



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 09/10/2017 TO: 09/10/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	0904 On 31-March-36			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
09/10/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	2025 On 02-November-17			Bond Future	130.62	130.6253	130.6189	130.6253	949.00
09/10/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2025 On 02-November-17	132.97	Put	Bond Future	2351	2	2	2	0.00
09/10/2017	2025 On 02-November-17	132.98	Put	Bond Future	2361	2	2	2	0.00
09/10/2017	2025 On 02-November-17	132.96	Put	Bond Future	2341	2	2	2	0.00
09/10/2017	2025 On 01-February-18			Bond Future	131.72	131.7316	131.7245	131.7316	0.00
09/10/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2025 On 01-February-18	133.90	Put	Bond Future	2176	2	2	2	0.00
09/10/2017	2025 On 01-February-18	133.88	Put	Bond Future	2156	2	2	2	0.00
09/10/2017	2025 On 01-February-18	133.89	Put	Bond Future	2166	2	2	2	0.00
09/10/2017	2025 On 03-May-18			Bond Future	134.22	134.2298	134.2222	134.2298	0.00
09/10/2017	2025 On 03-May-18	133.22	Call	Bond Future	1002	1	1	1	0.00
09/10/2017	2025 On 03-May-18	133.21	Call	Bond Future	1012	1	1	1	0.00
09/10/2017	2025 On 03-May-18	133.20	Call	Bond Future	1022	1	1	1	0.00
09/10/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
09/10/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
09/10/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
09/10/2017	2029 On 02-November-17			Bond Future	99.92	99.9292	99.9248	99.9292	1,370.00
09/10/2017	2029 On 01-February-18			Bond Future	101.79	101.7988	101.7939	101.7988	0.00
09/10/2017	2029 On 03-May-18			Bond Future	102.71	102.7123	102.7070	102.7123	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
09/10/2017	2030 On 02-November-17			Bond Future	9.35	92.8664	92.3945	92.8664	59,720.00
09/10/2017	2030 On 02-November-17	9.34	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2030 On 02-November-17	9.35	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2030 On 02-November-17	9.36	Call	Bond Future	49	1	0	1	0.00
09/10/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
09/10/2017	2030 On 02-November-17	9.34	Put	Bond Future	86	0	0	0	0.00
09/10/2017	2030 On 02-November-17	9.35	Put	Bond Future	18	0	0	0	0.00
09/10/2017	2030 On 01-February-18			Bond Future	9.42	90.5676	90.0867	90.5676	0.00
09/10/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2030 On 01-February-18	9.37	Put	Bond Future	302	0	0	0	0.00
09/10/2017	2030 On 01-February-18	9.38	Put	Bond Future	235	0	0	0	0.00
09/10/2017	2030 On 01-February-18	9.39	Put	Bond Future	169	0	0	0	0.00
09/10/2017	2030 On 03-May-18			Bond Future	9.48	92.2515	91.7612	92.2515	0.00
09/10/2017	2030 On 03-May-18	9.49	Call	Bond Future	51	1	0	1	0.00
09/10/2017	2030 On 03-May-18	9.51	Call	Bond Future	180	1	0	1	0.00
09/10/2017	2030 On 03-May-18	9.50	Call	Bond Future	116	1	0	1	0.00
09/10/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
09/10/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
09/10/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
09/10/2017	2032 On 02-November-17			Bond Future	9.56	91.1895	90.7223	91.1895	35,822.00
09/10/2017	2032 On 02-November-17	9.48	Call	Bond Future	765	1	1	1	0.00
09/10/2017	2032 On 02-November-17	9.49	Call	Bond Future	795	1	1	1	0.00
09/10/2017	2032 On 02-November-17	9.50	Call	Bond Future	826	1	1	1	0.00
09/10/2017	2032 On 02-November-17	9.50	Put	Bond Future	1250	1	1	1	0.00
09/10/2017	2032 On 02-November-17	9.48	Put	Bond Future	1333	1	1	1	0.00
09/10/2017	2032 On 02-November-17	9.49	Put	Bond Future	1291	1	1	1	0.00
09/10/2017	2032 On 01-February-18			Bond Future	9.63	92.8647	92.3886	92.8647	0.00
09/10/2017	2032 On 01-February-18	9.30	Call	Bond Future	1209	1	1	1	7,800.00
09/10/2017	2032 On 01-February-18	9.57	Call	Bond Future	2012	2	2	2	0.00
09/10/2017	2032 On 01-February-18	9.56	Call	Bond Future	1977	2	2	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
09/10/2017	2032 On 01-February-18	9.20	Call	Bond Future	976	1	1	1	7,500.00
09/10/2017	2032 On 01-February-18	9.55	Call	Bond Future	1944	2	2	2	0.00
09/10/2017	2032 On 01-February-18	9.45	Call	Bond Future	1624	2	2	2	750.00
09/10/2017	2032 On 01-February-18	9.40	Call	Bond Future	1477	2	1	2	6,800.00
09/10/2017	2032 On 01-February-18	9.56	Put	Bond Future	2447	2	2	2	0.00
09/10/2017	2032 On 01-February-18	9.20	Put	Bond Future	4059	4	4	4	0.00
09/10/2017	2032 On 01-February-18	9.45	Put	Bond Future	2881	3	3	3	0.00
09/10/2017	2032 On 01-February-18	9.40	Put	Bond Future	3095	3	3	3	0.00
09/10/2017	2032 On 01-February-18	9.55	Put	Bond Future	2484	2	2	2	0.00
09/10/2017	2032 On 01-February-18	9.57	Put	Bond Future	2410	2	2	2	0.00
09/10/2017	2032 On 01-February-18	9.30	Put	Bond Future	3555	3	4	3	0.00
09/10/2017	2032 On 03-May-18			Bond Future	9.69	90.4345	89.9491	90.4345	0.00
09/10/2017	2032 On 03-May-18	9.70	Call	Bond Future	3040	3	3	3	0.00
09/10/2017	2032 On 03-May-18	9.71	Call	Bond Future	3076	3	3	3	0.00
09/10/2017	2032 On 03-May-18	9.72	Call	Bond Future	3112	3	3	3	0.00
09/10/2017	2032 On 03-May-18	9.72	Put	Bond Future	2924	3	3	3	0.00
09/10/2017	2032 On 03-May-18	9.70	Put	Bond Future	2991	3	3	3	0.00
09/10/2017	2032 On 03-May-18	9.71	Put	Bond Future	2958	3	3	3	0.00
09/10/2017	2033 On 02-November-17			Bond Future	105.06	105.0669	105.0624	105.0669	5,179.00
09/10/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2033 On 02-November-17	110.08	Put	Bond Future	5018	5	5	5	0.00
09/10/2017	2033 On 02-November-17	110.07	Put	Bond Future	5008	5	5	5	0.00
09/10/2017	2033 On 02-November-17	110.09	Put	Bond Future	5028	5	5	5	0.00
09/10/2017	2033 On 01-February-18			Bond Future	107.03	107.0329	107.0275	107.0329	0.00
09/10/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2033 On 01-February-18	109.65	Put	Bond Future	2622	3	3	3	0.00
09/10/2017	2033 On 01-February-18	109.66	Put	Bond Future	2632	3	3	3	0.00
09/10/2017	2033 On 01-February-18	109.64	Put	Bond Future	2612	3	3	3	0.00
09/10/2017	2033 On 03-May-18			Bond Future	107.97	107.9759	107.9703	107.9759	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
09/10/2017	2033 On 03-May-18	107.70	Call	Bond Future	270	0	0	0	0.00
09/10/2017	2033 On 03-May-18	107.71	Call	Bond Future	260	0	0	0	0.00
09/10/2017	2033 On 03-May-18	107.69	Call	Bond Future	280	0	0	0	0.00
09/10/2017	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00
09/10/2017	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
09/10/2017	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00
09/10/2017	2037 On 02-November-17			Bond Future	9.84	91.2285	90.7997	91.2285	54,913.00
09/10/2017	2037 On 02-November-17	9.66	Call	Bond Future	653	1	1	1	0.00
09/10/2017	2037 On 02-November-17	9.67	Call	Bond Future	679	1	1	1	0.00
09/10/2017	2037 On 02-November-17	9.65	Call	Bond Future	627	1	1	1	0.00
09/10/2017	2037 On 02-November-17	9.65	Put	Bond Future	2118	2	2	2	0.00
09/10/2017	2037 On 02-November-17	9.66	Put	Bond Future	2064	2	2	2	0.00
09/10/2017	2037 On 02-November-17	9.67	Put	Bond Future	2010	2	2	2	0.00
09/10/2017	2037 On 01-February-18			Bond Future	9.91	88.6492	88.2123	88.6492	160.00
09/10/2017	2037 On 01-February-18	9.83	Call	Bond Future	2201	2	2	2	0.00
09/10/2017	2037 On 01-February-18	9.81	Call	Bond Future	2129	2	2	2	0.00
09/10/2017	2037 On 01-February-18	9.82	Call	Bond Future	2165	2	2	2	0.00
09/10/2017	2037 On 01-February-18	9.81	Put	Bond Future	2868	3	3	3	0.00
09/10/2017	2037 On 01-February-18	9.83	Put	Bond Future	2785	3	3	3	0.00
09/10/2017	2037 On 01-February-18	9.82	Put	Bond Future	2827	3	3	3	0.00
09/10/2017	2037 On 03-May-18			Bond Future	9.98	90.2975	89.8519	90.2975	0.00
09/10/2017	2037 On 03-May-18	9.97	Call	Bond Future	3447	4	3	4	0.00
09/10/2017	2037 On 03-May-18	9.99	Call	Bond Future	3525	4	4	4	0.00
09/10/2017	2037 On 03-May-18	9.98	Call	Bond Future	3486	4	3	4	0.00
09/10/2017	2037 On 03-May-18	9.98	Put	Bond Future	3449	3	3	3	0.00
09/10/2017	2037 On 03-May-18	9.97	Put	Bond Future	3486	3	3	3	0.00
09/10/2017	2037 On 03-May-18	9.99	Put	Bond Future	3412	3	3	3	0.00
09/10/2017	2038 On 02-November-17			Bond Future	128.90	128.9045	128.8987	128.9045	19,719.00
09/10/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2038 On 02-November-17	136.81	Put	Bond Future	7911	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2017	2038 On 02-November-17	136.82	Put	Bond Future	7921	8	8	8	0.00
09/10/2017	2038 On 02-November-17	136.80	Put	Bond Future	7901	8	8	8	0.00
09/10/2017	2038 On 01-February-18			Bond Future	129.80	129.8114	129.8048	129.8114	0.00
09/10/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2038 On 01-February-18	136.93	Put	Bond Future	7125	7	7	7	0.00
09/10/2017	2038 On 01-February-18	136.95	Put	Bond Future	7145	7	7	7	0.00
09/10/2017	2038 On 01-February-18	136.94	Put	Bond Future	7135	7	7	7	0.00
09/10/2017	2038 On 03-May-18			Bond Future	132.27	132.2732	132.2662	132.2732	0.00
09/10/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2038 On 03-May-18	132.27	Put	Bond Future	4	0	0	0	0.00
09/10/2017	2038 On 03-May-18	132.29	Put	Bond Future	24	0	0	0	0.00
09/10/2017	2038 On 03-May-18	132.28	Put	Bond Future	14	0	0	0	0.00
09/10/2017	2040 On 02-November-17			Bond Future	9.93	94.5376	94.1229	94.5376	17,446.00
09/10/2017	2040 On 02-November-17	9.66	Call	Bond Future	498	1	0	1	0.00
09/10/2017	2040 On 02-November-17	9.65	Call	Bond Future	476	1	0	1	0.00
09/10/2017	2040 On 02-November-17	9.67	Call	Bond Future	519	1	1	1	0.00
09/10/2017	2040 On 02-November-17	9.65	Put	Bond Future	2842	3	3	3	0.00
09/10/2017	2040 On 02-November-17	9.66	Put	Bond Future	2776	3	3	3	0.00
09/10/2017	2040 On 02-November-17	9.67	Put	Bond Future	2712	2	3	2	0.00
09/10/2017	2040 On 01-February-18			Bond Future	10.00	91.7688	91.3463	91.7688	0.00
09/10/2017	2040 On 01-February-18	9.87	Call	Bond Future	2232	2	2	2	0.00
09/10/2017	2040 On 01-February-18	9.89	Call	Bond Future	2307	3	2	3	0.00
09/10/2017	2040 On 01-February-18	9.88	Call	Bond Future	2269	3	2	3	0.00
09/10/2017	2040 On 01-February-18	9.88	Put	Bond Future	3231	3	3	3	0.00
09/10/2017	2040 On 01-February-18	9.89	Put	Bond Future	3185	3	3	3	0.00
09/10/2017	2040 On 01-February-18	9.87	Put	Bond Future	3277	3	3	3	0.00
09/10/2017	2040 On 03-May-18			Bond Future	10.07	93.4751	93.0441	93.4751	0.00
09/10/2017	2040 On 03-May-18	10.07	Call	Bond Future	3822	4	4	4	0.00
09/10/2017	2040 On 03-May-18	10.08	Call	Bond Future	3864	4	4	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
09/10/2017	2040 On 03-May-18	10.06	Call	Bond Future	3781	4	4	4	0.00
09/10/2017	2040 On 03-May-18	10.06	Put	Bond Future	3833	4	4	4	0.00
09/10/2017	2040 On 03-May-18	10.07	Put	Bond Future	3793	4	4	4	0.00
09/10/2017	2040 On 03-May-18	10.08	Put	Bond Future	3754	4	4	4	0.00
09/10/2017	2044 On 02-November-17			Bond Future	9.95	91.7298	91.2252	91.7298	26,425.00
09/10/2017	2044 On 02-November-17	9.66	Call	Bond Future	471	1	0	1	0.00
09/10/2017	2044 On 02-November-17	9.68	Call	Bond Future	514	1	1	1	0.00
09/10/2017	2044 On 02-November-17	9.67	Call	Bond Future	492	1	0	1	0.00
09/10/2017	2044 On 02-November-17	9.67	Put	Bond Future	2880	3	3	3	0.00
09/10/2017	2044 On 02-November-17	9.68	Put	Bond Future	2814	3	3	3	0.00
09/10/2017	2044 On 02-November-17	9.66	Put	Bond Future	2947	3	3	3	0.00
09/10/2017	2044 On 01-February-18			Bond Future	10.01	89.0346	88.5205	89.0346	0.00
09/10/2017	2044 On 01-February-18	9.89	Call	Bond Future	2288	3	2	3	0.00
09/10/2017	2044 On 01-February-18	9.90	Call	Bond Future	2326	3	2	3	0.00
09/10/2017	2044 On 01-February-18	9.91	Call	Bond Future	2364	3	2	3	0.00
09/10/2017	2044 On 01-February-18	9.91	Put	Bond Future	3228	3	3	3	0.00
09/10/2017	2044 On 01-February-18	9.89	Put	Bond Future	3321	3	3	3	0.00
09/10/2017	2044 On 01-February-18	9.90	Put	Bond Future	3274	3	3	3	0.00
09/10/2017	2044 On 03-May-18			Bond Future	10.08	90.6900	90.1659	90.6900	0.00
09/10/2017	2044 On 03-May-18	10.11	Call	Bond Future	3999	4	4	4	0.00
09/10/2017	2044 On 03-May-18	10.10	Call	Bond Future	3957	4	4	4	0.00
09/10/2017	2044 On 03-May-18	10.09	Call	Bond Future	3915	4	4	4	0.00
09/10/2017	2044 On 03-May-18	10.10	Put	Bond Future	3801	4	4	4	0.00
09/10/2017	2044 On 03-May-18	10.09	Put	Bond Future	3841	4	4	4	0.00
09/10/2017	2044 On 03-May-18	10.11	Put	Bond Future	3762	4	4	4	0.00
09/10/2017	2046 On 02-November-17			Bond Future	123.80	123.5545	123.7988	123.5545	21,292.00
09/10/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2046 On 02-November-17	136.30	Put	Bond Future	12501	13	13	13	0.00
09/10/2017	2046 On 02-November-17	136.32	Put	Bond Future	12521	13	13	13	0.00
09/10/2017	2046 On 02-November-17	136.31	Put	Bond Future	12511	13	13	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
09/10/2017	2046 On 01-February-18			Bond Future	126.11	125.8662	126.1144	125.8662	0.00
09/10/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2046 On 01-February-18	132.90	Put	Bond Future	6786	7	7	7	0.00
09/10/2017	2046 On 01-February-18	132.91	Put	Bond Future	6796	7	7	7	0.00
09/10/2017	2046 On 01-February-18	132.92	Put	Bond Future	6806	7	7	7	0.00
09/10/2017	2046 On 03-May-18			Bond Future	126.91	126.6551	126.9078	126.6551	0.00
09/10/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2046 On 03-May-18	127.94	Put	Bond Future	1032	1	1	1	0.00
09/10/2017	2046 On 03-May-18	127.95	Put	Bond Future	1042	1	1	1	0.00
09/10/2017	2046 On 03-May-18	127.93	Put	Bond Future	1022	1	1	1	0.00
09/10/2017	2050 On 02-November-17			Bond Future	131.83	131.8359	131.8303	131.8359	22,472.00
09/10/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2050 On 02-November-17	144.65	Put	Bond Future	12820	13	13	13	0.00
09/10/2017	2050 On 02-November-17	144.66	Put	Bond Future	12830	13	13	13	0.00
09/10/2017	2050 On 02-November-17	144.67	Put	Bond Future	12840	13	13	13	0.00
09/10/2017	2050 On 01-February-18			Bond Future	132.62	132.6293	132.6228	132.6293	0.00
09/10/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2050 On 01-February-18	140.24	Put	Bond Future	7617	8	8	8	0.00
09/10/2017	2050 On 01-February-18	140.23	Put	Bond Future	7607	8	8	8	0.00
09/10/2017	2050 On 01-February-18	140.25	Put	Bond Future	7627	8	8	8	0.00
09/10/2017	2050 On 03-May-18			Bond Future	135.14	135.1445	135.1376	135.1445	0.00
09/10/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
09/10/2017	2050 On 03-May-18	135.63	Put	Bond Future	492	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
09/10/2017	2050 On 03-May-18	135.61	Put	Bond Future	472	0	0	0	0.00
09/10/2017	2050 On 03-May-18	135.62	Put	Bond Future	482	0	0	0	0.00
09/10/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	AL37 On 02-November-17			Index Future	553.75	555.1720	553.7540	555.1720	0.00
09/10/2017	AL37 On 01-February-18			Index Future	563.93	565.3710	563.9260	565.3710	0.00
09/10/2017	AL37 On 03-May-18			Index Future	574.41	575.8850	574.4100	575.8850	0.00
09/10/2017	AL7T On 02-November-17			Index Future	635.56	638.2930	635.5630	638.2930	0.00
09/10/2017	AL7T On 01-February-18			Index Future	647.24	650.0190	647.2370	650.0190	0.00
09/10/2017	AL7T On 03-May-18			Index Future	659.27	662.1070	659.2710	662.1070	0.00
09/10/2017	ALBI On 02-November-17			Index Future	571.21	573.7180	571.2130	573.7180	776.00
09/10/2017	ALBI On 01-February-18			Index Future	581.71	584.2580	581.7050	584.2580	0.00
09/10/2017	ALBI On 03-May-18			Index Future	592.52	595.1230	592.5210	595.1230	0.00
09/10/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	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
09/10/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/10/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	C303 On 28-February-33			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
09/10/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	EL28 On 02-November-17			Bond Future	127.58	127.5865	127.5831	127.5865	0.00
09/10/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
09/10/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
09/10/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
09/10/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6297	6	6	6	0.00
09/10/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6307	6	6	6	0.00
09/10/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6287	6	6	6	0.00
09/10/2017	EL28 On 01-February-18			Bond Future	129.97	129.9736	129.9695	129.9736	0.00
09/10/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
09/10/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
09/10/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
09/10/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2330	2	2	2	0.00
09/10/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2340	2	2	2	0.00
09/10/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2320	2	2	2	0.00
09/10/2017	EL28 On 03-May-18			Bond Future	132.43	132.4386	132.4341	132.4386	0.00
09/10/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
09/10/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
09/10/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
09/10/2017	EL28 On 03-May-18	133.18	Put	Bond Future	746	1	1	1	0.00
09/10/2017	EL28 On 03-May-18	133.19	Put	Bond Future	756	1	1	1	0.00
09/10/2017	EL28 On 03-May-18	133.20	Put	Bond Future	766	1	1	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
09/10/2017	ES33 On 02-November-17			Bond Future	10.91	76.0070	75.6180	76.0070	9,466.00
09/10/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
09/10/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
09/10/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
09/10/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1468	1	1	1	0.00
09/10/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1529	1	2	1	0.00
09/10/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1406	1	1	1	0.00
09/10/2017	ES33 On 01-February-18			Bond Future	11.02	77.4033	77.0069	77.4033	0.00
09/10/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
09/10/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
09/10/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
09/10/2017	ES33 On 01-February-18	11.01	Put	Bond Future	68	0	0	0	0.00
09/10/2017	ES33 On 01-February-18	10.99	Put	Bond Future	187	0	0	0	0.00
09/10/2017	ES33 On 01-February-18	11.00	Put	Bond Future	127	0	0	0	0.00
09/10/2017	ES33 On 03-May-18			Bond Future	11.13	75.0511	74.6470	75.0511	0.00
09/10/2017	ES33 On 03-May-18	11.20	Call	Bond Future	404	1	0	1	0.00
09/10/2017	ES33 On 03-May-18	11.22	Call	Bond Future	519	1	1	1	0.00
09/10/2017	ES33 On 03-May-18	11.21	Call	Bond Future	462	1	0	1	0.00
09/10/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
09/10/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
09/10/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
09/10/2017	ES42 On 02-November-17			Bond Future	11.15	78.6071	78.2038	78.6071	7,957.00
09/10/2017	ES42 On 01-February-18			Bond Future	11.26	80.0511	79.6402	80.0511	0.00
09/10/2017	ES42 On 03-May-18			Bond Future	11.37	77.2784	76.8595	77.2784	0.00
09/10/2017	GOVI On 02-November-17			GOVI	569.76	572.2830	569.7600	572.2830	674.00
09/10/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
09/10/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
09/10/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
09/10/2017	GOVI On 02-November-17	572.45	Put	GOVI	26900	0	3	0	0.00
09/10/2017	GOVI On 02-November-17	572.44	Put	GOVI	26800	0	3	0	0.00
09/10/2017	GOVI On 02-November-17	572.46	Put	GOVI	27000	0	3	0	0.00
09/10/2017	GOVI On 01-February-18			GOVI	580.23	582.7960	580.2260	582.7960	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
09/10/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	2	0	2	0.00
09/10/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	2	0	2	0.00
09/10/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	2	0	2	0.00
09/10/2017	GOVI On 01-February-18	581.02	Put	GOVI	7940	0	1	0	0.00
09/10/2017	GOVI On 01-February-18	581.03	Put	GOVI	8040	0	1	0	0.00
09/10/2017	GOVI On 01-February-18	581.04	Put	GOVI	8140	0	1	0	0.00
09/10/2017	GOVI On 03-May-18			GOVI	591.01	593.6340	591.0130	593.6340	0.00
09/10/2017	GOVI On 03-May-18	590.27	Call	GOVI	7430	3	1	3	0.00
09/10/2017	GOVI On 03-May-18	590.29	Call	GOVI	7230	3	1	3	0.00
09/10/2017	GOVI On 03-May-18	590.28	Call	GOVI	7330	3	1	3	0.00
09/10/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
09/10/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
09/10/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
09/10/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/10/2017	IGOV On 02-November-17			Index Future	250.74	250.7280	250.7380	250.7280	1,167.00
09/10/2017	IGOV On 01-February-18			Index Future	255.43	255.4190	255.4270	255.4190	0.00
09/10/2017	IGOV On 03-May-18			Index Future	260.27	260.2630	260.2710	260.2630	0.00
09/10/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
09/10/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7596	99.7596	99.7596	0.00
09/10/2017	IS01 On 15-March-18			Interest Rate Swap	99.68	99.6783	99.6807	99.6783	0.00
09/10/2017	IS01 On 21-June-18			Interest Rate Swap	99.80	99.7932	99.8035	99.7932	0.00
09/10/2017	IS01 On 20-September-18			Interest Rate Swap	99.93	99.9060	99.9271	99.9060	0.00
09/10/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
09/10/2017	IS02 On 16-March-18			Interest Rate Swap	98.96	98.9625	98.9647	98.9625	0.00
09/10/2017	IS02 On 15-June-18			Interest Rate Swap	98.50	98.4871	98.4961	98.4871	0.00
09/10/2017	IS02 On 21-September-18			Interest Rate Swap	98.40	98.3736	98.3951	98.3736	0.00
09/10/2017	IS02 On 21-December-18			Interest Rate Swap	98.76	98.7200	98.7600	98.7200	0.00
09/10/2017	IS02 On 15-March-19			Interest Rate Swap	99.14	99.0899	99.1382	99.0899	0.00
09/10/2017	IS02 On 21-June-19			Interest Rate Swap	99.51	99.4499	99.5111	99.4499	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
09/10/2017	IS02 On 20-September-19			Interest Rate Swap	99.91	99.8331	99.9097	99.8331	0.00
09/10/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	IS05 On 17-December-20			Interest Rate Swap	96.18	96.0207	96.1754	96.0207	0.00
09/10/2017	IS05 On 16-March-21			Interest Rate Swap	95.42	95.2537	95.4231	95.2537	0.00
09/10/2017	IS05 On 15-June-21			Interest Rate Swap	94.64	94.4558	94.6405	94.4558	0.00
09/10/2017	IS05 On 21-September-21			Interest Rate Swap	94.84	94.6357	94.8355	94.6357	0.00
09/10/2017	IS05 On 21-December-21			Interest Rate Swap	97.05	96.8390	97.0503	96.8390	51.00
09/10/2017	IS05 On 15-March-22			Interest Rate Swap	97.21	96.9910	97.2136	96.9910	0.00
09/10/2017	IS05 On 21-June-22			Interest Rate Swap	98.43	98.1953	98.4296	98.1953	0.00
09/10/2017	IS05 On 20-September-22			Interest Rate Swap	100.66	100.4156	100.6592	100.4156	0.00
09/10/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	IS10 On 17-December-25			Interest Rate Swap	95.72	95.2680	95.7224	95.2680	0.00
09/10/2017	IS10 On 16-March-26			Interest Rate Swap	92.77	92.3021	92.7745	92.3021	0.00
09/10/2017	IS10 On 15-June-26			Interest Rate Swap	91.56	91.0733	91.5587	91.0733	0.00
09/10/2017	IS10 On 21-September-26			Interest Rate Swap	93.74	93.2503	93.7402	93.2503	0.00
09/10/2017	IS10 On 21-December-26			Interest Rate Swap	97.54	97.0512	97.5385	97.0512	0.00
09/10/2017	IS10 On 15-March-27			Interest Rate Swap	96.16	95.6616	96.1566	95.6616	0.00
09/10/2017	IS10 On 21-June-27			Interest Rate Swap	98.25	97.7575	98.2512	97.7575	0.00
09/10/2017	IS10 On 20-September-27			Interest Rate Swap	101.99	101.5017	101.9894	101.5017	0.00
09/10/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
09/10/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
09/10/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
09/10/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
09/10/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.02	92.9800	92.9800	92.9800	0.00
09/10/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.00	93.0000	93.0000	93.0000	0.00
09/10/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.90	93.1000	93.1000	93.1000	0.00
09/10/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.86	93.1400	93.1400	93.1400	0.00
09/10/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.79	93.2100	93.2100	93.2100	0.00
09/10/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.75	93.2500	93.2500	93.2500	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2017	JBAF On 18-April-18			Jibar Tradeable Future	6.70	93.3000	93.3000	93.3000	0.00
09/10/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.67	93.3300	93.3300	93.3300	0.00
09/10/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.67	93.3300	93.3300	93.3300	0.00
09/10/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
09/10/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.69	93.3100	93.3100	93.3100	0.00
09/10/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.73	93.2700	93.2700	93.2700	0.00
09/10/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.80	93.2000	93.2000	93.2000	0.00
09/10/2017	R023 On 02-November-17			Bond Future	8.14	100.0874	99.7679	100.0874	58,286.00
09/10/2017	R023 On 02-November-17	8.56	Call	Bond Future	1760	2	2	2	0.00
09/10/2017	R023 On 02-November-17	8.58	Call	Bond Future	1838	2	2	2	0.00
09/10/2017	R023 On 02-November-17	8.57	Call	Bond Future	1799	2	2	2	0.00
09/10/2017	R023 On 02-November-17	8.57	Put	Bond Future	26	0	0	0	0.00
09/10/2017	R023 On 02-November-17	8.58	Put	Bond Future	24	0	0	0	0.00
09/10/2017	R023 On 02-November-17	8.56	Put	Bond Future	28	0	0	0	0.00
09/10/2017	R023 On 01-February-18			Bond Future	8.19	101.9260	101.6004	101.9260	0.00
09/10/2017	R023 On 01-February-18	8.32	Call	Bond Future	1312	2	1	2	0.00
09/10/2017	R023 On 01-February-18	8.33	Call	Bond Future	1336	2	1	2	0.00
09/10/2017	R023 On 01-February-18	8.31	Call	Bond Future	1288	1	1	1	0.00
09/10/2017	R023 On 01-February-18	8.31	Put	Bond Future	808	1	1	1	0.00
09/10/2017	R023 On 01-February-18	8.32	Put	Bond Future	791	1	1	1	0.00
09/10/2017	R023 On 01-February-18	8.33	Put	Bond Future	775	1	1	1	0.00
09/10/2017	R023 On 03-May-18			Bond Future	8.23	99.8916	99.5594	99.8916	0.00
09/10/2017	R023 On 03-May-18	8.27	Call	Bond Future	1399	2	1	2	0.00
09/10/2017	R023 On 03-May-18	8.29	Call	Bond Future	1441	2	1	2	0.00
09/10/2017	R023 On 03-May-18	8.28	Call	Bond Future	1419	2	1	2	0.00
09/10/2017	R023 On 03-May-18	8.29	Put	Bond Future	1208	1	1	1	0.00
09/10/2017	R023 On 03-May-18	8.28	Put	Bond Future	1226	1	1	1	0.00
09/10/2017	R023 On 03-May-18	8.27	Put	Bond Future	1243	1	1	1	0.00
09/10/2017	R035 On 02-November-17			Bond Future	9.74	94.9839	94.4731	94.9839	40,230.00
09/10/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
09/10/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
09/10/2017	R035 On 02-November-17	9.61	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
09/10/2017	R035 On 02-November-17	9.59	Put	Bond Future	1187	1	1	1	0.00
09/10/2017	R035 On 02-November-17	9.60	Put	Bond Future	1107	1	1	1	0.00
09/10/2017	R035 On 02-November-17	9.61	Put	Bond Future	1027	1	1	1	0.00
09/10/2017	R035 On 01-February-18			Bond Future	9.81	96.7288	96.2084	96.7288	0.00
09/10/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
09/10/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
09/10/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
09/10/2017	R035 On 01-February-18	9.74	Put	Bond Future	551	0	1	0	0.00
09/10/2017	R035 On 01-February-18	9.73	Put	Bond Future	629	0	1	0	0.00
09/10/2017	R035 On 01-February-18	9.75	Put	Bond Future	473	0	0	0	0.00
09/10/2017	R035 On 03-May-18			Bond Future	9.88	94.0272	93.4967	94.0272	0.00
09/10/2017	R035 On 03-May-18	9.90	Call	Bond Future	172	1	0	1	0.00
09/10/2017	R035 On 03-May-18	9.91	Call	Bond Future	248	1	0	1	0.00
09/10/2017	R035 On 03-May-18	9.89	Call	Bond Future	96	1	0	1	0.00
09/10/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
09/10/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
09/10/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
09/10/2017	R186 On 02-November-17			Bond Future	8.79	115.0349	114.5347	115.0349	133,189.00
09/10/2017	R186 On 02-November-17	8.75	Call	Bond Future	768	1	1	1	0.00
09/10/2017	R186 On 02-November-17	8.88	Call	Bond Future	1226	2	1	2	0.00
09/10/2017	R186 On 02-November-17	9.00	Call	Bond Future	1752	2	2	2	0.00
09/10/2017	R186 On 02-November-17	8.90	Call	Bond Future	1307	2	1	2	0.00
09/10/2017	R186 On 02-November-17	8.60	Call	Bond Future	396	1	0	1	0.00
09/10/2017	R186 On 02-November-17	8.89	Call	Bond Future	1266	2	1	2	0.00
09/10/2017	R186 On 02-November-17	8.88	Put	Bond Future	641	1	1	1	0.00
09/10/2017	R186 On 02-November-17	8.60	Put	Bond Future	1671	1	2	1	3,750.00
09/10/2017	R186 On 02-November-17	8.90	Put	Bond Future	591	0	1	0	0.00
09/10/2017	R186 On 02-November-17	9.00	Put	Bond Future	383	0	0	0	5,000.00
09/10/2017	R186 On 02-November-17	8.75	Put	Bond Future	1042	1	1	1	0.00
09/10/2017	R186 On 02-November-17	8.89	Put	Bond Future	616	0	1	0	0.00
09/10/2017	R186 On 01-February-18			Bond Future	8.85	111.8482	111.3386	111.8482	198.00
09/10/2017	R186 On 01-February-18	7.75	Call	Bond Future	98	0	0	0	1,460.00
09/10/2017	R186 On 01-February-18	8.50	Call	Bond Future	923	1	1	1	1,460.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2017	R186 On 01-February-18	9.00	Call	Bond Future	2414	3	2	3	0.00
09/10/2017	R186 On 01-February-18	9.25	Call	Bond Future	3452	4	3	4	0.00
09/10/2017	R186 On 01-February-18	8.96	Call	Bond Future	2265	3	2	3	0.00
09/10/2017	R186 On 01-February-18	8.75	Call	Bond Future	1565	2	2	2	0.00
09/10/2017	R186 On 01-February-18	8.98	Call	Bond Future	2339	3	2	3	0.00
09/10/2017	R186 On 01-February-18	8.97	Call	Bond Future	2302	3	2	3	0.00
09/10/2017	R186 On 01-February-18	8.96	Put	Bond Future	1549	1	2	1	0.00
09/10/2017	R186 On 01-February-18	9.00	Put	Bond Future	1443	1	1	1	6,200.00
09/10/2017	R186 On 01-February-18	8.75	Put	Bond Future	2205	2	2	2	820.00
09/10/2017	R186 On 01-February-18	9.25	Put	Bond Future	901	1	1	1	820.00
09/10/2017	R186 On 01-February-18	8.98	Put	Bond Future	1495	1	1	1	0.00
09/10/2017	R186 On 01-February-18	8.97	Put	Bond Future	1522	1	2	1	0.00
09/10/2017	R186 On 01-February-18	8.50	Put	Bond Future	3205	3	3	3	0.00
09/10/2017	R186 On 01-February-18	7.75	Put	Bond Future	7505	7	8	7	0.00
09/10/2017	R186 On 03-May-18			Bond Future	8.91	113.9280	113.4083	113.9280	0.00
09/10/2017	R186 On 03-May-18	8.93	Call	Bond Future	2621	3	3	3	0.00
09/10/2017	R186 On 03-May-18	8.92	Call	Bond Future	2588	3	3	3	0.00
09/10/2017	R186 On 03-May-18	8.91	Call	Bond Future	2555	3	3	3	0.00
09/10/2017	R186 On 03-May-18	8.92	Put	Bond Future	2505	2	3	2	0.00
09/10/2017	R186 On 03-May-18	8.91	Put	Bond Future	2535	2	3	2	0.00
09/10/2017	R186 On 03-May-18	8.93	Put	Bond Future	2475	2	2	2	0.00
09/10/2017	R197 On 02-November-17			Bond Future	301.25	301.2690	301.2544	301.2690	2,350.00
09/10/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
09/10/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
09/10/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
09/10/2017	R197 On 02-November-17	305.16	Put	Bond Future	3906	4	4	4	0.00
09/10/2017	R197 On 02-November-17	305.15	Put	Bond Future	3896	4	4	4	0.00
09/10/2017	R197 On 02-November-17	305.17	Put	Bond Future	3916	4	4	4	0.00
09/10/2017	R197 On 01-February-18			Bond Future	299.90	299.9206	299.9043	299.9206	0.00
09/10/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
09/10/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
09/10/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
09/10/2017	R197 On 01-February-18	301.66	Put	Bond Future	1756	2	2	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
09/10/2017	R197 On 01-February-18	301.67	Put	Bond Future	1766	2	2	2	0.00
09/10/2017	R197 On 01-February-18	301.68	Put	Bond Future	1776	2	2	2	0.00
09/10/2017	R197 On 03-May-18			Bond Future	305.59	305.6084	305.5911	305.6084	0.00
09/10/2017	R197 On 03-May-18	304.44	Call	Bond Future	1151	1	1	1	0.00
09/10/2017	R197 On 03-May-18	304.46	Call	Bond Future	1131	1	1	1	0.00
09/10/2017	R197 On 03-May-18	304.45	Call	Bond Future	1141	1	1	1	0.00
09/10/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
09/10/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
09/10/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
09/10/2017	R202 On 02-November-17			Bond Future	242.54	242.5546	242.5438	242.5546	28,667.00
09/10/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
09/10/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
09/10/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
09/10/2017	R202 On 02-November-17	253.90	Put	Bond Future	11356	11	11	11	0.00
09/10/2017	R202 On 02-November-17	253.91	Put	Bond Future	11366	11	11	11	0.00
09/10/2017	R202 On 02-November-17	253.89	Put	Bond Future	11346	11	11	11	0.00
09/10/2017	R202 On 01-February-18			Bond Future	243.37	243.3827	243.3703	243.3827	0.00
09/10/2017	R202 On 01-February-18	249.08	Call	Bond Future	716	1	1	1	0.00
09/10/2017	R202 On 01-February-18	249.07	Call	Bond Future	717	1	1	1	0.00
09/10/2017	R202 On 01-February-18	249.06	Call	Bond Future	719	1	1	1	0.00
09/10/2017	R202 On 01-February-18	249.07	Put	Bond Future	6417	6	6	6	0.00
09/10/2017	R202 On 01-February-18	249.06	Put	Bond Future	6409	6	6	6	0.00
09/10/2017	R202 On 01-February-18	249.08	Put	Bond Future	6425	6	6	6	0.00
09/10/2017	R202 On 03-May-18			Bond Future	247.99	247.9983	247.9852	247.9983	0.00
09/10/2017	R202 On 03-May-18	247.47	Call	Bond Future	3768	4	4	4	0.00
09/10/2017	R202 On 03-May-18	247.48	Call	Bond Future	3763	4	4	4	0.00
09/10/2017	R202 On 03-May-18	247.49	Call	Bond Future	3758	4	4	4	0.00
09/10/2017	R202 On 03-May-18	247.49	Put	Bond Future	3262	3	3	3	0.00
09/10/2017	R202 On 03-May-18	247.47	Put	Bond Future	3253	3	3	3	0.00
09/10/2017	R202 On 03-May-18	247.48	Put	Bond Future	3257	3	3	3	0.00
09/10/2017	R204 On 02-November-17			Bond Future	7.17	103.9891	103.9082	103.9891	43,255.00
09/10/2017	R204 On 02-November-17	7.75	Call	Bond Future	1807	2	2	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
09/10/2017	R204 On 02-November-17	7.76	Call	Bond Future	1813	2	2	2	0.00
09/10/2017	R204 On 02-November-17	7.74	Call	Bond Future	1801	2	2	2	0.00
09/10/2017	R204 On 02-November-17	7.74	Put	Bond Future	1191	1	1	1	0.00
09/10/2017	R204 On 02-November-17	7.75	Put	Bond Future	1187	1	1	1	0.00
09/10/2017	R204 On 02-November-17	7.76	Put	Bond Future	1182	1	1	1	0.00
09/10/2017	R204 On 01-February-18			Bond Future	7.09	101.8614	101.7788	101.8614	0.00
09/10/2017	R204 On 01-February-18	7.25	Call	Bond Future	3100	3	3	3	0.00
09/10/2017	R204 On 01-February-18	7.27	Call	Bond Future	3108	3	3	3	0.00
09/10/2017	R204 On 01-February-18	7.26	Call	Bond Future	3104	3	3	3	0.00
09/10/2017	R204 On 01-February-18	7.26	Put	Bond Future	2958	3	3	3	0.00
09/10/2017	R204 On 01-February-18	7.27	Put	Bond Future	2954	3	3	3	0.00
09/10/2017	R204 On 01-February-18	7.25	Put	Bond Future	2963	3	3	3	0.00
09/10/2017	R204 On 03-May-18			Bond Future	6.91	103.7555	103.6707	103.7555	0.00
09/10/2017	R204 On 03-May-18	7.09	Call	Bond Future	4384	4	4	4	0.00
09/10/2017	R204 On 03-May-18	7.10	Call	Bond Future	4387	4	4	4	0.00
09/10/2017	R204 On 03-May-18	7.08	Call	Bond Future	4381	4	4	4	0.00
09/10/2017	R204 On 03-May-18	7.08	Put	Bond Future	4280	4	4	4	0.00
09/10/2017	R204 On 03-May-18	7.09	Put	Bond Future	4277	4	4	4	0.00
09/10/2017	R204 On 03-May-18	7.10	Put	Bond Future	4274	4	4	4	0.00
09/10/2017	R207 On 02-November-17			Bond Future	7.49	101.8934	101.7700	101.8934	41,044.00
09/10/2017	R207 On 02-November-17	8.03	Call	Bond Future	1058	1	1	1	0.00
09/10/2017	R207 On 02-November-17	8.05	Call	Bond Future	1097	1	1	1	0.00
09/10/2017	R207 On 02-November-17	8.04	Call	Bond Future	1077	1	1	1	0.00
09/10/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
09/10/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
09/10/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
09/10/2017	R207 On 01-February-18			Bond Future	7.50	100.1242	99.9981	100.1242	0.00
09/10/2017	R207 On 01-February-18	7.60	Call	Bond Future	464	1	0	1	0.00
09/10/2017	R207 On 01-February-18	7.62	Call	Bond Future	485	1	0	1	0.00
09/10/2017	R207 On 01-February-18	7.61	Call	Bond Future	474	1	0	1	0.00
09/10/2017	R207 On 01-February-18	7.60	Put	Bond Future	279	0	0	0	0.00
09/10/2017	R207 On 01-February-18	7.62	Put	Bond Future	265	0	0	0	0.00
09/10/2017	R207 On 01-February-18	7.61	Put	Bond Future	272	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
09/10/2017	R207 On 03-May-18			Bond Future	7.50	101.9859	101.8570	101.9859	0.00
09/10/2017	R207 On 03-May-18	7.58	Call	Bond Future	509	1	1	1	0.00
09/10/2017	R207 On 03-May-18	7.57	Call	Bond Future	500	1	0	1	0.00
09/10/2017	R207 On 03-May-18	7.56	Call	Bond Future	491	1	0	1	0.00
09/10/2017	R207 On 03-May-18	7.57	Put	Bond Future	392	0	0	0	0.00
09/10/2017	R207 On 03-May-18	7.56	Put	Bond Future	398	0	0	0	0.00
09/10/2017	R207 On 03-May-18	7.58	Put	Bond Future	385	0	0	0	0.00
09/10/2017	R208 On 02-November-17			Bond Future	7.73	98.0116	97.8197	98.0116	32,077.00
09/10/2017	R208 On 02-November-17	8.20	Call	Bond Future	1352	2	1	2	0.00
09/10/2017	R208 On 02-November-17	8.19	Call	Bond Future	1324	2	1	2	0.00
09/10/2017	R208 On 02-November-17	8.18	Call	Bond Future	1296	1	1	1	0.00
09/10/2017	R208 On 02-November-17	8.19	Put	Bond Future	3	0	0	0	0.00
09/10/2017	R208 On 02-November-17	8.18	Put	Bond Future	4	0	0	0	0.00
09/10/2017	R208 On 02-November-17	8.20	Put	Bond Future	3	0	0	0	0.00
09/10/2017	R208 On 01-February-18			Bond Future	7.76	99.8121	99.6164	99.8121	0.00
09/10/2017	R208 On 01-February-18	7.84	Call	Bond Future	732	1	1	1	0.00
09/10/2017	R208 On 01-February-18	7.85	Call	Bond Future	748	1	1	1	0.00
09/10/2017	R208 On 01-February-18	7.83	Call	Bond Future	717	1	1	1	0.00
09/10/2017	R208 On 01-February-18	7.83	Put	Bond Future	519	0	1	0	0.00
09/10/2017	R208 On 01-February-18	7.84	Put	Bond Future	507	0	1	0	0.00
09/10/2017	R208 On 01-February-18	7.85	Put	Bond Future	496	0	0	0	0.00
09/10/2017	R208 On 03-May-18			Bond Future	7.78	98.2669	98.0671	98.2669	0.00
09/10/2017	R208 On 03-May-18	7.77	Call	Bond Future	742	1	1	1	0.00
09/10/2017	R208 On 03-May-18	7.79	Call	Bond Future	769	1	1	1	0.00
09/10/2017	R208 On 03-May-18	7.78	Call	Bond Future	755	1	1	1	0.00
09/10/2017	R208 On 03-May-18	7.79	Put	Bond Future	741	1	1	1	0.00
09/10/2017	R208 On 03-May-18	7.78	Put	Bond Future	753	1	1	1	0.00
09/10/2017	R208 On 03-May-18	7.77	Put	Bond Future	765	1	1	1	0.00
09/10/2017	R209 On 02-November-17			Bond Future	9.69	71.7809	71.3516	71.7809	125,734.00
09/10/2017	R209 On 02-November-17	9.52	Call	Bond Future	512	1	1	1	0.00
09/10/2017	R209 On 02-November-17	10.00	Call	Bond Future	2281	3	2	3	0.00
09/10/2017	R209 On 02-November-17	9.54	Call	Bond Future	557	1	1	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
09/10/2017	R209 On 02-November-17	9.75	Call	Bond Future	1186	2	1	2	0.00
09/10/2017	R209 On 02-November-17	9.53	Call	Bond Future	534	1	1	1	0.00
09/10/2017	R209 On 02-November-17	9.58	Call	Bond Future	654	1	1	1	0.00
09/10/2017	R209 On 02-November-17	9.33	Call	Bond Future	207	0	0	0	1,350.00
09/10/2017	R209 On 02-November-17	9.00	Call	Bond Future	24	0	0	0	2,248.00
09/10/2017	R209 On 02-November-17	10.60	Call	Bond Future	5623	6	6	6	0.00
09/10/2017	R209 On 02-November-17	8.30	Call	Bond Future	0	0	0	0	2,800.00
09/10/2017	R209 On 02-November-17	9.88	Call	Bond Future	1715	2	2	2	0.00
09/10/2017	R209 On 02-November-17	9.53	Put	Bond Future	1614	1	2	1	0.00
09/10/2017	R209 On 02-November-17	9.75	Put	Bond Future	808	1	1	1	6,500.00
09/10/2017	R209 On 02-November-17	9.58	Put	Bond Future	1399	1	1	1	1,350.00
09/10/2017	R209 On 02-November-17	9.33	Put	Bond Future	2652	2	3	2	0.00
09/10/2017	R209 On 02-November-17	8.30	Put	Bond Future	10125	10	10	10	0.00
09/10/2017	R209 On 02-November-17	9.88	Put	Bond Future	496	0	0	0	1,350.00
09/10/2017	R209 On 02-November-17	9.52	Put	Bond Future	1659	1	2	1	0.00
09/10/2017	R209 On 02-November-17	9.00	Put	Bond Future	4808	4	5	4	0.00
09/10/2017	R209 On 02-November-17	10.60	Put	Bond Future	11	0	0	0	1,300.00
09/10/2017	R209 On 02-November-17	9.54	Put	Bond Future	1569	1	2	1	0.00
09/10/2017	R209 On 02-November-17	10.00	Put	Bond Future	299	0	0	0	1,138.00
09/10/2017	R209 On 01-February-18			Bond Future	9.75	73.0995	72.6622	73.0995	990.00
09/10/2017	R209 On 01-February-18	9.71	Call	Bond Future	1956	2	2	2	0.00
09/10/2017	R209 On 01-February-18	10.10	Call	Bond Future	3396	4	3	4	0.00
09/10/2017	R209 On 01-February-18	9.85	Call	Bond Future	2428	3	2	3	0.00
09/10/2017	R209 On 01-February-18	9.73	Call	Bond Future	2020	2	2	2	0.00
09/10/2017	R209 On 01-February-18	9.72	Call	Bond Future	1988	2	2	2	0.00
09/10/2017	R209 On 01-February-18	10.00	Call	Bond Future	2991	3	3	3	0.00
09/10/2017	R209 On 01-February-18	10.00	Put	Bond Future	1411	1	1	1	7,500.00
09/10/2017	R209 On 01-February-18	10.10	Put	Bond Future	1191	1	1	1	3,000.00
09/10/2017	R209 On 01-February-18	9.85	Put	Bond Future	1802	2	2	2	7,500.00
09/10/2017	R209 On 01-February-18	9.72	Put	Bond Future	2204	2	2	2	0.00
09/10/2017	R209 On 01-February-18	9.71	Put	Bond Future	2237	2	2	2	0.00
09/10/2017	R209 On 01-February-18	9.73	Put	Bond Future	2171	2	2	2	0.00
09/10/2017	R209 On 03-May-18			Bond Future	9.81	71.3096	70.8637	71.3096	0.00
09/10/2017	R209 On 03-May-18	9.85	Call	Bond Future	2999	3	3	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
09/10/2017	R209 On 03-May-18	9.86	Call	Bond Future	3033	3	3	3	0.00
09/10/2017	R209 On 03-May-18	9.84	Call	Bond Future	2965	3	3	3	0.00
09/10/2017	R209 On 03-May-18	9.84	Put	Bond Future	2794	3	3	3	0.00
09/10/2017	R209 On 03-May-18	9.86	Put	Bond Future	2733	3	3	3	0.00
09/10/2017	R209 On 03-May-18	9.85	Put	Bond Future	2763	3	3	3	0.00
09/10/2017	R210 On 02-November-17			Bond Future	185.42	185.4255	185.4171	185.4255	2,179.00
09/10/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
09/10/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
09/10/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
09/10/2017	R210 On 02-November-17	192.07	Put	Bond Future	6653	7	7	7	0.00
09/10/2017	R210 On 02-November-17	192.09	Put	Bond Future	6673	7	7	7	0.00
09/10/2017	R210 On 02-November-17	192.08	Put	Bond Future	6663	7	7	7	0.00
09/10/2017	R210 On 01-February-18			Bond Future	188.89	188.8948	188.8855	188.8948	0.00
09/10/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
09/10/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
09/10/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
09/10/2017	R210 On 01-February-18	192.38	Put	Bond Future	3495	3	3	3	0.00
09/10/2017	R210 On 01-February-18	192.37	Put	Bond Future	3485	3	3	3	0.00
09/10/2017	R210 On 01-February-18	192.36	Put	Bond Future	3475	3	3	3	0.00
09/10/2017	R210 On 03-May-18			Bond Future	190.04	190.0545	190.0445	190.0545	0.00
09/10/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
09/10/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
09/10/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
09/10/2017	R210 On 03-May-18	191.45	Put	Bond Future	1406	1	1	1	0.00
09/10/2017	R210 On 03-May-18	191.44	Put	Bond Future	1396	1	1	1	0.00
09/10/2017	R210 On 03-May-18	191.46	Put	Bond Future	1416	1	1	1	0.00
09/10/2017	R212 On 02-November-17			Bond Future	151.20	151.2049	151.1973	151.2049	4,059.00
09/10/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
09/10/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
09/10/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
09/10/2017	R212 On 02-November-17	152.41	Put	Bond Future	1213	1	1	1	0.00
09/10/2017	R212 On 02-November-17	152.42	Put	Bond Future	1223	1	1	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
09/10/2017	R212 On 02-November-17	152.40	Put	Bond Future	1203	1	1	1	0.00
09/10/2017	R212 On 01-February-18			Bond Future	151.99	151.9956	151.9872	151.9956	0.00
09/10/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
09/10/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
09/10/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
09/10/2017	R212 On 01-February-18	154.69	Put	Bond Future	2703	3	3	3	0.00
09/10/2017	R212 On 01-February-18	154.70	Put	Bond Future	2713	3	3	3	0.00
09/10/2017	R212 On 01-February-18	154.71	Put	Bond Future	2723	3	3	3	0.00
09/10/2017	R212 On 03-May-18			Bond Future	154.87	154.8781	154.8692	154.8781	0.00
09/10/2017	R212 On 03-May-18	154.28	Call	Bond Future	589	1	1	1	0.00
09/10/2017	R212 On 03-May-18	154.30	Call	Bond Future	569	1	1	1	0.00
09/10/2017	R212 On 03-May-18	154.29	Call	Bond Future	579	1	1	1	0.00
09/10/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
09/10/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
09/10/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
09/10/2017	R213 On 02-November-17			Bond Future	9.42	83.5869	83.1278	83.5869	62,290.00
09/10/2017	R213 On 02-November-17	9.35	Call	Bond Future	709	1	1	1	0.00
09/10/2017	R213 On 02-November-17	9.36	Call	Bond Future	737	1	1	1	0.00
09/10/2017	R213 On 02-November-17	9.34	Call	Bond Future	682	1	1	1	0.00
09/10/2017	R213 On 02-November-17	9.34	Put	Bond Future	1229	1	1	1	0.00
09/10/2017	R213 On 02-November-17	9.35	Put	Bond Future	1190	1	1	1	0.00
09/10/2017	R213 On 02-November-17	9.36	Put	Bond Future	1153	1	1	1	0.00
09/10/2017	R213 On 01-February-18			Bond Future	9.49	85.1224	84.6547	85.1224	0.00
09/10/2017	R213 On 01-February-18	9.43	Call	Bond Future	1813	2	2	2	0.00
09/10/2017	R213 On 01-February-18	9.42	Call	Bond Future	1782	2	2	2	0.00
09/10/2017	R213 On 01-February-18	9.41	Call	Bond Future	1752	2	2	2	0.00
09/10/2017	R213 On 01-February-18	9.42	Put	Bond Future	2224	2	2	2	0.00
09/10/2017	R213 On 01-February-18	9.41	Put	Bond Future	2258	2	2	2	0.00
09/10/2017	R213 On 01-February-18	9.43	Put	Bond Future	2190	2	2	2	0.00
09/10/2017	R213 On 03-May-18			Bond Future	9.55	83.1558	82.6790	83.1558	0.00
09/10/2017	R213 On 03-May-18	9.56	Call	Bond Future	2776	3	3	3	0.00
09/10/2017	R213 On 03-May-18	9.57	Call	Bond Future	2809	3	3	3	0.00
09/10/2017	R213 On 03-May-18	9.58	Call	Bond Future	2842	3	3	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
09/10/2017	R213 On 03-May-18	9.58	Put	Bond Future	2645	2	3	2	0.00
09/10/2017	R213 On 03-May-18	9.56	Put	Bond Future	2706	3	3	3	0.00
09/10/2017	R213 On 03-May-18	9.57	Put	Bond Future	2675	2	3	2	0.00
09/10/2017	R214 On 02-November-17			Bond Future	9.84	71.2987	70.8894	71.2987	43,355.00
09/10/2017	R214 On 02-November-17	9.58	Call	Bond Future	375	1	0	1	0.00
09/10/2017	R214 On 02-November-17	9.60	Call	Bond Future	411	1	0	1	0.00
09/10/2017	R214 On 02-November-17	9.59	Call	Bond Future	392	1	0	1	0.00
09/10/2017	R214 On 02-November-17	9.59	Put	Bond Future	2114	2	2	2	0.00
09/10/2017	R214 On 02-November-17	9.58	Put	Bond Future	2167	2	2	2	0.00
09/10/2017	R214 On 02-November-17	9.60	Put	Bond Future	2061	2	2	2	0.00
09/10/2017	R214 On 01-February-18			Bond Future	9.90	72.6086	72.1915	72.6086	400.00
09/10/2017	R214 On 01-February-18	9.82	Call	Bond Future	1923	2	2	2	0.00
09/10/2017	R214 On 01-February-18	9.84	Call	Bond Future	1987	2	2	2	0.00
09/10/2017	R214 On 01-February-18	9.83	Call	Bond Future	1955	2	2	2	0.00
09/10/2017	R214 On 01-February-18	9.83	Put	Bond Future	2440	2	2	2	0.00
09/10/2017	R214 On 01-February-18	9.84	Put	Bond Future	2404	2	2	2	0.00
09/10/2017	R214 On 01-February-18	9.82	Put	Bond Future	2476	2	2	2	0.00
09/10/2017	R214 On 03-May-18			Bond Future	9.96	70.6628	70.2376	70.6628	0.00
09/10/2017	R214 On 03-May-18	9.98	Call	Bond Future	3078	3	3	3	0.00
09/10/2017	R214 On 03-May-18	9.99	Call	Bond Future	3113	3	3	3	0.00
09/10/2017	R214 On 03-May-18	9.97	Call	Bond Future	3044	3	3	3	0.00
09/10/2017	R214 On 03-May-18	9.97	Put	Bond Future	2984	3	3	3	0.00
09/10/2017	R214 On 03-May-18	9.98	Put	Bond Future	2952	3	3	3	0.00
09/10/2017	R214 On 03-May-18	9.99	Put	Bond Future	2920	3	3	3	0.00
09/10/2017	R248 On 02-November-17			Bond Future	9.90	91.1116	90.6360	91.1116	87,525.00
09/10/2017	R248 On 02-November-17	9.66	Call	Bond Future	557	1	1	1	0.00
09/10/2017	R248 On 02-November-17	9.65	Call	Bond Future	534	1	1	1	0.00
09/10/2017	R248 On 02-November-17	9.64	Call	Bond Future	511	1	1	1	0.00
09/10/2017	R248 On 02-November-17	9.64	Put	Bond Future	2794	3	3	3	0.00
09/10/2017	R248 On 02-November-17	9.66	Put	Bond Future	2660	2	3	2	0.00
09/10/2017	R248 On 02-November-17	9.65	Put	Bond Future	2727	2	3	2	0.00
09/10/2017	R248 On 01-February-18			Bond Future	9.96	92.7853	92.3008	92.7853	170.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2017	R248 On 01-February-18	9.89	Call	Bond Future	2554	3	3	3	0.00
09/10/2017	R248 On 01-February-18	9.91	Call	Bond Future	2636	3	3	3	0.00
09/10/2017	R248 On 01-February-18	9.90	Call	Bond Future	2595	3	3	3	0.00
09/10/2017	R248 On 01-February-18	9.89	Put	Bond Future	3191	3	3	3	0.00
09/10/2017	R248 On 01-February-18	9.91	Put	Bond Future	3101	3	3	3	0.00
09/10/2017	R248 On 01-February-18	9.90	Put	Bond Future	3146	3	3	3	0.00
09/10/2017	R248 On 03-May-18			Bond Future	10.03	90.0739	89.5799	90.0739	0.00
09/10/2017	R248 On 03-May-18	10.07	Call	Bond Future	4181	4	4	4	0.00
09/10/2017	R248 On 03-May-18	10.06	Call	Bond Future	4137	4	4	4	0.00
09/10/2017	R248 On 03-May-18	10.05	Call	Bond Future	4093	4	4	4	0.00
09/10/2017	R248 On 03-May-18	10.06	Put	Bond Future	3849	4	4	4	0.00
09/10/2017	R248 On 03-May-18	10.05	Put	Bond Future	3889	4	4	4	0.00
09/10/2017	R248 On 03-May-18	10.07	Put	Bond Future	3809	4	4	4	0.00