



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 WEEKLY STATISTICS REPORT

FROM: 11/10/2017 TO: 11/10/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	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
11/10/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	2025 On 02-November-17			Bond Future	130.51	130.6131	130.5087	130.6131	949.00
11/10/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2025 On 02-November-17	132.97	Put	Bond Future	2461	2	2	2	0.00
11/10/2017	2025 On 02-November-17	132.98	Put	Bond Future	2471	2	2	2	0.00
11/10/2017	2025 On 02-November-17	132.96	Put	Bond Future	2451	2	2	2	0.00
11/10/2017	2025 On 01-February-18			Bond Future	131.61	131.7189	131.6120	131.7189	0.00
11/10/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2025 On 01-February-18	133.90	Put	Bond Future	2288	2	2	2	0.00
11/10/2017	2025 On 01-February-18	133.88	Put	Bond Future	2268	2	2	2	0.00
11/10/2017	2025 On 01-February-18	133.89	Put	Bond Future	2278	2	2	2	0.00
11/10/2017	2025 On 03-May-18			Bond Future	134.11	134.2140	134.1059	134.2140	0.00
11/10/2017	2025 On 03-May-18	133.22	Call	Bond Future	886	1	1	1	0.00
11/10/2017	2025 On 03-May-18	133.21	Call	Bond Future	896	1	1	1	0.00
11/10/2017	2025 On 03-May-18	133.20	Call	Bond Future	906	1	1	1	0.00
11/10/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
11/10/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
11/10/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
11/10/2017	2029 On 02-November-17			Bond Future	99.91	99.9208	99.9093	99.9208	1,370.00
11/10/2017	2029 On 01-February-18			Bond Future	101.78	101.7901	101.7781	101.7901	0.00
11/10/2017	2029 On 03-May-18			Bond Future	102.69	102.7012	102.6896	102.7012	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
11/10/2017	2030 On 02-November-17			Bond Future	9.27	93.0456	92.9562	93.0456	59,720.00
11/10/2017	2030 On 02-November-17	9.34	Call	Bond Future	476	1	0	1	0.00
11/10/2017	2030 On 02-November-17	9.35	Call	Bond Future	543	1	1	1	0.00
11/10/2017	2030 On 02-November-17	9.36	Call	Bond Future	610	1	1	1	0.00
11/10/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
11/10/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
11/10/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
11/10/2017	2030 On 01-February-18			Bond Future	9.33	90.7500	90.6591	90.7500	0.00
11/10/2017	2030 On 01-February-18	9.38	Call	Bond Future	337	0	0	0	0.00
11/10/2017	2030 On 01-February-18	9.39	Call	Bond Future	403	0	0	0	0.00
11/10/2017	2030 On 01-February-18	9.37	Call	Bond Future	271	0	0	0	0.00
11/10/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
11/10/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
11/10/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
11/10/2017	2030 On 03-May-18			Bond Future	9.39	92.4356	92.3435	92.4356	0.00
11/10/2017	2030 On 03-May-18	9.49	Call	Bond Future	633	1	1	1	0.00
11/10/2017	2030 On 03-May-18	9.51	Call	Bond Future	763	1	1	1	0.00
11/10/2017	2030 On 03-May-18	9.50	Call	Bond Future	698	1	1	1	0.00
11/10/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
11/10/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
11/10/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
11/10/2017	2032 On 02-November-17			Bond Future	9.48	91.3816	91.2872	91.3816	35,851.00
11/10/2017	2032 On 02-November-17	9.48	Call	Bond Future	994	1	1	1	0.00
11/10/2017	2032 On 02-November-17	9.49	Call	Bond Future	1031	1	1	1	0.00
11/10/2017	2032 On 02-November-17	9.50	Call	Bond Future	1068	1	1	1	0.00
11/10/2017	2032 On 02-November-17	9.50	Put	Bond Future	927	1	1	1	0.00
11/10/2017	2032 On 02-November-17	9.48	Put	Bond Future	998	1	1	1	0.00
11/10/2017	2032 On 02-November-17	9.49	Put	Bond Future	962	1	1	1	0.00
11/10/2017	2032 On 01-February-18			Bond Future	9.55	93.0603	92.9642	93.0603	0.00
11/10/2017	2032 On 01-February-18	9.30	Call	Bond Future	1433	1	1	1	7,800.00
11/10/2017	2032 On 01-February-18	9.57	Call	Bond Future	2304	2	2	2	0.00
11/10/2017	2032 On 01-February-18	9.20	Call	Bond Future	1175	1	1	1	7,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2017	2032 On 01-February-18	9.56	Call	Bond Future	2267	2	2	2	0.00
11/10/2017	2032 On 01-February-18	9.55	Call	Bond Future	2231	2	2	2	0.00
11/10/2017	2032 On 01-February-18	9.45	Call	Bond Future	1885	2	2	2	750.00
11/10/2017	2032 On 01-February-18	9.40	Call	Bond Future	1726	2	2	2	6,800.00
11/10/2017	2032 On 01-February-18	9.56	Put	Bond Future	2161	2	2	2	0.00
11/10/2017	2032 On 01-February-18	9.20	Put	Bond Future	3682	4	4	4	0.00
11/10/2017	2032 On 01-February-18	9.55	Put	Bond Future	2195	2	2	2	0.00
11/10/2017	2032 On 01-February-18	9.45	Put	Bond Future	2566	2	3	2	0.00
11/10/2017	2032 On 01-February-18	9.40	Put	Bond Future	2768	3	3	3	0.00
11/10/2017	2032 On 01-February-18	9.57	Put	Bond Future	2127	2	2	2	0.00
11/10/2017	2032 On 01-February-18	9.30	Put	Bond Future	3204	3	3	3	0.00
11/10/2017	2032 On 03-May-18			Bond Future	9.61	90.6320	90.5347	90.6320	0.00
11/10/2017	2032 On 03-May-18	9.70	Call	Bond Future	3371	3	3	3	0.00
11/10/2017	2032 On 03-May-18	9.71	Call	Bond Future	3409	3	3	3	0.00
11/10/2017	2032 On 03-May-18	9.72	Call	Bond Future	3447	3	3	3	0.00
11/10/2017	2032 On 03-May-18	9.72	Put	Bond Future	2674	3	3	3	0.00
11/10/2017	2032 On 03-May-18	9.70	Put	Bond Future	2736	3	3	3	0.00
11/10/2017	2032 On 03-May-18	9.71	Put	Bond Future	2705	3	3	3	0.00
11/10/2017	2033 On 02-November-17			Bond Future	104.98	104.9891	104.9770	104.9891	5,179.00
11/10/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2033 On 02-November-17	110.08	Put	Bond Future	5103	5	5	5	0.00
11/10/2017	2033 On 02-November-17	110.07	Put	Bond Future	5093	5	5	5	0.00
11/10/2017	2033 On 02-November-17	110.09	Put	Bond Future	5113	5	5	5	0.00
11/10/2017	2033 On 01-February-18			Bond Future	106.94	106.9532	106.9405	106.9532	0.00
11/10/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2033 On 01-February-18	109.65	Put	Bond Future	2710	3	3	3	0.00
11/10/2017	2033 On 01-February-18	109.66	Put	Bond Future	2720	3	3	3	0.00
11/10/2017	2033 On 01-February-18	109.64	Put	Bond Future	2700	3	3	3	0.00
11/10/2017	2033 On 03-May-18			Bond Future	107.88	107.8925	107.8802	107.8925	0.00

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11/10/2017	2033 On 03-May-18	107.70	Call	Bond Future	180	0	0	0	0.00
11/10/2017	2033 On 03-May-18	107.71	Call	Bond Future	170	0	0	0	0.00
11/10/2017	2033 On 03-May-18	107.69	Call	Bond Future	190	0	0	0	0.00
11/10/2017	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00
11/10/2017	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
11/10/2017	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00
11/10/2017	2037 On 02-November-17			Bond Future	9.76	91.6364	91.4536	91.6364	54,937.00
11/10/2017	2037 On 02-November-17	9.66	Call	Bond Future	850	1	1	1	0.00
11/10/2017	2037 On 02-November-17	9.67	Call	Bond Future	883	1	1	1	0.00
11/10/2017	2037 On 02-November-17	9.65	Call	Bond Future	819	1	1	1	0.00
11/10/2017	2037 On 02-November-17	9.65	Put	Bond Future	1656	2	2	2	0.00
11/10/2017	2037 On 02-November-17	9.66	Put	Bond Future	1607	2	2	2	0.00
11/10/2017	2037 On 02-November-17	9.67	Put	Bond Future	1560	1	2	1	0.00
11/10/2017	2037 On 01-February-18			Bond Future	9.82	89.0646	88.8787	89.0646	160.00
11/10/2017	2037 On 01-February-18	9.81	Call	Bond Future	2490	3	2	3	0.00
11/10/2017	2037 On 01-February-18	9.83	Call	Bond Future	2569	3	3	3	0.00
11/10/2017	2037 On 01-February-18	9.82	Call	Bond Future	2529	3	3	3	0.00
11/10/2017	2037 On 01-February-18	9.81	Put	Bond Future	2563	2	3	2	0.00
11/10/2017	2037 On 01-February-18	9.83	Put	Bond Future	2487	2	2	2	0.00
11/10/2017	2037 On 01-February-18	9.82	Put	Bond Future	2525	2	3	2	0.00
11/10/2017	2037 On 03-May-18			Bond Future	9.89	90.7189	90.5300	90.7189	0.00
11/10/2017	2037 On 03-May-18	9.97	Call	Bond Future	3805	4	4	4	0.00
11/10/2017	2037 On 03-May-18	9.99	Call	Bond Future	3888	4	4	4	0.00
11/10/2017	2037 On 03-May-18	9.98	Call	Bond Future	3846	4	4	4	0.00
11/10/2017	2037 On 03-May-18	9.98	Put	Bond Future	3131	3	3	3	0.00
11/10/2017	2037 On 03-May-18	9.97	Put	Bond Future	3165	3	3	3	0.00
11/10/2017	2037 On 03-May-18	9.99	Put	Bond Future	3096	3	3	3	0.00
11/10/2017	2038 On 02-November-17			Bond Future	128.67	128.6868	128.6716	128.6868	19,719.00
11/10/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2038 On 02-November-17	136.81	Put	Bond Future	8138	8	8	8	0.00

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11/10/2017	2038 On 02-November-17	136.82	Put	Bond Future	8148	8	8	8	0.00
11/10/2017	2038 On 02-November-17	136.80	Put	Bond Future	8128	8	8	8	0.00
11/10/2017	2038 On 01-February-18			Bond Future	129.57	129.5892	129.5733	129.5892	0.00
11/10/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2038 On 01-February-18	136.93	Put	Bond Future	7357	7	7	7	0.00
11/10/2017	2038 On 01-February-18	136.95	Put	Bond Future	7377	7	7	7	0.00
11/10/2017	2038 On 01-February-18	136.94	Put	Bond Future	7367	7	7	7	0.00
11/10/2017	2038 On 03-May-18			Bond Future	132.03	132.0441	132.0286	132.0441	0.00
11/10/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2038 On 03-May-18	132.27	Put	Bond Future	241	0	0	0	0.00
11/10/2017	2038 On 03-May-18	132.29	Put	Bond Future	261	0	0	0	0.00
11/10/2017	2038 On 03-May-18	132.28	Put	Bond Future	251	0	0	0	0.00
11/10/2017	2040 On 02-November-17			Bond Future	9.84	95.0575	94.8626	95.0575	17,446.00
11/10/2017	2040 On 02-November-17	9.66	Call	Bond Future	667	1	1	1	0.00
11/10/2017	2040 On 02-November-17	9.65	Call	Bond Future	640	1	1	1	0.00
11/10/2017	2040 On 02-November-17	9.67	Call	Bond Future	694	1	1	1	0.00
11/10/2017	2040 On 02-November-17	9.65	Put	Bond Future	2265	2	2	2	0.00
11/10/2017	2040 On 02-November-17	9.66	Put	Bond Future	2206	2	2	2	0.00
11/10/2017	2040 On 02-November-17	9.67	Put	Bond Future	2147	2	2	2	0.00
11/10/2017	2040 On 01-February-18			Bond Future	9.90	92.2983	92.1000	92.2983	0.00
11/10/2017	2040 On 01-February-18	9.87	Call	Bond Future	2625	3	3	3	0.00
11/10/2017	2040 On 01-February-18	9.89	Call	Bond Future	2707	3	3	3	0.00
11/10/2017	2040 On 01-February-18	9.88	Call	Bond Future	2666	3	3	3	0.00
11/10/2017	2040 On 01-February-18	9.88	Put	Bond Future	2874	3	3	3	0.00
11/10/2017	2040 On 01-February-18	9.89	Put	Bond Future	2832	3	3	3	0.00
11/10/2017	2040 On 01-February-18	9.87	Put	Bond Future	2916	3	3	3	0.00
11/10/2017	2040 On 03-May-18			Bond Future	9.97	94.0126	93.8111	94.0126	0.00
11/10/2017	2040 On 03-May-18	10.07	Call	Bond Future	4158	4	4	4	0.00
11/10/2017	2040 On 03-May-18	10.08	Call	Bond Future	4202	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
11/10/2017	2040 On 03-May-18	10.06	Call	Bond Future	4114	4	4	4	0.00
11/10/2017	2040 On 03-May-18	10.06	Put	Bond Future	3398	3	3	3	0.00
11/10/2017	2040 On 03-May-18	10.07	Put	Bond Future	3361	3	3	3	0.00
11/10/2017	2040 On 03-May-18	10.08	Put	Bond Future	3324	3	3	3	0.00
11/10/2017	2044 On 02-November-17			Bond Future	9.87	92.1697	91.9291	92.1697	26,425.00
11/10/2017	2044 On 02-November-17	9.66	Call	Bond Future	617	1	1	1	0.00
11/10/2017	2044 On 02-November-17	9.68	Call	Bond Future	671	1	1	1	0.00
11/10/2017	2044 On 02-November-17	9.67	Call	Bond Future	643	1	1	1	0.00
11/10/2017	2044 On 02-November-17	9.67	Put	Bond Future	2328	2	2	2	0.00
11/10/2017	2044 On 02-November-17	9.68	Put	Bond Future	2267	2	2	2	0.00
11/10/2017	2044 On 02-November-17	9.66	Put	Bond Future	2389	2	2	2	0.00
11/10/2017	2044 On 01-February-18			Bond Future	9.93	89.4825	89.2378	89.4825	0.00
11/10/2017	2044 On 01-February-18	9.89	Call	Bond Future	2663	3	3	3	0.00
11/10/2017	2044 On 01-February-18	9.90	Call	Bond Future	2704	3	3	3	0.00
11/10/2017	2044 On 01-February-18	9.91	Call	Bond Future	2746	3	3	3	0.00
11/10/2017	2044 On 01-February-18	9.91	Put	Bond Future	2893	3	3	3	0.00
11/10/2017	2044 On 01-February-18	9.89	Put	Bond Future	2979	3	3	3	0.00
11/10/2017	2044 On 01-February-18	9.90	Put	Bond Future	2936	3	3	3	0.00
11/10/2017	2044 On 03-May-18			Bond Future	9.99	91.1445	90.8958	91.1445	0.00
11/10/2017	2044 On 03-May-18	10.11	Call	Bond Future	4319	5	4	5	0.00
11/10/2017	2044 On 03-May-18	10.10	Call	Bond Future	4274	4	4	4	0.00
11/10/2017	2044 On 03-May-18	10.09	Call	Bond Future	4230	4	4	4	0.00
11/10/2017	2044 On 03-May-18	10.10	Put	Bond Future	3389	3	3	3	0.00
11/10/2017	2044 On 03-May-18	10.09	Put	Bond Future	3426	3	3	3	0.00
11/10/2017	2044 On 03-May-18	10.11	Put	Bond Future	3352	3	3	3	0.00
11/10/2017	2046 On 02-November-17			Bond Future	123.28	123.2958	123.2824	123.2958	21,292.00
11/10/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2046 On 02-November-17	136.30	Put	Bond Future	13018	13	13	13	0.00
11/10/2017	2046 On 02-November-17	136.32	Put	Bond Future	13038	13	13	13	0.00
11/10/2017	2046 On 02-November-17	136.31	Put	Bond Future	13028	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
11/10/2017	2046 On 01-February-18			Bond Future	125.59	125.6024	125.5884	125.6024	0.00
11/10/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2046 On 01-February-18	132.90	Put	Bond Future	7312	7	7	7	0.00
11/10/2017	2046 On 01-February-18	132.91	Put	Bond Future	7322	7	7	7	0.00
11/10/2017	2046 On 01-February-18	132.92	Put	Bond Future	7332	7	7	7	0.00
11/10/2017	2046 On 03-May-18			Bond Future	126.37	126.3835	126.3700	126.3835	0.00
11/10/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2046 On 03-May-18	127.94	Put	Bond Future	1570	2	2	2	0.00
11/10/2017	2046 On 03-May-18	127.95	Put	Bond Future	1580	2	2	2	0.00
11/10/2017	2046 On 03-May-18	127.93	Put	Bond Future	1560	2	2	2	0.00
11/10/2017	2050 On 02-November-17			Bond Future	131.66	131.6790	131.6641	131.6790	22,480.00
11/10/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2050 On 02-November-17	144.65	Put	Bond Future	12986	13	13	13	0.00
11/10/2017	2050 On 02-November-17	144.66	Put	Bond Future	12996	13	13	13	0.00
11/10/2017	2050 On 02-November-17	144.67	Put	Bond Future	13006	13	13	13	0.00
11/10/2017	2050 On 01-February-18			Bond Future	132.45	132.4688	132.4535	132.4688	0.00
11/10/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2050 On 01-February-18	140.24	Put	Bond Future	7786	8	8	8	0.00
11/10/2017	2050 On 01-February-18	140.23	Put	Bond Future	7776	8	8	8	0.00
11/10/2017	2050 On 01-February-18	140.25	Put	Bond Future	7796	8	8	8	0.00
11/10/2017	2050 On 03-May-18			Bond Future	134.96	134.9783	134.9633	134.9783	0.00
11/10/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
11/10/2017	2050 On 03-May-18	135.63	Put	Bond Future	667	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
11/10/2017	2050 On 03-May-18	135.61	Put	Bond Future	647	1	1	1	0.00
11/10/2017	2050 On 03-May-18	135.62	Put	Bond Future	657	1	1	1	0.00
11/10/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	AL37 On 02-November-17			Index Future	555.96	556.0100	555.9620	556.0100	0.00
11/10/2017	AL37 On 01-February-18			Index Future	566.18	566.2250	566.1760	566.2250	0.00
11/10/2017	AL37 On 03-May-18			Index Future	576.70	576.7450	576.6970	576.7450	0.00
11/10/2017	AL7T On 02-November-17			Index Future	639.16	639.5100	639.1560	639.5100	0.00
11/10/2017	AL7T On 01-February-18			Index Future	650.90	651.2590	650.8990	651.2590	0.00
11/10/2017	AL7T On 03-May-18			Index Future	663.00	663.3580	662.9950	663.3580	0.00
11/10/2017	ALBI On 02-November-17			Index Future	574.65	575.4670	574.6530	575.4670	777.00
11/10/2017	ALBI On 01-February-18			Index Future	585.21	586.0390	585.2100	586.0390	0.00
11/10/2017	ALBI On 03-May-18			Index Future	596.09	596.9270	596.0850	596.9270	0.00
11/10/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	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
11/10/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/10/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	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
11/10/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	EL28 On 02-November-17			Bond Future	127.57	127.5802	127.5721	127.5802	0.00
11/10/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
11/10/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
11/10/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
11/10/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6308	6	6	6	0.00
11/10/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6318	6	6	6	0.00
11/10/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6298	6	6	6	0.00
11/10/2017	EL28 On 01-February-18			Bond Future	129.96	129.9669	129.9583	129.9669	0.00
11/10/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
11/10/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
11/10/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
11/10/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2342	2	2	2	0.00
11/10/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2352	2	2	2	0.00
11/10/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2332	2	2	2	0.00
11/10/2017	EL28 On 03-May-18			Bond Future	132.42	132.4289	132.4209	132.4289	0.00
11/10/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
11/10/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
11/10/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
11/10/2017	EL28 On 03-May-18	133.18	Put	Bond Future	759	1	1	1	0.00
11/10/2017	EL28 On 03-May-18	133.19	Put	Bond Future	769	1	1	1	0.00
11/10/2017	EL28 On 03-May-18	133.20	Put	Bond Future	779	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
11/10/2017	ES33 On 02-November-17			Bond Future	10.83	76.2656	76.1333	76.2656	9,466.00
11/10/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
11/10/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
11/10/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
11/10/2017	ES33 On 02-November-17	10.67	Put	Bond Future	952	1	1	1	0.00
11/10/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1014	1	1	1	0.00
11/10/2017	ES33 On 02-November-17	10.68	Put	Bond Future	891	1	1	1	0.00
11/10/2017	ES33 On 01-February-18			Bond Future	10.93	77.6667	77.5320	77.6667	0.00
11/10/2017	ES33 On 01-February-18	10.99	Call	Bond Future	339	0	0	0	0.00
11/10/2017	ES33 On 01-February-18	11.00	Call	Bond Future	398	1	0	1	0.00
11/10/2017	ES33 On 01-February-18	11.01	Call	Bond Future	457	1	0	1	0.00
11/10/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
11/10/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
11/10/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
11/10/2017	ES33 On 03-May-18			Bond Future	11.04	75.3180	75.1812	75.3180	0.00
11/10/2017	ES33 On 03-May-18	11.20	Call	Bond Future	938	1	1	1	0.00
11/10/2017	ES33 On 03-May-18	11.22	Call	Bond Future	1053	1	1	1	0.00
11/10/2017	ES33 On 03-May-18	11.21	Call	Bond Future	996	1	1	1	0.00
11/10/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
11/10/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
11/10/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
11/10/2017	ES42 On 02-November-17			Bond Future	11.06	78.9665	78.7816	78.9665	7,957.00
11/10/2017	ES42 On 01-February-18			Bond Future	11.17	80.4171	80.2290	80.4171	0.00
11/10/2017	ES42 On 03-May-18			Bond Future	11.28	77.6497	77.4586	77.6497	0.00
11/10/2017	GOVI On 02-November-17			GOVI	573.22	573.9960	573.2190	573.9960	676.00
11/10/2017	GOVI On 02-November-17	572.46	Call	GOVI	7590	2	1	2	0.00
11/10/2017	GOVI On 02-November-17	572.45	Call	GOVI	7690	2	1	2	0.00
11/10/2017	GOVI On 02-November-17	572.44	Call	GOVI	7790	2	1	2	0.00
11/10/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
11/10/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
11/10/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
11/10/2017	GOVI On 01-February-18			GOVI	583.75	584.5410	583.7500	584.5410	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
11/10/2017	GOVI On 01-February-18	581.03	Call	GOVI	27200	4	3	4	0.00
11/10/2017	GOVI On 01-February-18	581.04	Call	GOVI	27100	4	3	4	0.00
11/10/2017	GOVI On 01-February-18	581.02	Call	GOVI	27300	4	3	4	0.00
11/10/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
11/10/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
11/10/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
11/10/2017	GOVI On 03-May-18			GOVI	594.60	595.4010	594.5980	595.4010	0.00
11/10/2017	GOVI On 03-May-18	590.27	Call	GOVI	43280	5	4	5	0.00
11/10/2017	GOVI On 03-May-18	590.29	Call	GOVI	43080	5	4	5	0.00
11/10/2017	GOVI On 03-May-18	590.28	Call	GOVI	43180	5	4	5	0.00
11/10/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
11/10/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
11/10/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
11/10/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/10/2017	IGOV On 02-November-17			Index Future	250.59	250.6250	250.5890	250.6250	1,172.00
11/10/2017	IGOV On 01-February-18			Index Future	255.28	255.3120	255.2760	255.3120	0.00
11/10/2017	IGOV On 03-May-18			Index Future	260.11	260.1490	260.1140	260.1490	0.00
11/10/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
11/10/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7596	99.7596	99.7596	0.00
11/10/2017	IS01 On 15-March-18			Interest Rate Swap	99.68	99.6792	99.6765	99.6792	0.00
11/10/2017	IS01 On 21-June-18			Interest Rate Swap	99.79	99.7981	99.7916	99.7981	0.00
11/10/2017	IS01 On 20-September-18			Interest Rate Swap	99.91	99.9171	99.9058	99.9171	0.00
11/10/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
11/10/2017	IS02 On 16-March-18			Interest Rate Swap	98.96	98.9630	98.9603	98.9630	0.00
11/10/2017	IS02 On 15-June-18			Interest Rate Swap	98.49	98.4915	98.4851	98.4915	0.00
11/10/2017	IS02 On 21-September-18			Interest Rate Swap	98.37	98.3849	98.3736	98.3849	0.00
11/10/2017	IS02 On 21-December-18			Interest Rate Swap	98.73	98.7400	98.7300	98.7400	0.00
11/10/2017	IS02 On 15-March-19			Interest Rate Swap	99.09	99.1160	99.0949	99.1160	0.00
11/10/2017	IS02 On 21-June-19			Interest Rate Swap	99.45	99.4799	99.4532	99.4799	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
11/10/2017	IS02 On 20-September-19			Interest Rate Swap	99.84	99.8700	99.8419	99.8700	0.00
11/10/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	IS05 On 17-December-20			Interest Rate Swap	96.02	96.0494	96.0190	96.0494	0.00
11/10/2017	IS05 On 16-March-21			Interest Rate Swap	95.25	95.2803	95.2475	95.2803	0.00
11/10/2017	IS05 On 15-June-21			Interest Rate Swap	94.44	94.4806	94.4450	94.4806	0.00
11/10/2017	IS05 On 21-September-21			Interest Rate Swap	94.62	94.6572	94.6188	94.6572	0.00
11/10/2017	IS05 On 21-December-21			Interest Rate Swap	96.82	96.8561	96.8169	96.8561	51.00
11/10/2017	IS05 On 15-March-22			Interest Rate Swap	96.96	97.0037	96.9645	97.0037	0.00
11/10/2017	IS05 On 21-June-22			Interest Rate Swap	98.16	98.2021	98.1621	98.2021	0.00
11/10/2017	IS05 On 20-September-22			Interest Rate Swap	100.38	100.4184	100.3760	100.4184	0.00
11/10/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	IS10 On 17-December-25			Interest Rate Swap	95.23	95.3360	95.2345	95.3360	0.00
11/10/2017	IS10 On 16-March-26			Interest Rate Swap	92.27	92.3751	92.2667	92.3751	0.00
11/10/2017	IS10 On 15-June-26			Interest Rate Swap	91.03	91.1478	91.0331	91.1478	0.00
11/10/2017	IS10 On 21-September-26			Interest Rate Swap	93.20	93.3200	93.2018	93.3200	0.00
11/10/2017	IS10 On 21-December-26			Interest Rate Swap	96.99	97.1089	96.9918	97.1089	0.00
11/10/2017	IS10 On 15-March-27			Interest Rate Swap	95.59	95.7035	95.5864	95.7035	0.00
11/10/2017	IS10 On 21-June-27			Interest Rate Swap	97.66	97.7775	97.6630	97.7775	0.00
11/10/2017	IS10 On 20-September-27			Interest Rate Swap	101.39	101.5052	101.3934	101.5052	0.00
11/10/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
11/10/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
11/10/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
11/10/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
11/10/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.02	92.9800	92.9800	92.9800	0.00
11/10/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.00	93.0000	93.0000	93.0000	0.00
11/10/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.90	93.1000	93.1000	93.1000	0.00
11/10/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.86	93.1400	93.1400	93.1400	0.00
11/10/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.79	93.2100	93.2100	93.2100	0.00
11/10/2017	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
11/10/2017	JBAF On 18-April-18			Jibar Tradeable Future	6.70	93.3000	93.3000	93.3000	0.00
11/10/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.67	93.3300	93.3300	93.3300	0.00
11/10/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.67	93.3300	93.3300	93.3300	0.00
11/10/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
11/10/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.69	93.3100	93.3100	93.3100	0.00
11/10/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.73	93.2700	93.2700	93.2700	0.00
11/10/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.80	93.2000	93.2000	93.2000	0.00
11/10/2017	R023 On 02-November-17			Bond Future	8.04	100.2195	100.2250	100.2195	58,286.00
11/10/2017	R023 On 02-November-17	8.56	Call	Bond Future	2198	2	2	2	0.00
11/10/2017	R023 On 02-November-17	8.57	Call	Bond Future	2238	2	2	2	0.00
11/10/2017	R023 On 02-November-17	8.58	Call	Bond Future	2278	2	2	2	0.00
11/10/2017	R023 On 02-November-17	8.57	Put	Bond Future	8	0	0	0	0.00
11/10/2017	R023 On 02-November-17	8.58	Put	Bond Future	8	0	0	0	0.00
11/10/2017	R023 On 02-November-17	8.56	Put	Bond Future	9	0	0	0	0.00
11/10/2017	R023 On 01-February-18			Bond Future	8.08	102.0605	102.0663	102.0605	0.00
11/10/2017	R023 On 01-February-18	8.32	Call	Bond Future	1616	2	2	2	0.00
11/10/2017	R023 On 01-February-18	8.33	Call	Bond Future	1642	2	2	2	0.00
11/10/2017	R023 On 01-February-18	8.31	Call	Bond Future	1589	2	2	2	0.00
11/10/2017	R023 On 01-February-18	8.31	Put	Bond Future	643	1	1	1	0.00
11/10/2017	R023 On 01-February-18	8.32	Put	Bond Future	629	1	1	1	0.00
11/10/2017	R023 On 01-February-18	8.33	Put	Bond Future	616	1	1	1	0.00
11/10/2017	R023 On 03-May-18			Bond Future	8.11	100.0268	100.0332	100.0268	0.00
11/10/2017	R023 On 03-May-18	8.27	Call	Bond Future	1698	2	2	2	0.00
11/10/2017	R023 On 03-May-18	8.29	Call	Bond Future	1744	2	2	2	0.00
11/10/2017	R023 On 03-May-18	8.28	Call	Bond Future	1721	2	2	2	0.00
11/10/2017	R023 On 03-May-18	8.29	Put	Bond Future	1038	1	1	1	0.00
11/10/2017	R023 On 03-May-18	8.28	Put	Bond Future	1053	1	1	1	0.00
11/10/2017	R023 On 03-May-18	8.27	Put	Bond Future	1069	1	1	1	0.00
11/10/2017	R035 On 02-November-17			Bond Future	9.67	95.2748	95.0525	95.2748	40,230.00
11/10/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
11/10/2017	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
11/10/2017	R035 On 02-November-17	9.59	Put	Bond Future	608	0	1	0	0.00
11/10/2017	R035 On 02-November-17	9.60	Put	Bond Future	528	0	1	0	0.00
11/10/2017	R035 On 02-November-17	9.61	Put	Bond Future	448	0	0	0	0.00
11/10/2017	R035 On 01-February-18			Bond Future	9.73	97.0251	96.7988	97.0251	0.00
11/10/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R035 On 01-February-18	9.75	Call	Bond Future	118	0	0	0	0.00
11/10/2017	R035 On 01-February-18	9.74	Call	Bond Future	40	0	0	0	0.00
11/10/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
11/10/2017	R035 On 01-February-18	9.73	Put	Bond Future	38	0	0	0	0.00
11/10/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
11/10/2017	R035 On 03-May-18			Bond Future	9.80	94.3273	94.0973	94.3273	0.00
11/10/2017	R035 On 03-May-18	9.90	Call	Bond Future	772	1	1	1	0.00
11/10/2017	R035 On 03-May-18	9.91	Call	Bond Future	848	1	1	1	0.00
11/10/2017	R035 On 03-May-18	9.89	Call	Bond Future	696	1	1	1	0.00
11/10/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
11/10/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
11/10/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
11/10/2017	R186 On 02-November-17			Bond Future	8.69	115.2443	115.1883	115.2443	133,085.00
11/10/2017	R186 On 02-November-17	8.75	Call	Bond Future	1060	1	1	1	0.00
11/10/2017	R186 On 02-November-17	8.88	Call	Bond Future	1619	2	2	2	0.00
11/10/2017	R186 On 02-November-17	8.60	Call	Bond Future	580	1	1	1	0.00
11/10/2017	R186 On 02-November-17	8.90	Call	Bond Future	1715	2	2	2	0.00
11/10/2017	R186 On 02-November-17	9.00	Call	Bond Future	2228	2	2	2	0.00
11/10/2017	R186 On 02-November-17	8.89	Call	Bond Future	1666	2	2	2	0.00
11/10/2017	R186 On 02-November-17	8.88	Put	Bond Future	381	0	0	0	0.00
11/10/2017	R186 On 02-November-17	9.00	Put	Bond Future	206	0	0	0	5,000.00
11/10/2017	R186 On 02-November-17	8.90	Put	Bond Future	346	0	0	0	0.00
11/10/2017	R186 On 02-November-17	8.60	Put	Bond Future	1201	1	1	1	3,750.00
11/10/2017	R186 On 02-November-17	8.75	Put	Bond Future	681	1	1	1	0.00
11/10/2017	R186 On 02-November-17	8.89	Put	Bond Future	363	0	0	0	0.00
11/10/2017	R186 On 01-February-18			Bond Future	8.75	112.0615	112.0047	112.0615	1,068.00
11/10/2017	R186 On 01-February-18	7.75	Call	Bond Future	135	0	0	0	1,460.00
11/10/2017	R186 On 01-February-18	8.50	Call	Bond Future	1137	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
11/10/2017	R186 On 01-February-18	9.00	Call	Bond Future	2795	3	3	3	0.00
11/10/2017	R186 On 01-February-18	9.25	Call	Bond Future	3916	4	4	4	0.00
11/10/2017	R186 On 01-February-18	8.96	Call	Bond Future	2632	3	3	3	0.00
11/10/2017	R186 On 01-February-18	8.75	Call	Bond Future	1855	2	2	2	0.00
11/10/2017	R186 On 01-February-18	8.98	Call	Bond Future	2713	3	3	3	0.00
11/10/2017	R186 On 01-February-18	8.97	Call	Bond Future	2672	3	3	3	0.00
11/10/2017	R186 On 01-February-18	8.96	Put	Bond Future	1250	1	1	1	0.00
11/10/2017	R186 On 01-February-18	9.00	Put	Bond Future	1158	1	1	1	6,200.00
11/10/2017	R186 On 01-February-18	8.75	Put	Bond Future	1829	2	2	2	820.00
11/10/2017	R186 On 01-February-18	9.25	Put	Bond Future	699	1	1	1	820.00
11/10/2017	R186 On 01-February-18	8.98	Put	Bond Future	1203	1	1	1	0.00
11/10/2017	R186 On 01-February-18	8.97	Put	Bond Future	1226	1	1	1	0.00
11/10/2017	R186 On 01-February-18	8.50	Put	Bond Future	2753	3	3	3	0.00
11/10/2017	R186 On 01-February-18	7.75	Put	Bond Future	6875	7	7	7	0.00
11/10/2017	R186 On 03-May-18			Bond Future	8.80	114.1432	114.0859	114.1432	0.00
11/10/2017	R186 On 03-May-18	8.93	Call	Bond Future	2956	3	3	3	0.00
11/10/2017	R186 On 03-May-18	8.92	Call	Bond Future	2920	3	3	3	0.00
11/10/2017	R186 On 03-May-18	8.91	Call	Bond Future	2884	3	3	3	0.00
11/10/2017	R186 On 03-May-18	8.92	Put	Bond Future	2159	2	2	2	0.00
11/10/2017	R186 On 03-May-18	8.91	Put	Bond Future	2187	2	2	2	0.00
11/10/2017	R186 On 03-May-18	8.93	Put	Bond Future	2132	2	2	2	0.00
11/10/2017	R197 On 02-November-17			Bond Future	301.20	301.2410	301.2021	301.2410	2,350.00
11/10/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R197 On 02-November-17	305.16	Put	Bond Future	3958	4	4	4	0.00
11/10/2017	R197 On 02-November-17	305.15	Put	Bond Future	3948	4	4	4	0.00
11/10/2017	R197 On 02-November-17	305.17	Put	Bond Future	3968	4	4	4	0.00
11/10/2017	R197 On 01-February-18			Bond Future	299.85	299.8913	299.8508	299.8913	0.00
11/10/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R197 On 01-February-18	301.66	Put	Bond Future	1809	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
11/10/2017	R197 On 01-February-18	301.67	Put	Bond Future	1819	2	2	2	0.00
11/10/2017	R197 On 01-February-18	301.68	Put	Bond Future	1829	2	2	2	0.00
11/10/2017	R197 On 03-May-18			Bond Future	305.53	305.5721	305.5326	305.5721	0.00
11/10/2017	R197 On 03-May-18	304.44	Call	Bond Future	1093	1	1	1	0.00
11/10/2017	R197 On 03-May-18	304.46	Call	Bond Future	1073	1	1	1	0.00
11/10/2017	R197 On 03-May-18	304.45	Call	Bond Future	1083	1	1	1	0.00
11/10/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
11/10/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
11/10/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
11/10/2017	R202 On 02-November-17			Bond Future	242.81	242.8365	242.8076	242.8365	28,667.00
11/10/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R202 On 02-November-17	253.90	Put	Bond Future	11092	11	11	11	0.00
11/10/2017	R202 On 02-November-17	253.91	Put	Bond Future	11102	11	11	11	0.00
11/10/2017	R202 On 02-November-17	253.89	Put	Bond Future	11082	11	11	11	0.00
11/10/2017	R202 On 01-February-18			Bond Future	243.64	243.6692	243.6390	243.6692	0.00
11/10/2017	R202 On 01-February-18	249.08	Call	Bond Future	754	1	1	1	0.00
11/10/2017	R202 On 01-February-18	249.07	Call	Bond Future	756	1	1	1	0.00
11/10/2017	R202 On 01-February-18	249.06	Call	Bond Future	758	1	1	1	0.00
11/10/2017	R202 On 01-February-18	249.07	Put	Bond Future	6187	6	6	6	0.00
11/10/2017	R202 On 01-February-18	249.06	Put	Bond Future	6179	6	6	6	0.00
11/10/2017	R202 On 01-February-18	249.08	Put	Bond Future	6195	6	6	6	0.00
11/10/2017	R202 On 03-May-18			Bond Future	248.26	248.2851	248.2557	248.2851	0.00
11/10/2017	R202 On 03-May-18	247.47	Call	Bond Future	3896	4	4	4	0.00
11/10/2017	R202 On 03-May-18	247.48	Call	Bond Future	3891	4	4	4	0.00
11/10/2017	R202 On 03-May-18	247.49	Call	Bond Future	3885	4	4	4	0.00
11/10/2017	R202 On 03-May-18	247.49	Put	Bond Future	3120	3	3	3	0.00
11/10/2017	R202 On 03-May-18	247.47	Put	Bond Future	3110	3	3	3	0.00
11/10/2017	R202 On 03-May-18	247.48	Put	Bond Future	3115	3	3	3	0.00
11/10/2017	R204 On 02-November-17			Bond Future	7.05	104.0268	104.0352	104.0268	43,257.00
11/10/2017	R204 On 02-November-17	7.75	Call	Bond Future	748	2	1	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
11/10/2017	R204 On 02-November-17	7.76	Call	Bond Future	758	2	1	2	0.00
11/10/2017	R204 On 02-November-17	7.74	Call	Bond Future	737	2	1	2	0.00
11/10/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	1	0	1	0.00
11/10/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	1	0	1	0.00
11/10/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	1	0	1	0.00
11/10/2017	R204 On 01-February-18			Bond Future	6.93	101.8998	101.9086	101.8998	0.00
11/10/2017	R204 On 01-February-18	7.25	Call	Bond Future	328	3	0	3	0.00
11/10/2017	R204 On 01-February-18	7.27	Call	Bond Future	341	3	0	3	0.00
11/10/2017	R204 On 01-February-18	7.26	Call	Bond Future	335	3	0	3	0.00
11/10/2017	R204 On 01-February-18	7.26	Put	Bond Future	59	3	0	3	0.00
11/10/2017	R204 On 01-February-18	7.27	Put	Bond Future	57	3	0	3	0.00
11/10/2017	R204 On 01-February-18	7.25	Put	Bond Future	61	3	0	3	0.00
11/10/2017	R204 On 03-May-18			Bond Future	6.69	103.7926	103.8022	103.7926	0.00
11/10/2017	R204 On 03-May-18	7.09	Call	Bond Future	303	4	0	4	0.00
11/10/2017	R204 On 03-May-18	7.10	Call	Bond Future	308	4	0	4	0.00
11/10/2017	R204 On 03-May-18	7.08	Call	Bond Future	299	4	0	4	0.00
11/10/2017	R204 On 03-May-18	7.08	Put	Bond Future	66	4	0	4	0.00
11/10/2017	R204 On 03-May-18	7.09	Put	Bond Future	65	4	0	4	0.00
11/10/2017	R204 On 03-May-18	7.10	Put	Bond Future	63	4	0	4	0.00
11/10/2017	R207 On 02-November-17			Bond Future	7.39	101.9851	101.9743	101.9851	39,129.00
11/10/2017	R207 On 02-November-17	8.03	Call	Bond Future	1262	1	1	1	0.00
11/10/2017	R207 On 02-November-17	8.05	Call	Bond Future	1301	1	1	1	0.00
11/10/2017	R207 On 02-November-17	8.04	Call	Bond Future	1282	1	1	1	0.00
11/10/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
11/10/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
11/10/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
11/10/2017	R207 On 01-February-18			Bond Future	7.38	100.2175	100.2067	100.2175	0.00
11/10/2017	R207 On 01-February-18	7.60	Call	Bond Future	581	1	1	1	0.00
11/10/2017	R207 On 01-February-18	7.62	Call	Bond Future	606	1	1	1	0.00
11/10/2017	R207 On 01-February-18	7.61	Call	Bond Future	594	1	1	1	0.00
11/10/2017	R207 On 01-February-18	7.60	Put	Bond Future	188	0	0	0	0.00
11/10/2017	R207 On 01-February-18	7.62	Put	Bond Future	177	0	0	0	0.00
11/10/2017	R207 On 01-February-18	7.61	Put	Bond Future	182	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
11/10/2017	R207 On 03-May-18			Bond Future	7.36	102.0791	102.0686	102.0791	0.00
11/10/2017	R207 On 03-May-18	7.58	Call	Bond Future	615	1	1	1	0.00
11/10/2017	R207 On 03-May-18	7.57	Call	Bond Future	605	1	1	1	0.00
11/10/2017	R207 On 03-May-18	7.56	Call	Bond Future	595	1	1	1	0.00
11/10/2017	R207 On 03-May-18	7.57	Put	Bond Future	285	0	0	0	0.00
11/10/2017	R207 On 03-May-18	7.56	Put	Bond Future	291	0	0	0	0.00
11/10/2017	R207 On 03-May-18	7.58	Put	Bond Future	280	0	0	0	0.00
11/10/2017	R208 On 02-November-17			Bond Future	7.63	98.1459	98.1181	98.1459	32,077.00
11/10/2017	R208 On 02-November-17	8.20	Call	Bond Future	1648	2	2	2	0.00
11/10/2017	R208 On 02-November-17	8.19	Call	Bond Future	1620	2	2	2	0.00
11/10/2017	R208 On 02-November-17	8.18	Call	Bond Future	1591	2	2	2	0.00
11/10/2017	R208 On 02-November-17	8.19	Put	Bond Future	0	0	0	0	0.00
11/10/2017	R208 On 02-November-17	8.18	Put	Bond Future	1	0	0	0	0.00
11/10/2017	R208 On 02-November-17	8.20	Put	Bond Future	0	0	0	0	0.00
11/10/2017	R208 On 01-February-18			Bond Future	7.64	99.9488	99.9207	99.9488	0.00
11/10/2017	R208 On 01-February-18	7.84	Call	Bond Future	899	1	1	1	0.00
11/10/2017	R208 On 01-February-18	7.85	Call	Bond Future	917	1	1	1	0.00
11/10/2017	R208 On 01-February-18	7.83	Call	Bond Future	882	1	1	1	0.00
11/10/2017	R208 On 01-February-18	7.83	Put	Bond Future	379	0	0	0	0.00
11/10/2017	R208 On 01-February-18	7.84	Put	Bond Future	370	0	0	0	0.00
11/10/2017	R208 On 01-February-18	7.85	Put	Bond Future	361	0	0	0	0.00
11/10/2017	R208 On 03-May-18			Bond Future	7.66	98.4043	98.3763	98.4043	0.00
11/10/2017	R208 On 03-May-18	7.77	Call	Bond Future	892	1	1	1	0.00
11/10/2017	R208 On 03-May-18	7.79	Call	Bond Future	921	1	1	1	0.00
11/10/2017	R208 On 03-May-18	7.78	Call	Bond Future	906	1	1	1	0.00
11/10/2017	R208 On 03-May-18	7.79	Put	Bond Future	584	1	1	1	0.00
11/10/2017	R208 On 03-May-18	7.78	Put	Bond Future	595	1	1	1	0.00
11/10/2017	R208 On 03-May-18	7.77	Put	Bond Future	605	1	1	1	0.00
11/10/2017	R209 On 02-November-17			Bond Future	9.61	72.0576	71.9022	72.0576	124,036.00
11/10/2017	R209 On 02-November-17	9.52	Call	Bond Future	667	1	1	1	0.00
11/10/2017	R209 On 02-November-17	10.00	Call	Bond Future	2702	3	3	3	0.00
11/10/2017	R209 On 02-November-17	9.54	Call	Bond Future	722	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
11/10/2017	R209 On 02-November-17	9.75	Call	Bond Future	1472	2	1	2	0.00
11/10/2017	R209 On 02-November-17	9.53	Call	Bond Future	694	1	1	1	0.00
11/10/2017	R209 On 02-November-17	9.58	Call	Bond Future	841	1	1	1	0.00
11/10/2017	R209 On 02-November-17	9.33	Call	Bond Future	278	0	0	0	1,350.00
11/10/2017	R209 On 02-November-17	9.00	Call	Bond Future	33	0	0	0	2,248.00
11/10/2017	R209 On 02-November-17	10.60	Call	Bond Future	6167	6	6	6	0.00
11/10/2017	R209 On 02-November-17	8.30	Call	Bond Future	0	0	0	0	2,800.00
11/10/2017	R209 On 02-November-17	9.88	Call	Bond Future	2076	2	2	2	0.00
11/10/2017	R209 On 02-November-17	9.75	Put	Bond Future	543	1	1	1	6,500.00
11/10/2017	R209 On 02-November-17	9.53	Put	Bond Future	1223	1	1	1	0.00
11/10/2017	R209 On 02-November-17	9.58	Put	Bond Future	1035	1	1	1	1,350.00
11/10/2017	R209 On 02-November-17	9.33	Put	Bond Future	2173	2	2	2	0.00
11/10/2017	R209 On 02-November-17	8.30	Put	Bond Future	9574	9	10	9	0.00
11/10/2017	R209 On 02-November-17	9.52	Put	Bond Future	1263	1	1	1	0.00
11/10/2017	R209 On 02-November-17	9.00	Put	Bond Future	4267	4	4	4	0.00
11/10/2017	R209 On 02-November-17	10.60	Put	Bond Future	4	0	0	0	1,300.00
11/10/2017	R209 On 02-November-17	9.88	Put	Bond Future	306	0	0	0	1,350.00
11/10/2017	R209 On 02-November-17	10.00	Put	Bond Future	170	0	0	0	1,138.00
11/10/2017	R209 On 02-November-17	9.54	Put	Bond Future	1184	1	1	1	0.00
11/10/2017	R209 On 01-February-18			Bond Future	9.67	73.3812	73.2231	73.3812	990.00
11/10/2017	R209 On 01-February-18	9.59	Call	Bond Future	1836	2	2	2	0.00
11/10/2017	R209 On 01-February-18	9.71	Call	Bond Future	2232	2	2	2	0.00
11/10/2017	R209 On 01-February-18	9.88	Call	Bond Future	2860	3	3	3	0.00
11/10/2017	R209 On 01-February-18	10.10	Call	Bond Future	3776	4	4	4	0.00
11/10/2017	R209 On 01-February-18	9.85	Call	Bond Future	2744	3	3	3	0.00
11/10/2017	R209 On 01-February-18	9.33	Call	Bond Future	1136	1	1	1	220.00
11/10/2017	R209 On 01-February-18	9.73	Call	Bond Future	2302	2	2	2	0.00
11/10/2017	R209 On 01-February-18	9.72	Call	Bond Future	2267	2	2	2	0.00
11/10/2017	R209 On 01-February-18	10.00	Call	Bond Future	3347	3	3	3	0.00
11/10/2017	R209 On 01-February-18	10.00	Put	Bond Future	1206	1	1	1	7,500.00
11/10/2017	R209 On 01-February-18	10.10	Put	Bond Future	1010	1	1	1	3,000.00
11/10/2017	R209 On 01-February-18	9.85	Put	Bond Future	1557	1	2	1	7,500.00
11/10/2017	R209 On 01-February-18	9.33	Put	Bond Future	3411	3	3	3	0.00
11/10/2017	R209 On 01-February-18	9.72	Put	Bond Future	1922	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
11/10/2017	R209 On 01-February-18	9.71	Put	Bond Future	1953	2	2	2	0.00
11/10/2017	R209 On 01-February-18	9.88	Put	Bond Future	1481	1	1	1	220.00
11/10/2017	R209 On 01-February-18	9.59	Put	Bond Future	2349	2	2	2	220.00
11/10/2017	R209 On 01-February-18	9.73	Put	Bond Future	1892	2	2	2	0.00
11/10/2017	R209 On 03-May-18			Bond Future	9.73	71.5952	71.4345	71.5952	0.00
11/10/2017	R209 On 03-May-18	9.85	Call	Bond Future	3259	3	3	3	0.00
11/10/2017	R209 On 03-May-18	9.86	Call	Bond Future	3295	3	3	3	0.00
11/10/2017	R209 On 03-May-18	9.84	Call	Bond Future	3224	3	3	3	0.00
11/10/2017	R209 On 03-May-18	9.84	Put	Bond Future	2482	2	2	2	0.00
11/10/2017	R209 On 03-May-18	9.86	Put	Bond Future	2425	2	2	2	0.00
11/10/2017	R209 On 03-May-18	9.85	Put	Bond Future	2453	2	2	2	0.00
11/10/2017	R210 On 02-November-17			Bond Future	185.39	185.4096	185.3878	185.4096	2,179.00
11/10/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R210 On 02-November-17	192.07	Put	Bond Future	6682	7	7	7	0.00
11/10/2017	R210 On 02-November-17	192.09	Put	Bond Future	6702	7	7	7	0.00
11/10/2017	R210 On 02-November-17	192.08	Put	Bond Future	6692	7	7	7	0.00
11/10/2017	R210 On 01-February-18			Bond Future	188.86	188.8782	188.8552	188.8782	0.00
11/10/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R210 On 01-February-18	192.38	Put	Bond Future	3525	4	4	4	0.00
11/10/2017	R210 On 01-February-18	192.37	Put	Bond Future	3515	3	4	3	0.00
11/10/2017	R210 On 01-February-18	192.36	Put	Bond Future	3505	3	4	3	0.00
11/10/2017	R210 On 03-May-18			Bond Future	190.01	190.0334	190.0112	190.0334	0.00
11/10/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R210 On 03-May-18	191.45	Put	Bond Future	1439	1	1	1	0.00
11/10/2017	R210 On 03-May-18	191.44	Put	Bond Future	1429	1	1	1	0.00
11/10/2017	R210 On 03-May-18	191.46	Put	Bond Future	1449	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
11/10/2017	R212 On 02-November-17			Bond Future	151.05	151.1297	151.0491	151.1297	4,059.00
11/10/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R212 On 02-November-17	152.41	Put	Bond Future	1361	1	1	1	0.00
11/10/2017	R212 On 02-November-17	152.42	Put	Bond Future	1371	1	1	1	0.00
11/10/2017	R212 On 02-November-17	152.40	Put	Bond Future	1351	1	1	1	0.00
11/10/2017	R212 On 01-February-18			Bond Future	151.84	151.9186	151.8360	151.9186	0.00
11/10/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
11/10/2017	R212 On 01-February-18	154.69	Put	Bond Future	2854	3	3	3	0.00
11/10/2017	R212 On 01-February-18	154.70	Put	Bond Future	2864	3	3	3	0.00
11/10/2017	R212 On 01-February-18	154.71	Put	Bond Future	2874	3	3	3	0.00
11/10/2017	R212 On 03-May-18			Bond Future	154.71	154.7964	154.7131	154.7964	0.00
11/10/2017	R212 On 03-May-18	154.28	Call	Bond Future	433	1	0	1	0.00
11/10/2017	R212 On 03-May-18	154.30	Call	Bond Future	413	0	0	0	0.00
11/10/2017	R212 On 03-May-18	154.29	Call	Bond Future	423	1	0	1	0.00
11/10/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
11/10/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
11/10/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
11/10/2017	R213 On 02-November-17			Bond Future	9.34	83.7617	83.6751	83.7617	62,297.00
11/10/2017	R213 On 02-November-17	9.35	Call	Bond Future	921	1	1	1	0.00
11/10/2017	R213 On 02-November-17	9.36	Call	Bond Future	955	1	1	1	0.00
11/10/2017	R213 On 02-November-17	9.34	Call	Bond Future	888	1	1	1	0.00
11/10/2017	R213 On 02-November-17	9.34	Put	Bond Future	888	1	1	1	0.00
11/10/2017	R213 On 02-November-17	9.35	Put	Bond Future	855	1	1	1	0.00
11/10/2017	R213 On 02-November-17	9.36	Put	Bond Future	824	1	1	1	0.00
11/10/2017	R213 On 01-February-18			Bond Future	9.40	85.3003	85.2123	85.3003	0.00
11/10/2017	R213 On 01-February-18	9.43	Call	Bond Future	2092	2	2	2	0.00
11/10/2017	R213 On 01-February-18	9.42	Call	Bond Future	2058	2	2	2	0.00
11/10/2017	R213 On 01-February-18	9.41	Call	Bond Future	2024	2	2	2	0.00
11/10/2017	R213 On 01-February-18	9.42	Put	Bond Future	1942	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
11/10/2017	R213 On 01-February-18	9.41	Put	Bond Future	1973	2	2	2	0.00
11/10/2017	R213 On 01-February-18	9.43	Put	Bond Future	1911	2	2	2	0.00
11/10/2017	R213 On 03-May-18			Bond Future	9.46	83.3355	83.2463	83.3355	0.00
11/10/2017	R213 On 03-May-18	9.56	Call	Bond Future	3042	3	3	3	0.00
11/10/2017	R213 On 03-May-18	9.57	Call	Bond Future	3077	3	3	3	0.00
11/10/2017	R213 On 03-May-18	9.58	Call	Bond Future	3112	3	3	3	0.00
11/10/2017	R213 On 03-May-18	9.58	Put	Bond Future	2348	2	2	2	0.00
11/10/2017	R213 On 03-May-18	9.56	Put	Bond Future	2405	2	2	2	0.00
11/10/2017	R213 On 03-May-18	9.57	Put	Bond Future	2376	2	2	2	0.00
11/10/2017	R214 On 02-November-17			Bond Future	9.75	71.6553	71.4600	71.6553	43,355.00
11/10/2017	R214 On 02-November-17	9.58	Call	Bond Future	500	1	0	1	0.00
11/10/2017	R214 On 02-November-17	9.60	Call	Bond Future	545	1	1	1	0.00
11/10/2017	R214 On 02-November-17	9.59	Call	Bond Future	522	1	1	1	0.00
11/10/2017	R214 On 02-November-17	9.59	Put	Bond Future	1673	2	2	2	0.00
11/10/2017	R214 On 02-November-17	9.58	Put	Bond Future	1722	2	2	2	0.00
11/10/2017	R214 On 02-November-17	9.60	Put	Bond Future	1626	2	2	2	0.00
11/10/2017	R214 On 01-February-18			Bond Future	9.82	72.9716	72.7729	72.9716	400.00
11/10/2017	R214 On 01-February-18	9.82	Call	Bond Future	2195	2	2	2	0.00
11/10/2017	R214 On 01-February-18	9.84	Call	Bond Future	2265	2	2	2	0.00
11/10/2017	R214 On 01-February-18	9.83	Call	Bond Future	2230	2	2	2	0.00
11/10/2017	R214 On 01-February-18	9.83	Put	Bond Future	2133	2	2	2	0.00
11/10/2017	R214 On 01-February-18	9.84	Put	Bond Future	2100	2	2	2	0.00
11/10/2017	R214 On 01-February-18	9.82	Put	Bond Future	2166	2	2	2	0.00
11/10/2017	R214 On 03-May-18			Bond Future	9.87	71.0313	70.8292	71.0313	0.00
11/10/2017	R214 On 03-May-18	9.98	Call	Bond Future	3387	4	3	4	0.00
11/10/2017	R214 On 03-May-18	9.99	Call	Bond Future	3424	4	3	4	0.00
11/10/2017	R214 On 03-May-18	9.97	Call	Bond Future	3351	3	3	3	0.00
11/10/2017	R214 On 03-May-18	9.97	Put	Bond Future	2700	3	3	3	0.00
11/10/2017	R214 On 03-May-18	9.98	Put	Bond Future	2669	3	3	3	0.00
11/10/2017	R214 On 03-May-18	9.99	Put	Bond Future	2639	3	3	3	0.00
11/10/2017	R248 On 02-November-17			Bond Future	9.82	91.6090	91.3614	91.6090	87,621.00
11/10/2017	R248 On 02-November-17	9.66	Call	Bond Future	721	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
11/10/2017	R248 On 02-November-17	9.65	Call	Bond Future	691	1	1	1	0.00
11/10/2017	R248 On 02-November-17	9.64	Call	Bond Future	662	1	1	1	0.00
11/10/2017	R248 On 02-November-17	9.64	Put	Bond Future	2220	2	2	2	0.00
11/10/2017	R248 On 02-November-17	9.66	Put	Bond Future	2098	2	2	2	0.00
11/10/2017	R248 On 02-November-17	9.65	Put	Bond Future	2159	2	2	2	0.00
11/10/2017	R248 On 01-February-18			Bond Future	9.88	93.2919	93.0398	93.2919	170.00
11/10/2017	R248 On 01-February-18	9.89	Call	Bond Future	2956	3	3	3	0.00
11/10/2017	R248 On 01-February-18	9.91	Call	Bond Future	3045	3	3	3	0.00
11/10/2017	R248 On 01-February-18	9.90	Call	Bond Future	3001	3	3	3	0.00
11/10/2017	R248 On 01-February-18	9.89	Put	Bond Future	2855	3	3	3	0.00
11/10/2017	R248 On 01-February-18	9.91	Put	Bond Future	2771	3	3	3	0.00
11/10/2017	R248 On 01-February-18	9.90	Put	Bond Future	2813	3	3	3	0.00
11/10/2017	R248 On 03-May-18			Bond Future	9.94	90.5881	90.3319	90.5881	0.00
11/10/2017	R248 On 03-May-18	10.07	Call	Bond Future	4576	5	5	5	0.00
11/10/2017	R248 On 03-May-18	10.06	Call	Bond Future	4530	5	5	5	0.00
11/10/2017	R248 On 03-May-18	10.05	Call	Bond Future	4484	5	4	5	0.00
11/10/2017	R248 On 03-May-18	10.06	Put	Bond Future	3490	3	3	3	0.00
11/10/2017	R248 On 03-May-18	10.05	Put	Bond Future	3528	3	4	3	0.00
11/10/2017	R248 On 03-May-18	10.07	Put	Bond Future	3452	3	3	3	0.00