



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 June 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	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
01/06/2017	2025 On 03-August-17			Bond Future	128.27	128.2559	128.2714	128.2559	2,414.00
01/06/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2025 On 03-August-17	133.96	Put	Bond Future	5689	6	5689	6	0.00
01/06/2017	2025 On 03-August-17	133.98	Put	Bond Future	5709	6	5709	6	0.00
01/06/2017	2025 On 03-August-17	133.97	Put	Bond Future	5699	6	5699	6	0.00
01/06/2017	2025 On 02-November-17			Bond Future	130.76	130.7416	130.7584	130.7416	0.00
01/06/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2025 On 02-November-17	132.97	Put	Bond Future	2212	2	2212	2	0.00
01/06/2017	2025 On 02-November-17	132.98	Put	Bond Future	2222	2	2222	2	0.00
01/06/2017	2025 On 02-November-17	132.96	Put	Bond Future	2202	2	2202	2	0.00
01/06/2017	2025 On 01-February-18			Bond Future	132.01	131.9983	132.0141	131.9983	0.00
01/06/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2025 On 01-February-18	133.89	Put	Bond Future	1876	2	1876	2	0.00
01/06/2017	2025 On 01-February-18	133.88	Put	Bond Future	1866	2	1866	2	0.00
01/06/2017	2025 On 01-February-18	133.90	Put	Bond Future	1886	2	1886	2	0.00
01/06/2017	2029 On 01-February-18			Bond Future	103.78	103.7783	103.7830	103.7783	0.00
01/06/2017	2030 On 03-August-17			Bond Future	9.07	92.0687	9.0682	92.0687	32,390.00
01/06/2017	2030 On 03-August-17	9.33	Call	Bond Future	1802	2	1802	2	0.00
01/06/2017	2030 On 03-August-17	9.34	Call	Bond Future	1870	2	1870	2	0.00
01/06/2017	2030 On 03-August-17	9.35	Call	Bond Future	1938	2	1938	2	0.00
01/06/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
01/06/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
01/06/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
01/06/2017	2030 On 02-November-17			Bond Future	9.11	93.8297	9.1088	93.8297	0.00
01/06/2017	2030 On 02-November-17	9.35	Call	Bond Future	1639	1	1639	1	0.00
01/06/2017	2030 On 02-November-17	9.36	Call	Bond Future	1706	1	1706	1	0.00
01/06/2017	2030 On 02-November-17	9.34	Call	Bond Future	1572	1	1572	1	0.00
01/06/2017	2030 On 02-November-17	9.35	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
01/06/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
01/06/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
01/06/2017	2030 On 01-February-18			Bond Future	9.15	91.6529	9.1478	91.6529	0.00
01/06/2017	2030 On 01-February-18	9.38	Call	Bond Future	1556	1	1556	1	0.00
01/06/2017	2030 On 01-February-18	9.37	Call	Bond Future	1490	1	1490	1	0.00
01/06/2017	2030 On 01-February-18	9.39	Call	Bond Future	1622	1	1622	1	0.00
01/06/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
01/06/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
01/06/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
01/06/2017	2032 On 03-August-17			Bond Future	9.21	94.9900	9.2119	94.9900	26,589.00
01/06/2017	2032 On 03-August-17	9.43	Call	Bond Future	2534	2	2534	2	0.00
01/06/2017	2032 On 03-August-17	9.45	Call	Bond Future	2632	2	2632	2	0.00
01/06/2017	2032 On 03-August-17	9.44	Call	Bond Future	2583	2	2583	2	0.00
01/06/2017	2032 On 03-August-17	9.45	Put	Bond Future	867	1	867	1	0.00
01/06/2017	2032 On 03-August-17	9.43	Put	Bond Future	915	1	915	1	0.00
01/06/2017	2032 On 03-August-17	9.44	Put	Bond Future	891	1	891	1	0.00
01/06/2017	2032 On 02-November-17			Bond Future	9.26	92.6489	9.2567	92.6489	0.00
01/06/2017	2032 On 02-November-17	9.48	Call	Bond Future	3585	3	3585	3	0.00
01/06/2017	2032 On 02-November-17	9.49	Call	Bond Future	3629	3	3629	3	0.00
01/06/2017	2032 On 02-November-17	9.50	Call	Bond Future	3673	4	3673	4	0.00
01/06/2017	2032 On 02-November-17	9.49	Put	Bond Future	1921	2	1921	2	0.00
01/06/2017	2032 On 02-November-17	9.48	Put	Bond Future	1949	2	1949	2	0.00
01/06/2017	2032 On 02-November-17	9.50	Put	Bond Future	1893	2	1893	2	0.00
01/06/2017	2032 On 01-February-18			Bond Future	9.30	94.4543	9.2998	94.4543	0.00
01/06/2017	2032 On 01-February-18	9.55	Call	Bond Future	4298	4	4298	4	0.00
01/06/2017	2032 On 01-February-18	9.56	Call	Bond Future	4341	4	4341	4	0.00
01/06/2017	2032 On 01-February-18	9.57	Call	Bond Future	4384	4	4384	4	0.00
01/06/2017	2032 On 01-February-18	9.56	Put	Bond Future	2463	3	2463	3	0.00
01/06/2017	2032 On 01-February-18	9.57	Put	Bond Future	2435	3	2435	3	0.00
01/06/2017	2032 On 01-February-18	9.55	Put	Bond Future	2491	3	2491	3	0.00
01/06/2017	2033 On 03-August-17			Bond Future	105.37	105.3635	105.3687	105.3635	6,134.00
01/06/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2033 On 03-August-17	113.13	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
01/06/2017	2033 On 03-August-17	113.12	Put	Bond Future	7751	8	7751	8	0.00
01/06/2017	2033 On 03-August-17	113.13	Put	Bond Future	7761	8	7761	8	0.00
01/06/2017	2033 On 03-August-17	113.14	Put	Bond Future	7771	8	7771	8	0.00
01/06/2017	2033 On 02-November-17			Bond Future	106.34	106.3287	106.3351	106.3287	0.00
01/06/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2033 On 02-November-17	110.08	Put	Bond Future	3745	4	3745	4	0.00
01/06/2017	2033 On 02-November-17	110.09	Put	Bond Future	3755	4	3755	4	0.00
01/06/2017	2033 On 02-November-17	110.07	Put	Bond Future	3735	4	3735	4	0.00
01/06/2017	2033 On 01-February-18			Bond Future	108.46	108.4504	108.4557	108.4504	0.00
01/06/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2033 On 01-February-18	109.64	Put	Bond Future	1184	1	1184	1	0.00
01/06/2017	2033 On 01-February-18	109.66	Put	Bond Future	1204	1	1204	1	0.00
01/06/2017	2033 On 01-February-18	109.65	Put	Bond Future	1194	1	1194	1	0.00
01/06/2017	2037 On 03-August-17			Bond Future	9.54	90.7001	9.5370	90.7001	57,059.00
01/06/2017	2037 On 03-August-17	9.58	Call	Bond Future	1991	2	1991	2	0.00
01/06/2017	2037 On 03-August-17	9.57	Call	Bond Future	1948	2	1948	2	0.00
01/06/2017	2037 On 03-August-17	9.56	Call	Bond Future	1905	2	1905	2	0.00
01/06/2017	2037 On 03-August-17	9.57	Put	Bond Future	1679	2	1679	2	0.00
01/06/2017	2037 On 03-August-17	9.58	Put	Bond Future	1642	2	1642	2	0.00
01/06/2017	2037 On 03-August-17	9.56	Put	Bond Future	1718	2	1718	2	0.00
01/06/2017	2037 On 02-November-17			Bond Future	9.58	92.4349	9.5840	92.4349	233.00
01/06/2017	2037 On 02-November-17	9.66	Call	Bond Future	3392	3	3392	3	0.00
01/06/2017	2037 On 02-November-17	9.65	Call	Bond Future	3349	3	3349	3	0.00
01/06/2017	2037 On 02-November-17	9.67	Call	Bond Future	3436	3	3436	3	0.00
01/06/2017	2037 On 02-November-17	9.67	Put	Bond Future	2746	3	2746	3	0.00
01/06/2017	2037 On 02-November-17	9.66	Put	Bond Future	2782	3	2782	3	0.00
01/06/2017	2037 On 02-November-17	9.65	Put	Bond Future	2819	3	2819	3	0.00
01/06/2017	2037 On 01-February-18			Bond Future	9.63	89.9806	9.6298	89.9806	0.00
01/06/2017	2037 On 01-February-18	9.82	Call	Bond Future	4592	4	4592	4	0.00
01/06/2017	2037 On 01-February-18	9.81	Call	Bond Future	4547	4	4547	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
01/06/2017	2037 On 01-February-18	9.83	Call	Bond Future	4637	4	4637	4	0.00
01/06/2017	2037 On 01-February-18	9.82	Put	Bond Future	3093	3	3093	3	0.00
01/06/2017	2037 On 01-February-18	9.83	Put	Bond Future	3060	3	3060	3	0.00
01/06/2017	2037 On 01-February-18	9.81	Put	Bond Future	3126	3	3126	3	0.00
01/06/2017	2038 On 03-August-17			Bond Future	129.82	129.8073	129.8239	129.8073	22,539.00
01/06/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2038 On 03-August-17	141.17	Put	Bond Future	11346	11	11346	11	0.00
01/06/2017	2038 On 03-August-17	141.16	Put	Bond Future	11336	11	11336	11	0.00
01/06/2017	2038 On 03-August-17	141.18	Put	Bond Future	11356	11	11356	11	0.00
01/06/2017	2038 On 02-November-17			Bond Future	132.34	132.3232	132.3410	132.3232	0.00
01/06/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2038 On 02-November-17	136.80	Put	Bond Future	4459	4	4459	4	0.00
01/06/2017	2038 On 02-November-17	136.82	Put	Bond Future	4479	4	4479	4	0.00
01/06/2017	2038 On 02-November-17	136.81	Put	Bond Future	4469	4	4469	4	0.00
01/06/2017	2038 On 01-February-18			Bond Future	133.46	133.4423	133.4592	133.4423	0.00
01/06/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2038 On 01-February-18	136.93	Put	Bond Future	3471	3	3471	3	0.00
01/06/2017	2038 On 01-February-18	136.94	Put	Bond Future	3481	3	3481	3	0.00
01/06/2017	2038 On 01-February-18	136.95	Put	Bond Future	3491	4	3491	4	0.00
01/06/2017	2040 On 03-August-17			Bond Future	9.63	94.1441	9.6328	94.1441	13,856.00
01/06/2017	2040 On 03-August-17	9.63	Call	Bond Future	1974	2	1974	2	0.00
01/06/2017	2040 On 03-August-17	9.62	Call	Bond Future	1930	2	1930	2	0.00
01/06/2017	2040 On 03-August-17	9.61	Call	Bond Future	1887	2	1887	2	0.00
01/06/2017	2040 On 03-August-17	9.62	Put	Bond Future	2041	2	2041	2	0.00
01/06/2017	2040 On 03-August-17	9.61	Put	Bond Future	2086	2	2086	2	0.00
01/06/2017	2040 On 03-August-17	9.63	Put	Bond Future	1998	2	1998	2	0.00
01/06/2017	2040 On 02-November-17			Bond Future	9.68	95.9448	9.6809	95.9448	0.00
01/06/2017	2040 On 02-November-17	9.66	Call	Bond Future	3237	3	3237	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
01/06/2017	2040 On 02-November-17	9.67	Call	Bond Future	3279	3	3279	3	0.00
01/06/2017	2040 On 02-November-17	9.65	Call	Bond Future	3194	3	3194	3	0.00
01/06/2017	2040 On 02-November-17	9.67	Put	Bond Future	3373	4	3373	4	0.00
01/06/2017	2040 On 02-November-17	9.66	Put	Bond Future	3417	4	3417	4	0.00
01/06/2017	2040 On 02-November-17	9.65	Put	Bond Future	3461	4	3461	4	0.00
01/06/2017	2040 On 01-February-18			Bond Future	9.73	93.3086	9.7280	93.3086	0.00
01/06/2017	2040 On 01-February-18	9.87	Call	Bond Future	4715	5	4715	5	0.00
01/06/2017	2040 On 01-February-18	9.89	Call	Bond Future	4808	5	4808	5	0.00
01/06/2017	2040 On 01-February-18	9.88	Call	Bond Future	4761	5	4761	5	0.00
01/06/2017	2040 On 01-February-18	9.87	Put	Bond Future	3516	4	3516	4	0.00
01/06/2017	2040 On 01-February-18	9.88	Put	Bond Future	3480	4	3480	4	0.00
01/06/2017	2040 On 01-February-18	9.89	Put	Bond Future	3443	4	3443	4	0.00
01/06/2017	2044 On 03-August-17			Bond Future	9.70	90.8952	9.6975	90.8952	23,797.00
01/06/2017	2044 On 03-August-17	9.63	Call	Bond Future	1706	2	1706	2	0.00
01/06/2017	2044 On 03-August-17	9.62	Call	Bond Future	1666	2	1666	2	0.00
01/06/2017	2044 On 03-August-17	9.64	Call	Bond Future	1746	2	1746	2	0.00
01/06/2017	2044 On 03-August-17	9.62	Put	Bond Future	2348	3	2348	3	0.00
01/06/2017	2044 On 03-August-17	9.63	Put	Bond Future	2299	2	2299	2	0.00
01/06/2017	2044 On 03-August-17	9.64	Put	Bond Future	2251	2	2251	2	0.00
01/06/2017	2044 On 02-November-17			Bond Future	9.75	92.6338	9.7453	92.6338	200.00
01/06/2017	2044 On 02-November-17	9.66	Call	Bond Future	3030	3	3030	3	0.00
01/06/2017	2044 On 02-November-17	9.68	Call	Bond Future	3112	3	3112	3	0.00
01/06/2017	2044 On 02-November-17	9.67	Call	Bond Future	3071	3	3071	3	0.00
01/06/2017	2044 On 02-November-17	9.66	Put	Bond Future	3775	4	3775	4	0.00
01/06/2017	2044 On 02-November-17	9.67	Put	Bond Future	3727	4	3727	4	0.00
01/06/2017	2044 On 02-November-17	9.68	Put	Bond Future	3681	4	3681	4	0.00
01/06/2017	2044 On 01-February-18			Bond Future	9.79	90.0582	9.7921	90.0582	0.00
01/06/2017	2044 On 01-February-18	9.90	Call	Bond Future	4639	4	4639	4	0.00
01/06/2017	2044 On 01-February-18	9.91	Call	Bond Future	4685	5	4685	5	0.00
01/06/2017	2044 On 01-February-18	9.89	Call	Bond Future	4593	4	4593	4	0.00
01/06/2017	2044 On 01-February-18	9.90	Put	Bond Future	3721	4	3721	4	0.00
01/06/2017	2044 On 01-February-18	9.91	Put	Bond Future	3683	4	3683	4	0.00
01/06/2017	2044 On 01-February-18	9.89	Put	Bond Future	3760	4	3760	4	0.00
01/06/2017	2046 On 03-August-17			Bond Future	128.13	128.1219	128.1282	128.1219	22,790.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2046 On 03-August-17	141.19	Put	Bond Future	13062	13	13062	13	0.00
01/06/2017	2046 On 03-August-17	141.17	Put	Bond Future	13042	13	13042	13	0.00
01/06/2017	2046 On 03-August-17	141.18	Put	Bond Future	13052	13	13052	13	0.00
01/06/2017	2046 On 02-November-17			Bond Future	129.03	129.0218	129.0291	129.0218	0.00
01/06/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2046 On 02-November-17	136.31	Put	Bond Future	7281	7	7281	7	0.00
01/06/2017	2046 On 02-November-17	136.32	Put	Bond Future	7291	7	7291	7	0.00
01/06/2017	2046 On 02-November-17	136.30	Put	Bond Future	7271	7	7271	7	0.00
01/06/2017	2046 On 01-February-18			Bond Future	131.60	131.5964	131.6025	131.5964	0.00
01/06/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2046 On 01-February-18	132.90	Put	Bond Future	1298	1	1298	1	0.00
01/06/2017	2046 On 01-February-18	132.91	Put	Bond Future	1308	1	1308	1	0.00
01/06/2017	2046 On 01-February-18	132.92	Put	Bond Future	1318	1	1318	1	0.00
01/06/2017	2050 On 03-August-17			Bond Future	135.57	135.5614	135.5682	135.5614	26,059.00
01/06/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2050 On 03-August-17	149.23	Put	Bond Future	13662	14	13662	14	0.00
01/06/2017	2050 On 03-August-17	149.24	Put	Bond Future	13672	14	13672	14	0.00
01/06/2017	2050 On 03-August-17	149.22	Put	Bond Future	13652	14	13652	14	0.00
01/06/2017	2050 On 02-November-17			Bond Future	138.20	138.1887	138.1967	138.1887	0.00
01/06/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2050 On 02-November-17	144.65	Put	Bond Future	6453	6	6453	6	0.00
01/06/2017	2050 On 02-November-17	144.66	Put	Bond Future	6463	6	6463	6	0.00
01/06/2017	2050 On 02-November-17	144.67	Put	Bond Future	6473	6	6473	6	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
01/06/2017	2050 On 01-February-18			Bond Future	139.26	139.2542	139.2608	139.2542	0.00
01/06/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
01/06/2017	2050 On 01-February-18	140.24	Put	Bond Future	979	1	979	1	0.00
01/06/2017	2050 On 01-February-18	140.25	Put	Bond Future	989	1	989	1	0.00
01/06/2017	2050 On 01-February-18	140.23	Put	Bond Future	969	1	969	1	0.00
01/06/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	AL37 On 03-August-17			Index Future	546.27	545.6980	546.2670	545.6980	0.00
01/06/2017	AL37 On 02-November-17			Index Future	556.72	556.1360	556.7190	556.1360	0.00
01/06/2017	AL37 On 01-February-18			Index Future	567.56	566.9730	567.5620	566.9730	0.00
01/06/2017	AL7T On 03-August-17			Index Future	630.40	629.1320	630.4040	629.1320	0.00
01/06/2017	AL7T On 02-November-17			Index Future	642.47	641.1660	642.4660	641.1660	0.00
01/06/2017	AL7T On 01-February-18			Index Future	654.98	653.6600	654.9790	653.6600	0.00
01/06/2017	ALBI On 03-August-17			Index Future	568.88	567.4750	568.8820	567.4750	600.00
01/06/2017	ALBI On 02-November-17			Index Future	579.77	578.3290	579.7660	578.3290	0.00
01/06/2017	ALBI On 01-February-18			Index Future	591.06	589.5990	591.0590	589.5990	0.00
01/06/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	C186 On 21-December-26			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
01/06/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/06/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2017	EL28 On 03-August-17			Bond Future	127.93	127.9197	127.9285	127.9197	0.00
01/06/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
01/06/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
01/06/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
01/06/2017	EL28 On 03-August-17	135.17	Put	Bond Future	7242	7	7242	7	0.00
01/06/2017	EL28 On 03-August-17	135.16	Put	Bond Future	7232	7	7232	7	0.00
01/06/2017	EL28 On 03-August-17	135.18	Put	Bond Future	7252	7	7252	7	0.00
01/06/2017	EL28 On 02-November-17			Bond Future	128.66	128.6552	128.6650	128.6552	0.00
01/06/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
01/06/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
01/06/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
01/06/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5205	5	5205	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
01/06/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5215	5	5215	5	0.00
01/06/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5225	5	5225	5	0.00
01/06/2017	EL28 On 01-February-18			Bond Future	131.23	131.2225	131.2311	131.2225	0.00
01/06/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
01/06/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
01/06/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
01/06/2017	EL28 On 01-February-18	132.29	Put	Bond Future	1059	1	1059	1	0.00
01/06/2017	EL28 On 01-February-18	132.31	Put	Bond Future	1079	1	1079	1	0.00
01/06/2017	EL28 On 01-February-18	132.30	Put	Bond Future	1069	1	1069	1	0.00
01/06/2017	ES33 On 03-August-17			Bond Future	10.63	78.9076	10.6346	78.9076	9,466.00
01/06/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
01/06/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
01/06/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
01/06/2017	ES33 On 03-August-17	10.53	Put	Bond Future	656	1	656	1	0.00
01/06/2017	ES33 On 03-August-17	10.54	Put	Bond Future	593	1	593	1	0.00
01/06/2017	ES33 On 03-August-17	10.55	Put	Bond Future	530	1	530	1	0.00
01/06/2017	ES33 On 02-November-17			Bond Future	10.72	76.6251	10.7227	76.6251	0.00
01/06/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
01/06/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
01/06/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
01/06/2017	ES33 On 02-November-17	10.67	Put	Bond Future	325	0	325	0	0.00
01/06/2017	ES33 On 02-November-17	10.68	Put	Bond Future	263	0	263	0	0.00
01/06/2017	ES33 On 02-November-17	10.66	Put	Bond Future	386	1	386	1	0.00
01/06/2017	ES33 On 01-February-18			Bond Future	10.81	78.1182	10.8126	78.1182	0.00
01/06/2017	ES33 On 01-February-18	10.99	Call	Bond Future	1063	1	1063	1	0.00
01/06/2017	ES33 On 01-February-18	11.00	Call	Bond Future	1122	1	1122	1	0.00
01/06/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1181	1	1181	1	0.00
01/06/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
01/06/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
01/06/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
01/06/2017	ES42 On 03-August-17			Bond Future	10.86	82.0125	10.8602	82.0125	7,957.00
01/06/2017	ES42 On 02-November-17			Bond Future	10.95	79.3195	10.9481	79.3195	0.00
01/06/2017	ES42 On 01-February-18			Bond Future	11.03	80.8651	11.0349	80.8651	0.00
01/06/2017	GOVI On 03-August-17			GOVI	567.28	565.8390	567.2810	565.8390	404.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2017	GOVI On 03-August-17	561.10	Call	GOVI	61810	5	61810	5	0.00
01/06/2017	GOVI On 03-August-17	561.11	Call	GOVI	61710	5	61710	5	0.00
01/06/2017	GOVI On 03-August-17	561.09	Call	GOVI	61910	5	61910	5	0.00
01/06/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
01/06/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
01/06/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
01/06/2017	GOVI On 02-November-17			GOVI	578.14	576.6620	578.1350	576.6620	0.00
01/06/2017	GOVI On 02-November-17	572.44	Call	GOVI	56950	4	56950	4	0.00
01/06/2017	GOVI On 02-November-17	572.45	Call	GOVI	56850	4	56850	4	0.00
01/06/2017	GOVI On 02-November-17	572.46	Call	GOVI	56750	4	56750	4	0.00
01/06/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
01/06/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
01/06/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
01/06/2017	GOVI On 01-February-18			GOVI	589.40	587.8990	589.3960	587.8990	0.00
01/06/2017	GOVI On 01-February-18	581.03	Call	GOVI	83660	7	83660	7	0.00
01/06/2017	GOVI On 01-February-18	581.02	Call	GOVI	83760	7	83760	7	0.00
01/06/2017	GOVI On 01-February-18	581.04	Call	GOVI	83560	7	83560	7	0.00
01/06/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
01/06/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
01/06/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
01/06/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/06/2017	IGOV On 03-August-17			Index Future	249.97	249.9180	249.9680	249.9180	1,296.00
01/06/2017	IGOV On 02-November-17			Index Future	254.82	254.7610	254.8150	254.7610	0.00
01/06/2017	IGOV On 01-February-18			Index Future	259.90	259.8450	259.8960	259.8450	0.00
01/06/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
01/06/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
01/06/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	0.00
01/06/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6130	99.6148	99.6130	0.00
01/06/2017	IS01 On 21-December-17			Interest Rate Swap	99.81	99.8092	99.8132	99.8092	0.00
01/06/2017	IS01 On 15-March-18			Interest Rate Swap	99.76	99.7539	99.7591	99.7539	0.00
01/06/2017	IS01 On 21-June-18			Interest Rate Swap	99.92	99.9141	99.9156	99.9141	0.00
01/06/2017	IS02 On 18-December-17			Interest Rate Swap	99.84	99.8397	99.8436	99.8397	0.00
01/06/2017	IS02 On 16-March-18			Interest Rate Swap	99.04	99.0324	99.0381	99.0324	0.00
01/06/2017	IS02 On 15-June-18			Interest Rate Swap	98.60	98.6011	98.6021	98.6011	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
01/06/2017	IS02 On 21-September-18			Interest Rate Swap	98.53	98.5299	98.5285	98.5299	0.00
01/06/2017	IS02 On 21-December-18			Interest Rate Swap	98.91	98.9100	98.9100	98.9100	0.00
01/06/2017	IS02 On 15-March-19			Interest Rate Swap	99.30	99.3070	99.3007	99.3070	0.00
01/06/2017	IS02 On 21-June-19			Interest Rate Swap	99.70	99.7046	99.6992	99.7046	0.00
01/06/2017	IS05 On 17-December-20			Interest Rate Swap	96.35	96.3649	96.3462	96.3649	0.00
01/06/2017	IS05 On 16-March-21			Interest Rate Swap	95.57	95.5966	95.5740	95.5966	0.00
01/06/2017	IS05 On 15-June-21			Interest Rate Swap	94.77	94.7980	94.7711	94.7980	0.00
01/06/2017	IS05 On 21-September-21			Interest Rate Swap	94.93	94.9651	94.9349	94.9651	0.00
01/06/2017	IS05 On 21-December-21			Interest Rate Swap	97.10	97.1364	97.1029	97.1364	51.00
01/06/2017	IS05 On 15-March-22			Interest Rate Swap	97.22	97.2582	97.2201	97.2582	0.00
01/06/2017	IS05 On 21-June-22			Interest Rate Swap	98.40	98.4436	98.3993	98.4436	0.00
01/06/2017	IS10 On 17-December-25			Interest Rate Swap	95.04	95.2087	95.0401	95.2087	0.00
01/06/2017	IS10 On 16-March-26			Interest Rate Swap	92.04	92.2014	92.0443	92.2014	0.00
01/06/2017	IS10 On 15-June-26			Interest Rate Swap	90.79	90.9406	90.7882	90.9406	0.00
01/06/2017	IS10 On 21-September-26			Interest Rate Swap	92.93	93.0859	92.9325	93.0859	0.00
01/06/2017	IS10 On 21-December-26			Interest Rate Swap	96.69	96.8490	96.6920	96.8490	0.00
01/06/2017	IS10 On 15-March-27			Interest Rate Swap	95.26	95.4286	95.2637	95.4286	0.00
01/06/2017	IS10 On 21-June-27			Interest Rate Swap	97.32	97.4860	97.3179	97.4860	0.00
01/06/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/06/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/06/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/06/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/06/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
01/06/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.29	92.7100	7.2900	92.7100	0.00
01/06/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
01/06/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.21	92.7900	7.2100	92.7900	0.00
01/06/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00
01/06/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
01/06/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	0.00
01/06/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	2,500.00
01/06/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.99	93.0100	6.9900	93.0100	0.00
01/06/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.04	92.9600	7.0400	92.9600	0.00
01/06/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
01/06/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	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
01/06/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
01/06/2017	R023 On 03-August-17			Bond Future	7.95	102.3403	7.9544	102.3403	38,317.00
01/06/2017	R023 On 03-August-17	8.58	Call	Bond Future	2800	3	2800	3	0.00
01/06/2017	R023 On 03-August-17	8.60	Call	Bond Future	2878	3	2878	3	0.00
01/06/2017	R023 On 03-August-17	8.59	Call	Bond Future	2839	3	2839	3	0.00
01/06/2017	R023 On 03-August-17	8.58	Put	Bond Future	93	0	93	0	0.00
01/06/2017	R023 On 03-August-17	8.59	Put	Bond Future	89	0	89	0	0.00
01/06/2017	R023 On 03-August-17	8.60	Put	Bond Future	85	0	85	0	0.00
01/06/2017	R023 On 02-November-17			Bond Future	7.97	100.3673	7.9682	100.3673	0.00
01/06/2017	R023 On 02-November-17	8.56	Call	Bond Future	2809	3	2809	3	0.00
01/06/2017	R023 On 02-November-17	8.57	Call	Bond Future	2842	3	2842	3	0.00
01/06/2017	R023 On 02-November-17	8.58	Call	Bond Future	2876	3	2876	3	0.00
01/06/2017	R023 On 02-November-17	8.57	Put	Bond Future	330	0	330	0	0.00
01/06/2017	R023 On 02-November-17	8.58	Put	Bond Future	322	0	322	0	0.00
01/06/2017	R023 On 02-November-17	8.56	Put	Bond Future	338	0	338	0	0.00
01/06/2017	R023 On 01-February-18			Bond Future	7.98	102.3231	7.9771	102.3231	0.00
01/06/2017	R023 On 01-February-18	8.32	Call	Bond Future	2297	2	2297	2	0.00
01/06/2017	R023 On 01-February-18	8.33	Call	Bond Future	2324	2	2324	2	0.00
01/06/2017	R023 On 01-February-18	8.31	Call	Bond Future	2271	2	2271	2	0.00
01/06/2017	R023 On 01-February-18	8.32	Put	Bond Future	912	1	912	1	0.00
01/06/2017	R023 On 01-February-18	8.33	Put	Bond Future	898	1	898	1	0.00
01/06/2017	R023 On 01-February-18	8.31	Put	Bond Future	925	1	925	1	0.00
01/06/2017	R035 On 03-August-17			Bond Future	9.43	98.8258	9.4338	98.8258	9,645.00
01/06/2017	R035 On 03-August-17	9.50	Call	Bond Future	541	0	541	0	0.00
01/06/2017	R035 On 03-August-17	9.51	Call	Bond Future	622	0	622	0	0.00
01/06/2017	R035 On 03-August-17	9.52	Call	Bond Future	703	0	703	0	0.00
01/06/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
01/06/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
01/06/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
01/06/2017	R035 On 02-November-17			Bond Future	9.48	96.2150	9.4834	96.2150	0.00
01/06/2017	R035 On 02-November-17	9.60	Call	Bond Future	937	1	937	1	0.00
01/06/2017	R035 On 02-November-17	9.59	Call	Bond Future	857	1	857	1	0.00
01/06/2017	R035 On 02-November-17	9.61	Call	Bond Future	1017	1	1017	1	0.00
01/06/2017	R035 On 02-November-17	9.61	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
01/06/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
01/06/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
01/06/2017	R035 On 01-February-18			Bond Future	9.53	98.0898	9.5326	98.0898	0.00
01/06/2017	R035 On 01-February-18	9.73	Call	Bond Future	1560	1	1560	1	0.00
01/06/2017	R035 On 01-February-18	9.75	Call	Bond Future	1716	1	1716	1	0.00
01/06/2017	R035 On 01-February-18	9.74	Call	Bond Future	1638	1	1638	1	0.00
01/06/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
01/06/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
01/06/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
01/06/2017	R186 On 03-August-17			Bond Future	8.57	113.3676	8.5699	113.3676	99,382.00
01/06/2017	R186 On 03-August-17	8.90	Call	Bond Future	2768	3	2768	3	0.00
01/06/2017	R186 On 03-August-17	9.50	Call	Bond Future	6208	6	6208	6	0.00
01/06/2017	R186 On 03-August-17	9.35	Call	Bond Future	5297	5	5297	5	0.00
01/06/2017	R186 On 03-August-17	8.91	Call	Bond Future	2819	3	2819	3	0.00
01/06/2017	R186 On 03-August-17	8.93	Call	Bond Future	2921	3	2921	3	0.00
01/06/2017	R186 On 03-August-17	8.75	Call	Bond Future	2060	2	2060	2	0.00
01/06/2017	R186 On 03-August-17	9.00	Call	Bond Future	3287	3	3287	3	0.00
01/06/2017	R186 On 03-August-17	8.92	Call	Bond Future	2870	3	2870	3	0.00
01/06/2017	R186 On 03-August-17	8.85	Call	Bond Future	2522	2	2522	2	0.00
01/06/2017	R186 On 03-August-17	8.90	Put	Bond Future	533	1	533	1	1,050.00
01/06/2017	R186 On 03-August-17	9.35	Put	Bond Future	109	0	109	0	750.00
01/06/2017	R186 On 03-August-17	9.50	Put	Bond Future	59	0	59	0	6,500.00
01/06/2017	R186 On 03-August-17	8.75	Put	Bond Future	833	1	833	1	2,604.00
01/06/2017	R186 On 03-August-17	8.91	Put	Bond Future	517	1	517	1	0.00
01/06/2017	R186 On 03-August-17	9.00	Put	Bond Future	386	0	386	0	0.00
01/06/2017	R186 On 03-August-17	8.93	Put	Bond Future	485	1	485	1	0.00
01/06/2017	R186 On 03-August-17	8.85	Put	Bond Future	622	1	622	1	750.00
01/06/2017	R186 On 03-August-17	8.92	Put	Bond Future	501	1	501	1	0.00
01/06/2017	R186 On 02-November-17			Bond Future	8.60	115.5360	8.6029	115.5360	4.00
01/06/2017	R186 On 02-November-17	8.88	Call	Bond Future	3256	3	3256	3	0.00
01/06/2017	R186 On 02-November-17	8.90	Call	Bond Future	3341	3	3341	3	0.00
01/06/2017	R186 On 02-November-17	8.89	Call	Bond Future	3298	3	3298	3	0.00
01/06/2017	R186 On 02-November-17	8.89	Put	Bond Future	1392	1	1392	1	0.00
01/06/2017	R186 On 02-November-17	8.90	Put	Bond Future	1370	1	1370	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
01/06/2017	R186 On 02-November-17	8.88	Put	Bond Future	1416	2	1416	2	0.00
01/06/2017	R186 On 01-February-18			Bond Future	8.63	112.4845	8.6330	112.4845	0.00
01/06/2017	R186 On 01-February-18	8.96	Call	Bond Future	3940	4	3940	4	0.00
01/06/2017	R186 On 01-February-18	8.97	Call	Bond Future	3981	4	3981	4	0.00
01/06/2017	R186 On 01-February-18	8.98	Call	Bond Future	4022	4	4022	4	0.00
01/06/2017	R186 On 01-February-18	8.96	Put	Bond Future	1820	2	1820	2	0.00
01/06/2017	R186 On 01-February-18	8.97	Put	Bond Future	1797	2	1797	2	0.00
01/06/2017	R186 On 01-February-18	8.98	Put	Bond Future	1774	2	1774	2	0.00
01/06/2017	R197 On 03-August-17			Bond Future	296.30	296.2889	296.3037	296.2889	2,350.00
01/06/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
01/06/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
01/06/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
01/06/2017	R197 On 03-August-17	308.06	Put	Bond Future	11756	12	11756	12	0.00
01/06/2017	R197 On 03-August-17	308.07	Put	Bond Future	11766	12	11766	12	0.00
01/06/2017	R197 On 03-August-17	308.05	Put	Bond Future	11746	12	11746	12	0.00
01/06/2017	R197 On 02-November-17			Bond Future	302.05	302.0314	302.0485	302.0314	0.00
01/06/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
01/06/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
01/06/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
01/06/2017	R197 On 02-November-17	305.16	Put	Bond Future	3111	3	3111	3	0.00
01/06/2017	R197 On 02-November-17	305.17	Put	Bond Future	3121	3	3121	3	0.00
01/06/2017	R197 On 02-November-17	305.15	Put	Bond Future	3101	3	3101	3	0.00
01/06/2017	R197 On 01-February-18			Bond Future	301.02	301.0042	301.0185	301.0042	0.00
01/06/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
01/06/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
01/06/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
01/06/2017	R197 On 01-February-18	301.68	Put	Bond Future	662	1	662	1	0.00
01/06/2017	R197 On 01-February-18	301.67	Put	Bond Future	652	1	652	1	0.00
01/06/2017	R197 On 01-February-18	301.66	Put	Bond Future	642	1	642	1	0.00
01/06/2017	R202 On 03-August-17			Bond Future	242.30	242.2888	242.3007	242.2888	30,557.00
01/06/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
01/06/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
01/06/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
01/06/2017	R202 On 03-August-17	258.36	Put	Bond Future	16059	16	16059	16	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
01/06/2017	R202 On 03-August-17	258.37	Put	Bond Future	16069	16	16069	16	0.00
01/06/2017	R202 On 03-August-17	258.35	Put	Bond Future	16049	16	16049	16	0.00
01/06/2017	R202 On 02-November-17			Bond Future	247.00	246.9849	246.9987	246.9849	0.00
01/06/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
01/06/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
01/06/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
01/06/2017	R202 On 02-November-17	253.89	Put	Bond Future	6891	7	6891	7	0.00
01/06/2017	R202 On 02-November-17	253.90	Put	Bond Future	6901	7	6901	7	0.00
01/06/2017	R202 On 02-November-17	253.91	Put	Bond Future	6911	7	6911	7	0.00
01/06/2017	R202 On 01-February-18			Bond Future	248.18	248.1662	248.1779	248.1662	0.00
01/06/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
01/06/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
01/06/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
01/06/2017	R202 On 01-February-18	249.07	Put	Bond Future	892	1	892	1	0.00
01/06/2017	R202 On 01-February-18	249.08	Put	Bond Future	902	1	902	1	0.00
01/06/2017	R202 On 01-February-18	249.06	Put	Bond Future	882	1	882	1	0.00
01/06/2017	R203 On 03-August-17			Bond Future	7.28	103.3381	7.2832	103.3381	0.00
01/06/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
01/06/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
01/06/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
01/06/2017	R203 On 03-August-17	4.87	Put	Bond Future	258	0	258	0	0.00
01/06/2017	R203 On 03-August-17	4.88	Put	Bond Future	257	0	257	0	0.00
01/06/2017	R203 On 03-August-17	4.89	Put	Bond Future	256	0	256	0	0.00
01/06/2017	R204 On 03-August-17			Bond Future	7.34	101.8385	7.3448	101.8385	41,529.00
01/06/2017	R204 On 03-August-17	7.75	Call	Bond Future	545	1	545	1	0.00
01/06/2017	R204 On 03-August-17	7.77	Call	Bond Future	568	1	568	1	0.00
01/06/2017	R204 On 03-August-17	7.76	Call	Bond Future	557	1	557	1	0.00
01/06/2017	R204 On 03-August-17	7.75	Put	Bond Future	25	0	25	0	0.00
01/06/2017	R204 On 03-August-17	7.76	Put	Bond Future	23	0	23	0	0.00
01/06/2017	R204 On 03-August-17	7.77	Put	Bond Future	22	0	22	0	0.00
01/06/2017	R204 On 02-November-17			Bond Future	7.25	103.7863	7.2456	103.7863	0.00
01/06/2017	R204 On 02-November-17	7.76	Call	Bond Future	557	1	557	1	0.00
01/06/2017	R204 On 02-November-17	7.74	Call	Bond Future	538	1	538	1	0.00
01/06/2017	R204 On 02-November-17	7.75	Call	Bond Future	548	1	548	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
01/06/2017	R204 On 02-November-17	7.74	Put	Bond Future	13	0	13	0	0.00
01/06/2017	R204 On 02-November-17	7.75	Put	Bond Future	12	0	12	0	0.00
01/06/2017	R204 On 02-November-17	7.76	Put	Bond Future	12	0	12	0	0.00
01/06/2017	R204 On 01-February-18			Bond Future	7.05	101.7685	7.0546	101.7685	0.00
01/06/2017	R204 On 01-February-18	7.25	Call	Bond Future	317	0	317	0	0.00
01/06/2017	R204 On 01-February-18	7.27	Call	Bond Future	328	0	328	0	0.00
01/06/2017	R204 On 01-February-18	7.26	Call	Bond Future	323	0	323	0	0.00
01/06/2017	R204 On 01-February-18	7.26	Put	Bond Future	151	0	151	0	0.00
01/06/2017	R204 On 01-February-18	7.27	Put	Bond Future	148	0	148	0	0.00
01/06/2017	R204 On 01-February-18	7.25	Put	Bond Future	154	0	154	0	0.00
01/06/2017	R207 On 03-August-17			Bond Future	7.45	99.9625	7.4531	99.9625	45,633.00
01/06/2017	R207 On 03-August-17	8.19	Call	Bond Future	1599	2	1599	2	51.00
01/06/2017	R207 On 03-August-17	8.39	Call	Bond Future	2022	2	2022	2	0.00
01/06/2017	R207 On 03-August-17	8.41	Call	Bond Future	2064	2	2064	2	0.00
01/06/2017	R207 On 03-August-17	8.40	Call	Bond Future	2043	2	2043	2	0.00
01/06/2017	R207 On 03-August-17	8.39	Put	Bond Future	1	0	1	0	0.00
01/06/2017	R207 On 03-August-17	8.40	Put	Bond Future	1	0	1	0	0.00
01/06/2017	R207 On 03-August-17	8.19	Put	Bond Future	6	0	6	0	0.00
01/06/2017	R207 On 03-August-17	8.41	Put	Bond Future	1	0	1	0	0.00
01/06/2017	R207 On 02-November-17			Bond Future	7.41	101.8744	7.4090	101.8744	0.00
01/06/2017	R207 On 02-November-17	8.05	Call	Bond Future	1308	1	1308	1	0.00
01/06/2017	R207 On 02-November-17	8.04	Call	Bond Future	1290	1	1290	1	0.00
01/06/2017	R207 On 02-November-17	8.03	Call	Bond Future	1273	1	1273	1	0.00
01/06/2017	R207 On 02-November-17	8.04	Put	Bond Future	49	0	49	0	0.00
01/06/2017	R207 On 02-November-17	8.03	Put	Bond Future	51	0	51	0	0.00
01/06/2017	R207 On 02-November-17	8.05	Put	Bond Future	47	0	47	0	0.00
01/06/2017	R207 On 01-February-18			Bond Future	7.34	100.2175	7.3378	100.2175	0.00
01/06/2017	R207 On 01-February-18	7.60	Call	Bond Future	777	1	777	1	0.00
01/06/2017	R207 On 01-February-18	7.61	Call	Bond Future	789	1	789	1	0.00
01/06/2017	R207 On 01-February-18	7.62	Call	Bond Future	801	1	801	1	0.00
01/06/2017	R207 On 01-February-18	7.61	Put	Bond Future	307	0	307	0	0.00
01/06/2017	R207 On 01-February-18	7.62	Put	Bond Future	301	0	301	0	0.00
01/06/2017	R207 On 01-February-18	7.60	Put	Bond Future	313	0	313	0	0.00
01/06/2017	R208 On 03-August-17			Bond Future	7.58	99.6996	7.5812	99.6996	32,933.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2017	R208 On 03-August-17	8.30	Call	Bond Future	2208	2	2208	2	0.00
01/06/2017	R208 On 03-August-17	8.32	Call	Bond Future	2266	2	2266	2	0.00
01/06/2017	R208 On 03-August-17	8.31	Call	Bond Future	2237	2	2237	2	0.00
01/06/2017	R208 On 03-August-17	8.30	Put	Bond Future	21	0	21	0	0.00
01/06/2017	R208 On 03-August-17	8.31	Put	Bond Future	20	0	20	0	0.00
01/06/2017	R208 On 03-August-17	8.32	Put	Bond Future	19	0	19	0	0.00
01/06/2017	R208 On 02-November-17			Bond Future	7.57	98.2045	7.5671	98.2045	0.00
01/06/2017	R208 On 02-November-17	8.18	Call	Bond Future	1874	2	1874	2	0.00
01/06/2017	R208 On 02-November-17	8.20	Call	Bond Future	1923	2	1923	2	0.00
01/06/2017	R208 On 02-November-17	8.19	Call	Bond Future	1898	2	1898	2	0.00
01/06/2017	R208 On 02-November-17	8.19	Put	Bond Future	110	0	110	0	0.00
01/06/2017	R208 On 02-November-17	8.20	Put	Bond Future	106	0	106	0	0.00
01/06/2017	R208 On 02-November-17	8.18	Put	Bond Future	114	0	114	0	0.00
01/06/2017	R208 On 01-February-18			Bond Future	7.54	100.1182	7.5405	100.1182	0.00
01/06/2017	R208 On 01-February-18	7.85	Call	Bond Future	1324	1	1324	1	0.00
01/06/2017	R208 On 01-February-18	7.83	Call	Bond Future	1287	1	1287	1	0.00
01/06/2017	R208 On 01-February-18	7.84	Call	Bond Future	1306	1	1306	1	0.00
01/06/2017	R208 On 01-February-18	7.83	Put	Bond Future	504	1	504	1	0.00
01/06/2017	R208 On 01-February-18	7.84	Put	Bond Future	495	1	495	1	0.00
01/06/2017	R208 On 01-February-18	7.85	Put	Bond Future	486	1	486	1	0.00
01/06/2017	R209 On 03-August-17			Bond Future	9.40	74.4865	9.3956	74.4865	74,057.00
01/06/2017	R209 On 03-August-17	9.44	Call	Bond Future	1643	2	1643	2	0.00
01/06/2017	R209 On 03-August-17	9.43	Call	Bond Future	1606	1	1606	1	0.00
01/06/2017	R209 On 03-August-17	9.45	Call	Bond Future	1680	2	1680	2	0.00
01/06/2017	R209 On 03-August-17	9.44	Put	Bond Future	1338	1	1338	1	0.00
01/06/2017	R209 On 03-August-17	9.45	Put	Bond Future	1307	1	1307	1	0.00
01/06/2017	R209 On 03-August-17	9.43	Put	Bond Future	1370	2	1370	2	0.00
01/06/2017	R209 On 02-November-17			Bond Future	9.44	72.7612	9.4388	72.7612	630.00
01/06/2017	R209 On 02-November-17	10.00	Call	Bond Future	4793	5	4793	5	0.00
01/06/2017	R209 On 02-November-17	9.54	Call	Bond Future	2871	3	2871	3	0.00
01/06/2017	R209 On 02-November-17	9.52	Call	Bond Future	2798	3	2798	3	0.00
01/06/2017	R209 On 02-November-17	8.30	Call	Bond Future	276	0	276	0	2,800.00
01/06/2017	R209 On 02-November-17	9.00	Call	Bond Future	1266	1	1266	1	4,100.00
01/06/2017	R209 On 02-November-17	10.60	Call	Bond Future	7715	7	7715	7	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
01/06/2017	R209 On 02-November-17	9.53	Call	Bond Future	2835	3	2835	3	0.00
01/06/2017	R209 On 02-November-17	10.00	Put	Bond Future	1112	1	1112	1	3,360.00
01/06/2017	R209 On 02-November-17	9.00	Put	Bond Future	4352	5	4352	5	0.00
01/06/2017	R209 On 02-November-17	10.60	Put	Bond Future	405	0	405	0	1,300.00
01/06/2017	R209 On 02-November-17	9.54	Put	Bond Future	2186	2	2186	2	0.00
01/06/2017	R209 On 02-November-17	9.52	Put	Bond Future	2247	2	2247	2	0.00
01/06/2017	R209 On 02-November-17	8.30	Put	Bond Future	8703	9	8703	9	0.00
01/06/2017	R209 On 02-November-17	9.53	Put	Bond Future	2216	2	2216	2	0.00
01/06/2017	R209 On 01-February-18			Bond Future	9.48	74.1790	9.4802	74.1790	0.00
01/06/2017	R209 On 01-February-18	9.71	Call	Bond Future	3917	4	3917	4	0.00
01/06/2017	R209 On 01-February-18	9.73	Call	Bond Future	3995	4	3995	4	0.00
01/06/2017	R209 On 01-February-18	9.72	Call	Bond Future	3956	4	3956	4	0.00
01/06/2017	R209 On 01-February-18	9.71	Put	Bond Future	2388	3	2388	3	0.00
01/06/2017	R209 On 01-February-18	9.73	Put	Bond Future	2335	2	2335	2	0.00
01/06/2017	R209 On 01-February-18	9.72	Put	Bond Future	2362	2	2362	2	0.00
01/06/2017	R210 On 03-August-17			Bond Future	186.25	186.2365	186.2459	186.2365	1,675.00
01/06/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
01/06/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
01/06/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
01/06/2017	R210 On 03-August-17	196.29	Put	Bond Future	10044	10	10044	10	0.00
01/06/2017	R210 On 03-August-17	196.28	Put	Bond Future	10034	10	10034	10	0.00
01/06/2017	R210 On 03-August-17	196.30	Put	Bond Future	10054	10	10054	10	0.00
01/06/2017	R210 On 02-November-17			Bond Future	187.46	187.4460	187.4567	187.4460	0.00
01/06/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
01/06/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
01/06/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
01/06/2017	R210 On 02-November-17	192.08	Put	Bond Future	4623	5	4623	5	0.00
01/06/2017	R210 On 02-November-17	192.09	Put	Bond Future	4633	5	4633	5	0.00
01/06/2017	R210 On 02-November-17	192.07	Put	Bond Future	4613	5	4613	5	0.00
01/06/2017	R210 On 01-February-18			Bond Future	191.20	191.1862	191.1951	191.1862	0.00
01/06/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
01/06/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
01/06/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
01/06/2017	R210 On 01-February-18	192.36	Put	Bond Future	1165	1	1165	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
01/06/2017	R210 On 01-February-18	192.38	Put	Bond Future	1185	1	1185	1	0.00
01/06/2017	R210 On 01-February-18	192.37	Put	Bond Future	1175	1	1175	1	0.00
01/06/2017	R212 On 03-August-17			Bond Future	148.49	148.4687	148.4901	148.4687	4,858.00
01/06/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
01/06/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
01/06/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
01/06/2017	R212 On 03-August-17	153.34	Put	Bond Future	4850	5	4850	5	0.00
01/06/2017	R212 On 03-August-17	153.35	Put	Bond Future	4860	5	4860	5	0.00
01/06/2017	R212 On 03-August-17	153.36	Put	Bond Future	4870	5	4870	5	0.00
01/06/2017	R212 On 02-November-17			Bond Future	151.37	151.3462	151.3691	151.3462	0.00
01/06/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
01/06/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
01/06/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
01/06/2017	R212 On 02-November-17	152.40	Put	Bond Future	1031	1	1031	1	0.00
01/06/2017	R212 On 02-November-17	152.42	Put	Bond Future	1051	1	1051	1	0.00
01/06/2017	R212 On 02-November-17	152.41	Put	Bond Future	1041	1	1041	1	0.00
01/06/2017	R212 On 01-February-18			Bond Future	152.33	152.3060	152.3277	152.3060	0.00
01/06/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
01/06/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
01/06/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
01/06/2017	R212 On 01-February-18	154.69	Put	Bond Future	2362	2	2362	2	0.00
01/06/2017	R212 On 01-February-18	154.70	Put	Bond Future	2372	2	2372	2	0.00
01/06/2017	R212 On 01-February-18	154.71	Put	Bond Future	2382	2	2382	2	0.00
01/06/2017	R213 On 03-August-17			Bond Future	9.11	86.5730	9.1089	86.5730	55,673.00
01/06/2017	R213 On 03-August-17	9.33	Call	Bond Future	2299	2	2299	2	0.00
01/06/2017	R213 On 03-August-17	9.35	Call	Bond Future	2389	2	2389	2	0.00
01/06/2017	R213 On 03-August-17	9.34	Call	Bond Future	2344	2	2344	2	0.00
01/06/2017	R213 On 03-August-17	9.34	Put	Bond Future	790	1	790	1	0.00
01/06/2017	R213 On 03-August-17	9.35	Put	Bond Future	768	1	768	1	0.00
01/06/2017	R213 On 03-August-17	9.33	Put	Bond Future	811	1	811	1	0.00
01/06/2017	R213 On 02-November-17			Bond Future	9.15	84.6787	9.1515	84.6787	0.00
01/06/2017	R213 On 02-November-17	9.36	Call	Bond Future	3146	3	3146	3	0.00
01/06/2017	R213 On 02-November-17	9.34	Call	Bond Future	3068	3	3068	3	0.00
01/06/2017	R213 On 02-November-17	9.35	Call	Bond Future	3107	3	3107	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
01/06/2017	R213 On 02-November-17	9.34	Put	Bond Future	1812	2	1812	2	0.00
01/06/2017	R213 On 02-November-17	9.35	Put	Bond Future	1786	2	1786	2	0.00
01/06/2017	R213 On 02-November-17	9.36	Put	Bond Future	1760	2	1760	2	0.00
01/06/2017	R213 On 01-February-18			Bond Future	9.19	86.3288	9.1933	86.3288	0.00
01/06/2017	R213 On 01-February-18	9.43	Call	Bond Future	3789	4	3789	4	0.00
01/06/2017	R213 On 01-February-18	9.42	Call	Bond Future	3750	4	3750	4	0.00
01/06/2017	R213 On 01-February-18	9.41	Call	Bond Future	3712	4	3712	4	0.00
01/06/2017	R213 On 01-February-18	9.42	Put	Bond Future	2262	2	2262	2	0.00
01/06/2017	R213 On 01-February-18	9.43	Put	Bond Future	2236	2	2236	2	0.00
01/06/2017	R213 On 01-February-18	9.41	Put	Bond Future	2289	2	2289	2	0.00
01/06/2017	R214 On 03-August-17			Bond Future	9.57	74.0340	9.5715	74.0340	35,526.00
01/06/2017	R214 On 03-August-17	9.51	Call	Bond Future	1341	1	1341	1	0.00
01/06/2017	R214 On 03-August-17	9.53	Call	Bond Future	1408	1	1408	1	0.00
01/06/2017	R214 On 03-August-17	9.52	Call	Bond Future	1374	1	1374	1	0.00
01/06/2017	R214 On 03-August-17	9.51	Put	Bond Future	1781	2	1781	2	0.00
01/06/2017	R214 On 03-August-17	9.53	Put	Bond Future	1704	2	1704	2	0.00
01/06/2017	R214 On 03-August-17	9.52	Put	Bond Future	1742	2	1742	2	0.00
01/06/2017	R214 On 02-November-17			Bond Future	9.62	72.1535	9.6177	72.1535	0.00
01/06/2017	R214 On 02-November-17	9.58	Call	Bond Future	2513	2	2513	2	0.00
01/06/2017	R214 On 02-November-17	9.60	Call	Bond Future	2582	2	2582	2	0.00
01/06/2017	R214 On 02-November-17	9.59	Call	Bond Future	2547	2	2547	2	0.00
01/06/2017	R214 On 02-November-17	9.59	Put	Bond Future	2743	3	2743	3	0.00
01/06/2017	R214 On 02-November-17	9.58	Put	Bond Future	2780	3	2780	3	0.00
01/06/2017	R214 On 02-November-17	9.60	Put	Bond Future	2707	3	2707	3	0.00
01/06/2017	R214 On 01-February-18			Bond Future	9.66	73.5596	9.6634	73.5596	0.00
01/06/2017	R214 On 01-February-18	9.82	Call	Bond Future	3858	4	3858	4	0.00
01/06/2017	R214 On 01-February-18	9.84	Call	Bond Future	3935	4	3935	4	0.00
01/06/2017	R214 On 01-February-18	9.83	Call	Bond Future	3896	4	3896	4	0.00
01/06/2017	R214 On 01-February-18	9.82	Put	Bond Future	2776	3	2776	3	0.00
01/06/2017	R214 On 01-February-18	9.83	Put	Bond Future	2747	3	2747	3	0.00
01/06/2017	R214 On 01-February-18	9.84	Put	Bond Future	2717	3	2717	3	0.00
01/06/2017	R248 On 03-August-17			Bond Future	9.67	94.5230	9.6685	94.5230	77,986.00
01/06/2017	R248 On 03-August-17	9.57	Call	Bond Future	1662	2	1662	2	0.00
01/06/2017	R248 On 03-August-17	9.56	Call	Bond Future	1622	2	1622	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
01/06/2017	R248 On 03-August-17	9.58	Call	Bond Future	1702	2	1702	2	0.00
01/06/2017	R248 On 03-August-17	9.58	Put	Bond Future	2504	3	2504	3	0.00
01/06/2017	R248 On 03-August-17	9.57	Put	Bond Future	2555	3	2555	3	0.00
01/06/2017	R248 On 03-August-17	9.56	Put	Bond Future	2607	3	2607	3	0.00
01/06/2017	R248 On 02-November-17			Bond Future	9.72	91.8933	9.7174	91.8933	226.00
01/06/2017	R248 On 02-November-17	9.64	Call	Bond Future	3154	3	3154	3	0.00
01/06/2017	R248 On 02-November-17	9.66	Call	Bond Future	3238	3	3238	3	0.00
01/06/2017	R248 On 02-November-17	9.65	Call	Bond Future	3196	3	3196	3	0.00
01/06/2017	R248 On 02-November-17	9.64	Put	Bond Future	3848	4	3848	4	0.00
01/06/2017	R248 On 02-November-17	9.65	Put	Bond Future	3800	4	3800	4	0.00
01/06/2017	R248 On 02-November-17	9.66	Put	Bond Future	3753	4	3753	4	0.00
01/06/2017	R248 On 01-February-18			Bond Future	9.77	93.6839	9.7660	93.6839	0.00
01/06/2017	R248 On 01-February-18	9.89	Call	Bond Future	4847	5	4847	5	0.00
01/06/2017	R248 On 01-February-18	9.90	Call	Bond Future	4895	5	4895	5	0.00
01/06/2017	R248 On 01-February-18	9.91	Call	Bond Future	4942	5	4942	5	0.00
01/06/2017	R248 On 01-February-18	9.90	Put	Bond Future	3726	4	3726	4	0.00
01/06/2017	R248 On 01-February-18	9.91	Put	Bond Future	3687	4	3687	4	0.00
01/06/2017	R248 On 01-February-18	9.89	Put	Bond Future	3764	4	3764	4	0.00