



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 November 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	2025 On 01-February-18			Bond Future	129.57	129.5805	129.5674	129.5805	1,070.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2025 On 01-February-18	133.90	Put	Bond Future	4333	4	4333	4	0.00
09/11/2017	2025 On 01-February-18	133.88	Put	Bond Future	4313	4	4313	4	0.00
09/11/2017	2025 On 01-February-18	133.89	Put	Bond Future	4323	4	4323	4	0.00
09/11/2017	2025 On 03-May-18			Bond Future	131.99	132.0051	131.9922	132.0051	0.00
09/11/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2025 On 03-May-18	133.21	Put	Bond Future	1218	1	1218	1	0.00
09/11/2017	2025 On 03-May-18	133.20	Put	Bond Future	1208	1	1208	1	0.00
09/11/2017	2025 On 03-May-18	133.22	Put	Bond Future	1228	1	1228	1	0.00
09/11/2017	2025 On 02-August-18			Bond Future	134.49	134.5010	134.4854	134.5010	0.00
09/11/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2025 On 02-August-18	136.66	Put	Bond Future	2175	2	2175	2	0.00
09/11/2017	2025 On 02-August-18	136.67	Put	Bond Future	2185	2	2185	2	0.00
09/11/2017	2025 On 02-August-18	136.65	Put	Bond Future	2165	2	2165	2	0.00
09/11/2017	2029 On 01-February-18			Bond Future	100.14	100.1496	100.1399	100.1496	1,370.00
09/11/2017	2029 On 03-May-18			Bond Future	101.00	101.0055	100.9959	101.0055	0.00
09/11/2017	2029 On 02-August-18			Bond Future	102.94	102.9493	102.9377	102.9493	0.00
09/11/2017	2030 On 01-February-18			Bond Future	9.85	87.4639	9.8463	87.4639	63,877.00
09/11/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2030 On 01-February-18	9.37	Put	Bond Future	3083	3	3083	3	0.00
09/11/2017	2030 On 01-February-18	9.38	Put	Bond Future	3017	3	3017	3	0.00
09/11/2017	2030 On 01-February-18	9.39	Put	Bond Future	2951	3	2951	3	0.00
09/11/2017	2030 On 03-May-18			Bond Future	9.93	89.0911	9.9281	89.0911	0.00
09/11/2017	2030 On 03-May-18	9.49	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2030 On 03-May-18	9.51	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2030 On 03-May-18	9.50	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2017	2030 On 03-May-18	9.50	Put	Bond Future	2715	3	2715	3	0.00
09/11/2017	2030 On 03-May-18	9.51	Put	Bond Future	2651	2	2651	2	0.00
09/11/2017	2030 On 03-May-18	9.49	Put	Bond Future	2780	3	2780	3	0.00
09/11/2017	2030 On 02-August-18			Bond Future	10.01	86.7772	10.0098	86.7772	0.00
09/11/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2030 On 02-August-18	9.47	Put	Bond Future	3379	3	3379	3	0.00
09/11/2017	2030 On 02-August-18	9.45	Put	Bond Future	3508	3	3508	3	0.00
09/11/2017	2030 On 02-August-18	9.46	Put	Bond Future	3443	3	3443	3	0.00
09/11/2017	2032 On 01-February-18			Bond Future	10.04	89.6737	10.0443	89.6737	42,399.00
09/11/2017	2032 On 01-February-18	9.57	Call	Bond Future	732	1	732	1	0.00
09/11/2017	2032 On 01-February-18	9.30	Call	Bond Future	354	0	354	0	7,800.00
09/11/2017	2032 On 01-February-18	9.56	Call	Bond Future	714	1	714	1	0.00
09/11/2017	2032 On 01-February-18	9.20	Call	Bond Future	261	0	261	0	7,500.00
09/11/2017	2032 On 01-February-18	9.45	Call	Bond Future	539	1	539	1	750.00
09/11/2017	2032 On 01-February-18	9.40	Call	Bond Future	471	1	471	1	6,800.00
09/11/2017	2032 On 01-February-18	9.55	Call	Bond Future	697	1	697	1	0.00
09/11/2017	2032 On 01-February-18	9.20	Put	Bond Future	6227	6	6227	6	0.00
09/11/2017	2032 On 01-February-18	9.56	Put	Bond Future	4067	4	4067	4	0.00
09/11/2017	2032 On 01-February-18	9.45	Put	Bond Future	4679	5	4679	5	0.00
09/11/2017	2032 On 01-February-18	9.40	Put	Bond Future	4972	5	4972	5	0.00
09/11/2017	2032 On 01-February-18	9.55	Put	Bond Future	4120	4	4120	4	0.00
09/11/2017	2032 On 01-February-18	9.57	Put	Bond Future	4013	4	4013	4	0.00
09/11/2017	2032 On 01-February-18	9.30	Put	Bond Future	5583	5	5583	5	0.00
09/11/2017	2032 On 03-May-18			Bond Future	10.13	87.1852	10.1251	87.1852	0.00
09/11/2017	2032 On 03-May-18	9.70	Call	Bond Future	1661	2	1661	2	0.00
09/11/2017	2032 On 03-May-18	9.71	Call	Bond Future	1685	2	1685	2	0.00
09/11/2017	2032 On 03-May-18	9.72	Call	Bond Future	1709	2	1709	2	0.00
09/11/2017	2032 On 03-May-18	9.72	Put	Bond Future	4457	4	4457	4	0.00
09/11/2017	2032 On 03-May-18	9.70	Put	Bond Future	4547	4	4547	4	0.00
09/11/2017	2032 On 03-May-18	9.71	Put	Bond Future	4502	4	4502	4	0.00
09/11/2017	2032 On 02-August-18			Bond Future	10.20	88.8409	10.2032	88.8409	0.00
09/11/2017	2032 On 02-August-18	9.68	Call	Bond Future	2129	2	2129	2	0.00

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09/11/2017	2032 On 02-August-18	9.67	Call	Bond Future	2105	2	2105	2	0.00
09/11/2017	2032 On 02-August-18	9.66	Call	Bond Future	2081	2	2081	2	0.00
09/11/2017	2032 On 02-August-18	9.67	Put	Bond Future	5689	6	5689	6	0.00
09/11/2017	2032 On 02-August-18	9.66	Put	Bond Future	5734	6	5734	6	0.00
09/11/2017	2032 On 02-August-18	9.68	Put	Bond Future	5644	6	5644	6	0.00
09/11/2017	2033 On 01-February-18			Bond Future	103.63	103.9139	103.6343	103.9139	5,283.00
09/11/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2033 On 01-February-18	109.65	Put	Bond Future	6016	6	6016	6	0.00
09/11/2017	2033 On 01-February-18	109.66	Put	Bond Future	6026	6	6026	6	0.00
09/11/2017	2033 On 01-February-18	109.64	Put	Bond Future	6006	6	6006	6	0.00
09/11/2017	2033 On 03-May-18			Bond Future	104.49	104.7697	104.4852	104.7697	0.00
09/11/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2033 On 03-May-18	107.69	Put	Bond Future	3205	3	3205	3	0.00
09/11/2017	2033 On 03-May-18	107.70	Put	Bond Future	3215	3	3215	3	0.00
09/11/2017	2033 On 03-May-18	107.71	Put	Bond Future	3225	3	3225	3	0.00
09/11/2017	2033 On 02-August-18			Bond Future	106.49	106.7860	106.4940	106.7860	0.00
09/11/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2033 On 02-August-18	109.93	Put	Bond Future	3436	3	3436	3	0.00
09/11/2017	2033 On 02-August-18	109.94	Put	Bond Future	3446	3	3446	3	0.00
09/11/2017	2033 On 02-August-18	109.92	Put	Bond Future	3426	3	3426	3	0.00
09/11/2017	2037 On 01-February-18			Bond Future	10.25	85.6482	10.2511	85.6482	52,960.00
09/11/2017	2037 On 01-February-18	9.82	Call	Bond Future	939	1	939	1	0.00
09/11/2017	2037 On 01-February-18	9.83	Call	Bond Future	960	1	960	1	0.00
09/11/2017	2037 On 01-February-18	9.81	Call	Bond Future	917	1	917	1	0.00
09/11/2017	2037 On 01-February-18	9.83	Put	Bond Future	4140	4	4140	4	0.00
09/11/2017	2037 On 01-February-18	9.81	Put	Bond Future	4253	4	4253	4	0.00
09/11/2017	2037 On 01-February-18	9.82	Put	Bond Future	4196	4	4196	4	0.00
09/11/2017	2037 On 03-May-18			Bond Future	10.33	87.2417	10.3315	87.2417	0.00

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09/11/2017	2037 On 03-May-18	9.97	Call	Bond Future	2059	2	2059	2	0.00
09/11/2017	2037 On 03-May-18	9.99	Call	Bond Future	2116	2	2116	2	0.00
09/11/2017	2037 On 03-May-18	9.98	Call	Bond Future	2087	2	2087	2	0.00
09/11/2017	2037 On 03-May-18	9.98	Put	Bond Future	4692	5	4692	5	0.00
09/11/2017	2037 On 03-May-18	9.97	Put	Bond Future	4740	5	4740	5	0.00
09/11/2017	2037 On 03-May-18	9.99	Put	Bond Future	4645	5	4645	5	0.00
09/11/2017	2037 On 02-August-18			Bond Future	10.41	84.6423	10.4119	84.6423	0.00
09/11/2017	2037 On 02-August-18	9.95	Call	Bond Future	2571	3	2571	3	0.00
09/11/2017	2037 On 02-August-18	9.96	Call	Bond Future	2599	3	2599	3	0.00
09/11/2017	2037 On 02-August-18	9.97	Call	Bond Future	2627	3	2627	3	0.00
09/11/2017	2037 On 02-August-18	9.97	Put	Bond Future	5874	6	5874	6	0.00
09/11/2017	2037 On 02-August-18	9.95	Put	Bond Future	5969	6	5969	6	0.00
09/11/2017	2037 On 02-August-18	9.96	Put	Bond Future	5922	6	5922	6	0.00
09/11/2017	2038 On 01-February-18			Bond Future	125.00	125.4092	124.9952	125.4092	18,785.00
09/11/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2038 On 01-February-18	136.93	Put	Bond Future	11935	12	11935	12	0.00
09/11/2017	2038 On 01-February-18	136.95	Put	Bond Future	11955	12	11955	12	0.00
09/11/2017	2038 On 01-February-18	136.94	Put	Bond Future	11945	12	11945	12	0.00
09/11/2017	2038 On 03-May-18			Bond Future	127.33	127.7557	127.3344	127.7557	0.00
09/11/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2038 On 03-May-18	132.27	Put	Bond Future	4936	5	4936	5	0.00
09/11/2017	2038 On 03-May-18	132.29	Put	Bond Future	4956	5	4956	5	0.00
09/11/2017	2038 On 03-May-18	132.28	Put	Bond Future	4946	5	4946	5	0.00
09/11/2017	2038 On 02-August-18			Bond Future	129.73	130.1643	129.7325	130.1643	0.00
09/11/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2038 On 02-August-18	134.53	Put	Bond Future	4798	4	4798	4	0.00
09/11/2017	2038 On 02-August-18	134.54	Put	Bond Future	4808	4	4808	4	0.00
09/11/2017	2038 On 02-August-18	134.55	Put	Bond Future	4818	4	4818	4	0.00

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09/11/2017	2040 On 01-February-18			Bond Future	10.35	88.5800	10.3468	88.5800	25,950.00
09/11/2017	2040 On 01-February-18	9.87	Call	Bond Future	939	1	939	1	0.00
09/11/2017	2040 On 01-February-18	9.89	Call	Bond Future	983	1	983	1	0.00
09/11/2017	2040 On 01-February-18	9.88	Call	Bond Future	961	1	961	1	0.00
09/11/2017	2040 On 01-February-18	9.88	Put	Bond Future	4723	5	4723	5	0.00
09/11/2017	2040 On 01-February-18	9.89	Put	Bond Future	4661	5	4661	5	0.00
09/11/2017	2040 On 01-February-18	9.87	Put	Bond Future	4784	5	4784	5	0.00
09/11/2017	2040 On 03-May-18			Bond Future	10.43	90.2280	10.4278	90.2280	0.00
09/11/2017	2040 On 03-May-18	10.07	Call	Bond Future	2274	2	2274	2	0.00
09/11/2017	2040 On 03-May-18	10.08	Call	Bond Future	2304	2	2304	2	0.00
09/11/2017	2040 On 03-May-18	10.06	Call	Bond Future	2244	2	2244	2	0.00
09/11/2017	2040 On 03-May-18	10.06	Put	Bond Future	5146	5	5146	5	0.00
09/11/2017	2040 On 03-May-18	10.07	Put	Bond Future	5095	5	5095	5	0.00
09/11/2017	2040 On 03-May-18	10.08	Put	Bond Future	5044	5	5044	5	0.00
09/11/2017	2040 On 02-August-18			Bond Future	10.51	87.4349	10.5088	87.4349	0.00
09/11/2017	2040 On 02-August-18	10.05	Call	Bond Future	2793	3	2793	3	0.00
09/11/2017	2040 On 02-August-18	10.04	Call	Bond Future	2763	3	2763	3	0.00
09/11/2017	2040 On 02-August-18	10.03	Call	Bond Future	2734	3	2734	3	0.00
09/11/2017	2040 On 02-August-18	10.04	Put	Bond Future	6435	6	6435	6	0.00
09/11/2017	2040 On 02-August-18	10.03	Put	Bond Future	6487	6	6487	6	0.00
09/11/2017	2040 On 02-August-18	10.05	Put	Bond Future	6384	6	6384	6	0.00
09/11/2017	2044 On 01-February-18			Bond Future	10.36	85.7259	10.3645	85.7259	17,728.00
09/11/2017	2044 On 01-February-18	9.89	Call	Bond Future	958	1	958	1	0.00
09/11/2017	2044 On 01-February-18	9.90	Call	Bond Future	980	1	980	1	0.00
09/11/2017	2044 On 01-February-18	9.91	Call	Bond Future	1003	1	1003	1	0.00
09/11/2017	2044 On 01-February-18	9.91	Put	Bond Future	4695	5	4695	5	0.00
09/11/2017	2044 On 01-February-18	9.89	Put	Bond Future	4819	5	4819	5	0.00
09/11/2017	2044 On 01-February-18	9.90	Put	Bond Future	4757	5	4757	5	0.00
09/11/2017	2044 On 03-May-18			Bond Future	10.44	87.3208	10.4429	87.3208	0.00
09/11/2017	2044 On 03-May-18	10.11	Call	Bond Future	2378	2	2378	2	0.00
09/11/2017	2044 On 03-May-18	10.10	Call	Bond Future	2347	2	2347	2	0.00
09/11/2017	2044 On 03-May-18	10.09	Call	Bond Future	2317	2	2317	2	0.00
09/11/2017	2044 On 03-May-18	10.10	Put	Bond Future	5071	5	5071	5	0.00
09/11/2017	2044 On 03-May-18	10.09	Put	Bond Future	5122	5	5122	5	0.00

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09/11/2017	2044 On 03-May-18	10.11	Put	Bond Future	5021	5	5021	5	0.00
09/11/2017	2044 On 02-August-18			Bond Future	10.52	84.5977	10.5212	84.5977	0.00
09/11/2017	2044 On 02-August-18	10.05	Call	Bond Future	2792	3	2792	3	0.00
09/11/2017	2044 On 02-August-18	10.07	Call	Bond Future	2852	3	2852	3	0.00
09/11/2017	2044 On 02-August-18	10.06	Call	Bond Future	2822	3	2822	3	0.00
09/11/2017	2044 On 02-August-18	10.06	Put	Bond Future	6469	6	6469	6	0.00
09/11/2017	2044 On 02-August-18	10.07	Put	Bond Future	6417	6	6417	6	0.00
09/11/2017	2044 On 02-August-18	10.05	Put	Bond Future	6521	7	6521	7	0.00
09/11/2017	2046 On 01-February-18			Bond Future	122.36	122.3710	122.3594	122.3710	21,197.00
09/11/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2046 On 01-February-18	132.90	Put	Bond Future	10541	11	10541	11	0.00
09/11/2017	2046 On 01-February-18	132.91	Put	Bond Future	10551	11	10551	11	0.00
09/11/2017	2046 On 01-February-18	132.92	Put	Bond Future	10561	11	10561	11	0.00
09/11/2017	2046 On 03-May-18			Bond Future	123.05	123.0612	123.0495	123.0612	0.00
09/11/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2046 On 03-May-18	127.94	Put	Bond Future	4890	5	4890	5	0.00
09/11/2017	2046 On 03-May-18	127.95	Put	Bond Future	4900	5	4900	5	0.00
09/11/2017	2046 On 03-May-18	127.93	Put	Bond Future	4880	5	4880	5	0.00
09/11/2017	2046 On 02-August-18			Bond Future	125.42	125.4294	125.4154	125.4294	0.00
09/11/2017	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2046 On 02-August-18	128.79	Put	Bond Future	3375	3	3375	3	0.00
09/11/2017	2046 On 02-August-18	128.77	Put	Bond Future	3355	3	3355	3	0.00
09/11/2017	2046 On 02-August-18	128.78	Put	Bond Future	3365	3	3365	3	0.00
09/11/2017	2050 On 01-February-18			Bond Future	127.40	127.4144	127.4021	127.4144	22,915.00
09/11/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2050 On 01-February-18	140.24	Put	Bond Future	12838	13	12838	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2017	2050 On 01-February-18	140.23	Put	Bond Future	12828	13	12828	13	0.00
09/11/2017	2050 On 01-February-18	140.25	Put	Bond Future	12848	13	12848	13	0.00
09/11/2017	2050 On 03-May-18			Bond Future	129.79	129.7985	129.7864	129.7985	0.00
09/11/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2050 On 03-May-18	135.63	Put	Bond Future	5844	6	5844	6	0.00
09/11/2017	2050 On 03-May-18	135.61	Put	Bond Future	5824	6	5824	6	0.00
09/11/2017	2050 On 03-May-18	135.62	Put	Bond Future	5834	6	5834	6	0.00
09/11/2017	2050 On 02-August-18			Bond Future	130.55	130.5632	130.5485	130.5632	0.00
09/11/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
09/11/2017	2050 On 02-August-18	137.54	Put	Bond Future	6992	7	6992	7	0.00
09/11/2017	2050 On 02-August-18	137.52	Put	Bond Future	6972	7	6972	7	0.00
09/11/2017	2050 On 02-August-18	137.53	Put	Bond Future	6982	7	6982	7	0.00
09/11/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	AL37 On 01-February-18			Index Future	554.42	555.0520	554.4230	555.0520	0.00
09/11/2017	AL37 On 03-May-18			Index Future	564.74	565.3810	564.7440	565.3810	0.00
09/11/2017	AL37 On 02-August-18			Index Future	575.47	576.1190	575.4650	576.1190	0.00
09/11/2017	AL7T On 01-February-18			Index Future	629.15	630.1990	629.1480	630.1990	0.00
09/11/2017	AL7T On 03-May-18			Index Future	640.86	641.9250	640.8600	641.9250	0.00
09/11/2017	AL7T On 02-August-18			Index Future	653.03	654.1170	653.0260	654.1170	0.00
09/11/2017	ALBI On 01-February-18			Index Future	565.84	566.4250	565.8390	566.4250	774.00
09/11/2017	ALBI On 03-May-18			Index Future	576.37	576.9650	576.3720	576.9650	0.00
09/11/2017	ALBI On 02-August-18			Index Future	587.31	587.9230	587.3140	587.9230	0.00
09/11/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/11/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	EL28 On 01-February-18			Bond Future	128.35	128.6528	128.3522	128.6528	0.00
09/11/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
09/11/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
09/11/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2017	EL28 On 01-February-18	132.30	Put	Bond Future	3948	4	3948	4	0.00
09/11/2017	EL28 On 01-February-18	132.31	Put	Bond Future	3958	4	3958	4	0.00
09/11/2017	EL28 On 01-February-18	132.29	Put	Bond Future	3938	4	3938	4	0.00
09/11/2017	EL28 On 03-May-18			Bond Future	128.99	129.3005	128.9946	129.3005	0.00
09/11/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
09/11/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
09/11/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
09/11/2017	EL28 On 03-May-18	133.18	Put	Bond Future	4185	4	4185	4	0.00
09/11/2017	EL28 On 03-May-18	133.19	Put	Bond Future	4195	4	4195	4	0.00
09/11/2017	EL28 On 03-May-18	133.20	Put	Bond Future	4205	4	4205	4	0.00
09/11/2017	EL28 On 02-August-18			Bond Future	131.47	131.7890	131.4748	131.7890	0.00
09/11/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
09/11/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
09/11/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
09/11/2017	EL28 On 02-August-18	134.94	Put	Bond Future	3465	3	3465	3	0.00
09/11/2017	EL28 On 02-August-18	134.95	Put	Bond Future	3475	3	3475	3	0.00
09/11/2017	EL28 On 02-August-18	134.93	Put	Bond Future	3455	3	3455	3	0.00
09/11/2017	ES33 On 01-February-18			Bond Future	11.37	75.0254	11.3679	75.0254	9,466.00
09/11/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
09/11/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
09/11/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
09/11/2017	ES33 On 01-February-18	11.01	Put	Bond Future	2072	2	2072	2	0.00
09/11/2017	ES33 On 01-February-18	10.99	Put	Bond Future	2190	2	2190	2	0.00
09/11/2017	ES33 On 01-February-18	11.00	Put	Bond Future	2131	2	2131	2	0.00
09/11/2017	ES33 On 03-May-18			Bond Future	11.49	72.6299	11.4887	72.6299	0.00
09/11/2017	ES33 On 03-May-18	11.20	Call	Bond Future	0	0	0	0	0.00
09/11/2017	ES33 On 03-May-18	11.22	Call	Bond Future	0	0	0	0	0.00
09/11/2017	ES33 On 03-May-18	11.21	Call	Bond Future	0	0	0	0	0.00
09/11/2017	ES33 On 03-May-18	11.21	Put	Bond Future	1578	2	1578	2	0.00
09/11/2017	ES33 On 03-May-18	11.20	Put	Bond Future	1635	2	1635	2	0.00
09/11/2017	ES33 On 03-May-18	11.22	Put	Bond Future	1520	1	1520	1	0.00
09/11/2017	ES33 On 02-August-18			Bond Future	11.61	74.0092	11.6076	74.0092	0.00
09/11/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
09/11/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
09/11/2017	ES33 On 02-August-18	11.16	Put	Bond Future	2515	2	2515	2	0.00
09/11/2017	ES33 On 02-August-18	11.14	Put	Bond Future	2630	3	2630	3	0.00
09/11/2017	ES33 On 02-August-18	11.15	Put	Bond Future	2572	3	2572	3	0.00
09/11/2017	ES42 On 01-February-18			Bond Future	11.59	77.4798	11.5940	77.4798	7,957.00
09/11/2017	ES42 On 03-May-18			Bond Future	11.72	74.6602	11.7163	74.6602	0.00
09/11/2017	ES42 On 02-August-18			Bond Future	11.83	76.0780	11.8346	76.0780	0.00
09/11/2017	GOVI On 01-February-18			GOVI	564.00	564.6340	563.9960	564.6340	794.00
09/11/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
09/11/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
09/11/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
09/11/2017	GOVI On 01-February-18	581.02	Put	GOVI	170240	16	170240	16	0.00
09/11/2017	GOVI On 01-February-18	581.03	Put	GOVI	170340	16	170340	16	0.00
09/11/2017	GOVI On 01-February-18	581.04	Put	GOVI	170440	16	170440	16	0.00
09/11/2017	GOVI On 03-May-18			GOVI	574.50	575.1410	574.4950	575.1410	0.00
09/11/2017	GOVI On 03-May-18	590.29	Call	GOVI	0	0	0	0	0.00
09/11/2017	GOVI On 03-May-18	590.27	Call	GOVI	0	0	0	0	0.00
09/11/2017	GOVI On 03-May-18	590.28	Call	GOVI	0	0	0	0	0.00
09/11/2017	GOVI On 03-May-18	590.28	Put	GOVI	157850	15	157850	15	0.00
09/11/2017	GOVI On 03-May-18	590.29	Put	GOVI	157950	15	157950	15	0.00
09/11/2017	GOVI On 03-May-18	590.27	Put	GOVI	157750	15	157750	15	0.00
09/11/2017	GOVI On 02-August-18			GOVI	585.40	586.0640	585.4020	586.0640	0.00
09/11/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
09/11/2017	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
09/11/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
09/11/2017	GOVI On 02-August-18	605.70	Put	GOVI	202980	20	202980	20	0.00
09/11/2017	GOVI On 02-August-18	605.71	Put	GOVI	203080	20	203080	20	0.00
09/11/2017	GOVI On 02-August-18	605.72	Put	GOVI	203180	20	203180	20	0.00
09/11/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/11/2017	IGOV On 01-February-18			Index Future	249.97	250.3690	249.9680	250.3690	872.00
09/11/2017	IGOV On 03-May-18			Index Future	254.65	255.0540	254.6460	255.0540	272.00
09/11/2017	IGOV On 02-August-18			Index Future	259.54	259.9630	259.5410	259.9630	0.00
09/11/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7595	99.7595	99.7595	0.00
09/11/2017	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7137	99.7179	99.7137	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
09/11/2017	IS01 On 21-June-18			Interest Rate Swap	99.94	99.9225	99.9384	99.9225	0.00
09/11/2017	IS01 On 20-September-18			Interest Rate Swap	100.20	100.1683	100.2001	100.1683	0.00
09/11/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
09/11/2017	IS02 On 16-March-18			Interest Rate Swap	99.00	98.9975	99.0019	98.9975	0.00
09/11/2017	IS02 On 15-June-18			Interest Rate Swap	98.62	98.6091	98.6230	98.6091	0.00
09/11/2017	IS02 On 21-September-18			Interest Rate Swap	98.67	98.6381	98.6705	98.6381	0.00
09/11/2017	IS02 On 21-December-18			Interest Rate Swap	99.20	99.1500	99.2000	99.1500	0.00
09/11/2017	IS02 On 15-March-19			Interest Rate Swap	99.71	99.6501	99.7146	99.6501	0.00
09/11/2017	IS02 On 21-June-19			Interest Rate Swap	100.26	100.1704	100.2553	100.1704	0.00
09/11/2017	IS02 On 20-September-19			Interest Rate Swap	100.81	100.7028	100.8113	100.7028	0.00
09/11/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	IS05 On 17-December-20			Interest Rate Swap	97.74	97.5463	97.7408	97.5463	0.00
09/11/2017	IS05 On 16-March-21			Interest Rate Swap	97.10	96.8849	97.0974	96.8849	0.00
09/11/2017	IS05 On 15-June-21			Interest Rate Swap	96.42	96.1921	96.4232	96.1921	0.00
09/11/2017	IS05 On 21-September-21			Interest Rate Swap	96.72	96.4760	96.7249	96.4760	0.00
09/11/2017	IS05 On 21-December-21			Interest Rate Swap	99.02	98.7605	99.0195	98.7605	51.00
09/11/2017	IS05 On 15-March-22			Interest Rate Swap	99.27	99.0044	99.2709	99.0044	0.00
09/11/2017	IS05 On 21-June-22			Interest Rate Swap	100.58	100.3033	100.5759	100.3033	0.00
09/11/2017	IS05 On 20-September-22			Interest Rate Swap	102.86	102.5885	102.8647	102.5885	0.00
09/11/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	IS10 On 17-December-25			Interest Rate Swap	98.50	98.1201	98.5017	98.1201	0.00
09/11/2017	IS10 On 16-March-26			Interest Rate Swap	95.62	95.2342	95.6182	95.2342	0.00
09/11/2017	IS10 On 15-June-26			Interest Rate Swap	94.44	94.0582	94.4377	94.0582	0.00
09/11/2017	IS10 On 21-September-26			Interest Rate Swap	96.59	96.2234	96.5902	96.2234	0.00
09/11/2017	IS10 On 21-December-26			Interest Rate Swap	100.32	99.9692	100.3210	99.9692	0.00
09/11/2017	IS10 On 15-March-27			Interest Rate Swap	98.96	98.6117	98.9608	98.6117	0.00
09/11/2017	IS10 On 21-June-27			Interest Rate Swap	101.01	100.6702	101.0082	100.6702	0.00
09/11/2017	IS10 On 20-September-27			Interest Rate Swap	104.67	104.3420	104.6662	104.3420	0.00
09/11/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
09/11/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/11/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/11/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/11/2017	JBAF On 15-November-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
09/11/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00
09/11/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.24	92.7600	7.2400	92.7600	0.00
09/11/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00
09/11/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.15	92.8500	7.1500	92.8500	2,500.00
09/11/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
09/11/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
09/11/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
09/11/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
09/11/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
09/11/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
09/11/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
09/11/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
09/11/2017	R023 On 01-February-18			Bond Future	8.67	99.8203	8.6679	99.8203	61,360.00
09/11/2017	R023 On 01-February-18	8.32	Call	Bond Future	401	0	401	0	0.00
09/11/2017	R023 On 01-February-18	8.33	Call	Bond Future	412	0	412	0	0.00
09/11/2017	R023 On 01-February-18	8.31	Call	Bond Future	390	0	390	0	0.00
09/11/2017	R023 On 01-February-18	8.31	Put	Bond Future	1811	2	1811	2	0.00
09/11/2017	R023 On 01-February-18	8.32	Put	Bond Future	1783	2	1783	2	0.00
09/11/2017	R023 On 01-February-18	8.33	Put	Bond Future	1754	2	1754	2	0.00
09/11/2017	R023 On 03-May-18			Bond Future	8.74	97.7479	8.7366	97.7479	0.00
09/11/2017	R023 On 03-May-18	8.27	Call	Bond Future	599	1	599	1	0.00
09/11/2017	R023 On 03-May-18	8.29	Call	Bond Future	623	1	623	1	0.00
09/11/2017	R023 On 03-May-18	8.28	Call	Bond Future	611	1	611	1	0.00
09/11/2017	R023 On 03-May-18	8.29	Put	Bond Future	2326	2	2326	2	0.00
09/11/2017	R023 On 03-May-18	8.28	Put	Bond Future	2352	2	2352	2	0.00
09/11/2017	R023 On 03-May-18	8.27	Put	Bond Future	2379	2	2379	2	0.00
09/11/2017	R035 On 01-February-18			Bond Future	10.19	93.4083	10.1914	93.4083	53,126.00
09/11/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
09/11/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
09/11/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
09/11/2017	R035 On 01-February-18	9.74	Put	Bond Future	3420	3	3420	3	0.00
09/11/2017	R035 On 01-February-18	9.73	Put	Bond Future	3498	3	3498	3	0.00
09/11/2017	R035 On 01-February-18	9.75	Put	Bond Future	3342	3	3342	3	0.00
09/11/2017	R035 On 03-May-18			Bond Future	10.27	90.6461	10.2702	90.6461	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
09/11/2017	R035 On 03-May-18	9.90	Call	Bond Future	0	0	0	0	0.00
09/11/2017	R035 On 03-May-18	9.91	Call	Bond Future	0	0	0	0	0.00
09/11/2017	R035 On 03-May-18	9.89	Call	Bond Future	0	0	0	0	0.00
09/11/2017	R035 On 03-May-18	9.89	Put	Bond Future	2825	3	2825	3	0.00
09/11/2017	R035 On 03-May-18	9.90	Put	Bond Future	2749	3	2749	3	0.00
09/11/2017	R035 On 03-May-18	9.91	Put	Bond Future	2673	3	2673	3	0.00
09/11/2017	R186 On 01-February-18			Bond Future	9.36	108.2787	9.3620	108.2787	110,272.00
09/11/2017	R186 On 01-February-18	7.75	Call	Bond Future	7	0	7	0	1,460.00
09/11/2017	R186 On 01-February-18	8.50	Call	Bond Future	175	0	175	0	1,460.00
09/11/2017	R186 On 01-February-18	8.96	Call	Bond Future	698	1	698	1	0.00
09/11/2017	R186 On 01-February-18	9.00	Call	Bond Future	771	1	771	1	0.00
09/11/2017	R186 On 01-February-18	9.25	Call	Bond Future	1351	1	1351	1	0.00
09/11/2017	R186 On 01-February-18	8.75	Call	Bond Future	393	0	393	0	0.00
09/11/2017	R186 On 01-February-18	8.98	Call	Bond Future	734	1	734	1	0.00
09/11/2017	R186 On 01-February-18	8.97	Call	Bond Future	715	1	715	1	0.00
09/11/2017	R186 On 01-February-18	8.96	Put	Bond Future	3231	3	3231	3	0.00
09/11/2017	R186 On 01-February-18	9.00	Put	Bond Future	3049	3	3049	3	6,200.00
09/11/2017	R186 On 01-February-18	8.75	Put	Bond Future	4281	4	4281	4	775.00
09/11/2017	R186 On 01-February-18	9.25	Put	Bond Future	2049	2	2049	2	775.00
09/11/2017	R186 On 01-February-18	8.98	Put	Bond Future	3139	3	3139	3	0.00
09/11/2017	R186 On 01-February-18	8.97	Put	Bond Future	3185	3	3185	3	0.00
09/11/2017	R186 On 01-February-18	8.50	Put	Bond Future	5706	6	5706	6	0.00
09/11/2017	R186 On 01-February-18	7.75	Put	Bond Future	10662	10	10662	10	0.00
09/11/2017	R186 On 03-May-18			Bond Future	9.44	110.2934	9.4426	110.2934	0.00
09/11/2017	R186 On 03-May-18	8.93	Call	Bond Future	1174	1	1174	1	0.00
09/11/2017	R186 On 03-May-18	8.92	Call	Bond Future	1155	1	1155	1	0.00
09/11/2017	R186 On 03-May-18	8.91	Call	Bond Future	1136	1	1136	1	0.00
09/11/2017	R186 On 03-May-18	8.92	Put	Bond Future	4378	4	4378	4	0.00
09/11/2017	R186 On 03-May-18	8.91	Put	Bond Future	4422	4	4422	4	0.00
09/11/2017	R186 On 03-May-18	8.93	Put	Bond Future	4335	4	4335	4	0.00
09/11/2017	R197 On 01-February-18			Bond Future	296.97	296.9967	296.9657	296.9967	2,350.00
09/11/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
09/11/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
09/11/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2017	R197 On 01-February-18	301.66	Put	Bond Future	4694	5	4694	5	0.00
09/11/2017	R197 On 01-February-18	301.67	Put	Bond Future	4704	5	4704	5	0.00
09/11/2017	R197 On 01-February-18	301.68	Put	Bond Future	4714	5	4714	5	0.00
09/11/2017	R197 On 03-May-18			Bond Future	302.52	302.5538	302.5232	302.5538	0.00
09/11/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
09/11/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
09/11/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
09/11/2017	R197 On 03-May-18	304.45	Put	Bond Future	1927	2	1927	2	0.00
09/11/2017	R197 On 03-May-18	304.46	Put	Bond Future	1937	2	1937	2	0.00
09/11/2017	R197 On 03-May-18	304.44	Put	Bond Future	1917	2	1917	2	0.00
09/11/2017	R202 On 01-February-18			Bond Future	236.49	237.7002	236.4895	237.7002	22,922.00
09/11/2017	R202 On 01-February-18	249.08	Call	Bond Future	31	0	31	0	0.00
09/11/2017	R202 On 01-February-18	249.07	Call	Bond Future	31	0	31	0	0.00
09/11/2017	R202 On 01-February-18	249.06	Call	Bond Future	31	0	31	0	0.00
09/11/2017	R202 On 01-February-18	249.07	Put	Bond Future	12612	11	12612	11	0.00
09/11/2017	R202 On 01-February-18	249.06	Put	Bond Future	12602	11	12602	11	0.00
09/11/2017	R202 On 01-February-18	249.08	Put	Bond Future	12622	11	12622	11	0.00
09/11/2017	R202 On 03-May-18			Bond Future	240.92	242.1479	240.9152	242.1479	0.00
09/11/2017	R202 On 03-May-18	247.47	Call	Bond Future	1016	1	1016	1	0.00
09/11/2017	R202 On 03-May-18	247.48	Call	Bond Future	1014	1	1014	1	0.00
09/11/2017	R202 On 03-May-18	247.49	Call	Bond Future	1012	1	1012	1	0.00
09/11/2017	R202 On 03-May-18	247.49	Put	Bond Future	7587	7	7587	7	0.00
09/11/2017	R202 On 03-May-18	247.47	Put	Bond Future	7571	7	7571	7	0.00
09/11/2017	R202 On 03-May-18	247.48	Put	Bond Future	7579	7	7579	7	0.00
09/11/2017	R204 On 01-February-18			Bond Future	7.76	101.3385	7.7604	101.3385	41,951.00
09/11/2017	R204 On 01-February-18	7.25	Call	Bond Future	21	0	21	0	0.00
09/11/2017	R204 On 01-February-18	7.27	Call	Bond Future	23	0	23	0	0.00
09/11/2017	R204 On 01-February-18	7.26	Call	Bond Future	22	0	22	0	0.00
09/11/2017	R204 On 01-February-18	7.26	Put	Bond Future	439	0	439	0	0.00
09/11/2017	R204 On 01-February-18	7.27	Put	Bond Future	432	0	432	0	0.00
09/11/2017	R204 On 01-February-18	7.25	Put	Bond Future	446	0	446	0	0.00
09/11/2017	R204 On 03-May-18			Bond Future	7.86	103.2241	7.8626	103.2241	0.00
09/11/2017	R204 On 03-May-18	7.09	Call	Bond Future	22	0	22	0	0.00
09/11/2017	R204 On 03-May-18	7.10	Call	Bond Future	23	0	23	0	0.00

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09/11/2017	R204 On 03-May-18	7.08	Call	Bond Future	21	0	21	0	0.00
09/11/2017	R204 On 03-May-18	7.08	Put	Bond Future	491	0	491	0	0.00
09/11/2017	R204 On 03-May-18	7.09	Put	Bond Future	485	0	485	0	0.00
09/11/2017	R204 On 03-May-18	7.10	Put	Bond Future	480	0	480	0	0.00
09/11/2017	R207 On 01-February-18			Bond Future	8.08	99.0540	8.0768	99.0540	42,141.00
09/11/2017	R207 On 01-February-18	7.60	Call	Bond Future	61	0	61	0	0.00
09/11/2017	R207 On 01-February-18	7.62	Call	Bond Future	67	0	67	0	0.00
09/11/2017	R207 On 01-February-18	7.61	Call	Bond Future	64	0	64	0	0.00
09/11/2017	R207 On 01-February-18	7.60	Put	Bond Future	899	1	899	1	0.00
09/11/2017	R207 On 01-February-18	7.62	Put	Bond Future	869	1	869	1	0.00
09/11/2017	R207 On 01-February-18	7.61	Put	Bond Future	884	1	884	1	0.00
09/11/2017	R207 On 03-May-18			Bond Future	8.17	100.8970	8.1728	100.8970	0.00
09/11/2017	R207 On 03-May-18	7.58	Call	Bond Future	115	0	115	0	0.00
09/11/2017	R207 On 03-May-18	7.57	Call	Bond Future	112	0	112	0	0.00
09/11/2017	R207 On 03-May-18	7.56	Call	Bond Future	109	0	109	0	0.00
09/11/2017	R207 On 03-May-18	7.57	Put	Bond Future	1043	1	1043	1	0.00
09/11/2017	R207 On 03-May-18	7.56	Put	Bond Future	1055	1	1055	1	0.00
09/11/2017	R207 On 03-May-18	7.58	Put	Bond Future	1031	1	1031	1	0.00
09/11/2017	R208 On 01-February-18			Bond Future	8.32	98.2031	8.3221	98.2031	34,887.00
09/11/2017	R208 On 01-February-18	7.84	Call	Bond Future	122	0	122	0	0.00
09/11/2017	R208 On 01-February-18	7.85	Call	Bond Future	127	0	127	0	0.00
09/11/2017	R208 On 01-February-18	7.83	Call	Bond Future	117	0	117	0	0.00
09/11/2017	R208 On 01-February-18	7.83	Put	Bond Future	1431	1	1431	1	0.00
09/11/2017	R208 On 01-February-18	7.84	Put	Bond Future	1409	1	1409	1	0.00
09/11/2017	R208 On 01-February-18	7.85	Put	Bond Future	1387	1	1387	1	0.00
09/11/2017	R208 On 03-May-18			Bond Future	8.40	96.6291	8.3980	96.6291	0.00
09/11/2017	R208 On 03-May-18	7.77	Call	Bond Future	192	0	192	0	0.00
09/11/2017	R208 On 03-May-18	7.79	Call	Bond Future	203	0	203	0	0.00
09/11/2017	R208 On 03-May-18	7.78	Call	Bond Future	197	0	197	0	0.00
09/11/2017	R208 On 03-May-18	7.79	Put	Bond Future	1713	2	1713	2	0.00
09/11/2017	R208 On 03-May-18	7.78	Put	Bond Future	1733	2	1733	2	0.00
09/11/2017	R208 On 03-May-18	7.77	Put	Bond Future	1753	2	1753	2	0.00
09/11/2017	R209 On 01-February-18			Bond Future	10.12	70.3890	10.1155	70.3890	151,679.00
09/11/2017	R209 On 01-February-18	9.71	Call	Bond Future	814	1	814	1	0.00

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09/11/2017	R209 On 01-February-18	9.59	Call	Bond Future	610	1	610	1	0.00
09/11/2017	R209 On 01-February-18	9.88	Call	Bond Future	1175	1	1175	1	0.00
09/11/2017	R209 On 01-February-18	9.72	Call	Bond Future	833	1	833	1	0.00
09/11/2017	R209 On 01-February-18	9.73	Call	Bond Future	852	1	852	1	0.00
09/11/2017	R209 On 01-February-18	10.10	Call	Bond Future	1776	2	1776	2	0.00
09/11/2017	R209 On 01-February-18	9.85	Call	Bond Future	1105	1	1105	1	0.00
09/11/2017	R209 On 01-February-18	9.33	Call	Bond Future	299	0	299	0	220.00
09/11/2017	R209 On 01-February-18	10.00	Call	Bond Future	1482	2	1482	2	0.00
09/11/2017	R209 On 01-February-18	9.32	Call	Bond Future	290	0	290	0	157.00
09/11/2017	R209 On 01-February-18	9.87	Call	Bond Future	1151	1	1151	1	0.00
09/11/2017	R209 On 01-February-18	9.52	Call	Bond Future	510	1	510	1	739.00
09/11/2017	R209 On 01-February-18	9.89	Call	Bond Future	1199	1	1199	1	0.00
09/11/2017	R209 On 01-February-18	10.22	Call	Bond Future	2168	2	2168	2	0.00
09/11/2017	R209 On 01-February-18	9.72	Put	Bond Future	3350	3	3350	3	0.00
09/11/2017	R209 On 01-February-18	10.10	Put	Bond Future	1872	2	1872	2	3,000.00
09/11/2017	R209 On 01-February-18	9.85	Put	Bond Future	2779	3	2779	3	7,500.00
09/11/2017	R209 On 01-February-18	9.33	Put	Bond Future	5436	5	5436	5	0.00
09/11/2017	R209 On 01-February-18	9.89	Put	Bond Future	2617	3	2617	3	157.00
09/11/2017	R209 On 01-February-18	9.52	Put	Bond Future	4352	4	4352	4	0.00
09/11/2017	R209 On 01-February-18	9.87	Put	Bond Future	2697	3	2697	3	739.00
09/11/2017	R209 On 01-February-18	10.00	Put	Bond Future	2203	2	2203	2	7,500.00
09/11/2017	R209 On 01-February-18	9.32	Put	Bond Future	5496	5	5496	5	0.00
09/11/2017	R209 On 01-February-18	10.22	Put	Bond Future	1525	2	1525	2	739.00
09/11/2017	R209 On 01-February-18	9.71	Put	Bond Future	3396	3	3396	3	0.00
09/11/2017	R209 On 01-February-18	9.88	Put	Bond Future	2657	3	2657	3	220.00
09/11/2017	R209 On 01-February-18	9.59	Put	Bond Future	3985	4	3985	4	377.00
09/11/2017	R209 On 01-February-18	9.73	Put	Bond Future	3303	3	3303	3	0.00
09/11/2017	R209 On 03-May-18			Bond Future	10.19	68.5494	10.1864	68.5494	0.00
09/11/2017	R209 On 03-May-18	9.85	Call	Bond Future	1772	2	1772	2	0.00
09/11/2017	R209 On 03-May-18	10.00	Call	Bond Future	2156	2	2156	2	0.00
09/11/2017	R209 On 03-May-18	9.84	Call	Bond Future	1748	2	1748	2	0.00
09/11/2017	R209 On 03-May-18	9.86	Call	Bond Future	1796	2	1796	2	0.00
09/11/2017	R209 On 03-May-18	10.00	Put	Bond Future	3311	3	3311	3	5,000.00
09/11/2017	R209 On 03-May-18	9.84	Put	Bond Future	3918	4	3918	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2017	R209 On 03-May-18	9.86	Put	Bond Future	3838	4	3838	4	0.00
09/11/2017	R209 On 03-May-18	9.85	Put	Bond Future	3878	4	3878	4	0.00
09/11/2017	R209 On 01-November-18			Bond Future	10.33	68.0246	10.3261	68.0246	0.00
09/11/2017	R209 On 01-November-18	1 016.01	Call	Bond Future	67108	67	67108	67	0.00
09/11/2017	R209 On 01-November-18	1 016.00	Call	Bond Future	67108	67	67108	67	0.00
09/11/2017	R209 On 01-November-18	10.57	Call	Bond Future	4587	5	4587	5	0.00
09/11/2017	R209 On 01-November-18	9.94	Call	Bond Future	2743	3	2743	3	0.00
09/11/2017	R209 On 01-November-18	1 015.99	Call	Bond Future	67108	67	67108	67	0.00
09/11/2017	R209 On 01-November-18	9.34	Call	Bond Future	1469	1	1469	1	435.00
09/11/2017	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
09/11/2017	R209 On 01-November-18	9.94	Put	Bond Future	5112	5	5112	5	435.00
09/11/2017	R209 On 01-November-18	10.57	Put	Bond Future	3152	3	3152	3	435.00
09/11/2017	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
09/11/2017	R209 On 01-November-18	9.34	Put	Bond Future	7772	8	7772	8	0.00
09/11/2017	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
09/11/2017	R210 On 01-February-18			Bond Future	186.42	186.8635	186.4243	186.8635	2,159.00
09/11/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
09/11/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
09/11/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
09/11/2017	R210 On 01-February-18	192.38	Put	Bond Future	5956	6	5956	6	0.00
09/11/2017	R210 On 01-February-18	192.37	Put	Bond Future	5946	6	5946	6	0.00
09/11/2017	R210 On 01-February-18	192.36	Put	Bond Future	5936	5	5936	5	0.00
09/11/2017	R210 On 03-May-18			Bond Future	187.49	187.9349	187.4881	187.9349	0.00
09/11/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
09/11/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
09/11/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
09/11/2017	R210 On 03-May-18	191.45	Put	Bond Future	3962	4	3962	4	0.00
09/11/2017	R210 On 03-May-18	191.44	Put	Bond Future	3952	4	3952	4	0.00
09/11/2017	R210 On 03-May-18	191.46	Put	Bond Future	3972	4	3972	4	0.00
09/11/2017	R212 On 01-February-18			Bond Future	150.67	150.7166	150.6708	150.7166	4,869.00
09/11/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
09/11/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
09/11/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
09/11/2017	R212 On 01-February-18	154.69	Put	Bond Future	4019	4	4019	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2017	R212 On 01-February-18	154.70	Put	Bond Future	4029	4	4029	4	0.00
09/11/2017	R212 On 01-February-18	154.71	Put	Bond Future	4039	4	4039	4	0.00
09/11/2017	R212 On 03-May-18			Bond Future	153.49	153.5366	153.4905	153.5366	0.00
09/11/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
09/11/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
09/11/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
09/11/2017	R212 On 03-May-18	154.29	Put	Bond Future	800	1	800	1	0.00
09/11/2017	R212 On 03-May-18	154.30	Put	Bond Future	810	1	810	1	0.00
09/11/2017	R212 On 03-May-18	154.28	Put	Bond Future	790	1	790	1	0.00
09/11/2017	R213 On 01-February-18			Bond Future	9.94	81.9835	9.9382	81.9835	58,189.00
09/11/2017	R213 On 01-February-18	9.43	Call	Bond Future	607	1	607	1	0.00
09/11/2017	R213 On 01-February-18	9.42	Call	Bond Future	592	1	592	1	0.00
09/11/2017	R213 On 01-February-18	9.41	Call	Bond Future	577	1	577	1	0.00
09/11/2017	R213 On 01-February-18	9.42	Put	Bond Future	3858	4	3858	4	0.00
09/11/2017	R213 On 01-February-18	9.41	Put	Bond Future	3908	4	3908	4	0.00
09/11/2017	R213 On 01-February-18	9.43	Put	Bond Future	3809	4	3809	4	0.00
09/11/2017	R213 On 03-May-18			Bond Future	10.01	79.9595	10.0135	79.9595	0.00
09/11/2017	R213 On 03-May-18	9.56	Call	Bond Future	1417	1	1417	1	0.00
09/11/2017	R213 On 03-May-18	9.57	Call	Bond Future	1438	2	1438	2	0.00
09/11/2017	R213 On 03-May-18	9.58	Call	Bond Future	1460	2	1460	2	0.00
09/11/2017	R213 On 03-May-18	9.58	Put	Bond Future	4138	4	4138	4	0.00
09/11/2017	R213 On 03-May-18	9.56	Put	Bond Future	4222	4	4222	4	0.00
09/11/2017	R213 On 03-May-18	9.57	Put	Bond Future	4180	4	4180	4	0.00
09/11/2017	R214 On 01-February-18			Bond Future	10.25	69.9198	10.2528	69.9198	50,369.00
09/11/2017	R214 On 01-February-18	9.82	Call	Bond Future	800	1	800	1	0.00
09/11/2017	R214 On 01-February-18	9.84	Call	Bond Future	837	1	837	1	0.00
09/11/2017	R214 On 01-February-18	9.83	Call	Bond Future	818	1	818	1	0.00
09/11/2017	R214 On 01-February-18	9.83	Put	Bond Future	3602	4	3602	4	0.00
09/11/2017	R214 On 01-February-18	9.84	Put	Bond Future	3553	4	3553	4	0.00
09/11/2017	R214 On 01-February-18	9.82	Put	Bond Future	3652	4	3652	4	0.00
09/11/2017	R214 On 03-May-18			Bond Future	10.32	67.9248	10.3224	67.9248	0.00
09/11/2017	R214 On 03-May-18	9.98	Call	Bond Future	1833	2	1833	2	0.00
09/11/2017	R214 On 03-May-18	9.99	Call	Bond Future	1858	2	1858	2	0.00
09/11/2017	R214 On 03-May-18	9.97	Call	Bond Future	1808	2	1808	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
09/11/2017	R214 On 03-May-18	9.97	Put	Bond Future	4089	4	4089	4	0.00
09/11/2017	R214 On 03-May-18	9.98	Put	Bond Future	4047	4	4047	4	0.00
09/11/2017	R214 On 03-May-18	9.99	Put	Bond Future	4006	4	4006	4	0.00
09/11/2017	R248 On 01-February-18			Bond Future	10.32	89.4306	10.3152	89.4306	103,556.00
09/11/2017	R248 On 01-February-18	9.89	Call	Bond Future	1092	1	1092	1	0.00
09/11/2017	R248 On 01-February-18	9.91	Call	Bond Future	1141	1	1141	1	0.00
09/11/2017	R248 On 01-February-18	9.90	Call	Bond Future	1116	1	1116	1	0.00
09/11/2017	R248 On 01-February-18	9.89	Put	Bond Future	4635	5	4635	5	0.00
09/11/2017	R248 On 01-February-18	9.91	Put	Bond Future	4512	5	4512	5	0.00
09/11/2017	R248 On 01-February-18	9.90	Put	Bond Future	4573	5	4573	5	0.00
09/11/2017	R248 On 03-May-18			Bond Future	10.39	86.6577	10.3872	86.6577	0.00
09/11/2017	R248 On 03-May-18	10.07	Call	Bond Future	2482	3	2482	3	0.00
09/11/2017	R248 On 03-May-18	10.06	Call	Bond Future	2450	2	2450	2	0.00
09/11/2017	R248 On 03-May-18	10.05	Call	Bond Future	2418	2	2418	2	0.00
09/11/2017	R248 On 03-May-18	10.06	Put	Bond Future	5119	5	5119	5	0.00
09/11/2017	R248 On 03-May-18	10.05	Put	Bond Future	5171	5	5171	5	0.00
09/11/2017	R248 On 03-May-18	10.07	Put	Bond Future	5067	5	5067	5	0.00