



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2017	2025 On 04-May-17			Bond Future	127.15	127.1169	127.1535	127.1169	3,234.00
11/04/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2025 On 04-May-17	132.57	Put	Bond Future	5417	5	5417	5	0.00
11/04/2017	2025 On 04-May-17	132.56	Put	Bond Future	5407	5	5407	5	0.00
11/04/2017	2025 On 04-May-17	132.58	Put	Bond Future	5427	5	5427	5	0.00
11/04/2017	2025 On 03-August-17			Bond Future	128.27	128.2298	128.2670	128.2298	0.00
11/04/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2025 On 03-August-17	133.96	Put	Bond Future	5693	6	5693	6	0.00
11/04/2017	2025 On 03-August-17	133.98	Put	Bond Future	5713	6	5713	6	0.00
11/04/2017	2025 On 03-August-17	133.97	Put	Bond Future	5703	6	5703	6	0.00
11/04/2017	2025 On 02-November-17			Bond Future	130.80	130.7669	130.8034	130.7669	0.00
11/04/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2025 On 02-November-17	132.97	Put	Bond Future	2167	2	2167	2	0.00
11/04/2017	2025 On 02-November-17	132.98	Put	Bond Future	2177	2	2177	2	0.00
11/04/2017	2025 On 02-November-17	132.96	Put	Bond Future	2157	2	2157	2	0.00
11/04/2017	2029 On 04-May-17			Bond Future	99.44	99.4099	99.4374	99.4099	1,772.00
11/04/2017	2029 On 04-May-17	100.65	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2029 On 04-May-17	100.67	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2029 On 04-May-17	100.66	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2029 On 04-May-17	100.65	Put	Bond Future	1213	1	1213	1	0.00
11/04/2017	2029 On 04-May-17	100.67	Put	Bond Future	1233	1	1233	1	0.00
11/04/2017	2029 On 04-May-17	100.66	Put	Bond Future	1223	1	1223	1	0.00
11/04/2017	2030 On 04-May-17			Bond Future	9.33	91.8933	9.3335	91.8933	31,709.00
11/04/2017	2030 On 04-May-17	9.34	Call	Bond Future	44	0	44	0	0.00
11/04/2017	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2030 On 04-May-17	9.33	Put	Bond Future	24	0	24	0	0.00
11/04/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2017	2030 On 04-May-17	9.32	Put	Bond Future	93	1	93	1	0.00
11/04/2017	2030 On 03-August-17			Bond Future	9.39	89.6392	9.3892	89.6392	3,410.00
11/04/2017	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2030 On 03-August-17	9.34	Put	Bond Future	333	1	333	1	0.00
11/04/2017	2030 On 03-August-17	9.33	Put	Bond Future	401	1	401	1	0.00
11/04/2017	2030 On 03-August-17	9.35	Put	Bond Future	265	1	265	1	0.00
11/04/2017	2030 On 02-November-17			Bond Future	9.44	91.3919	9.4352	91.3919	0.00
11/04/2017	2030 On 02-November-17	9.36	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2030 On 02-November-17	9.35	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2030 On 02-November-17	9.34	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2030 On 02-November-17	9.35	Put	Bond Future	570	1	570	1	0.00
11/04/2017	2030 On 02-November-17	9.36	Put	Bond Future	502	1	502	1	0.00
11/04/2017	2030 On 02-November-17	9.34	Put	Bond Future	637	1	637	1	0.00
11/04/2017	2032 On 04-May-17			Bond Future	9.51	90.4862	9.5080	90.4862	22,637.00
11/04/2017	2032 On 04-May-17	9.46	Call	Bond Future	984	1	984	1	0.00
11/04/2017	2032 On 04-May-17	9.45	Call	Bond Future	951	1	951	1	0.00
11/04/2017	2032 On 04-May-17	9.44	Call	Bond Future	918	1	918	1	0.00
11/04/2017	2032 On 04-May-17	9.45	Put	Bond Future	1376	2	1376	2	0.00
11/04/2017	2032 On 04-May-17	9.44	Put	Bond Future	1417	2	1417	2	0.00
11/04/2017	2032 On 04-May-17	9.46	Put	Bond Future	1336	2	1336	2	0.00
11/04/2017	2032 On 03-August-17			Bond Future	9.56	92.2119	9.5619	92.2119	0.00
11/04/2017	2032 On 03-August-17	9.45	Call	Bond Future	2211	2	2211	2	0.00
11/04/2017	2032 On 03-August-17	9.43	Call	Bond Future	2145	2	2145	2	0.00
11/04/2017	2032 On 03-August-17	9.44	Call	Bond Future	2178	2	2178	2	0.00
11/04/2017	2032 On 03-August-17	9.45	Put	Bond Future	3024	3	3024	3	0.00
11/04/2017	2032 On 03-August-17	9.43	Put	Bond Future	3104	3	3104	3	0.00
11/04/2017	2032 On 03-August-17	9.44	Put	Bond Future	3064	3	3064	3	0.00
11/04/2017	2032 On 02-November-17			Bond Future	9.61	89.8560	9.6130	89.8560	0.00
11/04/2017	2032 On 02-November-17	9.48	Call	Bond Future	2873	3	2873	3	0.00
11/04/2017	2032 On 02-November-17	9.49	Call	Bond Future	2907	3	2907	3	0.00
11/04/2017	2032 On 02-November-17	9.50	Call	Bond Future	2941	3	2941	3	0.00
11/04/2017	2032 On 02-November-17	9.49	Put	Bond Future	3789	4	3789	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
11/04/2017	2032 On 02-November-17	9.48	Put	Bond Future	3828	4	3828	4	0.00
11/04/2017	2032 On 02-November-17	9.50	Put	Bond Future	3751	4	3751	4	0.00
11/04/2017	2033 On 04-May-17			Bond Future	104.02	104.2690	104.0165	104.2690	5,778.00
11/04/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2033 On 04-May-17	110.84	Put	Bond Future	6823	7	6823	7	0.00
11/04/2017	2033 On 04-May-17	110.85	Put	Bond Future	6833	7	6833	7	0.00
11/04/2017	2033 On 04-May-17	110.83	Put	Bond Future	6813	7	6813	7	0.00
11/04/2017	2033 On 03-August-17			Bond Future	106.02	106.2762	106.0189	106.2762	356.00
11/04/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2033 On 03-August-17	113.12	Put	Bond Future	7101	7	7101	7	0.00
11/04/2017	2033 On 03-August-17	113.13	Put	Bond Future	7111	7	7111	7	0.00
11/04/2017	2033 On 03-August-17	113.14	Put	Bond Future	7121	7	7121	7	0.00
11/04/2017	2033 On 02-November-17			Bond Future	107.03	107.2978	107.0342	107.2978	0.00
11/04/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2033 On 02-November-17	110.08	Put	Bond Future	3046	3	3046	3	0.00
11/04/2017	2033 On 02-November-17	110.09	Put	Bond Future	3056	3	3056	3	0.00
11/04/2017	2033 On 02-November-17	110.07	Put	Bond Future	3036	3	3036	3	0.00
11/04/2017	2037 On 04-May-17			Bond Future	9.76	90.8764	9.7643	90.8764	55,012.00
11/04/2017	2037 On 04-May-17	9.60	Call	Bond Future	745	1	745	1	0.00
11/04/2017	2037 On 04-May-17	9.58	Call	Bond Future	690	1	690	1	0.00
11/04/2017	2037 On 04-May-17	9.59	Call	Bond Future	717	1	717	1	0.00
11/04/2017	2037 On 04-May-17	9.58	Put	Bond Future	2171	2	2171	2	0.00
11/04/2017	2037 On 04-May-17	9.59	Put	Bond Future	2117	2	2117	2	0.00
11/04/2017	2037 On 04-May-17	9.60	Put	Bond Future	2063	2	2063	2	0.00
11/04/2017	2037 On 03-August-17			Bond Future	9.82	88.3524	9.8239	88.3524	160.00
11/04/2017	2037 On 03-August-17	9.58	Call	Bond Future	2066	2	2066	2	0.00
11/04/2017	2037 On 03-August-17	9.57	Call	Bond Future	2033	2	2033	2	0.00
11/04/2017	2037 On 03-August-17	9.56	Call	Bond Future	2001	2	2001	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
11/04/2017	2037 On 03-August-17	9.57	Put	Bond Future	4057	4	4057	4	0.00
11/04/2017	2037 On 03-August-17	9.58	Put	Bond Future	4009	4	4009	4	0.00
11/04/2017	2037 On 03-August-17	9.56	Put	Bond Future	4107	4	4107	4	0.00
11/04/2017	2037 On 02-November-17			Bond Future	9.87	90.0800	9.8747	90.0800	0.00
11/04/2017	2037 On 02-November-17	9.66	Call	Bond Future	3173	3	3173	3	0.00
11/04/2017	2037 On 02-November-17	9.67	Call	Bond Future	3208	3	3208	3	0.00
11/04/2017	2037 On 02-November-17	9.65	Call	Bond Future	3138	3	3138	3	0.00
11/04/2017	2037 On 02-November-17	9.67	Put	Bond Future	4818	5	4818	5	0.00
11/04/2017	2037 On 02-November-17	9.66	Put	Bond Future	4863	5	4863	5	0.00
11/04/2017	2037 On 02-November-17	9.65	Put	Bond Future	4908	5	4908	5	0.00
11/04/2017	2038 On 04-May-17			Bond Future	130.65	130.6177	130.6535	130.6177	20,616.00
11/04/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2038 On 04-May-17	139.78	Put	Bond Future	9127	9	9127	9	0.00
11/04/2017	2038 On 04-May-17	139.79	Put	Bond Future	9137	9	9137	9	0.00
11/04/2017	2038 On 04-May-17	139.77	Put	Bond Future	9117	9	9117	9	0.00
11/04/2017	2038 On 03-August-17			Bond Future	131.67	131.6311	131.6676	131.6311	201.00
11/04/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2038 On 03-August-17	141.17	Put	Bond Future	9502	10	9502	10	0.00
11/04/2017	2038 On 03-August-17	141.16	Put	Bond Future	9492	10	9492	10	0.00
11/04/2017	2038 On 03-August-17	141.18	Put	Bond Future	9512	10	9512	10	0.00
11/04/2017	2038 On 02-November-17			Bond Future	134.27	134.2357	134.2713	134.2357	0.00
11/04/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2038 On 02-November-17	136.81	Put	Bond Future	2539	3	2539	3	0.00
11/04/2017	2038 On 02-November-17	136.82	Put	Bond Future	2549	3	2549	3	0.00
11/04/2017	2038 On 02-November-17	136.80	Put	Bond Future	2529	3	2529	3	0.00
11/04/2017	2040 On 04-May-17			Bond Future	9.82	94.5557	9.8192	94.5557	9,600.00
11/04/2017	2040 On 04-May-17	9.63	Call	Bond Future	751	1	751	1	0.00
11/04/2017	2040 On 04-May-17	9.64	Call	Bond Future	779	1	779	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
11/04/2017	2040 On 04-May-17	9.62	Call	Bond Future	722	1	722	1	0.00
11/04/2017	2040 On 04-May-17	9.63	Put	Bond Future	2379	3	2379	3	0.00
11/04/2017	2040 On 04-May-17	9.62	Put	Bond Future	2439	3	2439	3	0.00
11/04/2017	2040 On 04-May-17	9.64	Put	Bond Future	2321	3	2321	3	0.00
11/04/2017	2040 On 03-August-17			Bond Future	9.88	91.8516	9.8786	91.8516	0.00
11/04/2017	2040 On 03-August-17	9.61	Call	Bond Future	2188	2	2188	2	0.00
11/04/2017	2040 On 03-August-17	9.63	Call	Bond Future	2257	2	2257	2	0.00
11/04/2017	2040 On 03-August-17	9.62	Call	Bond Future	2222	2	2222	2	0.00
11/04/2017	2040 On 03-August-17	9.62	Put	Bond Future	4434	5	4434	5	0.00
11/04/2017	2040 On 03-August-17	9.63	Put	Bond Future	4381	5	4381	5	0.00
11/04/2017	2040 On 03-August-17	9.61	Put	Bond Future	4487	5	4487	5	0.00
11/04/2017	2040 On 02-November-17			Bond Future	9.93	93.6476	9.9295	93.6476	0.00
11/04/2017	2040 On 02-November-17	9.66	Call	Bond Future	3287	3	3287	3	0.00
11/04/2017	2040 On 02-November-17	9.67	Call	Bond Future	3324	3	3324	3	0.00
11/04/2017	2040 On 02-November-17	9.65	Call	Bond Future	3251	3	3251	3	0.00
11/04/2017	2040 On 02-November-17	9.67	Put	Bond Future	5520	6	5520	6	0.00
11/04/2017	2040 On 02-November-17	9.66	Put	Bond Future	5570	6	5570	6	0.00
11/04/2017	2040 On 02-November-17	9.65	Put	Bond Future	5620	6	5620	6	0.00
11/04/2017	2044 On 04-May-17			Bond Future	9.84	91.6248	9.8388	91.6248	23,891.00
11/04/2017	2044 On 04-May-17	9.67	Call	Bond Future	807	1	807	1	0.00
11/04/2017	2044 On 04-May-17	9.66	Call	Bond Future	777	1	777	1	0.00
11/04/2017	2044 On 04-May-17	9.68	Call	Bond Future	837	1	837	1	0.00
11/04/2017	2044 On 04-May-17	9.67	Put	Bond Future	2273	3	2273	3	0.00
11/04/2017	2044 On 04-May-17	9.68	Put	Bond Future	2215	3	2215	3	0.00
11/04/2017	2044 On 04-May-17	9.66	Put	Bond Future	2331	3	2331	3	0.00
11/04/2017	2044 On 03-August-17			Bond Future	9.90	88.9899	9.8963	88.9899	0.00
11/04/2017	2044 On 03-August-17	9.64	Call	Bond Future	2227	2	2227	2	0.00
11/04/2017	2044 On 03-August-17	9.62	Call	Bond Future	2158	2	2158	2	0.00
11/04/2017	2044 On 03-August-17	9.63	Call	Bond Future	2192	2	2192	2	0.00
11/04/2017	2044 On 03-August-17	9.62	Put	Bond Future	4552	5	4552	5	0.00
11/04/2017	2044 On 03-August-17	9.63	Put	Bond Future	4498	5	4498	5	0.00
11/04/2017	2044 On 03-August-17	9.64	Put	Bond Future	4444	5	4444	5	0.00
11/04/2017	2044 On 02-November-17			Bond Future	9.95	90.7299	9.9455	90.7299	0.00
11/04/2017	2044 On 02-November-17	9.66	Call	Bond Future	3298	3	3298	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
11/04/2017	2044 On 02-November-17	9.68	Call	Bond Future	3372	3	3372	3	0.00
11/04/2017	2044 On 02-November-17	9.67	Call	Bond Future	3335	3	3335	3	0.00
11/04/2017	2044 On 02-November-17	9.67	Put	Bond Future	5699	6	5699	6	0.00
11/04/2017	2044 On 02-November-17	9.68	Put	Bond Future	5649	6	5649	6	0.00
11/04/2017	2044 On 02-November-17	9.66	Put	Bond Future	5750	6	5750	6	0.00
11/04/2017	2046 On 04-May-17			Bond Future	126.87	126.8324	126.8682	126.8324	20,203.00
11/04/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2046 On 04-May-17	138.33	Put	Bond Future	11462	11	11462	11	0.00
11/04/2017	2046 On 04-May-17	138.34	Put	Bond Future	11472	12	11472	12	0.00
11/04/2017	2046 On 04-May-17	138.32	Put	Bond Future	11452	11	11452	11	0.00
11/04/2017	2046 On 03-August-17			Bond Future	129.31	129.2740	129.3104	129.2740	637.00
11/04/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2046 On 03-August-17	141.19	Put	Bond Future	11880	12	11880	12	0.00
11/04/2017	2046 On 03-August-17	141.17	Put	Bond Future	11860	12	11860	12	0.00
11/04/2017	2046 On 03-August-17	141.18	Put	Bond Future	11870	12	11870	12	0.00
11/04/2017	2046 On 02-November-17			Bond Future	130.28	130.2409	130.2766	130.2409	0.00
11/04/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2046 On 02-November-17	136.31	Put	Bond Future	6033	6	6033	6	0.00
11/04/2017	2046 On 02-November-17	136.32	Put	Bond Future	6043	6	6043	6	0.00
11/04/2017	2046 On 02-November-17	136.30	Put	Bond Future	6023	6	6023	6	0.00
11/04/2017	2050 On 04-May-17			Bond Future	135.48	135.4458	135.4845	135.4458	24,114.00
11/04/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2050 On 04-May-17	147.84	Put	Bond Future	12355	12	12355	12	0.00
11/04/2017	2050 On 04-May-17	147.83	Put	Bond Future	12345	12	12345	12	0.00
11/04/2017	2050 On 04-May-17	147.85	Put	Bond Future	12365	12	12365	12	0.00
11/04/2017	2050 On 03-August-17			Bond Future	136.43	136.3883	136.4278	136.3883	302.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2050 On 03-August-17	149.22	Put	Bond Future	12792	13	12792	13	0.00
11/04/2017	2050 On 03-August-17	149.24	Put	Bond Future	12812	13	12812	13	0.00
11/04/2017	2050 On 03-August-17	149.23	Put	Bond Future	12802	13	12802	13	0.00
11/04/2017	2050 On 02-November-17			Bond Future	139.13	139.0867	139.1254	139.0867	0.00
11/04/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
11/04/2017	2050 On 02-November-17	144.65	Put	Bond Future	5525	6	5525	6	0.00
11/04/2017	2050 On 02-November-17	144.66	Put	Bond Future	5535	6	5535	6	0.00
11/04/2017	2050 On 02-November-17	144.67	Put	Bond Future	5545	6	5545	6	0.00
11/04/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	AL37 On 04-May-17			Index Future	528.63	527.6440	528.6250	527.6440	1.00
11/04/2017	AL37 On 03-August-17			Index Future	538.71	537.7060	538.7060	537.7060	0.00
11/04/2017	AL37 On 02-November-17			Index Future	549.23	548.2180	549.2320	548.2180	0.00
11/04/2017	AL7T On 04-May-17			Index Future	603.74	601.5400	603.7440	601.5400	0.00
11/04/2017	AL7T On 03-August-17			Index Future	615.26	613.0110	615.2580	613.0110	0.00
11/04/2017	AL7T On 02-November-17			Index Future	627.28	624.9950	627.2800	624.9950	0.00
11/04/2017	ALBI On 04-May-17			Index Future	546.62	544.4900	546.6170	544.4900	594.00
11/04/2017	ALBI On 03-August-17			Index Future	557.04	554.8740	557.0420	554.8740	33.00
11/04/2017	ALBI On 02-November-17			Index Future	567.93	565.7210	567.9260	565.7210	0.00
11/04/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	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
11/04/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/04/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2017	EL28 On 04-May-17			Bond Future	125.84	125.7929	125.8415	125.7929	0.00
11/04/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
11/04/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
11/04/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
11/04/2017	EL28 On 04-May-17	137.90	Put	Bond Future	12058	12	12058	12	0.00
11/04/2017	EL28 On 04-May-17	137.91	Put	Bond Future	12068	12	12068	12	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
11/04/2017	EL28 On 04-May-17	137.92	Put	Bond Future	12078	12	12078	12	0.00
11/04/2017	EL28 On 03-August-17			Bond Future	128.26	128.2144	128.2641	128.2144	0.00
11/04/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
11/04/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
11/04/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
11/04/2017	EL28 On 03-August-17	135.17	Put	Bond Future	6906	7	6906	7	0.00
11/04/2017	EL28 On 03-August-17	135.16	Put	Bond Future	6896	7	6896	7	0.00
11/04/2017	EL28 On 03-August-17	135.18	Put	Bond Future	6916	7	6916	7	0.00
11/04/2017	EL28 On 02-November-17			Bond Future	129.05	128.9988	129.0478	128.9988	0.00
11/04/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
11/04/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
11/04/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
11/04/2017	EL28 On 02-November-17	133.87	Put	Bond Future	4822	5	4822	5	0.00
11/04/2017	EL28 On 02-November-17	133.89	Put	Bond Future	4842	5	4842	5	0.00
11/04/2017	EL28 On 02-November-17	133.88	Put	Bond Future	4832	5	4832	5	0.00
11/04/2017	ES33 On 04-May-17			Bond Future	10.84	75.4254	10.8365	75.4254	2,000.00
11/04/2017	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
11/04/2017	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
11/04/2017	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
11/04/2017	ES33 On 04-May-17	10.55	Put	Bond Future	1779	2	1779	2	0.00
11/04/2017	ES33 On 04-May-17	10.56	Put	Bond Future	1716	2	1716	2	0.00
11/04/2017	ES33 On 04-May-17	10.54	Put	Bond Future	1843	2	1843	2	0.00
11/04/2017	ES33 On 03-August-17			Bond Future	10.93	76.8639	10.9289	76.8639	7,466.00
11/04/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
11/04/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
11/04/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
11/04/2017	ES33 On 03-August-17	10.53	Put	Bond Future	2458	3	2458	3	0.00
11/04/2017	ES33 On 03-August-17	10.55	Put	Bond Future	2331	3	2331	3	0.00
11/04/2017	ES33 On 03-August-17	10.54	Put	Bond Future	2394	3	2394	3	0.00
11/04/2017	ES33 On 02-November-17			Bond Future	11.02	74.5741	11.0219	74.5741	0.00
11/04/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
11/04/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
11/04/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
11/04/2017	ES33 On 02-November-17	10.67	Put	Bond Future	2130	3	2130	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
11/04/2017	ES33 On 02-November-17	10.68	Put	Bond Future	2068	2	2068	2	0.00
11/04/2017	ES33 On 02-November-17	10.66	Put	Bond Future	2192	3	2192	3	0.00
11/04/2017	ES42 On 04-May-17			Bond Future	10.99	78.8318	10.9913	78.8318	8,777.00
11/04/2017	ES42 On 03-August-17			Bond Future	11.08	80.3353	11.0823	80.3353	0.00
11/04/2017	ES42 On 02-November-17			Bond Future	11.17	77.6440	11.1730	77.6440	0.00
11/04/2017	GOVI On 04-May-17			GOVI	544.97	542.8300	544.9660	542.8300	405.00
11/04/2017	GOVI On 04-May-17	262.19	Call	GOVI	2827760	281	2827760	281	0.00
11/04/2017	GOVI On 04-May-17	262.20	Call	GOVI	2827660	281	2827660	281	0.00
11/04/2017	GOVI On 04-May-17	262.18	Call	GOVI	2827860	281	2827860	281	0.00
11/04/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
11/04/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
11/04/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
11/04/2017	GOVI On 03-August-17			GOVI	555.36	553.1820	555.3590	553.1820	0.00
11/04/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
11/04/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
11/04/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
11/04/2017	GOVI On 03-August-17	561.10	Put	GOVI	57410	8	57410	8	0.00
11/04/2017	GOVI On 03-August-17	561.11	Put	GOVI	57510	8	57510	8	0.00
11/04/2017	GOVI On 03-August-17	561.09	Put	GOVI	57310	8	57310	8	0.00
11/04/2017	GOVI On 02-November-17			GOVI	566.21	563.9960	566.2110	563.9960	0.00
11/04/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
11/04/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
11/04/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
11/04/2017	GOVI On 02-November-17	572.45	Put	GOVI	62390	8	62390	8	0.00
11/04/2017	GOVI On 02-November-17	572.46	Put	GOVI	62490	8	62490	8	0.00
11/04/2017	GOVI On 02-November-17	572.44	Put	GOVI	62290	8	62290	8	0.00
11/04/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/04/2017	IGOV On 04-May-17			Index Future	246.08	246.0730	246.0780	246.0730	925.00
11/04/2017	IGOV On 03-August-17			Index Future	250.82	250.8100	250.8150	250.8100	297.00
11/04/2017	IGOV On 02-November-17			Index Future	255.78	255.7720	255.7750	255.7720	0.00
11/04/2017	ILBI On 04-May-17			Index Future	682.72	682.7180	682.7180	682.7180	0.00
11/04/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
11/04/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
11/04/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	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
11/04/2017	IS01 On 21-September-17			Interest Rate Swap	99.63	99.6303	99.6250	99.6303	0.00
11/04/2017	IS01 On 21-December-17			Interest Rate Swap	99.88	99.8895	99.8755	99.8895	0.00
11/04/2017	IS01 On 15-March-18			Interest Rate Swap	99.90	99.9253	99.9015	99.9253	0.00
11/04/2017	IS01 On 21-June-18			Interest Rate Swap	100.17	100.2066	100.1722	100.2066	0.00
11/04/2017	IS02 On 18-December-17			Interest Rate Swap	99.90	99.9158	99.9019	99.9158	0.00
11/04/2017	IS02 On 16-March-18			Interest Rate Swap	99.18	99.2074	99.1836	99.2074	0.00
11/04/2017	IS02 On 15-June-18			Interest Rate Swap	98.86	98.8912	98.8575	98.8912	0.00
11/04/2017	IS02 On 21-September-18			Interest Rate Swap	98.92	98.9664	98.9202	98.9664	0.00
11/04/2017	IS02 On 21-December-18			Interest Rate Swap	99.43	99.4800	99.4300	99.4800	0.00
11/04/2017	IS02 On 15-March-19			Interest Rate Swap	99.94	100.0072	99.9424	100.0072	0.00
11/04/2017	IS02 On 21-June-19			Interest Rate Swap	100.47	100.5454	100.4723	100.5454	0.00
11/04/2017	IS05 On 17-December-20			Interest Rate Swap	97.79	97.9279	97.7930	97.9279	0.00
11/04/2017	IS05 On 16-March-21			Interest Rate Swap	97.13	97.2817	97.1343	97.2817	0.00
11/04/2017	IS05 On 15-June-21			Interest Rate Swap	96.45	96.6033	96.4452	96.6033	0.00
11/04/2017	IS05 On 21-September-21			Interest Rate Swap	96.72	96.8908	96.7240	96.8908	0.00
11/04/2017	IS05 On 21-December-21			Interest Rate Swap	98.98	99.1545	98.9824	99.1545	51.00
11/04/2017	IS05 On 15-March-22			Interest Rate Swap	99.20	99.3776	99.1992	99.3776	0.00
11/04/2017	IS05 On 21-June-22			Interest Rate Swap	100.46	100.6450	100.4609	100.6450	0.00
11/04/2017	IS10 On 17-December-25			Interest Rate Swap	97.90	98.2243	97.9044	98.2243	0.00
11/04/2017	IS10 On 16-March-26			Interest Rate Swap	95.01	95.3313	95.0099	95.3313	0.00
11/04/2017	IS10 On 15-June-26			Interest Rate Swap	93.82	94.1464	93.8176	94.1464	0.00
11/04/2017	IS10 On 21-September-26			Interest Rate Swap	95.95	96.2873	95.9512	96.2873	0.00
11/04/2017	IS10 On 21-December-26			Interest Rate Swap	99.66	100.0025	99.6612	100.0025	0.00
11/04/2017	IS10 On 15-March-27			Interest Rate Swap	98.29	98.6433	98.2877	98.6433	0.00
11/04/2017	IS10 On 21-June-27			Interest Rate Swap	100.33	100.6897	100.3264	100.6897	0.00
11/04/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/04/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/04/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/04/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/04/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
11/04/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
11/04/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
11/04/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
11/04/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	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
11/04/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
11/04/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
11/04/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
11/04/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
11/04/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
11/04/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
11/04/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.55	92.4500	7.5500	92.4500	0.00
11/04/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	0.00
11/04/2017	R023 On 04-May-17			Bond Future	8.32	98.6674	8.3181	98.6674	19,743.00
11/04/2017	R023 On 04-May-17	8.59	Call	Bond Future	1394	1	1394	1	0.00
11/04/2017	R023 On 04-May-17	8.61	Call	Bond Future	1464	1	1464	1	0.00
11/04/2017	R023 On 04-May-17	8.60	Call	Bond Future	1429	1	1429	1	0.00
11/04/2017	R023 On 04-May-17	8.59	Put	Bond Future	189	0	189	0	0.00
11/04/2017	R023 On 04-May-17	8.60	Put	Bond Future	180	0	180	0	0.00
11/04/2017	R023 On 04-May-17	8.61	Put	Bond Future	171	0	171	0	0.00
11/04/2017	R023 On 03-August-17			Bond Future	8.35	100.5491	8.3476	100.5491	0.00
11/04/2017	R023 On 03-August-17	8.58	Call	Bond Future	1899	2	1899	2	0.00
11/04/2017	R023 On 03-August-17	8.60	Call	Bond Future	1953	2	1953	2	0.00
11/04/2017	R023 On 03-August-17	8.59	Call	Bond Future	1926	2	1926	2	0.00
11/04/2017	R023 On 03-August-17	8.58	Put	Bond Future	904	1	904	1	0.00
11/04/2017	R023 On 03-August-17	8.59	Put	Bond Future	888	1	888	1	0.00
11/04/2017	R023 On 03-August-17	8.60	Put	Bond Future	873	1	873	1	0.00
11/04/2017	R023 On 02-November-17			Bond Future	8.37	98.5834	8.3746	98.5834	0.00
11/04/2017	R023 On 02-November-17	8.56	Call	Bond Future	2006	2	2006	2	0.00
11/04/2017	R023 On 02-November-17	8.57	Call	Bond Future	2030	2	2030	2	0.00
11/04/2017	R023 On 02-November-17	8.58	Call	Bond Future	2055	2	2055	2	0.00
11/04/2017	R023 On 02-November-17	8.57	Put	Bond Future	1223	1	1223	1	0.00
11/04/2017	R023 On 02-November-17	8.58	Put	Bond Future	1206	1	1206	1	0.00
11/04/2017	R023 On 02-November-17	8.56	Put	Bond Future	1240	1	1240	1	0.00
11/04/2017	R035 On 04-May-17			Bond Future	9.68	94.4406	9.6832	94.4406	8,780.00
11/04/2017	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R035 On 04-May-17	9.53	Put	Bond Future	1234	2	1234	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
11/04/2017	R035 On 04-May-17	9.54	Put	Bond Future	1153	2	1153	2	0.00
11/04/2017	R035 On 04-May-17	9.55	Put	Bond Future	1071	1	1071	1	0.00
11/04/2017	R035 On 03-August-17			Bond Future	9.74	96.2417	9.7383	96.2417	0.00
11/04/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R035 On 03-August-17	9.52	Put	Bond Future	1744	2	1744	2	0.00
11/04/2017	R035 On 03-August-17	9.50	Put	Bond Future	1906	2	1906	2	0.00
11/04/2017	R035 On 03-August-17	9.51	Put	Bond Future	1825	2	1825	2	0.00
11/04/2017	R035 On 02-November-17			Bond Future	9.79	93.6212	9.7926	93.6212	0.00
11/04/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R035 On 02-November-17	9.61	Put	Bond Future	1438	2	1438	2	0.00
11/04/2017	R035 On 02-November-17	9.60	Put	Bond Future	1518	2	1518	2	0.00
11/04/2017	R035 On 02-November-17	9.59	Put	Bond Future	1598	2	1598	2	0.00
11/04/2017	R186 On 04-May-17			Bond Future	8.94	113.4644	8.9428	113.4644	106,788.00
11/04/2017	R186 On 04-May-17	9.20	Call	Bond Future	2091	2	2091	2	0.00
11/04/2017	R186 On 04-May-17	8.89	Call	Bond Future	820	1	820	1	0.00
11/04/2017	R186 On 04-May-17	8.94	Call	Bond Future	981	1	981	1	0.00
11/04/2017	R186 On 04-May-17	8.70	Call	Bond Future	366	0	366	0	500.00
11/04/2017	R186 On 04-May-17	8.91	Call	Bond Future	882	1	882	1	0.00
11/04/2017	R186 On 04-May-17	8.98	Call	Bond Future	1123	1	1123	1	0.00
11/04/2017	R186 On 04-May-17	8.90	Call	Bond Future	851	1	851	1	0.00
11/04/2017	R186 On 04-May-17	8.44	Call	Bond Future	83	0	83	0	500.00
11/04/2017	R186 On 04-May-17	8.95	Call	Bond Future	1016	1	1016	1	0.00
11/04/2017	R186 On 04-May-17	8.98	Put	Bond Future	871	1	871	1	0.00
11/04/2017	R186 On 04-May-17	9.20	Put	Bond Future	366	1	366	1	5,209.00
11/04/2017	R186 On 04-May-17	8.89	Put	Bond Future	1178	1	1178	1	0.00
11/04/2017	R186 On 04-May-17	8.94	Put	Bond Future	1000	1	1000	1	500.00
11/04/2017	R186 On 04-May-17	8.95	Put	Bond Future	967	1	967	1	5,209.00
11/04/2017	R186 On 04-May-17	8.90	Put	Bond Future	1141	1	1141	1	0.00
11/04/2017	R186 On 04-May-17	8.44	Put	Bond Future	3565	4	3565	4	0.00
11/04/2017	R186 On 04-May-17	8.91	Put	Bond Future	1105	1	1105	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
11/04/2017	R186 On 04-May-17	8.70	Put	Bond Future	2028	2	2028	2	0.00
11/04/2017	R186 On 03-August-17			Bond Future	8.99	110.3257	8.9926	110.3257	35,360.00
11/04/2017	R186 On 03-August-17	9.50	Call	Bond Future	4287	4	4287	4	0.00
11/04/2017	R186 On 03-August-17	9.35	Call	Bond Future	3612	3	3612	3	0.00
11/04/2017	R186 On 03-August-17	8.93	Call	Bond Future	2016	2	2016	2	0.00
11/04/2017	R186 On 03-August-17	8.91	Call	Bond Future	1952	2	1952	2	0.00
11/04/2017	R186 On 03-August-17	8.92	Call	Bond Future	1984	2	1984	2	0.00
11/04/2017	R186 On 03-August-17	8.85	Call	Bond Future	1767	2	1767	2	0.00
11/04/2017	R186 On 03-August-17	9.50	Put	Bond Future	990	1	990	1	6,500.00
11/04/2017	R186 On 03-August-17	9.35	Put	Bond Future	1276	1	1276	1	750.00
11/04/2017	R186 On 03-August-17	8.91	Put	Bond Future	2502	3	2502	3	0.00
11/04/2017	R186 On 03-August-17	8.93	Put	Bond Future	2432	3	2432	3	0.00
11/04/2017	R186 On 03-August-17	8.85	Put	Bond Future	2719	3	2719	3	750.00
11/04/2017	R186 On 03-August-17	8.92	Put	Bond Future	2467	3	2467	3	0.00
11/04/2017	R186 On 02-November-17			Bond Future	9.04	112.4827	9.0365	112.4827	1.00
11/04/2017	R186 On 02-November-17	8.88	Call	Bond Future	2494	2	2494	2	0.00
11/04/2017	R186 On 02-November-17	8.89	Call	Bond Future	2524	2	2524	2	0.00
11/04/2017	R186 On 02-November-17	8.90	Call	Bond Future	2555	2	2555	2	0.00
11/04/2017	R186 On 02-November-17	8.89	Put	Bond Future	3480	4	3480	4	0.00
11/04/2017	R186 On 02-November-17	8.90	Put	Bond Future	3445	4	3445	4	0.00
11/04/2017	R186 On 02-November-17	8.88	Put	Bond Future	3515	4	3515	4	0.00
11/04/2017	R197 On 04-May-17			Bond Future	297.93	297.8497	297.9322	297.8497	1,063.00
11/04/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R197 On 04-May-17	308.59	Put	Bond Future	10658	11	10658	11	0.00
11/04/2017	R197 On 04-May-17	308.60	Put	Bond Future	10668	11	10668	11	0.00
11/04/2017	R197 On 04-May-17	308.58	Put	Bond Future	10648	11	10648	11	0.00
11/04/2017	R197 On 03-August-17			Bond Future	296.77	296.6884	296.7724	296.6884	0.00
11/04/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R197 On 03-August-17	308.05	Put	Bond Future	11278	11	11278	11	0.00
11/04/2017	R197 On 03-August-17	308.07	Put	Bond Future	11298	11	11298	11	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
11/04/2017	R197 On 03-August-17	308.06	Put	Bond Future	11288	11	11288	11	0.00
11/04/2017	R197 On 02-November-17			Bond Future	302.64	302.5589	302.6408	302.5589	0.00
11/04/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R197 On 02-November-17	305.16	Put	Bond Future	2519	3	2519	3	0.00
11/04/2017	R197 On 02-November-17	305.17	Put	Bond Future	2529	3	2529	3	0.00
11/04/2017	R197 On 02-November-17	305.15	Put	Bond Future	2509	3	2509	3	0.00
11/04/2017	R202 On 04-May-17			Bond Future	241.40	241.3323	241.4012	241.3323	33,327.00
11/04/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R202 On 04-May-17	256.71	Put	Bond Future	15309	15	15309	15	0.00
11/04/2017	R202 On 04-May-17	256.72	Put	Bond Future	15319	15	15319	15	0.00
11/04/2017	R202 On 04-May-17	256.73	Put	Bond Future	15329	15	15329	15	0.00
11/04/2017	R202 On 03-August-17			Bond Future	242.39	242.3158	242.3858	242.3158	0.00
11/04/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R202 On 03-August-17	258.36	Put	Bond Future	15974	16	15974	16	0.00
11/04/2017	R202 On 03-August-17	258.37	Put	Bond Future	15984	16	15984	16	0.00
11/04/2017	R202 On 03-August-17	258.35	Put	Bond Future	15964	16	15964	16	0.00
11/04/2017	R202 On 02-November-17			Bond Future	247.18	247.1103	247.1788	247.1103	0.00
11/04/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R202 On 02-November-17	253.89	Put	Bond Future	6711	7	6711	7	0.00
11/04/2017	R202 On 02-November-17	253.91	Put	Bond Future	6731	7	6731	7	0.00
11/04/2017	R202 On 02-November-17	253.90	Put	Bond Future	6721	7	6721	7	0.00
11/04/2017	R203 On 04-May-17			Bond Future	7.45	101.4514	7.4463	101.4514	31,101.00
11/04/2017	R203 On 04-May-17	6.91	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R203 On 04-May-17	6.93	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R203 On 04-May-17	6.92	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R203 On 04-May-17	6.92	Put	Bond Future	184	0	184	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
11/04/2017	R203 On 04-May-17	6.93	Put	Bond Future	181	0	181	0	0.00
11/04/2017	R203 On 04-May-17	6.91	Put	Bond Future	188	0	188	0	0.00
11/04/2017	R203 On 03-August-17			Bond Future	5.98	103.4812	5.9755	103.4812	0.00
11/04/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R203 On 03-August-17	4.89	Put	Bond Future	117	0	117	0	0.00
11/04/2017	R203 On 03-August-17	4.88	Put	Bond Future	118	0	118	0	0.00
11/04/2017	R203 On 03-August-17	4.87	Put	Bond Future	119	0	119	0	0.00
11/04/2017	R204 On 04-May-17			Bond Future	7.59	103.5975	7.5912	103.5975	28,589.00
11/04/2017	R204 On 04-May-17	7.90	Call	Bond Future	479	0	479	0	0.00
11/04/2017	R204 On 04-May-17	7.92	Call	Bond Future	506	0	506	0	0.00
11/04/2017	R204 On 04-May-17	7.91	Call	Bond Future	492	0	492	0	0.00
11/04/2017	R204 On 04-May-17	7.91	Put	Bond Future	14	0	14	0	0.00
11/04/2017	R204 On 04-May-17	7.92	Put	Bond Future	13	0	13	0	0.00
11/04/2017	R204 On 04-May-17	7.90	Put	Bond Future	16	0	16	0	0.00
11/04/2017	R204 On 03-August-17			Bond Future	7.57	101.5331	7.5659	101.5331	0.00
11/04/2017	R204 On 03-August-17	7.75	Call	Bond Future	434	0	434	0	0.00
11/04/2017	R204 On 03-August-17	7.76	Call	Bond Future	442	0	442	0	0.00
11/04/2017	R204 On 03-August-17	7.77	Call	Bond Future	450	0	450	0	0.00
11/04/2017	R204 On 03-August-17	7.75	Put	Bond Future	197	0	197	0	0.00
11/04/2017	R204 On 03-August-17	7.76	Put	Bond Future	193	0	193	0	0.00
11/04/2017	R204 On 03-August-17	7.77	Put	Bond Future	188	0	188	0	0.00
11/04/2017	R204 On 02-November-17			Bond Future	7.48	103.5183	7.4793	103.5183	0.00
11/04/2017	R204 On 02-November-17	7.76	Call	Bond Future	452	0	452	0	0.00
11/04/2017	R204 On 02-November-17	7.74	Call	Bond Future	438	0	438	0	0.00
11/04/2017	R204 On 02-November-17	7.75	Call	Bond Future	445	0	445	0	0.00
11/04/2017	R204 On 02-November-17	7.74	Put	Bond Future	161	0	161	0	0.00
11/04/2017	R204 On 02-November-17	7.75	Put	Bond Future	158	0	158	0	0.00
11/04/2017	R204 On 02-November-17	7.76	Put	Bond Future	155	0	155	0	0.00
11/04/2017	R207 On 04-May-17			Bond Future	7.77	100.9132	7.7710	100.9132	76,368.00
11/04/2017	R207 On 04-May-17	8.20	Call	Bond Future	1022	1	1022	1	0.00
11/04/2017	R207 On 04-May-17	8.22	Call	Bond Future	1066	1	1066	1	0.00
11/04/2017	R207 On 04-May-17	8.21	Call	Bond Future	1044	1	1044	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
11/04/2017	R207 On 04-May-17	8.22	Put	Bond Future	11	0	11	0	0.00
11/04/2017	R207 On 04-May-17	8.20	Put	Bond Future	13	0	13	0	0.00
11/04/2017	R207 On 04-May-17	8.21	Put	Bond Future	12	0	12	0	0.00
11/04/2017	R207 On 03-August-17			Bond Future	7.78	99.1946	7.7802	99.1946	0.00
11/04/2017	R207 On 03-August-17	8.19	Call	Bond Future	1092	1	1092	1	51.00
11/04/2017	R207 On 03-August-17	8.40	Call	Bond Future	1451	1	1451	1	0.00
11/04/2017	R207 On 03-August-17	8.39	Call	Bond Future	1433	1	1433	1	0.00
11/04/2017	R207 On 03-August-17	8.41	Call	Bond Future	1469	1	1469	1	0.00
11/04/2017	R207 On 03-August-17	8.39	Put	Bond Future	124	0	124	0	0.00
11/04/2017	R207 On 03-August-17	8.19	Put	Bond Future	209	0	209	0	0.00
11/04/2017	R207 On 03-August-17	8.41	Put	Bond Future	117	0	117	0	0.00
11/04/2017	R207 On 03-August-17	8.40	Put	Bond Future	120	0	120	0	0.00
11/04/2017	R207 On 02-November-17			Bond Future	7.76	101.1341	7.7556	101.1341	0.00
11/04/2017	R207 On 02-November-17	8.03	Call	Bond Future	912	1	912	1	0.00
11/04/2017	R207 On 02-November-17	8.05	Call	Bond Future	938	1	938	1	0.00
11/04/2017	R207 On 02-November-17	8.04	Call	Bond Future	925	1	925	1	0.00
11/04/2017	R207 On 02-November-17	8.04	Put	Bond Future	368	0	368	0	0.00
11/04/2017	R207 On 02-November-17	8.05	Put	Bond Future	361	0	361	0	0.00
11/04/2017	R207 On 02-November-17	8.03	Put	Bond Future	374	0	374	0	0.00
11/04/2017	R208 On 04-May-17			Bond Future	7.92	96.7171	7.9151	96.7171	23,301.00
11/04/2017	R208 On 04-May-17	8.37	Call	Bond Future	1476	1	1476	1	0.00
11/04/2017	R208 On 04-May-17	8.39	Call	Bond Future	1535	1	1535	1	0.00
11/04/2017	R208 On 04-May-17	8.38	Call	Bond Future	1505	1	1505	1	0.00
11/04/2017	R208 On 04-May-17	8.37	Put	Bond Future	25	0	25	0	0.00
11/04/2017	R208 On 04-May-17	8.39	Put	Bond Future	21	0	21	0	0.00
11/04/2017	R208 On 04-May-17	8.38	Put	Bond Future	23	0	23	0	0.00
11/04/2017	R208 On 03-August-17			Bond Future	7.93	98.5617	7.9285	98.5617	0.00
11/04/2017	R208 On 03-August-17	8.30	Call	Bond Future	1517	1	1517	1	0.00
11/04/2017	R208 On 03-August-17	8.32	Call	Bond Future	1560	1	1560	1	0.00
11/04/2017	R208 On 03-August-17	8.31	Call	Bond Future	1538	1	1538	1	0.00
11/04/2017	R208 On 03-August-17	8.31	Put	Bond Future	385	0	385	0	0.00
11/04/2017	R208 On 03-August-17	8.32	Put	Bond Future	377	0	377	0	0.00
11/04/2017	R208 On 03-August-17	8.30	Put	Bond Future	394	0	394	0	0.00
11/04/2017	R208 On 02-November-17			Bond Future	7.93	97.0861	7.9294	97.0861	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
11/04/2017	R208 On 02-November-17	8.18	Call	Bond Future	1347	1	1347	1	0.00
11/04/2017	R208 On 02-November-17	8.20	Call	Bond Future	1383	1	1383	1	0.00
11/04/2017	R208 On 02-November-17	8.19	Call	Bond Future	1365	1	1365	1	0.00
11/04/2017	R208 On 02-November-17	8.19	Put	Bond Future	621	1	621	1	0.00
11/04/2017	R208 On 02-November-17	8.20	Put	Bond Future	611	1	611	1	0.00
11/04/2017	R208 On 02-November-17	8.18	Put	Bond Future	632	1	632	1	0.00
11/04/2017	R209 On 04-May-17			Bond Future	9.68	70.7931	9.6772	70.7931	61,996.00
11/04/2017	R209 On 04-May-17	9.63	Call	Bond Future	902	1	902	1	0.00
11/04/2017	R209 On 04-May-17	8.93	Call	Bond Future	23	0	23	0	1,130.00
11/04/2017	R209 On 04-May-17	9.46	Call	Bond Future	476	0	476	0	0.00
11/04/2017	R209 On 04-May-17	9.47	Call	Bond Future	496	0	496	0	0.00
11/04/2017	R209 On 04-May-17	9.33	Call	Bond Future	264	0	264	0	0.00
11/04/2017	R209 On 04-May-17	9.48	Call	Bond Future	517	0	517	0	0.00
11/04/2017	R209 On 04-May-17	9.63	Put	Bond Future	1216	1	1216	1	1,130.00
11/04/2017	R209 On 04-May-17	8.93	Put	Bond Future	5248	6	5248	6	0.00
11/04/2017	R209 On 04-May-17	9.46	Put	Bond Future	1938	2	1938	2	0.00
11/04/2017	R209 On 04-May-17	9.33	Put	Bond Future	2622	3	2622	3	1,130.00
11/04/2017	R209 On 04-May-17	9.47	Put	Bond Future	1889	2	1889	2	0.00
11/04/2017	R209 On 04-May-17	9.48	Put	Bond Future	1842	2	1842	2	0.00
11/04/2017	R209 On 03-August-17			Bond Future	9.73	72.1432	9.7280	72.1432	0.00
11/04/2017	R209 On 03-August-17	9.44	Call	Bond Future	1541	1	1541	1	0.00
11/04/2017	R209 On 03-August-17	9.43	Call	Bond Future	1515	1	1515	1	0.00
11/04/2017	R209 On 03-August-17	9.45	Call	Bond Future	1567	1	1567	1	0.00
11/04/2017	R209 On 03-August-17	9.44	Put	Bond Future	3471	4	3471	4	0.00
11/04/2017	R209 On 03-August-17	9.45	Put	Bond Future	3429	4	3429	4	0.00
11/04/2017	R209 On 03-August-17	9.43	Put	Bond Future	3513	4	3513	4	0.00
11/04/2017	R209 On 02-November-17			Bond Future	9.78	70.4032	9.7763	70.4032	901.00
11/04/2017	R209 On 02-November-17	10.00	Call	Bond Future	3943	4	3943	4	0.00
11/04/2017	R209 On 02-November-17	9.54	Call	Bond Future	2431	2	2431	2	0.00
11/04/2017	R209 On 02-November-17	9.52	Call	Bond Future	2373	2	2373	2	0.00
11/04/2017	R209 On 02-November-17	8.30	Call	Bond Future	323	0	323	0	2,800.00
11/04/2017	R209 On 02-November-17	9.00	Call	Bond Future	1166	1	1166	1	2,800.00
11/04/2017	R209 On 02-November-17	9.53	Call	Bond Future	2402	2	2402	2	0.00
11/04/2017	R209 On 02-November-17	10.00	Put	Bond Future	2510	3	2510	3	3,360.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2017	R209 On 02-November-17	9.00	Put	Bond Future	6500	7	6500	7	0.00
11/04/2017	R209 On 02-November-17	9.54	Put	Bond Future	3993	4	3993	4	0.00
11/04/2017	R209 On 02-November-17	9.52	Put	Bond Future	4070	4	4070	4	0.00
11/04/2017	R209 On 02-November-17	8.30	Put	Bond Future	10997	11	10997	11	0.00
11/04/2017	R209 On 02-November-17	9.53	Put	Bond Future	4031	4	4031	4	0.00
11/04/2017	R210 On 04-May-17			Bond Future	182.86	182.8071	182.8592	182.8071	1,698.00
11/04/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R210 On 04-May-17	192.31	Put	Bond Future	9451	10	9451	10	0.00
11/04/2017	R210 On 04-May-17	192.33	Put	Bond Future	9471	10	9471	10	0.00
11/04/2017	R210 On 04-May-17	192.32	Put	Bond Future	9461	10	9461	10	0.00
11/04/2017	R210 On 03-August-17			Bond Future	186.38	186.3262	186.3792	186.3262	0.00
11/04/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R210 On 03-August-17	196.29	Put	Bond Future	9911	10	9911	10	0.00
11/04/2017	R210 On 03-August-17	196.30	Put	Bond Future	9921	10	9921	10	0.00
11/04/2017	R210 On 03-August-17	196.28	Put	Bond Future	9901	10	9901	10	0.00
11/04/2017	R210 On 02-November-17			Bond Future	187.65	187.6012	187.6529	187.6012	0.00
11/04/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R210 On 02-November-17	192.08	Put	Bond Future	4427	4	4427	4	0.00
11/04/2017	R210 On 02-November-17	192.07	Put	Bond Future	4417	4	4417	4	0.00
11/04/2017	R210 On 02-November-17	192.09	Put	Bond Future	4437	4	4437	4	0.00
11/04/2017	R212 On 04-May-17			Bond Future	147.94	147.8368	147.9433	147.8368	3,268.00
11/04/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R212 On 04-May-17	152.24	Put	Bond Future	4297	4	4297	4	0.00
11/04/2017	R212 On 04-May-17	152.25	Put	Bond Future	4307	4	4307	4	0.00
11/04/2017	R212 On 04-May-17	152.23	Put	Bond Future	4287	4	4287	4	0.00
11/04/2017	R212 On 03-August-17			Bond Future	148.76	148.6497	148.7583	148.6497	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
11/04/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R212 On 03-August-17	153.34	Put	Bond Future	4582	5	4582	5	0.00
11/04/2017	R212 On 03-August-17	153.35	Put	Bond Future	4592	5	4592	5	0.00
11/04/2017	R212 On 03-August-17	153.36	Put	Bond Future	4602	5	4602	5	0.00
11/04/2017	R212 On 02-November-17			Bond Future	151.70	151.5911	151.7000	151.5911	0.00
11/04/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
11/04/2017	R212 On 02-November-17	152.40	Put	Bond Future	700	1	700	1	0.00
11/04/2017	R212 On 02-November-17	152.42	Put	Bond Future	720	1	720	1	0.00
11/04/2017	R212 On 02-November-17	152.41	Put	Bond Future	710	1	710	1	0.00
11/04/2017	R213 On 04-May-17			Bond Future	9.38	82.6957	9.3768	82.6957	45,201.00
11/04/2017	R213 On 04-May-17	9.35	Call	Bond Future	931	1	931	1	0.00
11/04/2017	R213 On 04-May-17	9.37	Call	Bond Future	996	1	996	1	0.00
11/04/2017	R213 On 04-May-17	9.36	Call	Bond Future	963	1	963	1	0.00
11/04/2017	R213 On 04-May-17	9.36	Put	Bond Future	1075	1	1075	1	0.00
11/04/2017	R213 On 04-May-17	9.37	Put	Bond Future	1041	1	1041	1	0.00
11/04/2017	R213 On 04-May-17	9.35	Put	Bond Future	1109	1	1109	1	0.00
11/04/2017	R213 On 03-August-17			Bond Future	9.43	84.2728	9.4253	84.2728	0.00
11/04/2017	R213 On 03-August-17	9.33	Call	Bond Future	2002	2	2002	2	0.00
11/04/2017	R213 On 03-August-17	9.34	Call	Bond Future	2033	2	2033	2	0.00
11/04/2017	R213 On 03-August-17	9.35	Call	Bond Future	2064	2	2064	2	0.00
11/04/2017	R213 On 03-August-17	9.34	Put	Bond Future	2597	3	2597	3	0.00
11/04/2017	R213 On 03-August-17	9.35	Put	Bond Future	2562	3	2562	3	0.00
11/04/2017	R213 On 03-August-17	9.33	Put	Bond Future	2632	3	2632	3	0.00
11/04/2017	R213 On 02-November-17			Bond Future	9.47	82.3693	9.4730	82.3693	0.00
11/04/2017	R213 On 02-November-17	9.36	Call	Bond Future	2663	2	2663	2	0.00
11/04/2017	R213 On 02-November-17	9.34	Call	Bond Future	2601	2	2601	2	0.00
11/04/2017	R213 On 02-November-17	9.35	Call	Bond Future	2632	2	2632	2	0.00
11/04/2017	R213 On 02-November-17	9.34	Put	Bond Future	3471	4	3471	4	0.00
11/04/2017	R213 On 02-November-17	9.35	Put	Bond Future	3436	4	3436	4	0.00
11/04/2017	R213 On 02-November-17	9.36	Put	Bond Future	3401	4	3401	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
11/04/2017	R214 On 04-May-17			Bond Future	9.77	70.8233	9.7720	70.8233	35,332.00
11/04/2017	R214 On 04-May-17	9.56	Call	Bond Future	524	0	524	0	0.00
11/04/2017	R214 On 04-May-17	9.58	Call	Bond Future	568	0	568	0	0.00
11/04/2017	R214 On 04-May-17	9.57	Call	Bond Future	545	0	545	0	0.00
11/04/2017	R214 On 04-May-17	9.56	Put	Bond Future	2010	2	2010	2	0.00
11/04/2017	R214 On 04-May-17	9.57	Put	Bond Future	1960	2	1960	2	0.00
11/04/2017	R214 On 04-May-17	9.58	Put	Bond Future	1911	2	1911	2	0.00
11/04/2017	R214 On 03-August-17			Bond Future	9.82	72.1740	9.8218	72.1740	0.00
11/04/2017	R214 On 03-August-17	9.51	Call	Bond Future	1583	1	1583	1	0.00
11/04/2017	R214 On 03-August-17	9.52	Call	Bond Future	1609	1	1609	1	0.00
11/04/2017	R214 On 03-August-17	9.53	Call	Bond Future	1636	2	1636	2	0.00
11/04/2017	R214 On 03-August-17	9.52	Put	Bond Future	3721	4	3721	4	0.00
11/04/2017	R214 On 03-August-17	9.53	Put	Bond Future	3677	4	3677	4	0.00
11/04/2017	R214 On 03-August-17	9.51	Put	Bond Future	3766	4	3766	4	0.00
11/04/2017	R214 On 02-November-17			Bond Future	9.87	70.2877	9.8709	70.2877	0.00
11/04/2017	R214 On 02-November-17	9.58	Call	Bond Future	2375	2	2375	2	0.00
11/04/2017	R214 On 02-November-17	9.60	Call	Bond Future	2434	2	2434	2	0.00
11/04/2017	R214 On 02-November-17	9.59	Call	Bond Future	2405	2	2405	2	0.00
11/04/2017	R214 On 02-November-17	9.60	Put	Bond Future	4308	5	4308	5	0.00
11/04/2017	R214 On 02-November-17	9.58	Put	Bond Future	4391	5	4391	5	0.00
11/04/2017	R214 On 02-November-17	9.59	Put	Bond Future	4349	5	4349	5	0.00
11/04/2017	R248 On 04-May-17			Bond Future	9.83	90.7383	9.8324	90.7383	77,183.00
11/04/2017	R248 On 04-May-17	9.67	Call	Bond Future	874	1	874	1	0.00
11/04/2017	R248 On 04-May-17	9.66	Call	Bond Future	843	1	843	1	0.00
11/04/2017	R248 On 04-May-17	9.65	Call	Bond Future	812	1	812	1	0.00
11/04/2017	R248 On 04-May-17	9.66	Put	Bond Future	2374	3	2374	3	0.00
11/04/2017	R248 On 04-May-17	9.67	Put	Bond Future	2315	3	2315	3	0.00
11/04/2017	R248 On 04-May-17	9.65	Put	Bond Future	2434	3	2434	3	0.00
11/04/2017	R248 On 03-August-17			Bond Future	9.88	92.4690	9.8843	92.4690	170.00
11/04/2017	R248 On 03-August-17	9.57	Call	Bond Future	2094	2	2094	2	0.00
11/04/2017	R248 On 03-August-17	9.58	Call	Bond Future	2129	2	2129	2	0.00
11/04/2017	R248 On 03-August-17	9.56	Call	Bond Future	2060	2	2060	2	0.00
11/04/2017	R248 On 03-August-17	9.58	Put	Bond Future	4835	5	4835	5	0.00
11/04/2017	R248 On 03-August-17	9.57	Put	Bond Future	4892	5	4892	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2017	R248 On 03-August-17	9.56	Put	Bond Future	4950	5	4950	5	0.00
11/04/2017	R248 On 02-November-17			Bond Future	9.94	89.8380	9.9353	89.8380	0.00
11/04/2017	R248 On 02-November-17	9.64	Call	Bond Future	3153	3	3153	3	0.00
11/04/2017	R248 On 02-November-17	9.66	Call	Bond Future	3228	3	3228	3	0.00
11/04/2017	R248 On 02-November-17	9.65	Call	Bond Future	3190	3	3190	3	0.00
11/04/2017	R248 On 02-November-17	9.64	Put	Bond Future	5752	6	5752	6	0.00
11/04/2017	R248 On 02-November-17	9.65	Put	Bond Future	5699	6	5699	6	0.00
11/04/2017	R248 On 02-November-17	9.66	Put	Bond Future	5647	6	5647	6	0.00