



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 February 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	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
08/02/2017	2025 On 04-May-17			Bond Future	129.88	129.8988	129.8846	129.8988	2,414.00
08/02/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
08/02/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
08/02/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
08/02/2017	2025 On 04-May-17	132.57	Put	Bond Future	2685	3	2685	3	0.00
08/02/2017	2025 On 04-May-17	132.56	Put	Bond Future	2675	3	2675	3	0.00
08/02/2017	2025 On 04-May-17	132.58	Put	Bond Future	2695	3	2695	3	0.00
08/02/2017	2025 On 03-August-17			Bond Future	131.06	131.0716	131.0580	131.0716	0.00
08/02/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
08/02/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
08/02/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
08/02/2017	2025 On 03-August-17	133.96	Put	Bond Future	2902	3	2902	3	0.00
08/02/2017	2025 On 03-August-17	133.98	Put	Bond Future	2922	3	2922	3	0.00
08/02/2017	2025 On 03-August-17	133.97	Put	Bond Future	2912	3	2912	3	0.00
08/02/2017	2025 On 02-November-17			Bond Future	133.69	133.7056	133.6914	133.7056	0.00
08/02/2017	2025 On 02-November-17	132.96	Call	Bond Future	731	1	731	1	0.00
08/02/2017	2025 On 02-November-17	132.98	Call	Bond Future	711	1	711	1	0.00
08/02/2017	2025 On 02-November-17	132.97	Call	Bond Future	721	1	721	1	0.00
08/02/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
08/02/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
08/02/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
08/02/2017	2029 On 04-May-17			Bond Future	102.29	102.2976	102.2860	102.2976	2,272.00
08/02/2017	2029 On 04-May-17	100.65	Call	Bond Future	1636	2	1636	2	0.00
08/02/2017	2029 On 04-May-17	100.67	Call	Bond Future	1616	2	1616	2	0.00
08/02/2017	2029 On 04-May-17	100.66	Call	Bond Future	1626	2	1626	2	0.00
08/02/2017	2029 On 04-May-17	100.65	Put	Bond Future	0	0	0	0	0.00
08/02/2017	2029 On 04-May-17	100.67	Put	Bond Future	0	0	0	0	0.00
08/02/2017	2029 On 04-May-17	100.66	Put	Bond Future	0	0	0	0	0.00
08/02/2017	2030 On 04-May-17			Bond Future	9.30	92.4844	9.3040	92.4844	32,786.00
08/02/2017	2030 On 04-May-17	9.34	Call	Bond Future	247	0	247	0	0.00
08/02/2017	2030 On 04-May-17	9.33	Call	Bond Future	179	0	179	0	0.00
08/02/2017	2030 On 04-May-17	9.32	Call	Bond Future	110	0	110	0	0.00
08/02/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
08/02/2017	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
08/02/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
08/02/2017	2030 On 03-August-17			Bond Future	9.36	90.2482	9.3575	90.2482	0.00
08/02/2017	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
08/02/2017	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
08/02/2017	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
08/02/2017	2030 On 03-August-17	9.34	Put	Bond Future	119	0	119	0	0.00
08/02/2017	2030 On 03-August-17	9.33	Put	Bond Future	186	0	186	0	0.00
08/02/2017	2030 On 03-August-17	9.35	Put	Bond Future	51	0	51	0	0.00
08/02/2017	2030 On 02-November-17			Bond Future	9.40	92.0442	9.3976	92.0442	0.00
08/02/2017	2030 On 02-November-17	9.36	Call	Bond Future	0	0	0	0	0.00
08/02/2017	2030 On 02-November-17	9.35	Call	Bond Future	0	0	0	0	0.00
08/02/2017	2030 On 02-November-17	9.34	Call	Bond Future	0	0	0	0	0.00
08/02/2017	2030 On 02-November-17	9.35	Put	Bond Future	319	0	319	0	0.00
08/02/2017	2030 On 02-November-17	9.36	Put	Bond Future	252	0	252	0	0.00
08/02/2017	2030 On 02-November-17	9.34	Put	Bond Future	386	0	386	0	0.00
08/02/2017	2032 On 04-May-17			Bond Future	9.43	91.4504	9.4328	91.4504	19,129.00
08/02/2017	2032 On 04-May-17	9.46	Call	Bond Future	2206	2	2206	2	0.00
08/02/2017	2032 On 04-May-17	9.45	Call	Bond Future	2168	2	2168	2	0.00
08/02/2017	2032 On 04-May-17	9.44	Call	Bond Future	2131	2	2131	2	0.00
08/02/2017	2032 On 04-May-17	9.45	Put	Bond Future	2041	2	2041	2	0.00
08/02/2017	2032 On 04-May-17	9.44	Put	Bond Future	2078	2	2078	2	0.00
08/02/2017	2032 On 04-May-17	9.46	Put	Bond Future	2005	2	2005	2	0.00
08/02/2017	2032 On 03-August-17			Bond Future	9.48	93.2009	9.4833	93.2009	0.00
08/02/2017	2032 On 03-August-17	9.43	Call	Bond Future	2885	3	2885	3	0.00
08/02/2017	2032 On 03-August-17	9.45	Call	Bond Future	2956	3	2956	3	0.00
08/02/2017	2032 On 03-August-17	9.44	Call	Bond Future	2921	3	2921	3	0.00
08/02/2017	2032 On 03-August-17	9.45	Put	Bond Future	3199	3	3199	3	0.00
08/02/2017	2032 On 03-August-17	9.43	Put	Bond Future	3275	3	3275	3	0.00
08/02/2017	2032 On 03-August-17	9.44	Put	Bond Future	3237	3	3237	3	0.00
08/02/2017	2032 On 02-November-17			Bond Future	9.53	90.8962	9.5273	90.8962	0.00
08/02/2017	2032 On 02-November-17	9.48	Call	Bond Future	3626	4	3626	4	0.00
08/02/2017	2032 On 02-November-17	9.49	Call	Bond Future	3662	4	3662	4	0.00
08/02/2017	2032 On 02-November-17	9.50	Call	Bond Future	3697	4	3697	4	0.00
08/02/2017	2032 On 02-November-17	9.49	Put	Bond Future	3931	4	3931	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
08/02/2017	2032 On 02-November-17	9.48	Put	Bond Future	3968	4	3968	4	0.00
08/02/2017	2032 On 02-November-17	9.50	Put	Bond Future	3894	4	3894	4	0.00
08/02/2017	2033 On 04-May-17			Bond Future	108.55	108.5629	108.5507	108.5629	5,778.00
08/02/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
08/02/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
08/02/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
08/02/2017	2033 On 04-May-17	110.84	Put	Bond Future	2289	2	2289	2	0.00
08/02/2017	2033 On 04-May-17	110.85	Put	Bond Future	2299	2	2299	2	0.00
08/02/2017	2033 On 04-May-17	110.83	Put	Bond Future	2279	2	2279	2	0.00
08/02/2017	2033 On 03-August-17			Bond Future	110.66	110.6674	110.6558	110.6674	0.00
08/02/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
08/02/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
08/02/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
08/02/2017	2033 On 03-August-17	113.12	Put	Bond Future	2464	2	2464	2	0.00
08/02/2017	2033 On 03-August-17	113.13	Put	Bond Future	2474	2	2474	2	0.00
08/02/2017	2033 On 03-August-17	113.14	Put	Bond Future	2484	2	2484	2	0.00
08/02/2017	2033 On 02-November-17			Bond Future	111.79	111.8009	111.7887	111.8009	0.00
08/02/2017	2033 On 02-November-17	110.09	Call	Bond Future	1699	2	1699	2	0.00
08/02/2017	2033 On 02-November-17	110.08	Call	Bond Future	1709	2	1709	2	0.00
08/02/2017	2033 On 02-November-17	110.07	Call	Bond Future	1719	2	1719	2	0.00
08/02/2017	2033 On 02-November-17	110.08	Put	Bond Future	0	0	0	0	0.00
08/02/2017	2033 On 02-November-17	110.09	Put	Bond Future	0	0	0	0	0.00
08/02/2017	2033 On 02-November-17	110.07	Put	Bond Future	0	0	0	0	0.00
08/02/2017	2037 On 04-May-17			Bond Future	9.66	92.1143	9.6556	92.1143	46,662.00
08/02/2017	2037 On 04-May-17	9.60	Call	Bond Future	2159	2	2159	2	0.00
08/02/2017	2037 On 04-May-17	9.58	Call	Bond Future	2084	2	2084	2	0.00
08/02/2017	2037 On 04-May-17	9.59	Call	Bond Future	2121	2	2121	2	0.00
08/02/2017	2037 On 04-May-17	9.58	Put	Bond Future	2696	3	2696	3	0.00
08/02/2017	2037 On 04-May-17	9.59	Put	Bond Future	2652	3	2652	3	0.00
08/02/2017	2037 On 04-May-17	9.60	Put	Bond Future	2609	3	2609	3	0.00
08/02/2017	2037 On 03-August-17			Bond Future	9.71	89.6206	9.7108	89.6206	160.00
08/02/2017	2037 On 03-August-17	9.58	Call	Bond Future	2983	3	2983	3	0.00
08/02/2017	2037 On 03-August-17	9.57	Call	Bond Future	2947	3	2947	3	0.00
08/02/2017	2037 On 03-August-17	9.56	Call	Bond Future	2911	3	2911	3	0.00

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08/02/2017	2037 On 03-August-17	9.57	Put	Bond Future	4078	4	4078	4	0.00
08/02/2017	2037 On 03-August-17	9.58	Put	Bond Future	4034	4	4034	4	0.00
08/02/2017	2037 On 03-August-17	9.56	Put	Bond Future	4123	4	4123	4	0.00
08/02/2017	2037 On 02-November-17			Bond Future	9.75	91.4041	9.7542	91.4041	0.00
08/02/2017	2037 On 02-November-17	9.66	Call	Bond Future	3936	4	3936	4	0.00
08/02/2017	2037 On 02-November-17	9.65	Call	Bond Future	3899	4	3899	4	0.00
08/02/2017	2037 On 02-November-17	9.67	Call	Bond Future	3974	4	3974	4	0.00
08/02/2017	2037 On 02-November-17	9.67	Put	Bond Future	4642	5	4642	5	0.00
08/02/2017	2037 On 02-November-17	9.66	Put	Bond Future	4684	5	4684	5	0.00
08/02/2017	2037 On 02-November-17	9.65	Put	Bond Future	4726	5	4726	5	0.00
08/02/2017	2038 On 04-May-17			Bond Future	135.69	135.5870	135.6854	135.5870	20,533.00
08/02/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
08/02/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
08/02/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
08/02/2017	2038 On 04-May-17	139.78	Put	Bond Future	4095	4	4095	4	0.00
08/02/2017	2038 On 04-May-17	139.79	Put	Bond Future	4105	4	4105	4	0.00
08/02/2017	2038 On 04-May-17	139.77	Put	Bond Future	4085	4	4085	4	0.00
08/02/2017	2038 On 03-August-17			Bond Future	136.80	136.7020	136.8030	136.7020	0.00
08/02/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
08/02/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
08/02/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
08/02/2017	2038 On 03-August-17	141.17	Put	Bond Future	4367	4	4367	4	0.00
08/02/2017	2038 On 03-August-17	141.16	Put	Bond Future	4357	4	4357	4	0.00
08/02/2017	2038 On 03-August-17	141.18	Put	Bond Future	4377	4	4377	4	0.00
08/02/2017	2038 On 02-November-17			Bond Future	139.55	139.4491	139.5520	139.4491	0.00
08/02/2017	2038 On 02-November-17	136.80	Call	Bond Future	2752	3	2752	3	0.00
08/02/2017	2038 On 02-November-17	136.82	Call	Bond Future	2732	3	2732	3	0.00
08/02/2017	2038 On 02-November-17	136.81	Call	Bond Future	2742	3	2742	3	0.00
08/02/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
08/02/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
08/02/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
08/02/2017	2040 On 04-May-17			Bond Future	9.66	96.2811	9.6643	96.2811	9,025.00
08/02/2017	2040 On 04-May-17	9.63	Call	Bond Future	2452	2	2452	2	0.00
08/02/2017	2040 On 04-May-17	9.64	Call	Bond Future	2494	3	2494	3	0.00

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08/02/2017	2040 On 04-May-17	9.62	Call	Bond Future	2411	2	2411	2	0.00
08/02/2017	2040 On 04-May-17	9.63	Put	Bond Future	2751	3	2751	3	0.00
08/02/2017	2040 On 04-May-17	9.62	Put	Bond Future	2796	3	2796	3	0.00
08/02/2017	2040 On 04-May-17	9.64	Put	Bond Future	2706	3	2706	3	0.00
08/02/2017	2040 On 03-August-17			Bond Future	9.72	93.6167	9.7180	93.6167	0.00
08/02/2017	2040 On 03-August-17	9.61	Call	Bond Future	3360	3	3360	3	0.00
08/02/2017	2040 On 03-August-17	9.63	Call	Bond Future	3440	3	3440	3	0.00
08/02/2017	2040 On 03-August-17	9.62	Call	Bond Future	3400	3	3400	3	0.00
08/02/2017	2040 On 03-August-17	9.62	Put	Bond Future	4248	4	4248	4	0.00
08/02/2017	2040 On 03-August-17	9.63	Put	Bond Future	4201	4	4201	4	0.00
08/02/2017	2040 On 03-August-17	9.61	Put	Bond Future	4295	4	4295	4	0.00
08/02/2017	2040 On 02-November-17			Bond Future	9.76	95.4798	9.7601	95.4798	0.00
08/02/2017	2040 On 02-November-17	9.66	Call	Bond Future	4289	4	4289	4	0.00
08/02/2017	2040 On 02-November-17	9.67	Call	Bond Future	4329	4	4329	4	0.00
08/02/2017	2040 On 02-November-17	9.65	Call	Bond Future	4249	4	4249	4	0.00
08/02/2017	2040 On 02-November-17	9.67	Put	Bond Future	5102	5	5102	5	0.00
08/02/2017	2040 On 02-November-17	9.66	Put	Bond Future	5148	5	5148	5	0.00
08/02/2017	2040 On 02-November-17	9.65	Put	Bond Future	5194	5	5194	5	0.00
08/02/2017	2044 On 04-May-17			Bond Future	9.70	93.2391	9.6982	93.2391	19,116.00
08/02/2017	2044 On 04-May-17	9.67	Call	Bond Future	2518	3	2518	3	0.00
08/02/2017	2044 On 04-May-17	9.66	Call	Bond Future	2475	2	2475	2	0.00
08/02/2017	2044 On 04-May-17	9.68	Call	Bond Future	2561	3	2561	3	0.00
08/02/2017	2044 On 04-May-17	9.67	Put	Bond Future	2765	3	2765	3	0.00
08/02/2017	2044 On 04-May-17	9.68	Put	Bond Future	2720	3	2720	3	0.00
08/02/2017	2044 On 04-May-17	9.66	Put	Bond Future	2811	3	2811	3	0.00
08/02/2017	2044 On 03-August-17			Bond Future	9.75	90.6417	9.7505	90.6417	0.00
08/02/2017	2044 On 03-August-17	9.64	Call	Bond Future	3404	3	3404	3	0.00
08/02/2017	2044 On 03-August-17	9.62	Call	Bond Future	3324	3	3324	3	0.00
08/02/2017	2044 On 03-August-17	9.63	Call	Bond Future	3364	3	3364	3	0.00
08/02/2017	2044 On 03-August-17	9.62	Put	Bond Future	4468	5	4468	5	0.00
08/02/2017	2044 On 03-August-17	9.63	Put	Bond Future	4420	5	4420	5	0.00
08/02/2017	2044 On 03-August-17	9.64	Put	Bond Future	4371	4	4371	4	0.00
08/02/2017	2044 On 02-November-17			Bond Future	9.79	92.4456	9.7918	92.4456	0.00
08/02/2017	2044 On 02-November-17	9.66	Call	Bond Future	4233	4	4233	4	0.00

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08/02/2017	2044 On 02-November-17	9.68	Call	Bond Future	4314	4	4314	4	0.00
08/02/2017	2044 On 02-November-17	9.67	Call	Bond Future	4273	4	4273	4	0.00
08/02/2017	2044 On 02-November-17	9.67	Put	Bond Future	5331	5	5331	5	0.00
08/02/2017	2044 On 02-November-17	9.68	Put	Bond Future	5284	5	5284	5	0.00
08/02/2017	2044 On 02-November-17	9.66	Put	Bond Future	5379	6	5379	6	0.00
08/02/2017	2046 On 04-May-17			Bond Future	133.72	134.5811	133.7158	134.5811	19,696.00
08/02/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
08/02/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
08/02/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
08/02/2017	2046 On 04-May-17	138.33	Put	Bond Future	4614	4	4614	4	0.00
08/02/2017	2046 On 04-May-17	138.34	Put	Bond Future	4624	4	4624	4	0.00
08/02/2017	2046 On 04-May-17	138.32	Put	Bond Future	4604	4	4604	4	0.00
08/02/2017	2046 On 03-August-17			Bond Future	136.31	137.1901	136.3090	137.1901	0.00
08/02/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
08/02/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
08/02/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
08/02/2017	2046 On 03-August-17	141.19	Put	Bond Future	4881	4	4881	4	0.00
08/02/2017	2046 On 03-August-17	141.17	Put	Bond Future	4861	4	4861	4	0.00
08/02/2017	2046 On 03-August-17	141.18	Put	Bond Future	4871	4	4871	4	0.00
08/02/2017	2046 On 02-November-17			Bond Future	137.44	138.3428	137.4435	138.3428	0.00
08/02/2017	2046 On 02-November-17	136.30	Call	Bond Future	1144	2	1144	2	0.00
08/02/2017	2046 On 02-November-17	136.32	Call	Bond Future	1124	2	1124	2	0.00
08/02/2017	2046 On 02-November-17	136.31	Call	Bond Future	1134	2	1134	2	0.00
08/02/2017	2046 On 02-November-17	136.31	Put	Bond Future	0	0	0	0	0.00
08/02/2017	2046 On 02-November-17	136.32	Put	Bond Future	0	0	0	0	0.00
08/02/2017	2046 On 02-November-17	136.30	Put	Bond Future	0	0	0	0	0.00
08/02/2017	2050 On 04-May-17			Bond Future	144.90	145.0868	144.9013	145.0868	24,079.00
08/02/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
08/02/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
08/02/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
08/02/2017	2050 On 04-May-17	147.84	Put	Bond Future	2939	3	2939	3	0.00
08/02/2017	2050 On 04-May-17	147.83	Put	Bond Future	2929	3	2929	3	0.00
08/02/2017	2050 On 04-May-17	147.85	Put	Bond Future	2949	3	2949	3	0.00
08/02/2017	2050 On 03-August-17			Bond Future	146.03	146.2205	146.0325	146.2205	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
08/02/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
08/02/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
08/02/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
08/02/2017	2050 On 03-August-17	149.22	Put	Bond Future	3187	3	3187	3	0.00
08/02/2017	2050 On 03-August-17	149.24	Put	Bond Future	3207	3	3207	3	0.00
08/02/2017	2050 On 03-August-17	149.23	Put	Bond Future	3197	3	3197	3	0.00
08/02/2017	2050 On 02-November-17			Bond Future	148.97	149.1590	148.9667	149.1590	0.00
08/02/2017	2050 On 02-November-17	144.65	Call	Bond Future	4317	5	4317	5	0.00
08/02/2017	2050 On 02-November-17	144.67	Call	Bond Future	4297	4	4297	4	0.00
08/02/2017	2050 On 02-November-17	144.66	Call	Bond Future	4307	4	4307	4	0.00
08/02/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
08/02/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
08/02/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
08/02/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	AL37 On 04-May-17			Index Future	524.89	524.6280	524.8890	524.6280	1.00
08/02/2017	AL37 On 03-August-17			Index Future	534.94	534.6730	534.9420	534.6730	0.00
08/02/2017	AL37 On 02-November-17			Index Future	545.58	545.3080	545.5820	545.3080	0.00
08/02/2017	AL7T On 04-May-17			Index Future	605.93	605.7200	605.9280	605.7200	0.00
08/02/2017	AL7T On 03-August-17			Index Future	617.53	617.3180	617.5330	617.3180	0.00
08/02/2017	AL7T On 02-November-17			Index Future	629.82	629.5970	629.8150	629.5970	0.00
08/02/2017	ALBI On 04-May-17			Index Future	549.88	549.5850	549.8800	549.5850	598.00
08/02/2017	ALBI On 03-August-17			Index Future	560.41	560.1090	560.4110	560.1090	0.00
08/02/2017	ALBI On 02-November-17			Index Future	571.56	571.2500	571.5580	571.2500	0.00
08/02/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	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
08/02/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/02/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2017	EL28 On 04-May-17			Bond Future	130.04	130.0432	130.0355	130.0432	0.00
08/02/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
08/02/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
08/02/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
08/02/2017	EL28 On 04-May-17	137.90	Put	Bond Future	7864	8	7864	8	0.00
08/02/2017	EL28 On 04-May-17	137.92	Put	Bond Future	7884	8	7884	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2017	EL28 On 04-May-17	137.91	Put	Bond Future	7874	8	7874	8	0.00
08/02/2017	EL28 On 03-August-17			Bond Future	132.56	132.5640	132.5571	132.5640	0.00
08/02/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
08/02/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
08/02/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
08/02/2017	EL28 On 03-August-17	135.17	Put	Bond Future	2613	3	2613	3	0.00
08/02/2017	EL28 On 03-August-17	135.16	Put	Bond Future	2603	3	2603	3	0.00
08/02/2017	EL28 On 03-August-17	135.18	Put	Bond Future	2623	3	2623	3	0.00
08/02/2017	EL28 On 02-November-17			Bond Future	133.45	133.4609	133.4536	133.4609	0.00
08/02/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
08/02/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
08/02/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
08/02/2017	EL28 On 02-November-17	133.87	Put	Bond Future	416	0	416	0	0.00
08/02/2017	EL28 On 02-November-17	133.88	Put	Bond Future	426	0	426	0	0.00
08/02/2017	EL28 On 02-November-17	133.89	Put	Bond Future	436	0	436	0	0.00
08/02/2017	ES33 On 04-May-17			Bond Future	10.59	77.2863	10.5874	77.2863	9,466.00
08/02/2017	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
08/02/2017	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
08/02/2017	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
08/02/2017	ES33 On 04-May-17	10.55	Put	Bond Future	236	0	236	0	0.00
08/02/2017	ES33 On 04-May-17	10.54	Put	Bond Future	299	0	299	0	0.00
08/02/2017	ES33 On 04-May-17	10.56	Put	Bond Future	173	0	173	0	0.00
08/02/2017	ES33 On 03-August-17			Bond Future	10.67	78.7657	10.6704	78.7657	0.00
08/02/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
08/02/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
08/02/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
08/02/2017	ES33 On 03-August-17	10.53	Put	Bond Future	879	1	879	1	0.00
08/02/2017	ES33 On 03-August-17	10.54	Put	Bond Future	815	1	815	1	0.00
08/02/2017	ES33 On 03-August-17	10.55	Put	Bond Future	752	1	752	1	0.00
08/02/2017	ES33 On 02-November-17			Bond Future	10.75	76.5396	10.7501	76.5396	0.00
08/02/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
08/02/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
08/02/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
08/02/2017	ES33 On 02-November-17	10.67	Put	Bond Future	493	1	493	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
08/02/2017	ES33 On 02-November-17	10.68	Put	Bond Future	431	0	431	0	0.00
08/02/2017	ES33 On 02-November-17	10.66	Put	Bond Future	554	1	554	1	0.00
08/02/2017	ES42 On 04-May-17			Bond Future	10.73	80.9883	10.7326	80.9883	8,777.00
08/02/2017	ES42 On 03-August-17			Bond Future	10.81	82.5384	10.8141	82.5384	0.00
08/02/2017	ES42 On 02-November-17			Bond Future	10.89	79.9187	10.8915	79.9187	0.00
08/02/2017	GOVI On 04-May-17			GOVI	547.69	547.3870	547.6910	547.3870	394.00
08/02/2017	GOVI On 04-May-17	262.19	Call	GOVI	2855010	285	2855010	285	0.00
08/02/2017	GOVI On 04-May-17	262.20	Call	GOVI	2854910	285	2854910	285	0.00
08/02/2017	GOVI On 04-May-17	262.18	Call	GOVI	2855110	285	2855110	285	0.00
08/02/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
08/02/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
08/02/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
08/02/2017	GOVI On 03-August-17			GOVI	558.18	557.8680	558.1800	557.8680	0.00
08/02/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
08/02/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
08/02/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
08/02/2017	GOVI On 03-August-17	561.10	Put	GOVI	29200	3	29200	3	0.00
08/02/2017	GOVI On 03-August-17	561.09	Put	GOVI	29100	3	29100	3	0.00
08/02/2017	GOVI On 03-August-17	561.11	Put	GOVI	29300	3	29300	3	0.00
08/02/2017	GOVI On 02-November-17			GOVI	569.28	568.9640	569.2830	568.9640	0.00
08/02/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
08/02/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
08/02/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
08/02/2017	GOVI On 02-November-17	572.45	Put	GOVI	31670	3	31670	3	0.00
08/02/2017	GOVI On 02-November-17	572.46	Put	GOVI	31770	3	31770	3	0.00
08/02/2017	GOVI On 02-November-17	572.44	Put	GOVI	31570	3	31570	3	0.00
08/02/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/02/2017	IGOV On 04-May-17			Index Future	254.20	254.3460	254.1970	254.3460	922.00
08/02/2017	IGOV On 03-August-17			Index Future	259.13	259.2770	259.1260	259.2770	412.00
08/02/2017	IGOV On 02-November-17			Index Future	264.33	264.4870	264.3330	264.4870	0.00
08/02/2017	ILBI On 04-May-17			Index Future	687.61	688.0290	687.6080	688.0290	0.00
08/02/2017	ILBI On 03-August-17			Index Future	700.65	701.0770	700.6500	701.0770	0.00
08/02/2017	ILBI On 02-November-17			Index Future	714.78	715.2200	714.7820	715.2200	0.00
08/02/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0029	100.0029	100.0029	0.00

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08/02/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6132	99.6130	99.6132	0.00
08/02/2017	IS01 On 21-September-17			Interest Rate Swap	99.65	99.6472	99.6487	99.6472	0.00
08/02/2017	IS01 On 21-December-17			Interest Rate Swap	99.91	99.9088	99.9124	99.9088	0.00
08/02/2017	IS01 On 15-March-18			Interest Rate Swap	99.96	99.9506	99.9560	99.9506	0.00
08/02/2017	IS02 On 18-December-17			Interest Rate Swap	99.94	99.9366	99.9399	99.9366	0.00
08/02/2017	IS02 On 16-March-18			Interest Rate Swap	99.24	99.2340	99.2394	99.2340	0.00
08/02/2017	IS02 On 15-June-18			Interest Rate Swap	98.91	98.8991	98.9063	98.8991	0.00
08/02/2017	IS02 On 21-September-18			Interest Rate Swap	98.97	98.9646	98.9742	98.9646	0.00
08/02/2017	IS02 On 21-December-18			Interest Rate Swap	99.48	99.4700	99.4800	99.4700	0.00
08/02/2017	IS02 On 15-March-19			Interest Rate Swap	100.00	99.9869	99.9958	99.9869	0.00
08/02/2017	IS05 On 17-December-20			Interest Rate Swap	97.83	97.8692	97.8345	97.8692	0.00
08/02/2017	IS05 On 16-March-21			Interest Rate Swap	97.17	97.2019	97.1673	97.2019	0.00
08/02/2017	IS05 On 15-June-21			Interest Rate Swap	96.47	96.4975	96.4690	96.4975	0.00
08/02/2017	IS05 On 21-September-21			Interest Rate Swap	96.75	96.7714	96.7529	96.7714	0.00
08/02/2017	IS05 On 21-December-21			Interest Rate Swap	99.02	99.0357	99.0248	99.0357	50.00
08/02/2017	IS05 On 15-March-22			Interest Rate Swap	99.24	99.2487	99.2389	99.2487	0.00
08/02/2017	IS10 On 17-December-25			Interest Rate Swap	98.08	98.1330	98.0770	98.1330	0.00
08/02/2017	IS10 On 16-March-26			Interest Rate Swap	95.16	95.2199	95.1614	95.2199	0.00
08/02/2017	IS10 On 15-June-26			Interest Rate Swap	93.96	94.0230	93.9572	94.0230	0.00
08/02/2017	IS10 On 21-September-26			Interest Rate Swap	96.11	96.1837	96.1097	96.1837	0.00
08/02/2017	IS10 On 21-December-26			Interest Rate Swap	99.84	99.9236	99.8439	99.9236	0.00
08/02/2017	IS10 On 15-March-27			Interest Rate Swap	98.46	98.5457	98.4614	98.5457	0.00
08/02/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/02/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/02/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/02/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/02/2017	JBAF On 15-February-17			Jibar Tradeable Future	7.36	92.6400	7.3600	92.6400	0.00
08/02/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	1,000.00
08/02/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
08/02/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
08/02/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
08/02/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
08/02/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
08/02/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	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
08/02/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
08/02/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.50	92.5000	7.5000	92.5000	0.00
08/02/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
08/02/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
08/02/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	0.00
08/02/2017	R023 On 04-May-17			Bond Future	8.48	98.1072	8.4799	98.1072	19,210.00
08/02/2017	R023 On 04-May-17	8.59	Call	Bond Future	1397	1	1397	1	0.00
08/02/2017	R023 On 04-May-17	8.61	Call	Bond Future	1448	1	1448	1	0.00
08/02/2017	R023 On 04-May-17	8.60	Call	Bond Future	1423	1	1423	1	0.00
08/02/2017	R023 On 04-May-17	8.59	Put	Bond Future	912	1	912	1	0.00
08/02/2017	R023 On 04-May-17	8.60	Put	Bond Future	893	1	893	1	0.00
08/02/2017	R023 On 04-May-17	8.61	Put	Bond Future	875	1	875	1	0.00
08/02/2017	R023 On 03-August-17			Bond Future	8.52	99.9854	8.5166	99.9854	0.00
08/02/2017	R023 On 03-August-17	8.58	Call	Bond Future	1734	2	1734	2	0.00
08/02/2017	R023 On 03-August-17	8.60	Call	Bond Future	1781	2	1781	2	0.00
08/02/2017	R023 On 03-August-17	8.59	Call	Bond Future	1757	2	1757	2	0.00
08/02/2017	R023 On 03-August-17	8.58	Put	Bond Future	1464	2	1464	2	0.00
08/02/2017	R023 On 03-August-17	8.59	Put	Bond Future	1445	1	1445	1	0.00
08/02/2017	R023 On 03-August-17	8.60	Put	Bond Future	1425	1	1425	1	0.00
08/02/2017	R023 On 02-November-17			Bond Future	8.54	98.0424	8.5450	98.0424	0.00
08/02/2017	R023 On 02-November-17	8.56	Call	Bond Future	1928	2	1928	2	0.00
08/02/2017	R023 On 02-November-17	8.57	Call	Bond Future	1949	2	1949	2	0.00
08/02/2017	R023 On 02-November-17	8.58	Call	Bond Future	1971	2	1971	2	0.00
08/02/2017	R023 On 02-November-17	8.57	Put	Bond Future	1846	2	1846	2	0.00
08/02/2017	R023 On 02-November-17	8.58	Put	Bond Future	1827	2	1827	2	0.00
08/02/2017	R023 On 02-November-17	8.56	Put	Bond Future	1866	2	1866	2	0.00
08/02/2017	R035 On 04-May-17			Bond Future	9.58	95.6594	9.5773	95.6594	7,829.00
08/02/2017	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
08/02/2017	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
08/02/2017	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
08/02/2017	R035 On 04-May-17	9.53	Put	Bond Future	384	0	384	0	0.00
08/02/2017	R035 On 04-May-17	9.54	Put	Bond Future	303	0	303	0	0.00
08/02/2017	R035 On 04-May-17	9.55	Put	Bond Future	221	0	221	0	0.00
08/02/2017	R035 On 03-August-17			Bond Future	9.63	97.4908	9.6281	97.4908	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
08/02/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
08/02/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
08/02/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
08/02/2017	R035 On 03-August-17	9.50	Put	Bond Future	1032	1	1032	1	0.00
08/02/2017	R035 On 03-August-17	9.52	Put	Bond Future	870	1	870	1	0.00
08/02/2017	R035 On 03-August-17	9.51	Put	Bond Future	951	1	951	1	0.00
08/02/2017	R035 On 02-November-17			Bond Future	9.67	94.9273	9.6747	94.9273	0.00
08/02/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
08/02/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
08/02/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
08/02/2017	R035 On 02-November-17	9.61	Put	Bond Future	514	1	514	1	0.00
08/02/2017	R035 On 02-November-17	9.60	Put	Bond Future	593	1	593	1	0.00
08/02/2017	R035 On 02-November-17	9.59	Put	Bond Future	673	1	673	1	0.00
08/02/2017	R186 On 04-May-17			Bond Future	8.89	114.1810	8.8939	114.1810	117,657.00
08/02/2017	R186 On 04-May-17	9.20	Call	Bond Future	3046	3	3046	3	0.00
08/02/2017	R186 On 04-May-17	8.89	Call	Bond Future	1805	2	1805	2	0.00
08/02/2017	R186 On 04-May-17	8.94	Call	Bond Future	1981	2	1981	2	0.00
08/02/2017	R186 On 04-May-17	8.70	Call	Bond Future	1225	1	1225	1	500.00
08/02/2017	R186 On 04-May-17	8.91	Call	Bond Future	1875	2	1875	2	0.00
08/02/2017	R186 On 04-May-17	8.98	Call	Bond Future	2128	2	2128	2	0.00
08/02/2017	R186 On 04-May-17	8.44	Call	Bond Future	651	1	651	1	500.00
08/02/2017	R186 On 04-May-17	8.90	Call	Bond Future	1840	2	1840	2	0.00
08/02/2017	R186 On 04-May-17	8.98	Put	Bond Future	1544	2	1544	2	0.00
08/02/2017	R186 On 04-May-17	9.20	Put	Bond Future	989	1	989	1	5,709.00
08/02/2017	R186 On 04-May-17	8.89	Put	Bond Future	1832	2	1832	2	0.00
08/02/2017	R186 On 04-May-17	8.94	Put	Bond Future	1668	2	1668	2	500.00
08/02/2017	R186 On 04-May-17	8.44	Put	Bond Future	3800	4	3800	4	0.00
08/02/2017	R186 On 04-May-17	8.90	Put	Bond Future	1799	2	1799	2	0.00
08/02/2017	R186 On 04-May-17	8.70	Put	Bond Future	2556	3	2556	3	0.00
08/02/2017	R186 On 04-May-17	8.91	Put	Bond Future	1765	2	1765	2	0.00
08/02/2017	R186 On 03-August-17			Bond Future	8.94	111.0637	8.9404	111.0637	0.00
08/02/2017	R186 On 03-August-17	9.50	Call	Bond Future	4907	5	4907	5	0.00
08/02/2017	R186 On 03-August-17	9.35	Call	Bond Future	4239	4	4239	4	0.00
08/02/2017	R186 On 03-August-17	8.91	Call	Bond Future	2547	3	2547	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
08/02/2017	R186 On 03-August-17	8.93	Call	Bond Future	2614	3	2614	3	0.00
08/02/2017	R186 On 03-August-17	8.92	Call	Bond Future	2580	3	2580	3	0.00
08/02/2017	R186 On 03-August-17	8.85	Call	Bond Future	2353	2	2353	2	0.00
08/02/2017	R186 On 03-August-17	9.35	Put	Bond Future	1556	2	1556	2	750.00
08/02/2017	R186 On 03-August-17	9.50	Put	Bond Future	1263	1	1263	1	6,500.00
08/02/2017	R186 On 03-August-17	8.91	Put	Bond Future	2750	3	2750	3	0.00
08/02/2017	R186 On 03-August-17	8.93	Put	Bond Future	2683	3	2683	3	0.00
08/02/2017	R186 On 03-August-17	8.85	Put	Bond Future	2958	3	2958	3	750.00
08/02/2017	R186 On 03-August-17	8.92	Put	Bond Future	2716	3	2716	3	0.00
08/02/2017	R186 On 02-November-17			Bond Future	8.98	113.2737	8.9760	113.2737	0.00
08/02/2017	R186 On 02-November-17	8.88	Call	Bond Future	2933	3	2933	3	0.00
08/02/2017	R186 On 02-November-17	8.89	Call	Bond Future	2965	3	2965	3	0.00
08/02/2017	R186 On 02-November-17	8.90	Call	Bond Future	2997	3	2997	3	0.00
08/02/2017	R186 On 02-November-17	8.89	Put	Bond Future	3527	4	3527	4	0.00
08/02/2017	R186 On 02-November-17	8.90	Put	Bond Future	3493	4	3493	4	0.00
08/02/2017	R186 On 02-November-17	8.88	Put	Bond Future	3561	4	3561	4	0.00
08/02/2017	R197 On 04-May-17			Bond Future	301.63	301.6584	301.6253	301.6584	1,063.00
08/02/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
08/02/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
08/02/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
08/02/2017	R197 On 04-May-17	308.59	Put	Bond Future	6965	7	6965	7	0.00
08/02/2017	R197 On 04-May-17	308.60	Put	Bond Future	6975	7	6975	7	0.00
08/02/2017	R197 On 04-May-17	308.58	Put	Bond Future	6955	7	6955	7	0.00
08/02/2017	R197 On 03-August-17			Bond Future	300.52	300.5527	300.5210	300.5527	0.00
08/02/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
08/02/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
08/02/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
08/02/2017	R197 On 03-August-17	308.05	Put	Bond Future	7529	7	7529	7	0.00
08/02/2017	R197 On 03-August-17	308.07	Put	Bond Future	7549	8	7549	8	0.00
08/02/2017	R197 On 03-August-17	308.06	Put	Bond Future	7539	8	7539	8	0.00
08/02/2017	R197 On 02-November-17			Bond Future	306.56	306.5930	306.5599	306.5930	0.00
08/02/2017	R197 On 02-November-17	305.17	Call	Bond Future	1390	1	1390	1	0.00
08/02/2017	R197 On 02-November-17	305.16	Call	Bond Future	1400	1	1400	1	0.00
08/02/2017	R197 On 02-November-17	305.15	Call	Bond Future	1410	1	1410	1	0.00

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08/02/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00
08/02/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
08/02/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
08/02/2017	R202 On 04-May-17			Bond Future	250.07	250.0982	250.0709	250.0982	33,863.00
08/02/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
08/02/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
08/02/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
08/02/2017	R202 On 04-May-17	256.71	Put	Bond Future	6639	7	6639	7	0.00
08/02/2017	R202 On 04-May-17	256.72	Put	Bond Future	6649	7	6649	7	0.00
08/02/2017	R202 On 04-May-17	256.73	Put	Bond Future	6659	7	6659	7	0.00
08/02/2017	R202 On 03-August-17			Bond Future	251.23	251.2532	251.2270	251.2532	0.00
08/02/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
08/02/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
08/02/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
08/02/2017	R202 On 03-August-17	258.36	Put	Bond Future	7133	7	7133	7	0.00
08/02/2017	R202 On 03-August-17	258.37	Put	Bond Future	7143	7	7143	7	0.00
08/02/2017	R202 On 03-August-17	258.35	Put	Bond Future	7123	7	7123	7	0.00
08/02/2017	R202 On 02-November-17			Bond Future	256.27	256.3024	256.2749	256.3024	0.00
08/02/2017	R202 On 02-November-17	253.89	Call	Bond Future	2385	2	2385	2	0.00
08/02/2017	R202 On 02-November-17	253.90	Call	Bond Future	2375	2	2375	2	0.00
08/02/2017	R202 On 02-November-17	253.91	Call	Bond Future	2365	2	2365	2	0.00
08/02/2017	R202 On 02-November-17	253.89	Put	Bond Future	0	0	0	0	0.00
08/02/2017	R202 On 02-November-17	253.91	Put	Bond Future	0	0	0	0	0.00
08/02/2017	R202 On 02-November-17	253.90	Put	Bond Future	0	0	0	0	0.00
08/02/2017	R203 On 04-May-17			Bond Future	7.47	101.4333	7.4664	101.4333	31,101.00
08/02/2017	R203 On 04-May-17	6.91	Call	Bond Future	4	0	4	0	0.00
08/02/2017	R203 On 04-May-17	6.93	Call	Bond Future	4	0	4	0	0.00
08/02/2017	R203 On 04-May-17	6.92	Call	Bond Future	4	0	4	0	0.00
08/02/2017	R203 On 04-May-17	6.92	Put	Bond Future	195	0	195	0	0.00
08/02/2017	R203 On 04-May-17	6.93	Put	Bond Future	192	0	192	0	0.00
08/02/2017	R203 On 04-May-17	6.91	Put	Bond Future	199	0	199	0	0.00
08/02/2017	R203 On 03-August-17			Bond Future	6.82	103.3750	6.8210	103.3750	0.00
08/02/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
08/02/2017	R203 On 03-August-17	4.89	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
08/02/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
08/02/2017	R203 On 03-August-17	4.89	Put	Bond Future	207	0	207	0	0.00
08/02/2017	R203 On 03-August-17	4.88	Put	Bond Future	208	0	208	0	0.00
08/02/2017	R203 On 03-August-17	4.87	Put	Bond Future	209	0	209	0	0.00
08/02/2017	R204 On 04-May-17			Bond Future	7.78	103.3109	7.7780	103.3109	29,025.00
08/02/2017	R204 On 04-May-17	7.90	Call	Bond Future	355	0	355	0	0.00
08/02/2017	R204 On 04-May-17	7.92	Call	Bond Future	374	0	374	0	0.00
08/02/2017	R204 On 04-May-17	7.91	Call	Bond Future	364	0	364	0	0.00
08/02/2017	R204 On 04-May-17	7.91	Put	Bond Future	167	0	167	0	0.00
08/02/2017	R204 On 04-May-17	7.92	Put	Bond Future	161	0	161	0	0.00
08/02/2017	R204 On 04-May-17	7.90	Put	Bond Future	172	0	172	0	0.00
08/02/2017	R204 On 03-August-17			Bond Future	7.78	101.2482	7.7824	101.2482	0.00
08/02/2017	R204 On 03-August-17	7.75	Call	Bond Future	342	0	342	0	0.00
08/02/2017	R204 On 03-August-17	7.76	Call	Bond Future	348	0	348	0	0.00
08/02/2017	R204 On 03-August-17	7.77	Call	Bond Future	355	0	355	0	0.00
08/02/2017	R204 On 03-August-17	7.75	Put	Bond Future	383	0	383	0	0.00
08/02/2017	R204 On 03-August-17	7.76	Put	Bond Future	377	0	377	0	0.00
08/02/2017	R204 On 03-August-17	7.77	Put	Bond Future	371	0	371	0	0.00
08/02/2017	R204 On 02-November-17			Bond Future	7.71	103.2628	7.7124	103.2628	0.00
08/02/2017	R204 On 02-November-17	7.76	Call	Bond Future	407	0	407	0	0.00
08/02/2017	R204 On 02-November-17	7.74	Call	Bond Future	395	0	395	0	0.00
08/02/2017	R204 On 02-November-17	7.75	Call	Bond Future	401	0	401	0	0.00
08/02/2017	R204 On 02-November-17	7.74	Put	Bond Future	366	0	366	0	0.00
08/02/2017	R204 On 02-November-17	7.75	Put	Bond Future	361	0	361	0	0.00
08/02/2017	R204 On 02-November-17	7.76	Put	Bond Future	356	0	356	0	0.00
08/02/2017	R207 On 04-May-17			Bond Future	7.98	100.4913	7.9801	100.4913	79,350.00
08/02/2017	R207 On 04-May-17	8.20	Call	Bond Future	748	1	748	1	0.00
08/02/2017	R207 On 04-May-17	8.22	Call	Bond Future	781	1	781	1	0.00
08/02/2017	R207 On 04-May-17	8.21	Call	Bond Future	765	1	765	1	0.00
08/02/2017	R207 On 04-May-17	8.22	Put	Bond Future	219	0	219	0	0.00
08/02/2017	R207 On 04-May-17	8.20	Put	Bond Future	233	0	233	0	0.00
08/02/2017	R207 On 04-May-17	8.21	Put	Bond Future	226	0	226	0	0.00
08/02/2017	R207 On 03-August-17			Bond Future	8.01	98.7718	8.0093	98.7718	0.00
08/02/2017	R207 On 03-August-17	8.19	Call	Bond Future	862	1	862	1	51.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2017	R207 On 03-August-17	8.40	Call	Bond Future	1160	1	1160	1	0.00
08/02/2017	R207 On 03-August-17	8.39	Call	Bond Future	1145	1	1145	1	0.00
08/02/2017	R207 On 03-August-17	8.41	Call	Bond Future	1175	1	1175	1	0.00
08/02/2017	R207 On 03-August-17	8.39	Put	Bond Future	330	0	330	0	0.00
08/02/2017	R207 On 03-August-17	8.41	Put	Bond Future	318	0	318	0	0.00
08/02/2017	R207 On 03-August-17	8.19	Put	Bond Future	474	0	474	0	0.00
08/02/2017	R207 On 03-August-17	8.40	Put	Bond Future	324	0	324	0	0.00
08/02/2017	R207 On 02-November-17			Bond Future	7.99	100.7371	7.9949	100.7371	0.00
08/02/2017	R207 On 02-November-17	8.03	Call	Bond Future	762	1	762	1	0.00
08/02/2017	R207 On 02-November-17	8.05	Call	Bond Future	782	1	782	1	0.00
08/02/2017	R207 On 02-November-17	8.04	Call	Bond Future	772	1	772	1	0.00
08/02/2017	R207 On 02-November-17	8.04	Put	Bond Future	684	1	684	1	0.00
08/02/2017	R207 On 02-November-17	8.05	Put	Bond Future	675	1	675	1	0.00
08/02/2017	R207 On 02-November-17	8.03	Put	Bond Future	693	1	693	1	0.00
08/02/2017	R208 On 04-May-17			Bond Future	8.16	96.0137	8.1650	96.0137	21,493.00
08/02/2017	R208 On 04-May-17	8.37	Call	Bond Future	1052	1	1052	1	0.00
08/02/2017	R208 On 04-May-17	8.39	Call	Bond Future	1094	1	1094	1	0.00
08/02/2017	R208 On 04-May-17	8.38	Call	Bond Future	1073	1	1073	1	0.00
08/02/2017	R208 On 04-May-17	8.37	Put	Bond Future	401	0	401	0	0.00
08/02/2017	R208 On 04-May-17	8.39	Put	Bond Future	380	0	380	0	0.00
08/02/2017	R208 On 04-May-17	8.38	Put	Bond Future	390	0	390	0	0.00
08/02/2017	R208 On 03-August-17			Bond Future	8.20	97.8517	8.1951	97.8517	0.00
08/02/2017	R208 On 03-August-17	8.30	Call	Bond Future	1171	1	1171	1	0.00
08/02/2017	R208 On 03-August-17	8.32	Call	Bond Future	1205	1	1205	1	0.00
08/02/2017	R208 On 03-August-17	8.31	Call	Bond Future	1188	1	1188	1	0.00
08/02/2017	R208 On 03-August-17	8.31	Put	Bond Future	842	1	842	1	0.00
08/02/2017	R208 On 03-August-17	8.32	Put	Bond Future	830	1	830	1	0.00
08/02/2017	R208 On 03-August-17	8.30	Put	Bond Future	855	1	855	1	0.00
08/02/2017	R208 On 02-November-17			Bond Future	8.21	96.3956	8.2061	96.3956	0.00
08/02/2017	R208 On 02-November-17	8.18	Call	Bond Future	1126	1	1126	1	0.00
08/02/2017	R208 On 02-November-17	8.20	Call	Bond Future	1156	1	1156	1	0.00
08/02/2017	R208 On 02-November-17	8.19	Call	Bond Future	1141	1	1141	1	0.00
08/02/2017	R208 On 02-November-17	8.19	Put	Bond Future	1187	1	1187	1	0.00
08/02/2017	R208 On 02-November-17	8.20	Put	Bond Future	1173	1	1173	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
08/02/2017	R208 On 02-November-17	8.18	Put	Bond Future	1201	1	1201	1	0.00
08/02/2017	R209 On 04-May-17			Bond Future	9.54	72.0243	9.5439	72.0243	58,705.00
08/02/2017	R209 On 04-May-17	8.93	Call	Bond Future	504	1	504	1	1,130.00
08/02/2017	R209 On 04-May-17	9.63	Call	Bond Future	2255	2	2255	2	0.00
08/02/2017	R209 On 04-May-17	9.46	Call	Bond Future	1676	2	1676	2	0.00
08/02/2017	R209 On 04-May-17	9.33	Call	Bond Future	1303	1	1303	1	0.00
08/02/2017	R209 On 04-May-17	9.47	Call	Bond Future	1707	2	1707	2	0.00
08/02/2017	R209 On 04-May-17	9.48	Call	Bond Future	1739	2	1739	2	0.00
08/02/2017	R209 On 04-May-17	9.63	Put	Bond Future	1677	2	1677	2	1,130.00
08/02/2017	R209 On 04-May-17	8.93	Put	Bond Future	4837	5	4837	5	0.00
08/02/2017	R209 On 04-May-17	9.46	Put	Bond Future	2246	2	2246	2	0.00
08/02/2017	R209 On 04-May-17	9.33	Put	Bond Future	2769	3	2769	3	1,130.00
08/02/2017	R209 On 04-May-17	9.47	Put	Bond Future	2209	2	2209	2	0.00
08/02/2017	R209 On 04-May-17	9.48	Put	Bond Future	2172	2	2172	2	0.00
08/02/2017	R209 On 03-August-17			Bond Future	9.59	73.4030	9.5900	73.4030	0.00
08/02/2017	R209 On 03-August-17	9.44	Call	Bond Future	2391	2	2391	2	0.00
08/02/2017	R209 On 03-August-17	9.43	Call	Bond Future	2361	2	2361	2	0.00
08/02/2017	R209 On 03-August-17	9.45	Call	Bond Future	2421	2	2421	2	0.00
08/02/2017	R209 On 03-August-17	9.44	Put	Bond Future	3406	3	3406	3	0.00
08/02/2017	R209 On 03-August-17	9.45	Put	Bond Future	3368	3	3368	3	0.00
08/02/2017	R209 On 03-August-17	9.43	Put	Bond Future	3444	4	3444	4	0.00
08/02/2017	R209 On 02-November-17			Bond Future	9.63	71.7126	9.6304	71.7126	0.00
08/02/2017	R209 On 02-November-17	9.54	Call	Bond Future	3229	3	3229	3	0.00
08/02/2017	R209 On 02-November-17	9.52	Call	Bond Future	3166	3	3166	3	0.00
08/02/2017	R209 On 02-November-17	9.53	Call	Bond Future	3197	3	3197	3	0.00
08/02/2017	R209 On 02-November-17	9.54	Put	Bond Future	3832	4	3832	4	0.00
08/02/2017	R209 On 02-November-17	9.52	Put	Bond Future	3904	4	3904	4	0.00
08/02/2017	R209 On 02-November-17	9.53	Put	Bond Future	3868	4	3868	4	0.00
08/02/2017	R210 On 04-May-17			Bond Future	188.82	188.8409	188.8193	188.8409	1,698.00
08/02/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
08/02/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
08/02/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
08/02/2017	R210 On 04-May-17	192.31	Put	Bond Future	3491	3	3491	3	0.00
08/02/2017	R210 On 04-May-17	192.33	Put	Bond Future	3511	3	3511	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
08/02/2017	R210 On 04-May-17	192.32	Put	Bond Future	3501	3	3501	3	0.00
08/02/2017	R210 On 03-August-17			Bond Future	192.48	192.5016	192.4807	192.5016	0.00
08/02/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
08/02/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
08/02/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
08/02/2017	R210 On 03-August-17	196.29	Put	Bond Future	3809	4	3809	4	0.00
08/02/2017	R210 On 03-August-17	196.30	Put	Bond Future	3819	4	3819	4	0.00
08/02/2017	R210 On 03-August-17	196.28	Put	Bond Future	3799	4	3799	4	0.00
08/02/2017	R210 On 02-November-17			Bond Future	193.92	193.9381	193.9163	193.9381	0.00
08/02/2017	R210 On 02-November-17	192.07	Call	Bond Future	1846	2	1846	2	0.00
08/02/2017	R210 On 02-November-17	192.08	Call	Bond Future	1836	2	1836	2	0.00
08/02/2017	R210 On 02-November-17	192.09	Call	Bond Future	1826	2	1826	2	0.00
08/02/2017	R210 On 02-November-17	192.08	Put	Bond Future	0	0	0	0	0.00
08/02/2017	R210 On 02-November-17	192.07	Put	Bond Future	0	0	0	0	0.00
08/02/2017	R210 On 02-November-17	192.09	Put	Bond Future	0	0	0	0	0.00
08/02/2017	R212 On 04-May-17			Bond Future	149.28	149.2990	149.2826	149.2990	3,258.00
08/02/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
08/02/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
08/02/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
08/02/2017	R212 On 04-May-17	152.24	Put	Bond Future	2957	3	2957	3	0.00
08/02/2017	R212 On 04-May-17	152.23	Put	Bond Future	2947	3	2947	3	0.00
08/02/2017	R212 On 04-May-17	152.25	Put	Bond Future	2967	3	2967	3	0.00
08/02/2017	R212 On 03-August-17			Bond Future	150.13	150.1433	150.1277	150.1433	0.00
08/02/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
08/02/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
08/02/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
08/02/2017	R212 On 03-August-17	153.34	Put	Bond Future	3212	3	3212	3	0.00
08/02/2017	R212 On 03-August-17	153.35	Put	Bond Future	3222	3	3222	3	0.00
08/02/2017	R212 On 03-August-17	153.36	Put	Bond Future	3232	3	3232	3	0.00
08/02/2017	R212 On 02-November-17			Bond Future	153.14	153.1607	153.1443	153.1607	0.00
08/02/2017	R212 On 02-November-17	152.41	Call	Bond Future	734	1	734	1	0.00
08/02/2017	R212 On 02-November-17	152.42	Call	Bond Future	724	1	724	1	0.00
08/02/2017	R212 On 02-November-17	152.40	Call	Bond Future	744	1	744	1	0.00
08/02/2017	R212 On 02-November-17	152.40	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
08/02/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
08/02/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
08/02/2017	R213 On 04-May-17			Bond Future	9.32	83.4647	9.3177	83.4647	44,842.00
08/02/2017	R213 On 04-May-17	9.35	Call	Bond Future	2006	2	2006	2	0.00
08/02/2017	R213 On 04-May-17	9.37	Call	Bond Future	2077	2	2077	2	0.00
08/02/2017	R213 On 04-May-17	9.36	Call	Bond Future	2041	2	2041	2	0.00
08/02/2017	R213 On 04-May-17	9.36	Put	Bond Future	1758	2	1758	2	0.00
08/02/2017	R213 On 04-May-17	9.37	Put	Bond Future	1727	2	1727	2	0.00
08/02/2017	R213 On 04-May-17	9.35	Put	Bond Future	1790	2	1790	2	0.00
08/02/2017	R213 On 03-August-17			Bond Future	9.36	85.0625	9.3633	85.0625	0.00
08/02/2017	R213 On 03-August-17	9.33	Call	Bond Future	2638	3	2638	3	0.00
08/02/2017	R213 On 03-August-17	9.34	Call	Bond Future	2670	3	2670	3	0.00
08/02/2017	R213 On 03-August-17	9.35	Call	Bond Future	2703	3	2703	3	0.00
08/02/2017	R213 On 03-August-17	9.34	Put	Bond Future	2825	3	2825	3	0.00
08/02/2017	R213 On 03-August-17	9.35	Put	Bond Future	2791	3	2791	3	0.00
08/02/2017	R213 On 03-August-17	9.33	Put	Bond Future	2859	3	2859	3	0.00
08/02/2017	R213 On 02-November-17			Bond Future	9.40	83.2032	9.4045	83.2032	0.00
08/02/2017	R213 On 02-November-17	9.36	Call	Bond Future	3254	3	3254	3	0.00
08/02/2017	R213 On 02-November-17	9.34	Call	Bond Future	3190	3	3190	3	0.00
08/02/2017	R213 On 02-November-17	9.35	Call	Bond Future	3222	3	3222	3	0.00
08/02/2017	R213 On 02-November-17	9.34	Put	Bond Future	3614	4	3614	4	0.00
08/02/2017	R213 On 02-November-17	9.35	Put	Bond Future	3580	4	3580	4	0.00
08/02/2017	R213 On 02-November-17	9.36	Put	Bond Future	3546	4	3546	4	0.00
08/02/2017	R214 On 04-May-17			Bond Future	9.62	72.1864	9.6220	72.1864	34,734.00
08/02/2017	R214 On 04-May-17	9.56	Call	Bond Future	1847	2	1847	2	0.00
08/02/2017	R214 On 04-May-17	9.58	Call	Bond Future	1915	2	1915	2	0.00
08/02/2017	R214 On 04-May-17	9.57	Call	Bond Future	1881	2	1881	2	0.00
08/02/2017	R214 On 04-May-17	9.56	Put	Bond Future	2287	2	2287	2	0.00
08/02/2017	R214 On 04-May-17	9.57	Put	Bond Future	2250	2	2250	2	0.00
08/02/2017	R214 On 04-May-17	9.58	Put	Bond Future	2213	2	2213	2	0.00
08/02/2017	R214 On 03-August-17			Bond Future	9.67	73.5683	9.6668	73.5683	0.00
08/02/2017	R214 On 03-August-17	9.51	Call	Bond Future	2479	2	2479	2	0.00
08/02/2017	R214 On 03-August-17	9.52	Call	Bond Future	2510	3	2510	3	0.00
08/02/2017	R214 On 03-August-17	9.53	Call	Bond Future	2542	3	2542	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
08/02/2017	R214 On 03-August-17	9.52	Put	Bond Future	3551	4	3551	4	0.00
08/02/2017	R214 On 03-August-17	9.53	Put	Bond Future	3511	4	3511	4	0.00
08/02/2017	R214 On 03-August-17	9.51	Put	Bond Future	3591	4	3591	4	0.00
08/02/2017	R214 On 02-November-17			Bond Future	9.71	71.7340	9.7079	71.7340	0.00
08/02/2017	R214 On 02-November-17	9.58	Call	Bond Future	3293	3	3293	3	0.00
08/02/2017	R214 On 02-November-17	9.60	Call	Bond Future	3358	3	3358	3	0.00
08/02/2017	R214 On 02-November-17	9.59	Call	Bond Future	3325	3	3325	3	0.00
08/02/2017	R214 On 02-November-17	9.58	Put	Bond Future	4190	4	4190	4	0.00
08/02/2017	R214 On 02-November-17	9.60	Put	Bond Future	4114	4	4114	4	0.00
08/02/2017	R214 On 02-November-17	9.59	Put	Bond Future	4152	4	4152	4	0.00
08/02/2017	R248 On 04-May-17			Bond Future	9.69	92.3678	9.6888	92.3678	63,465.00
08/02/2017	R248 On 04-May-17	9.67	Call	Bond Future	2630	3	2630	3	0.00
08/02/2017	R248 On 04-May-17	9.66	Call	Bond Future	2586	3	2586	3	0.00
08/02/2017	R248 On 04-May-17	9.65	Call	Bond Future	2543	3	2543	3	0.00
08/02/2017	R248 On 04-May-17	9.66	Put	Bond Future	2846	3	2846	3	0.00
08/02/2017	R248 On 04-May-17	9.67	Put	Bond Future	2799	3	2799	3	0.00
08/02/2017	R248 On 04-May-17	9.65	Put	Bond Future	2893	3	2893	3	0.00
08/02/2017	R248 On 03-August-17			Bond Future	9.74	94.1360	9.7357	94.1360	200.00
08/02/2017	R248 On 03-August-17	9.57	Call	Bond Future	3275	3	3275	3	0.00
08/02/2017	R248 On 03-August-17	9.58	Call	Bond Future	3315	3	3315	3	0.00
08/02/2017	R248 On 03-August-17	9.56	Call	Bond Future	3235	3	3235	3	0.00
08/02/2017	R248 On 03-August-17	9.58	Put	Bond Future	4718	5	4718	5	0.00
08/02/2017	R248 On 03-August-17	9.57	Put	Bond Future	4769	5	4769	5	0.00
08/02/2017	R248 On 03-August-17	9.56	Put	Bond Future	4821	5	4821	5	0.00
08/02/2017	R248 On 02-November-17			Bond Future	9.78	91.5692	9.7787	91.5692	0.00
08/02/2017	R248 On 02-November-17	9.64	Call	Bond Future	4320	4	4320	4	0.00
08/02/2017	R248 On 02-November-17	9.66	Call	Bond Future	4402	4	4402	4	0.00
08/02/2017	R248 On 02-November-17	9.65	Call	Bond Future	4361	4	4361	4	0.00
08/02/2017	R248 On 02-November-17	9.64	Put	Bond Future	5557	6	5557	6	0.00
08/02/2017	R248 On 02-November-17	9.65	Put	Bond Future	5508	6	5508	6	0.00
08/02/2017	R248 On 02-November-17	9.66	Put	Bond Future	5459	6	5459	6	0.00