



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 March 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	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
09/03/2017	2025 On 04-May-17			Bond Future	129.29	129.2896	129.2870	129.2896	3,234.00
09/03/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
09/03/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
09/03/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
09/03/2017	2025 On 04-May-17	132.57	Put	Bond Future	3283	3	3283	3	0.00
09/03/2017	2025 On 04-May-17	132.56	Put	Bond Future	3273	3	3273	3	0.00
09/03/2017	2025 On 04-May-17	132.58	Put	Bond Future	3293	3	3293	3	0.00
09/03/2017	2025 On 03-August-17			Bond Future	130.44	130.4426	130.4394	130.4426	0.00
09/03/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
09/03/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
09/03/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
09/03/2017	2025 On 03-August-17	133.96	Put	Bond Future	3521	4	3521	4	0.00
09/03/2017	2025 On 03-August-17	133.98	Put	Bond Future	3541	4	3541	4	0.00
09/03/2017	2025 On 03-August-17	133.97	Put	Bond Future	3531	4	3531	4	0.00
09/03/2017	2025 On 02-November-17			Bond Future	133.04	133.0458	133.0402	133.0458	0.00
09/03/2017	2025 On 02-November-17	132.96	Call	Bond Future	80	0	80	0	0.00
09/03/2017	2025 On 02-November-17	132.98	Call	Bond Future	60	0	60	0	0.00
09/03/2017	2025 On 02-November-17	132.97	Call	Bond Future	70	0	70	0	0.00
09/03/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
09/03/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
09/03/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
09/03/2017	2029 On 04-May-17			Bond Future	100.87	100.8764	100.8745	100.8764	2,272.00
09/03/2017	2029 On 04-May-17	100.65	Call	Bond Future	224	0	224	0	0.00
09/03/2017	2029 On 04-May-17	100.67	Call	Bond Future	204	0	204	0	0.00
09/03/2017	2029 On 04-May-17	100.66	Call	Bond Future	214	0	214	0	0.00
09/03/2017	2029 On 04-May-17	100.65	Put	Bond Future	0	0	0	0	0.00
09/03/2017	2029 On 04-May-17	100.67	Put	Bond Future	0	0	0	0	0.00
09/03/2017	2029 On 04-May-17	100.66	Put	Bond Future	0	0	0	0	0.00
09/03/2017	2030 On 04-May-17			Bond Future	9.12	94.1255	9.1204	94.1255	32,675.00
09/03/2017	2030 On 04-May-17	9.34	Call	Bond Future	1521	2	1521	2	0.00
09/03/2017	2030 On 04-May-17	9.33	Call	Bond Future	1453	2	1453	2	0.00
09/03/2017	2030 On 04-May-17	9.32	Call	Bond Future	1384	2	1384	2	0.00
09/03/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
09/03/2017	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
09/03/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
09/03/2017	2030 On 03-August-17			Bond Future	9.17	91.9194	9.1679	91.9194	0.00
09/03/2017	2030 On 03-August-17	9.33	Call	Bond Future	1110	1	1110	1	0.00
09/03/2017	2030 On 03-August-17	9.34	Call	Bond Future	1177	2	1177	2	0.00
09/03/2017	2030 On 03-August-17	9.35	Call	Bond Future	1245	2	1245	2	0.00
09/03/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
09/03/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
09/03/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
09/03/2017	2030 On 02-November-17			Bond Future	9.20	93.7335	9.2041	93.7335	0.00
09/03/2017	2030 On 02-November-17	9.36	Call	Bond Future	1054	1	1054	1	0.00
09/03/2017	2030 On 02-November-17	9.35	Call	Bond Future	987	1	987	1	0.00
09/03/2017	2030 On 02-November-17	9.34	Call	Bond Future	920	1	920	1	0.00
09/03/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
09/03/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
09/03/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
09/03/2017	2032 On 04-May-17			Bond Future	9.26	93.1747	9.2594	93.1747	19,129.00
09/03/2017	2032 On 04-May-17	9.46	Call	Bond Future	2577	3	2577	3	0.00
09/03/2017	2032 On 04-May-17	9.45	Call	Bond Future	2531	3	2531	3	0.00
09/03/2017	2032 On 04-May-17	9.44	Call	Bond Future	2484	3	2484	3	0.00
09/03/2017	2032 On 04-May-17	9.45	Put	Bond Future	1112	1	1112	1	0.00
09/03/2017	2032 On 04-May-17	9.44	Put	Bond Future	1139	1	1139	1	0.00
09/03/2017	2032 On 04-May-17	9.46	Put	Bond Future	1085	1	1085	1	0.00
09/03/2017	2032 On 03-August-17			Bond Future	9.30	94.9570	9.3047	94.9570	0.00
09/03/2017	2032 On 03-August-17	9.45	Call	Bond Future	3412	4	3412	4	0.00
09/03/2017	2032 On 03-August-17	9.43	Call	Bond Future	3329	4	3329	4	0.00
09/03/2017	2032 On 03-August-17	9.44	Call	Bond Future	3370	4	3370	4	0.00
09/03/2017	2032 On 03-August-17	9.45	Put	Bond Future	2341	2	2341	2	0.00
09/03/2017	2032 On 03-August-17	9.43	Put	Bond Future	2404	2	2404	2	0.00
09/03/2017	2032 On 03-August-17	9.44	Put	Bond Future	2372	2	2372	2	0.00
09/03/2017	2032 On 02-November-17			Bond Future	9.35	92.6720	9.3451	92.6720	0.00
09/03/2017	2032 On 02-November-17	9.48	Call	Bond Future	3969	4	3969	4	0.00
09/03/2017	2032 On 02-November-17	9.49	Call	Bond Future	4009	4	4009	4	0.00
09/03/2017	2032 On 02-November-17	9.50	Call	Bond Future	4048	4	4048	4	0.00
09/03/2017	2032 On 02-November-17	9.49	Put	Bond Future	2953	3	2953	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
09/03/2017	2032 On 02-November-17	9.48	Put	Bond Future	2986	3	2986	3	0.00
09/03/2017	2032 On 02-November-17	9.50	Put	Bond Future	2921	3	2921	3	0.00
09/03/2017	2033 On 04-May-17			Bond Future	106.53	106.6766	106.5290	106.6766	5,778.00
09/03/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
09/03/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
09/03/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
09/03/2017	2033 On 04-May-17	110.84	Put	Bond Future	4311	4	4311	4	0.00
09/03/2017	2033 On 04-May-17	110.85	Put	Bond Future	4321	4	4321	4	0.00
09/03/2017	2033 On 04-May-17	110.83	Put	Bond Future	4301	4	4301	4	0.00
09/03/2017	2033 On 03-August-17			Bond Future	108.59	108.7380	108.5870	108.7380	0.00
09/03/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
09/03/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
09/03/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
09/03/2017	2033 On 03-August-17	113.12	Put	Bond Future	4533	4	4533	4	0.00
09/03/2017	2033 On 03-August-17	113.13	Put	Bond Future	4543	4	4543	4	0.00
09/03/2017	2033 On 03-August-17	113.14	Put	Bond Future	4553	4	4553	4	0.00
09/03/2017	2033 On 02-November-17			Bond Future	109.66	109.8176	109.6618	109.8176	0.00
09/03/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
09/03/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
09/03/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
09/03/2017	2033 On 02-November-17	110.08	Put	Bond Future	418	0	418	0	0.00
09/03/2017	2033 On 02-November-17	110.09	Put	Bond Future	428	0	428	0	0.00
09/03/2017	2033 On 02-November-17	110.07	Put	Bond Future	408	0	408	0	0.00
09/03/2017	2037 On 04-May-17			Bond Future	9.50	93.7927	9.5022	93.7927	49,334.00
09/03/2017	2037 On 04-May-17	9.60	Call	Bond Future	2384	3	2384	3	0.00
09/03/2017	2037 On 04-May-17	9.58	Call	Bond Future	2293	3	2293	3	0.00
09/03/2017	2037 On 04-May-17	9.59	Call	Bond Future	2338	3	2338	3	0.00
09/03/2017	2037 On 04-May-17	9.58	Put	Bond Future	1656	2	1656	2	0.00
09/03/2017	2037 On 04-May-17	9.59	Put	Bond Future	1620	1	1620	1	0.00
09/03/2017	2037 On 04-May-17	9.60	Put	Bond Future	1585	1	1585	1	0.00
09/03/2017	2037 On 03-August-17			Bond Future	9.55	91.3298	9.5530	91.3298	160.00
09/03/2017	2037 On 03-August-17	9.58	Call	Bond Future	3339	4	3339	4	0.00
09/03/2017	2037 On 03-August-17	9.57	Call	Bond Future	3297	4	3297	4	0.00
09/03/2017	2037 On 03-August-17	9.56	Call	Bond Future	3255	3	3255	3	0.00

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09/03/2017	2037 On 03-August-17	9.57	Put	Bond Future	3159	3	3159	3	0.00
09/03/2017	2037 On 03-August-17	9.58	Put	Bond Future	3119	3	3119	3	0.00
09/03/2017	2037 On 03-August-17	9.56	Put	Bond Future	3198	3	3198	3	0.00
09/03/2017	2037 On 02-November-17			Bond Future	9.59	93.1324	9.5937	93.1324	0.00
09/03/2017	2037 On 02-November-17	9.66	Call	Bond Future	4413	5	4413	5	0.00
09/03/2017	2037 On 02-November-17	9.67	Call	Bond Future	4454	5	4454	5	0.00
09/03/2017	2037 On 02-November-17	9.65	Call	Bond Future	4372	5	4372	5	0.00
09/03/2017	2037 On 02-November-17	9.67	Put	Bond Future	3843	4	3843	4	0.00
09/03/2017	2037 On 02-November-17	9.66	Put	Bond Future	3881	4	3881	4	0.00
09/03/2017	2037 On 02-November-17	9.65	Put	Bond Future	3920	4	3920	4	0.00
09/03/2017	2038 On 04-May-17			Bond Future	133.86	133.8670	133.8644	133.8670	20,553.00
09/03/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
09/03/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
09/03/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
09/03/2017	2038 On 04-May-17	139.78	Put	Bond Future	5916	6	5916	6	0.00
09/03/2017	2038 On 04-May-17	139.79	Put	Bond Future	5926	6	5926	6	0.00
09/03/2017	2038 On 04-May-17	139.77	Put	Bond Future	5906	6	5906	6	0.00
09/03/2017	2038 On 03-August-17			Bond Future	134.94	134.9403	134.9368	134.9403	0.00
09/03/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
09/03/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
09/03/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
09/03/2017	2038 On 03-August-17	141.17	Put	Bond Future	6233	6	6233	6	0.00
09/03/2017	2038 On 03-August-17	141.16	Put	Bond Future	6223	6	6223	6	0.00
09/03/2017	2038 On 03-August-17	141.18	Put	Bond Future	6243	6	6243	6	0.00
09/03/2017	2038 On 02-November-17			Bond Future	137.63	137.6333	137.6276	137.6333	0.00
09/03/2017	2038 On 02-November-17	136.80	Call	Bond Future	828	1	828	1	0.00
09/03/2017	2038 On 02-November-17	136.82	Call	Bond Future	808	1	808	1	0.00
09/03/2017	2038 On 02-November-17	136.81	Call	Bond Future	818	1	818	1	0.00
09/03/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
09/03/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
09/03/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
09/03/2017	2040 On 04-May-17			Bond Future	9.51	98.1347	9.5062	98.1347	9,195.00
09/03/2017	2040 On 04-May-17	9.63	Call	Bond Future	2742	3	2742	3	0.00
09/03/2017	2040 On 04-May-17	9.64	Call	Bond Future	2794	3	2794	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
09/03/2017	2040 On 04-May-17	9.62	Call	Bond Future	2691	3	2691	3	0.00
09/03/2017	2040 On 04-May-17	9.63	Put	Bond Future	1652	2	1652	2	0.00
09/03/2017	2040 On 04-May-17	9.62	Put	Bond Future	1688	2	1688	2	0.00
09/03/2017	2040 On 04-May-17	9.64	Put	Bond Future	1616	1	1616	1	0.00
09/03/2017	2040 On 03-August-17			Bond Future	9.56	95.5043	9.5554	95.5043	0.00
09/03/2017	2040 On 03-August-17	9.61	Call	Bond Future	3788	4	3788	4	0.00
09/03/2017	2040 On 03-August-17	9.63	Call	Bond Future	3881	4	3881	4	0.00
09/03/2017	2040 On 03-August-17	9.62	Call	Bond Future	3834	4	3834	4	0.00
09/03/2017	2040 On 03-August-17	9.62	Put	Bond Future	3268	3	3268	3	0.00
09/03/2017	2040 On 03-August-17	9.63	Put	Bond Future	3228	3	3228	3	0.00
09/03/2017	2040 On 03-August-17	9.61	Put	Bond Future	3309	3	3309	3	0.00
09/03/2017	2040 On 02-November-17			Bond Future	9.59	97.3893	9.5948	97.3893	0.00
09/03/2017	2040 On 02-November-17	9.66	Call	Bond Future	4838	5	4838	5	0.00
09/03/2017	2040 On 02-November-17	9.67	Call	Bond Future	4883	5	4883	5	0.00
09/03/2017	2040 On 02-November-17	9.65	Call	Bond Future	4794	5	4794	5	0.00
09/03/2017	2040 On 02-November-17	9.67	Put	Bond Future	4231	4	4231	4	0.00
09/03/2017	2040 On 02-November-17	9.66	Put	Bond Future	4272	4	4272	4	0.00
09/03/2017	2040 On 02-November-17	9.65	Put	Bond Future	4314	4	4314	4	0.00
09/03/2017	2044 On 04-May-17			Bond Future	9.54	95.1069	9.5405	95.1069	22,991.00
09/03/2017	2044 On 04-May-17	9.67	Call	Bond Future	2821	3	2821	3	0.00
09/03/2017	2044 On 04-May-17	9.66	Call	Bond Future	2770	3	2770	3	0.00
09/03/2017	2044 On 04-May-17	9.68	Call	Bond Future	2873	3	2873	3	0.00
09/03/2017	2044 On 04-May-17	9.67	Put	Bond Future	1669	2	1669	2	0.00
09/03/2017	2044 On 04-May-17	9.68	Put	Bond Future	1633	2	1633	2	0.00
09/03/2017	2044 On 04-May-17	9.66	Put	Bond Future	1705	2	1705	2	0.00
09/03/2017	2044 On 03-August-17			Bond Future	9.59	92.5439	9.5885	92.5439	0.00
09/03/2017	2044 On 03-August-17	9.64	Call	Bond Future	3803	4	3803	4	0.00
09/03/2017	2044 On 03-August-17	9.62	Call	Bond Future	3713	4	3713	4	0.00
09/03/2017	2044 On 03-August-17	9.63	Call	Bond Future	3758	4	3758	4	0.00
09/03/2017	2044 On 03-August-17	9.62	Put	Bond Future	3433	3	3433	3	0.00
09/03/2017	2044 On 03-August-17	9.63	Put	Bond Future	3390	3	3390	3	0.00
09/03/2017	2044 On 03-August-17	9.64	Put	Bond Future	3347	3	3347	3	0.00
09/03/2017	2044 On 02-November-17			Bond Future	9.63	94.3705	9.6270	94.3705	0.00
09/03/2017	2044 On 02-November-17	9.66	Call	Bond Future	4792	5	4792	5	0.00

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09/03/2017	2044 On 02-November-17	9.68	Call	Bond Future	4881	5	4881	5	0.00
09/03/2017	2044 On 02-November-17	9.67	Call	Bond Future	4837	5	4837	5	0.00
09/03/2017	2044 On 02-November-17	9.67	Put	Bond Future	4458	4	4458	4	0.00
09/03/2017	2044 On 02-November-17	9.68	Put	Bond Future	4416	4	4416	4	0.00
09/03/2017	2044 On 02-November-17	9.66	Put	Bond Future	4502	4	4502	4	0.00
09/03/2017	2046 On 04-May-17			Bond Future	131.36	131.3614	131.3589	131.3614	20,133.00
09/03/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
09/03/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
09/03/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
09/03/2017	2046 On 04-May-17	138.33	Put	Bond Future	6971	7	6971	7	0.00
09/03/2017	2046 On 04-May-17	138.34	Put	Bond Future	6981	7	6981	7	0.00
09/03/2017	2046 On 04-May-17	138.32	Put	Bond Future	6961	7	6961	7	0.00
09/03/2017	2046 On 03-August-17			Bond Future	133.90	133.8997	133.8967	133.8997	0.00
09/03/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
09/03/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
09/03/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
09/03/2017	2046 On 03-August-17	141.19	Put	Bond Future	7293	7	7293	7	0.00
09/03/2017	2046 On 03-August-17	141.17	Put	Bond Future	7273	7	7273	7	0.00
09/03/2017	2046 On 03-August-17	141.18	Put	Bond Future	7283	7	7283	7	0.00
09/03/2017	2046 On 02-November-17			Bond Future	134.96	134.9675	134.9619	134.9675	0.00
09/03/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
09/03/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
09/03/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
09/03/2017	2046 On 02-November-17	136.31	Put	Bond Future	1348	1	1348	1	0.00
09/03/2017	2046 On 02-November-17	136.32	Put	Bond Future	1358	1	1358	1	0.00
09/03/2017	2046 On 02-November-17	136.30	Put	Bond Future	1338	1	1338	1	0.00
09/03/2017	2050 On 04-May-17			Bond Future	142.75	143.0867	142.7524	143.0867	24,054.00
09/03/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
09/03/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
09/03/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
09/03/2017	2050 On 04-May-17	147.84	Put	Bond Future	5088	5	5088	5	0.00
09/03/2017	2050 On 04-May-17	147.83	Put	Bond Future	5078	5	5078	5	0.00
09/03/2017	2050 On 04-May-17	147.85	Put	Bond Future	5098	5	5098	5	0.00
09/03/2017	2050 On 03-August-17			Bond Future	143.83	144.1729	143.8313	144.1729	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
09/03/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
09/03/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
09/03/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
09/03/2017	2050 On 03-August-17	149.22	Put	Bond Future	5389	5	5389	5	0.00
09/03/2017	2050 On 03-August-17	149.24	Put	Bond Future	5409	5	5409	5	0.00
09/03/2017	2050 On 03-August-17	149.23	Put	Bond Future	5399	5	5399	5	0.00
09/03/2017	2050 On 02-November-17			Bond Future	146.70	147.0500	146.6992	147.0500	0.00
09/03/2017	2050 On 02-November-17	144.65	Call	Bond Future	2049	2	2049	2	0.00
09/03/2017	2050 On 02-November-17	144.67	Call	Bond Future	2029	2	2029	2	0.00
09/03/2017	2050 On 02-November-17	144.66	Call	Bond Future	2039	2	2039	2	0.00
09/03/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
09/03/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
09/03/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
09/03/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	AL37 On 04-May-17			Index Future	530.23	531.2740	530.2250	531.2740	1.00
09/03/2017	AL37 On 03-August-17			Index Future	540.37	541.4370	540.3650	541.4370	0.00
09/03/2017	AL37 On 02-November-17			Index Future	551.02	552.1200	551.0190	552.1200	0.00
09/03/2017	AL7T On 04-May-17			Index Future	612.00	613.8590	611.9970	613.8590	0.00
09/03/2017	AL7T On 03-August-17			Index Future	623.70	625.6020	623.7010	625.6020	0.00
09/03/2017	AL7T On 02-November-17			Index Future	636.00	637.9450	635.9980	637.9450	0.00
09/03/2017	ALBI On 04-May-17			Index Future	556.57	558.3450	556.5740	558.3450	598.00
09/03/2017	ALBI On 03-August-17			Index Future	567.22	569.0260	567.2180	569.0260	0.00
09/03/2017	ALBI On 02-November-17			Index Future	578.40	580.2530	578.4020	580.2530	0.00
09/03/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	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
09/03/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/03/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2017	EL28 On 04-May-17			Bond Future	129.10	129.0957	129.0954	129.0957	0.00
09/03/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
09/03/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
09/03/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
09/03/2017	EL28 On 04-May-17	137.90	Put	Bond Future	8805	9	8805	9	0.00
09/03/2017	EL28 On 04-May-17	137.91	Put	Bond Future	8815	9	8815	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2017	EL28 On 04-May-17	137.92	Put	Bond Future	8825	9	8825	9	0.00
09/03/2017	EL28 On 03-August-17			Bond Future	131.59	131.5902	131.5893	131.5902	0.00
09/03/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
09/03/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
09/03/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
09/03/2017	EL28 On 03-August-17	135.17	Put	Bond Future	3581	4	3581	4	0.00
09/03/2017	EL28 On 03-August-17	135.16	Put	Bond Future	3571	4	3571	4	0.00
09/03/2017	EL28 On 03-August-17	135.18	Put	Bond Future	3591	4	3591	4	0.00
09/03/2017	EL28 On 02-November-17			Bond Future	132.45	132.4492	132.4461	132.4492	0.00
09/03/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
09/03/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
09/03/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
09/03/2017	EL28 On 02-November-17	133.87	Put	Bond Future	1424	1	1424	1	0.00
09/03/2017	EL28 On 02-November-17	133.89	Put	Bond Future	1444	1	1444	1	0.00
09/03/2017	EL28 On 02-November-17	133.88	Put	Bond Future	1434	1	1434	1	0.00
09/03/2017	ES33 On 04-May-17			Bond Future	10.43	78.6408	10.4279	78.6408	9,466.00
09/03/2017	ES33 On 04-May-17	10.55	Call	Bond Future	778	1	778	1	0.00
09/03/2017	ES33 On 04-May-17	10.54	Call	Bond Future	714	1	714	1	0.00
09/03/2017	ES33 On 04-May-17	10.56	Call	Bond Future	841	1	841	1	0.00
09/03/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
09/03/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
09/03/2017	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
09/03/2017	ES33 On 03-August-17			Bond Future	10.51	80.1452	10.5059	80.1452	0.00
09/03/2017	ES33 On 03-August-17	10.55	Call	Bond Future	279	1	279	1	0.00
09/03/2017	ES33 On 03-August-17	10.53	Call	Bond Future	153	0	153	0	0.00
09/03/2017	ES33 On 03-August-17	10.54	Call	Bond Future	216	1	216	1	0.00
09/03/2017	ES33 On 03-August-17	10.53	Put	Bond Future	0	0	0	0	0.00
09/03/2017	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
09/03/2017	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
09/03/2017	ES33 On 02-November-17			Bond Future	10.58	77.9338	10.5822	77.9338	0.00
09/03/2017	ES33 On 02-November-17	10.66	Call	Bond Future	484	1	484	1	0.00
09/03/2017	ES33 On 02-November-17	10.68	Call	Bond Future	607	1	607	1	0.00
09/03/2017	ES33 On 02-November-17	10.67	Call	Bond Future	545	1	545	1	0.00
09/03/2017	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
09/03/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
09/03/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
09/03/2017	ES42 On 04-May-17			Bond Future	10.57	82.5311	10.5745	82.5311	8,777.00
09/03/2017	ES42 On 03-August-17			Bond Future	10.65	84.1099	10.6511	84.1099	0.00
09/03/2017	ES42 On 02-November-17			Bond Future	10.73	81.5077	10.7252	81.5077	0.00
09/03/2017	GOVI On 04-May-17			GOVI	554.36	556.1180	554.3600	556.1180	396.00
09/03/2017	GOVI On 04-May-17	262.19	Call	GOVI	2921700	294	2921700	294	0.00
09/03/2017	GOVI On 04-May-17	262.20	Call	GOVI	2921600	294	2921600	294	0.00
09/03/2017	GOVI On 04-May-17	262.18	Call	GOVI	2921800	294	2921800	294	0.00
09/03/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
09/03/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
09/03/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
09/03/2017	GOVI On 03-August-17			GOVI	564.96	566.7570	564.9620	566.7570	0.00
09/03/2017	GOVI On 03-August-17	561.10	Call	GOVI	38620	6	38620	6	0.00
09/03/2017	GOVI On 03-August-17	561.11	Call	GOVI	38520	6	38520	6	0.00
09/03/2017	GOVI On 03-August-17	561.09	Call	GOVI	38720	6	38720	6	0.00
09/03/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
09/03/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
09/03/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
09/03/2017	GOVI On 02-November-17			GOVI	576.10	577.9390	576.1010	577.9390	0.00
09/03/2017	GOVI On 02-November-17	572.44	Call	GOVI	36610	5	36610	5	0.00
09/03/2017	GOVI On 02-November-17	572.45	Call	GOVI	36510	5	36510	5	0.00
09/03/2017	GOVI On 02-November-17	572.46	Call	GOVI	36410	5	36410	5	0.00
09/03/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
09/03/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
09/03/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
09/03/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/03/2017	IGOV On 04-May-17			Index Future	252.09	252.1130	252.0930	252.1130	922.00
09/03/2017	IGOV On 03-August-17			Index Future	256.96	256.9850	256.9630	256.9850	412.00
09/03/2017	IGOV On 02-November-17			Index Future	262.09	262.1130	262.0860	262.1130	0.00
09/03/2017	ILBI On 04-May-17			Index Future	683.56	683.6960	683.5560	683.6960	0.00
09/03/2017	ILBI On 03-August-17			Index Future	696.54	696.6850	696.5440	696.6850	0.00
09/03/2017	ILBI On 02-November-17			Index Future	710.54	710.6880	710.5420	710.6880	0.00
09/03/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0027	100.0027	100.0027	0.00

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09/03/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6107	99.6108	99.6107	0.00
09/03/2017	IS01 On 21-September-17			Interest Rate Swap	99.62	99.6166	99.6206	99.6166	0.00
09/03/2017	IS01 On 21-December-17			Interest Rate Swap	99.85	99.8409	99.8467	99.8409	0.00
09/03/2017	IS01 On 15-March-18			Interest Rate Swap	99.83	99.8281	99.8335	99.8281	0.00
09/03/2017	IS01 On 21-June-18			Interest Rate Swap	100.05	100.0425	100.0513	100.0425	0.00
09/03/2017	IS02 On 18-December-17			Interest Rate Swap	99.87	99.8683	99.8736	99.8683	0.00
09/03/2017	IS02 On 16-March-18			Interest Rate Swap	99.12	99.1134	99.1192	99.1134	0.00
09/03/2017	IS02 On 15-June-18			Interest Rate Swap	98.74	98.7264	98.7356	98.7264	0.00
09/03/2017	IS02 On 21-September-18			Interest Rate Swap	98.75	98.7381	98.7536	98.7381	0.00
09/03/2017	IS02 On 21-December-18			Interest Rate Swap	99.21	99.1900	99.2100	99.1900	0.00
09/03/2017	IS02 On 15-March-19			Interest Rate Swap	99.67	99.6480	99.6687	99.6480	0.00
09/03/2017	IS02 On 21-June-19			Interest Rate Swap	100.15	100.1209	100.1482	100.1209	0.00
09/03/2017	IS05 On 17-December-20			Interest Rate Swap	97.19	97.1341	97.1914	97.1341	0.00
09/03/2017	IS05 On 16-March-21			Interest Rate Swap	96.49	96.4275	96.4899	96.4275	0.00
09/03/2017	IS05 On 15-June-21			Interest Rate Swap	95.76	95.6890	95.7643	95.6890	0.00
09/03/2017	IS05 On 21-September-21			Interest Rate Swap	96.03	95.9322	96.0266	95.9322	0.00
09/03/2017	IS05 On 21-December-21			Interest Rate Swap	98.27	98.1591	98.2678	98.1591	51.00
09/03/2017	IS05 On 15-March-22			Interest Rate Swap	98.45	98.3334	98.4489	98.3334	0.00
09/03/2017	IS05 On 21-June-22			Interest Rate Swap	99.68	99.5686	99.6805	99.5686	0.00
09/03/2017	IS10 On 17-December-25			Interest Rate Swap	96.84	96.7063	96.8395	96.7063	0.00
09/03/2017	IS10 On 16-March-26			Interest Rate Swap	93.90	93.7650	93.9028	93.7650	0.00
09/03/2017	IS10 On 15-June-26			Interest Rate Swap	92.69	92.5366	92.6874	92.5366	0.00
09/03/2017	IS10 On 21-September-26			Interest Rate Swap	94.84	94.6728	94.8416	94.6728	0.00
09/03/2017	IS10 On 21-December-26			Interest Rate Swap	98.58	98.3924	98.5753	98.3924	0.00
09/03/2017	IS10 On 15-March-27			Interest Rate Swap	97.17	96.9794	97.1744	96.9794	0.00
09/03/2017	IS10 On 21-June-27			Interest Rate Swap	99.21	99.0157	99.2137	99.0157	0.00
09/03/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/03/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
09/03/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/03/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/03/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	1,000.00
09/03/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
09/03/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
09/03/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	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
09/03/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
09/03/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.31	92.6900	7.3100	92.6900	0.00
09/03/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
09/03/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
09/03/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00
09/03/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
09/03/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
09/03/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
09/03/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
09/03/2017	R023 On 04-May-17			Bond Future	8.25	99.4254	8.2476	99.4254	19,183.00
09/03/2017	R023 On 04-May-17	8.59	Call	Bond Future	1871	2	1871	2	0.00
09/03/2017	R023 On 04-May-17	8.61	Call	Bond Future	1937	2	1937	2	0.00
09/03/2017	R023 On 04-May-17	8.60	Call	Bond Future	1904	2	1904	2	0.00
09/03/2017	R023 On 04-May-17	8.59	Put	Bond Future	351	0	351	0	0.00
09/03/2017	R023 On 04-May-17	8.60	Put	Bond Future	340	0	340	0	0.00
09/03/2017	R023 On 04-May-17	8.61	Put	Bond Future	330	0	330	0	0.00
09/03/2017	R023 On 03-August-17			Bond Future	8.27	101.3275	8.2720	101.3275	0.00
09/03/2017	R023 On 03-August-17	8.58	Call	Bond Future	2214	2	2214	2	0.00
09/03/2017	R023 On 03-August-17	8.60	Call	Bond Future	2270	2	2270	2	0.00
09/03/2017	R023 On 03-August-17	8.59	Call	Bond Future	2242	2	2242	2	0.00
09/03/2017	R023 On 03-August-17	8.58	Put	Bond Future	893	1	893	1	0.00
09/03/2017	R023 On 03-August-17	8.59	Put	Bond Future	878	1	878	1	0.00
09/03/2017	R023 On 03-August-17	8.60	Put	Bond Future	864	1	864	1	0.00
09/03/2017	R023 On 02-November-17			Bond Future	8.29	99.3950	8.2903	99.3950	0.00
09/03/2017	R023 On 02-November-17	8.56	Call	Bond Future	2263	2	2263	2	0.00
09/03/2017	R023 On 02-November-17	8.58	Call	Bond Future	2315	2	2315	2	0.00
09/03/2017	R023 On 02-November-17	8.57	Call	Bond Future	2289	2	2289	2	0.00
09/03/2017	R023 On 02-November-17	8.57	Put	Bond Future	1131	1	1131	1	0.00
09/03/2017	R023 On 02-November-17	8.58	Put	Bond Future	1116	1	1116	1	0.00
09/03/2017	R023 On 02-November-17	8.56	Put	Bond Future	1146	1	1146	1	0.00
09/03/2017	R035 On 04-May-17			Bond Future	9.40	97.5105	9.4039	97.5105	8,517.00
09/03/2017	R035 On 04-May-17	9.53	Call	Bond Future	1034	1	1034	1	0.00
09/03/2017	R035 On 04-May-17	9.55	Call	Bond Future	1196	2	1196	2	0.00
09/03/2017	R035 On 04-May-17	9.54	Call	Bond Future	1115	1	1115	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
09/03/2017	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
09/03/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
09/03/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
09/03/2017	R035 On 03-August-17			Bond Future	9.45	99.3759	9.4497	99.3759	0.00
09/03/2017	R035 On 03-August-17	9.52	Call	Bond Future	573	1	573	1	0.00
09/03/2017	R035 On 03-August-17	9.51	Call	Bond Future	491	1	491	1	0.00
09/03/2017	R035 On 03-August-17	9.50	Call	Bond Future	410	1	410	1	0.00
09/03/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
09/03/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
09/03/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
09/03/2017	R035 On 02-November-17			Bond Future	9.49	96.8341	9.4928	96.8341	0.00
09/03/2017	R035 On 02-November-17	9.60	Call	Bond Future	861	1	861	1	0.00
09/03/2017	R035 On 02-November-17	9.61	Call	Bond Future	941	1	941	1	0.00
09/03/2017	R035 On 02-November-17	9.59	Call	Bond Future	781	1	781	1	0.00
09/03/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
09/03/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
09/03/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
09/03/2017	R186 On 04-May-17			Bond Future	8.73	115.7223	8.7272	115.7223	110,205.00
09/03/2017	R186 On 04-May-17	9.20	Call	Bond Future	3609	4	3609	4	0.00
09/03/2017	R186 On 04-May-17	8.89	Call	Bond Future	2099	2	2099	2	0.00
09/03/2017	R186 On 04-May-17	8.94	Call	Bond Future	2318	3	2318	3	0.00
09/03/2017	R186 On 04-May-17	8.91	Call	Bond Future	2185	2	2185	2	0.00
09/03/2017	R186 On 04-May-17	8.98	Call	Bond Future	2501	3	2501	3	0.00
09/03/2017	R186 On 04-May-17	8.70	Call	Bond Future	1372	2	1372	2	500.00
09/03/2017	R186 On 04-May-17	8.90	Call	Bond Future	2142	2	2142	2	0.00
09/03/2017	R186 On 04-May-17	8.44	Call	Bond Future	669	1	669	1	500.00
09/03/2017	R186 On 04-May-17	8.95	Call	Bond Future	2363	3	2363	3	0.00
09/03/2017	R186 On 04-May-17	8.98	Put	Bond Future	773	1	773	1	0.00
09/03/2017	R186 On 04-May-17	9.20	Put	Bond Future	408	0	408	0	5,209.00
09/03/2017	R186 On 04-May-17	8.89	Put	Bond Future	982	1	982	1	0.00
09/03/2017	R186 On 04-May-17	8.94	Put	Bond Future	861	1	861	1	500.00
09/03/2017	R186 On 04-May-17	8.95	Put	Bond Future	839	1	839	1	2,600.00
09/03/2017	R186 On 04-May-17	8.90	Put	Bond Future	957	1	957	1	0.00
09/03/2017	R186 On 04-May-17	8.44	Put	Bond Future	2675	2	2675	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
09/03/2017	R186 On 04-May-17	8.91	Put	Bond Future	932	1	932	1	0.00
09/03/2017	R186 On 04-May-17	8.70	Put	Bond Future	1559	1	1559	1	0.00
09/03/2017	R186 On 03-August-17			Bond Future	8.77	112.6331	8.7672	112.6331	0.00
09/03/2017	R186 On 03-August-17	9.50	Call	Bond Future	5579	6	5579	6	0.00
09/03/2017	R186 On 03-August-17	9.35	Call	Bond Future	4840	5	4840	5	0.00
09/03/2017	R186 On 03-August-17	8.93	Call	Bond Future	2998	3	2998	3	0.00
09/03/2017	R186 On 03-August-17	8.91	Call	Bond Future	2920	3	2920	3	0.00
09/03/2017	R186 On 03-August-17	8.92	Call	Bond Future	2959	3	2959	3	0.00
09/03/2017	R186 On 03-August-17	8.85	Call	Bond Future	2693	3	2693	3	0.00
09/03/2017	R186 On 03-August-17	9.50	Put	Bond Future	773	1	773	1	6,500.00
09/03/2017	R186 On 03-August-17	9.35	Put	Bond Future	994	1	994	1	750.00
09/03/2017	R186 On 03-August-17	8.91	Put	Bond Future	1961	2	1961	2	0.00
09/03/2017	R186 On 03-August-17	8.93	Put	Bond Future	1905	2	1905	2	0.00
09/03/2017	R186 On 03-August-17	8.85	Put	Bond Future	2136	2	2136	2	750.00
09/03/2017	R186 On 03-August-17	8.92	Put	Bond Future	1933	2	1933	2	0.00
09/03/2017	R186 On 02-November-17			Bond Future	8.80	114.8558	8.7984	114.8558	0.00
09/03/2017	R186 On 02-November-17	8.88	Call	Bond Future	3347	4	3347	4	0.00
09/03/2017	R186 On 02-November-17	8.89	Call	Bond Future	3384	4	3384	4	0.00
09/03/2017	R186 On 02-November-17	8.90	Call	Bond Future	3420	4	3420	4	0.00
09/03/2017	R186 On 02-November-17	8.89	Put	Bond Future	2780	3	2780	3	0.00
09/03/2017	R186 On 02-November-17	8.90	Put	Bond Future	2751	3	2751	3	0.00
09/03/2017	R186 On 02-November-17	8.88	Put	Bond Future	2810	3	2810	3	0.00
09/03/2017	R197 On 04-May-17			Bond Future	301.24	301.2465	301.2401	301.2465	1,063.00
09/03/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
09/03/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
09/03/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
09/03/2017	R197 On 04-May-17	308.59	Put	Bond Future	7350	7	7350	7	0.00
09/03/2017	R197 On 04-May-17	308.60	Put	Bond Future	7360	7	7360	7	0.00
09/03/2017	R197 On 04-May-17	308.58	Put	Bond Future	7340	7	7340	7	0.00
09/03/2017	R197 On 03-August-17			Bond Future	300.11	300.1149	300.1069	300.1149	0.00
09/03/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
09/03/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
09/03/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
09/03/2017	R197 On 03-August-17	308.05	Put	Bond Future	7943	8	7943	8	0.00

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09/03/2017	R197 On 03-August-17	308.07	Put	Bond Future	7963	8	7963	8	0.00
09/03/2017	R197 On 03-August-17	308.06	Put	Bond Future	7953	8	7953	8	0.00
09/03/2017	R197 On 02-November-17			Bond Future	306.09	306.1042	306.0911	306.1042	0.00
09/03/2017	R197 On 02-November-17	305.17	Call	Bond Future	921	1	921	1	0.00
09/03/2017	R197 On 02-November-17	305.16	Call	Bond Future	931	1	931	1	0.00
09/03/2017	R197 On 02-November-17	305.15	Call	Bond Future	941	1	941	1	0.00
09/03/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00
09/03/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
09/03/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
09/03/2017	R202 On 04-May-17			Bond Future	247.88	247.5661	247.8827	247.5661	33,757.00
09/03/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
09/03/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
09/03/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
09/03/2017	R202 On 04-May-17	256.71	Put	Bond Future	8827	9	8827	9	0.00
09/03/2017	R202 On 04-May-17	256.72	Put	Bond Future	8837	9	8837	9	0.00
09/03/2017	R202 On 04-May-17	256.73	Put	Bond Future	8847	9	8847	9	0.00
09/03/2017	R202 On 03-August-17			Bond Future	248.98	248.6568	248.9788	248.6568	0.00
09/03/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
09/03/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
09/03/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
09/03/2017	R202 On 03-August-17	258.36	Put	Bond Future	9381	10	9381	10	0.00
09/03/2017	R202 On 03-August-17	258.37	Put	Bond Future	9391	10	9391	10	0.00
09/03/2017	R202 On 03-August-17	258.35	Put	Bond Future	9371	10	9371	10	0.00
09/03/2017	R202 On 02-November-17			Bond Future	253.94	253.6190	253.9430	253.6190	0.00
09/03/2017	R202 On 02-November-17	253.89	Call	Bond Future	53	0	53	0	0.00
09/03/2017	R202 On 02-November-17	253.90	Call	Bond Future	43	0	43	0	0.00
09/03/2017	R202 On 02-November-17	253.91	Call	Bond Future	33	0	33	0	0.00
09/03/2017	R202 On 02-November-17	253.89	Put	Bond Future	0	0	0	0	0.00
09/03/2017	R202 On 02-November-17	253.91	Put	Bond Future	0	0	0	0	0.00
09/03/2017	R202 On 02-November-17	253.90	Put	Bond Future	0	0	0	0	0.00
09/03/2017	R203 On 04-May-17			Bond Future	7.04	101.5911	7.0388	101.5911	31,101.00
09/03/2017	R203 On 04-May-17	6.91	Call	Bond Future	23	0	23	0	0.00
09/03/2017	R203 On 04-May-17	6.93	Call	Bond Future	26	0	26	0	0.00
09/03/2017	R203 On 04-May-17	6.92	Call	Bond Future	25	0	25	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
09/03/2017	R203 On 04-May-17	6.92	Put	Bond Future	66	0	66	0	0.00
09/03/2017	R203 On 04-May-17	6.93	Put	Bond Future	64	0	64	0	0.00
09/03/2017	R203 On 04-May-17	6.91	Put	Bond Future	69	0	69	0	0.00
09/03/2017	R203 On 03-August-17			Bond Future	5.42	103.5346	5.4220	103.5346	0.00
09/03/2017	R203 On 03-August-17	4.87	Call	Bond Future	7	0	7	0	0.00
09/03/2017	R203 On 03-August-17	4.89	Call	Bond Future	7	0	7	0	0.00
09/03/2017	R203 On 03-August-17	4.88	Call	Bond Future	7	0	7	0	0.00
09/03/2017	R203 On 03-August-17	4.89	Put	Bond Future	64	0	64	0	0.00
09/03/2017	R203 On 03-August-17	4.88	Put	Bond Future	65	0	65	0	0.00
09/03/2017	R203 On 03-August-17	4.87	Put	Bond Future	66	0	66	0	0.00
09/03/2017	R204 On 04-May-17			Bond Future	7.41	103.9062	7.4127	103.9062	27,099.00
09/03/2017	R204 On 04-May-17	7.90	Call	Bond Future	751	1	751	1	0.00
09/03/2017	R204 On 04-May-17	7.92	Call	Bond Future	779	1	779	1	0.00
09/03/2017	R204 On 04-May-17	7.91	Call	Bond Future	765	1	765	1	0.00
09/03/2017	R204 On 04-May-17	7.91	Put	Bond Future	18	0	18	0	0.00
09/03/2017	R204 On 04-May-17	7.92	Put	Bond Future	17	0	17	0	0.00
09/03/2017	R204 On 04-May-17	7.90	Put	Bond Future	19	0	19	0	0.00
09/03/2017	R204 On 03-August-17			Bond Future	7.35	101.8536	7.3485	101.8536	0.00
09/03/2017	R204 On 03-August-17	7.75	Call	Bond Future	649	1	649	1	0.00
09/03/2017	R204 On 03-August-17	7.76	Call	Bond Future	659	1	659	1	0.00
09/03/2017	R204 On 03-August-17	7.77	Call	Bond Future	669	1	669	1	0.00
09/03/2017	R204 On 03-August-17	7.75	Put	Bond Future	134	0	134	0	0.00
09/03/2017	R204 On 03-August-17	7.76	Put	Bond Future	130	0	130	0	0.00
09/03/2017	R204 On 03-August-17	7.77	Put	Bond Future	127	0	127	0	0.00
09/03/2017	R204 On 02-November-17			Bond Future	7.19	103.8636	7.1940	103.8636	0.00
09/03/2017	R204 On 02-November-17	7.76	Call	Bond Future	678	1	678	1	0.00
09/03/2017	R204 On 02-November-17	7.74	Call	Bond Future	660	1	660	1	0.00
09/03/2017	R204 On 02-November-17	7.75	Call	Bond Future	669	1	669	1	0.00
09/03/2017	R204 On 02-November-17	7.74	Put	Bond Future	81	0	81	0	0.00
09/03/2017	R204 On 02-November-17	7.75	Put	Bond Future	79	0	79	0	0.00
09/03/2017	R204 On 02-November-17	7.76	Put	Bond Future	77	0	77	0	0.00
09/03/2017	R207 On 04-May-17			Bond Future	7.70	101.3240	7.6985	101.3240	73,209.00
09/03/2017	R207 On 04-May-17	8.20	Call	Bond Future	1221	1	1221	1	0.00
09/03/2017	R207 On 04-May-17	8.22	Call	Bond Future	1264	1	1264	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
09/03/2017	R207 On 04-May-17	8.21	Call	Bond Future	1243	1	1243	1	0.00
09/03/2017	R207 On 04-May-17	8.22	Put	Bond Future	37	0	37	0	0.00
09/03/2017	R207 On 04-May-17	8.20	Put	Bond Future	41	0	41	0	0.00
09/03/2017	R207 On 04-May-17	8.21	Put	Bond Future	39	0	39	0	0.00
09/03/2017	R207 On 03-August-17			Bond Future	7.70	99.6190	7.6969	99.6190	0.00
09/03/2017	R207 On 03-August-17	8.19	Call	Bond Future	1263	1	1263	1	51.00
09/03/2017	R207 On 03-August-17	8.40	Call	Bond Future	1631	2	1631	2	0.00
09/03/2017	R207 On 03-August-17	8.39	Call	Bond Future	1612	2	1612	2	0.00
09/03/2017	R207 On 03-August-17	8.41	Call	Bond Future	1649	2	1649	2	0.00
09/03/2017	R207 On 03-August-17	8.39	Put	Bond Future	123	0	123	0	0.00
09/03/2017	R207 On 03-August-17	8.19	Put	Bond Future	200	0	200	0	0.00
09/03/2017	R207 On 03-August-17	8.41	Put	Bond Future	117	0	117	0	0.00
09/03/2017	R207 On 03-August-17	8.40	Put	Bond Future	120	0	120	0	0.00
09/03/2017	R207 On 02-November-17			Bond Future	7.65	101.5850	7.6530	101.5850	0.00
09/03/2017	R207 On 02-November-17	8.03	Call	Bond Future	1059	1	1059	1	0.00
09/03/2017	R207 On 02-November-17	8.05	Call	Bond Future	1087	1	1087	1	0.00
09/03/2017	R207 On 02-November-17	8.04	Call	Bond Future	1073	1	1073	1	0.00
09/03/2017	R207 On 02-November-17	8.04	Put	Bond Future	314	0	314	0	0.00
09/03/2017	R207 On 02-November-17	8.05	Put	Bond Future	308	0	308	0	0.00
09/03/2017	R207 On 02-November-17	8.03	Put	Bond Future	320	0	320	0	0.00
09/03/2017	R208 On 04-May-17			Bond Future	7.85	97.2152	7.8547	97.2152	21,334.00
09/03/2017	R208 On 04-May-17	8.37	Call	Bond Future	1726	2	1726	2	0.00
09/03/2017	R208 On 04-May-17	8.39	Call	Bond Future	1782	2	1782	2	0.00
09/03/2017	R208 On 04-May-17	8.38	Call	Bond Future	1754	2	1754	2	0.00
09/03/2017	R208 On 04-May-17	8.37	Put	Bond Future	80	0	80	0	0.00
09/03/2017	R208 On 04-May-17	8.39	Put	Bond Future	73	0	73	0	0.00
09/03/2017	R208 On 04-May-17	8.38	Put	Bond Future	77	0	77	0	0.00
09/03/2017	R208 On 03-August-17			Bond Future	7.86	99.0749	7.8616	99.0749	0.00
09/03/2017	R208 On 03-August-17	8.30	Call	Bond Future	1726	2	1726	2	0.00
09/03/2017	R208 On 03-August-17	8.32	Call	Bond Future	1770	2	1770	2	0.00
09/03/2017	R208 On 03-August-17	8.31	Call	Bond Future	1748	2	1748	2	0.00
09/03/2017	R208 On 03-August-17	8.31	Put	Bond Future	391	0	391	0	0.00
09/03/2017	R208 On 03-August-17	8.32	Put	Bond Future	383	0	383	0	0.00
09/03/2017	R208 On 03-August-17	8.30	Put	Bond Future	399	0	399	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
09/03/2017	R208 On 02-November-17			Bond Future	7.85	97.6272	7.8508	97.6272	0.00
09/03/2017	R208 On 02-November-17	8.18	Call	Bond Future	1502	2	1502	2	0.00
09/03/2017	R208 On 02-November-17	8.20	Call	Bond Future	1540	2	1540	2	0.00
09/03/2017	R208 On 02-November-17	8.19	Call	Bond Future	1520	2	1520	2	0.00
09/03/2017	R208 On 02-November-17	8.19	Put	Bond Future	552	1	552	1	0.00
09/03/2017	R208 On 02-November-17	8.20	Put	Bond Future	542	0	542	0	0.00
09/03/2017	R208 On 02-November-17	8.18	Put	Bond Future	561	1	561	1	0.00
09/03/2017	R209 On 04-May-17			Bond Future	9.39	73.4531	9.3873	73.4531	63,089.00
09/03/2017	R209 On 04-May-17	9.63	Call	Bond Future	2537	3	2537	3	0.00
09/03/2017	R209 On 04-May-17	8.93	Call	Bond Future	455	1	455	1	1,130.00
09/03/2017	R209 On 04-May-17	9.46	Call	Bond Future	1837	2	1837	2	0.00
09/03/2017	R209 On 04-May-17	9.47	Call	Bond Future	1875	2	1875	2	0.00
09/03/2017	R209 On 04-May-17	9.33	Call	Bond Future	1385	2	1385	2	0.00
09/03/2017	R209 On 04-May-17	9.48	Call	Bond Future	1913	2	1913	2	0.00
09/03/2017	R209 On 04-May-17	9.63	Put	Bond Future	890	1	890	1	1,130.00
09/03/2017	R209 On 04-May-17	8.93	Put	Bond Future	3719	3	3719	3	0.00
09/03/2017	R209 On 04-May-17	9.46	Put	Bond Future	1337	1	1337	1	0.00
09/03/2017	R209 On 04-May-17	9.47	Put	Bond Future	1307	1	1307	1	0.00
09/03/2017	R209 On 04-May-17	9.33	Put	Bond Future	1782	2	1782	2	1,130.00
09/03/2017	R209 On 04-May-17	9.48	Put	Bond Future	1277	1	1277	1	0.00
09/03/2017	R209 On 03-August-17			Bond Future	9.43	74.8583	9.4293	74.8583	0.00
09/03/2017	R209 On 03-August-17	9.44	Call	Bond Future	2645	3	2645	3	0.00
09/03/2017	R209 On 03-August-17	9.43	Call	Bond Future	2611	3	2611	3	0.00
09/03/2017	R209 On 03-August-17	9.45	Call	Bond Future	2680	3	2680	3	0.00
09/03/2017	R209 On 03-August-17	9.44	Put	Bond Future	2572	2	2572	2	0.00
09/03/2017	R209 On 03-August-17	9.45	Put	Bond Future	2538	2	2538	2	0.00
09/03/2017	R209 On 03-August-17	9.43	Put	Bond Future	2606	2	2606	2	0.00
09/03/2017	R209 On 02-November-17			Bond Future	9.47	73.1848	9.4671	73.1848	0.00
09/03/2017	R209 On 02-November-17	9.54	Call	Bond Future	3522	4	3522	4	0.00
09/03/2017	R209 On 02-November-17	9.52	Call	Bond Future	3451	4	3451	4	0.00
09/03/2017	R209 On 02-November-17	9.53	Call	Bond Future	3486	4	3486	4	0.00
09/03/2017	R209 On 02-November-17	9.54	Put	Bond Future	3029	3	3029	3	0.00
09/03/2017	R209 On 02-November-17	9.52	Put	Bond Future	3093	3	3093	3	0.00
09/03/2017	R209 On 02-November-17	9.53	Put	Bond Future	3061	3	3061	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
09/03/2017	R210 On 04-May-17			Bond Future	187.18	187.1789	187.1750	187.1789	1,698.00
09/03/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
09/03/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
09/03/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
09/03/2017	R210 On 04-May-17	192.31	Put	Bond Future	5135	5	5135	5	0.00
09/03/2017	R210 On 04-May-17	192.33	Put	Bond Future	5155	5	5155	5	0.00
09/03/2017	R210 On 04-May-17	192.32	Put	Bond Future	5145	5	5145	5	0.00
09/03/2017	R210 On 03-August-17			Bond Future	190.79	190.7958	190.7909	190.7958	0.00
09/03/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
09/03/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
09/03/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
09/03/2017	R210 On 03-August-17	196.29	Put	Bond Future	5499	5	5499	5	0.00
09/03/2017	R210 On 03-August-17	196.30	Put	Bond Future	5509	6	5509	6	0.00
09/03/2017	R210 On 03-August-17	196.28	Put	Bond Future	5489	5	5489	5	0.00
09/03/2017	R210 On 02-November-17			Bond Future	192.16	192.1714	192.1632	192.1714	0.00
09/03/2017	R210 On 02-November-17	192.07	Call	Bond Future	93	0	93	0	0.00
09/03/2017	R210 On 02-November-17	192.08	Call	Bond Future	83	0	83	0	0.00
09/03/2017	R210 On 02-November-17	192.09	Call	Bond Future	73	0	73	0	0.00
09/03/2017	R210 On 02-November-17	192.08	Put	Bond Future	0	0	0	0	0.00
09/03/2017	R210 On 02-November-17	192.07	Put	Bond Future	0	0	0	0	0.00
09/03/2017	R210 On 02-November-17	192.09	Put	Bond Future	0	0	0	0	0.00
09/03/2017	R212 On 04-May-17			Bond Future	149.24	149.2397	149.2365	149.2397	3,258.00
09/03/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
09/03/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
09/03/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
09/03/2017	R212 On 04-May-17	152.24	Put	Bond Future	3004	3	3004	3	0.00
09/03/2017	R212 On 04-May-17	152.23	Put	Bond Future	2994	3	2994	3	0.00
09/03/2017	R212 On 04-May-17	152.25	Put	Bond Future	3014	3	3014	3	0.00
09/03/2017	R212 On 03-August-17			Bond Future	150.07	150.0736	150.0697	150.0736	0.00
09/03/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
09/03/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
09/03/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
09/03/2017	R212 On 03-August-17	153.34	Put	Bond Future	3270	3	3270	3	0.00
09/03/2017	R212 On 03-August-17	153.35	Put	Bond Future	3280	3	3280	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
09/03/2017	R212 On 03-August-17	153.36	Put	Bond Future	3290	3	3290	3	0.00
09/03/2017	R212 On 02-November-17			Bond Future	153.06	153.0687	153.0620	153.0687	0.00
09/03/2017	R212 On 02-November-17	152.41	Call	Bond Future	652	1	652	1	0.00
09/03/2017	R212 On 02-November-17	152.42	Call	Bond Future	642	1	642	1	0.00
09/03/2017	R212 On 02-November-17	152.40	Call	Bond Future	662	1	662	1	0.00
09/03/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00
09/03/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
09/03/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
09/03/2017	R213 On 04-May-17			Bond Future	9.16	84.9151	9.1561	84.9151	44,651.00
09/03/2017	R213 On 04-May-17	9.35	Call	Bond Future	2268	2	2268	2	0.00
09/03/2017	R213 On 04-May-17	9.37	Call	Bond Future	2354	3	2354	3	0.00
09/03/2017	R213 On 04-May-17	9.36	Call	Bond Future	2311	3	2311	3	0.00
09/03/2017	R213 On 04-May-17	9.36	Put	Bond Future	934	1	934	1	0.00
09/03/2017	R213 On 04-May-17	9.37	Put	Bond Future	911	1	911	1	0.00
09/03/2017	R213 On 04-May-17	9.35	Put	Bond Future	958	1	958	1	0.00
09/03/2017	R213 On 03-August-17			Bond Future	9.20	86.5396	9.1969	86.5396	0.00
09/03/2017	R213 On 03-August-17	9.33	Call	Bond Future	2985	3	2985	3	0.00
09/03/2017	R213 On 03-August-17	9.34	Call	Bond Future	3023	3	3023	3	0.00
09/03/2017	R213 On 03-August-17	9.35	Call	Bond Future	3061	3	3061	3	0.00
09/03/2017	R213 On 03-August-17	9.34	Put	Bond Future	2065	2	2065	2	0.00
09/03/2017	R213 On 03-August-17	9.35	Put	Bond Future	2037	2	2037	2	0.00
09/03/2017	R213 On 03-August-17	9.33	Put	Bond Future	2094	2	2094	2	0.00
09/03/2017	R213 On 02-November-17			Bond Future	9.24	84.6958	9.2350	84.6958	0.00
09/03/2017	R213 On 02-November-17	9.36	Call	Bond Future	3558	4	3558	4	0.00
09/03/2017	R213 On 02-November-17	9.34	Call	Bond Future	3485	4	3485	4	0.00
09/03/2017	R213 On 02-November-17	9.35	Call	Bond Future	3521	4	3521	4	0.00
09/03/2017	R213 On 02-November-17	9.34	Put	Bond Future	2789	3	2789	3	0.00
09/03/2017	R213 On 02-November-17	9.35	Put	Bond Future	2759	3	2759	3	0.00
09/03/2017	R213 On 02-November-17	9.36	Put	Bond Future	2730	3	2730	3	0.00
09/03/2017	R214 On 04-May-17			Bond Future	9.47	73.6799	9.4659	73.6799	34,975.00
09/03/2017	R214 On 04-May-17	9.56	Call	Bond Future	2043	2	2043	2	0.00
09/03/2017	R214 On 04-May-17	9.58	Call	Bond Future	2125	2	2125	2	0.00
09/03/2017	R214 On 04-May-17	9.57	Call	Bond Future	2084	2	2084	2	0.00
09/03/2017	R214 On 04-May-17	9.56	Put	Bond Future	1367	1	1367	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
09/03/2017	R214 On 04-May-17	9.57	Put	Bond Future	1337	1	1337	1	0.00
09/03/2017	R214 On 04-May-17	9.58	Put	Bond Future	1307	1	1307	1	0.00
09/03/2017	R214 On 03-August-17			Bond Future	9.51	75.0894	9.5067	75.0894	0.00
09/03/2017	R214 On 03-August-17	9.51	Call	Bond Future	2792	3	2792	3	0.00
09/03/2017	R214 On 03-August-17	9.52	Call	Bond Future	2829	3	2829	3	0.00
09/03/2017	R214 On 03-August-17	9.53	Call	Bond Future	2866	3	2866	3	0.00
09/03/2017	R214 On 03-August-17	9.52	Put	Bond Future	2734	3	2734	3	0.00
09/03/2017	R214 On 03-August-17	9.53	Put	Bond Future	2699	3	2699	3	0.00
09/03/2017	R214 On 03-August-17	9.51	Put	Bond Future	2769	3	2769	3	0.00
09/03/2017	R214 On 02-November-17			Bond Future	9.55	73.2734	9.5452	73.2734	0.00
09/03/2017	R214 On 02-November-17	9.58	Call	Bond Future	3601	4	3601	4	0.00
09/03/2017	R214 On 02-November-17	9.60	Call	Bond Future	3675	4	3675	4	0.00
09/03/2017	R214 On 02-November-17	9.59	Call	Bond Future	3638	4	3638	4	0.00
09/03/2017	R214 On 02-November-17	9.60	Put	Bond Future	3285	3	3285	3	0.00
09/03/2017	R214 On 02-November-17	9.58	Put	Bond Future	3353	3	3353	3	0.00
09/03/2017	R214 On 02-November-17	9.59	Put	Bond Future	3319	3	3319	3	0.00
09/03/2017	R248 On 04-May-17			Bond Future	9.53	94.2744	9.5269	94.2744	70,632.00
09/03/2017	R248 On 04-May-17	9.67	Call	Bond Future	2975	3	2975	3	0.00
09/03/2017	R248 On 04-May-17	9.66	Call	Bond Future	2922	3	2922	3	0.00
09/03/2017	R248 On 04-May-17	9.65	Call	Bond Future	2869	3	2869	3	0.00
09/03/2017	R248 On 04-May-17	9.66	Put	Bond Future	1708	2	1708	2	0.00
09/03/2017	R248 On 04-May-17	9.67	Put	Bond Future	1671	2	1671	2	0.00
09/03/2017	R248 On 04-May-17	9.65	Put	Bond Future	1745	2	1745	2	0.00
09/03/2017	R248 On 03-August-17			Bond Future	9.57	96.0780	9.5695	96.0780	200.00
09/03/2017	R248 On 03-August-17	9.57	Call	Bond Future	3731	4	3731	4	0.00
09/03/2017	R248 On 03-August-17	9.58	Call	Bond Future	3777	4	3777	4	0.00
09/03/2017	R248 On 03-August-17	9.56	Call	Bond Future	3685	4	3685	4	0.00
09/03/2017	R248 On 03-August-17	9.58	Put	Bond Future	3681	4	3681	4	0.00
09/03/2017	R248 On 03-August-17	9.57	Put	Bond Future	3726	4	3726	4	0.00
09/03/2017	R248 On 03-August-17	9.56	Put	Bond Future	3771	4	3771	4	0.00
09/03/2017	R248 On 02-November-17			Bond Future	9.61	93.5345	9.6096	93.5345	0.00
09/03/2017	R248 On 02-November-17	9.64	Call	Bond Future	4715	5	4715	5	0.00
09/03/2017	R248 On 02-November-17	9.66	Call	Bond Future	4806	5	4806	5	0.00
09/03/2017	R248 On 02-November-17	9.65	Call	Bond Future	4761	5	4761	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2017	R248 On 02-November-17	9.64	Put	Bond Future	4440	4	4440	4	0.00
09/03/2017	R248 On 02-November-17	9.65	Put	Bond Future	4395	4	4395	4	0.00
09/03/2017	R248 On 02-November-17	9.66	Put	Bond Future	4351	4	4351	4	0.00