83.7575	0.00
10/02/2017	R213 On 02-November-17	9.36	Call	Bond Future	3583	4	3583	4	0.00
10/02/2017	R213 On 02-November-17	9.34	Call	Bond Future	3515	3	3515	3	0.00
10/02/2017	R213 On 02-November-17	9.35	Call	Bond Future	3549	3	3549	3	0.00
10/02/2017	R213 On 02-November-17	9.34	Put	Bond Future	3284	3	3284	3	0.00
10/02/2017	R213 On 02-November-17	9.35	Put	Bond Future	3252	3	3252	3	0.00
10/02/2017	R213 On 02-November-17	9.36	Put	Bond Future	3220	3	3220	3	0.00
10/02/2017	R214 On 04-May-17			Bond Future	9.51	72.7847	9.5133	72.7847	34,734.00
10/02/2017	R214 On 04-May-17	9.56	Call	Bond Future	2218	2	2218	2	0.00
10/02/2017	R214 On 04-May-17	9.58	Call	Bond Future	2294	2	2294	2	0.00
10/02/2017	R214 On 04-May-17	9.57	Call	Bond Future	2256	2	2256	2	0.00
10/02/2017	R214 On 04-May-17	9.56	Put	Bond Future	1884	2	1884	2	0.00
10/02/2017	R214 On 04-May-17	9.57	Put	Bond Future	1850	2	1850	2	0.00
10/02/2017	R214 On 04-May-17	9.58	Put	Bond Future	1818	2	1818	2	0.00
10/02/2017	R214 On 03-August-17			Bond Future	9.56	74.1787	9.5552	74.1787	0.00
10/02/2017	R214 On 03-August-17	9.51	Call	Bond Future	2842	3	2842	3	0.00
10/02/2017	R214 On 03-August-17	9.52	Call	Bond Future	2876	3	2876	3	0.00
10/02/2017	R214 On 03-August-17	9.53	Call	Bond Future	2911	3	2911	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
10/02/2017	R214 On 03-August-17	9.52	Put	Bond Future	3128	3	3128	3	0.00
10/02/2017	R214 On 03-August-17	9.53	Put	Bond Future	3091	3	3091	3	0.00
10/02/2017	R214 On 03-August-17	9.51	Put	Bond Future	3165	3	3165	3	0.00
10/02/2017	R214 On 02-November-17			Bond Future	9.59	72.3544	9.5933	72.3544	0.00
10/02/2017	R214 On 02-November-17	9.58	Call	Bond Future	3684	4	3684	4	0.00
10/02/2017	R214 On 02-November-17	9.60	Call	Bond Future	3754	4	3754	4	0.00
10/02/2017	R214 On 02-November-17	9.59	Call	Bond Future	3719	4	3719	4	0.00
10/02/2017	R214 On 02-November-17	9.58	Put	Bond Future	3778	4	3778	4	0.00
10/02/2017	R214 On 02-November-17	9.60	Put	Bond Future	3707	4	3707	4	0.00
10/02/2017	R214 On 02-November-17	9.59	Put	Bond Future	3742	4	3742	4	0.00
10/02/2017	R248 On 04-May-17			Bond Future	9.59	93.1760	9.5851	93.1760	63,465.00
10/02/2017	R248 On 04-May-17	9.67	Call	Bond Future	3097	3	3097	3	0.00
10/02/2017	R248 On 04-May-17	9.66	Call	Bond Future	3049	3	3049	3	0.00
10/02/2017	R248 On 04-May-17	9.65	Call	Bond Future	3001	3	3001	3	0.00
10/02/2017	R248 On 04-May-17	9.66	Put	Bond Future	2369	2	2369	2	0.00
10/02/2017	R248 On 04-May-17	9.67	Put	Bond Future	2328	2	2328	2	0.00
10/02/2017	R248 On 04-May-17	9.65	Put	Bond Future	2411	3	2411	3	0.00
10/02/2017	R248 On 03-August-17			Bond Future	9.63	94.9606	9.6290	94.9606	200.00
10/02/2017	R248 On 03-August-17	9.57	Call	Bond Future	3712	4	3712	4	0.00
10/02/2017	R248 On 03-August-17	9.58	Call	Bond Future	3756	4	3756	4	0.00
10/02/2017	R248 On 03-August-17	9.56	Call	Bond Future	3669	4	3669	4	0.00
10/02/2017	R248 On 03-August-17	9.58	Put	Bond Future	4202	4	4202	4	0.00
10/02/2017	R248 On 03-August-17	9.57	Put	Bond Future	4249	4	4249	4	0.00
10/02/2017	R248 On 03-August-17	9.56	Put	Bond Future	4298	4	4298	4	0.00
10/02/2017	R248 On 02-November-17			Bond Future	9.67	92.4076	9.6692	92.4076	0.00
10/02/2017	R248 On 02-November-17	9.64	Call	Bond Future	4791	5	4791	5	0.00
10/02/2017	R248 On 02-November-17	9.66	Call	Bond Future	4879	5	4879	5	0.00
10/02/2017	R248 On 02-November-17	9.65	Call	Bond Future	4835	5	4835	5	0.00
10/02/2017	R248 On 02-November-17	9.64	Put	Bond Future	5054	5	5054	5	0.00
10/02/2017	R248 On 02-November-17	9.65	Put	Bond Future	5008	5	5008	5	0.00
10/02/2017	R248 On 02-November-17	9.66	Put	Bond Future	4962	5	4962	5	0.00