



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 March 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	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
06/03/2017	2025 On 04-May-17			Bond Future	129.30	129.3031	129.3001	129.3031	3,198.00
06/03/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
06/03/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
06/03/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
06/03/2017	2025 On 04-May-17	132.57	Put	Bond Future	3270	3	3270	3	0.00
06/03/2017	2025 On 04-May-17	132.56	Put	Bond Future	3260	3	3260	3	0.00
06/03/2017	2025 On 04-May-17	132.58	Put	Bond Future	3280	3	3280	3	0.00
06/03/2017	2025 On 03-August-17			Bond Future	130.45	130.4572	130.4540	130.4572	0.00
06/03/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
06/03/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
06/03/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
06/03/2017	2025 On 03-August-17	133.96	Put	Bond Future	3506	4	3506	4	0.00
06/03/2017	2025 On 03-August-17	133.98	Put	Bond Future	3526	4	3526	4	0.00
06/03/2017	2025 On 03-August-17	133.97	Put	Bond Future	3516	4	3516	4	0.00
06/03/2017	2025 On 02-November-17			Bond Future	133.06	133.0628	133.0573	133.0628	0.00
06/03/2017	2025 On 02-November-17	132.96	Call	Bond Future	97	0	97	0	0.00
06/03/2017	2025 On 02-November-17	132.98	Call	Bond Future	77	0	77	0	0.00
06/03/2017	2025 On 02-November-17	132.97	Call	Bond Future	87	0	87	0	0.00
06/03/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
06/03/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
06/03/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
06/03/2017	2029 On 04-May-17			Bond Future	100.88	100.8866	100.8844	100.8866	2,272.00
06/03/2017	2029 On 04-May-17	100.65	Call	Bond Future	234	0	234	0	0.00
06/03/2017	2029 On 04-May-17	100.67	Call	Bond Future	214	0	214	0	0.00
06/03/2017	2029 On 04-May-17	100.66	Call	Bond Future	224	0	224	0	0.00
06/03/2017	2029 On 04-May-17	100.65	Put	Bond Future	0	0	0	0	0.00
06/03/2017	2029 On 04-May-17	100.67	Put	Bond Future	0	0	0	0	0.00
06/03/2017	2029 On 04-May-17	100.66	Put	Bond Future	0	0	0	0	0.00
06/03/2017	2030 On 04-May-17			Bond Future	9.10	93.5341	9.1026	93.5341	32,675.00
06/03/2017	2030 On 04-May-17	9.34	Call	Bond Future	1647	1	1647	1	0.00
06/03/2017	2030 On 04-May-17	9.33	Call	Bond Future	1578	1	1578	1	0.00
06/03/2017	2030 On 04-May-17	9.32	Call	Bond Future	1509	1	1509	1	0.00
06/03/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
06/03/2017	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
06/03/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
06/03/2017	2030 On 03-August-17			Bond Future	9.15	91.3165	9.1494	91.3165	0.00
06/03/2017	2030 On 03-August-17	9.33	Call	Bond Future	1238	1	1238	1	0.00
06/03/2017	2030 On 03-August-17	9.34	Call	Bond Future	1306	1	1306	1	0.00
06/03/2017	2030 On 03-August-17	9.35	Call	Bond Future	1373	1	1373	1	0.00
06/03/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
06/03/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
06/03/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
06/03/2017	2030 On 02-November-17			Bond Future	9.18	93.1208	9.1847	93.1208	0.00
06/03/2017	2030 On 02-November-17	9.36	Call	Bond Future	1186	1	1186	1	0.00
06/03/2017	2030 On 02-November-17	9.35	Call	Bond Future	1119	1	1119	1	0.00
06/03/2017	2030 On 02-November-17	9.34	Call	Bond Future	1052	1	1052	1	0.00
06/03/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
06/03/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
06/03/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
06/03/2017	2032 On 04-May-17			Bond Future	9.24	92.5396	9.2365	92.5396	19,129.00
06/03/2017	2032 On 04-May-17	9.46	Call	Bond Future	2740	3	2740	3	0.00
06/03/2017	2032 On 04-May-17	9.45	Call	Bond Future	2693	2	2693	2	0.00
06/03/2017	2032 On 04-May-17	9.44	Call	Bond Future	2645	2	2645	2	0.00
06/03/2017	2032 On 04-May-17	9.45	Put	Bond Future	1101	1	1101	1	0.00
06/03/2017	2032 On 04-May-17	9.44	Put	Bond Future	1128	1	1128	1	0.00
06/03/2017	2032 On 04-May-17	9.46	Put	Bond Future	1076	1	1076	1	0.00
06/03/2017	2032 On 03-August-17			Bond Future	9.28	94.3097	9.2810	94.3097	0.00
06/03/2017	2032 On 03-August-17	9.45	Call	Bond Future	3513	3	3513	3	0.00
06/03/2017	2032 On 03-August-17	9.43	Call	Bond Future	3430	3	3430	3	0.00
06/03/2017	2032 On 03-August-17	9.44	Call	Bond Future	3471	3	3471	3	0.00
06/03/2017	2032 On 03-August-17	9.45	Put	Bond Future	2265	2	2265	2	0.00
06/03/2017	2032 On 03-August-17	9.43	Put	Bond Future	2329	3	2329	3	0.00
06/03/2017	2032 On 03-August-17	9.44	Put	Bond Future	2297	3	2297	3	0.00
06/03/2017	2032 On 02-November-17			Bond Future	9.32	92.0139	9.3204	92.0139	0.00
06/03/2017	2032 On 02-November-17	9.48	Call	Bond Future	4114	4	4114	4	0.00
06/03/2017	2032 On 02-November-17	9.49	Call	Bond Future	4154	4	4154	4	0.00
06/03/2017	2032 On 02-November-17	9.50	Call	Bond Future	4195	4	4195	4	0.00
06/03/2017	2032 On 02-November-17	9.49	Put	Bond Future	2917	3	2917	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
06/03/2017	2032 On 02-November-17	9.48	Put	Bond Future	2950	3	2950	3	0.00
06/03/2017	2032 On 02-November-17	9.50	Put	Bond Future	2886	3	2886	3	0.00
06/03/2017	2033 On 04-May-17			Bond Future	106.69	106.6875	106.6852	106.6875	5,778.00
06/03/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
06/03/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
06/03/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
06/03/2017	2033 On 04-May-17	110.84	Put	Bond Future	4155	4	4155	4	0.00
06/03/2017	2033 On 04-May-17	110.85	Put	Bond Future	4165	4	4165	4	0.00
06/03/2017	2033 On 04-May-17	110.83	Put	Bond Future	4145	4	4145	4	0.00
06/03/2017	2033 On 03-August-17			Bond Future	108.75	108.7499	108.7473	108.7499	0.00
06/03/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
06/03/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
06/03/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
06/03/2017	2033 On 03-August-17	113.12	Put	Bond Future	4373	4	4373	4	0.00
06/03/2017	2033 On 03-August-17	113.13	Put	Bond Future	4383	4	4383	4	0.00
06/03/2017	2033 On 03-August-17	113.14	Put	Bond Future	4393	4	4393	4	0.00
06/03/2017	2033 On 02-November-17			Bond Future	109.83	109.8316	109.8271	109.8316	0.00
06/03/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
06/03/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
06/03/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
06/03/2017	2033 On 02-November-17	110.08	Put	Bond Future	253	0	253	0	0.00
06/03/2017	2033 On 02-November-17	110.09	Put	Bond Future	263	0	263	0	0.00
06/03/2017	2033 On 02-November-17	110.07	Put	Bond Future	243	0	243	0	0.00
06/03/2017	2037 On 04-May-17			Bond Future	9.48	93.1822	9.4795	93.1822	48,577.00
06/03/2017	2037 On 04-May-17	9.60	Call	Bond Future	2549	2	2549	2	0.00
06/03/2017	2037 On 04-May-17	9.58	Call	Bond Future	2455	2	2455	2	0.00
06/03/2017	2037 On 04-May-17	9.59	Call	Bond Future	2501	2	2501	2	0.00
06/03/2017	2037 On 04-May-17	9.58	Put	Bond Future	1631	2	1631	2	0.00
06/03/2017	2037 On 04-May-17	9.59	Put	Bond Future	1596	2	1596	2	0.00
06/03/2017	2037 On 04-May-17	9.60	Put	Bond Future	1562	2	1562	2	0.00
06/03/2017	2037 On 03-August-17			Bond Future	9.53	90.7075	9.5295	90.7075	160.00
06/03/2017	2037 On 03-August-17	9.58	Call	Bond Future	3480	3	3480	3	0.00
06/03/2017	2037 On 03-August-17	9.57	Call	Bond Future	3438	3	3438	3	0.00
06/03/2017	2037 On 03-August-17	9.56	Call	Bond Future	3396	3	3396	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
06/03/2017	2037 On 03-August-17	9.57	Put	Bond Future	3108	3	3108	3	0.00
06/03/2017	2037 On 03-August-17	9.58	Put	Bond Future	3070	3	3070	3	0.00
06/03/2017	2037 On 03-August-17	9.56	Put	Bond Future	3147	3	3147	3	0.00
06/03/2017	2037 On 02-November-17			Bond Future	9.57	92.4999	9.5694	92.4999	0.00
06/03/2017	2037 On 02-November-17	9.66	Call	Bond Future	4556	4	4556	4	0.00
06/03/2017	2037 On 02-November-17	9.67	Call	Bond Future	4598	4	4598	4	0.00
06/03/2017	2037 On 02-November-17	9.65	Call	Bond Future	4515	4	4515	4	0.00
06/03/2017	2037 On 02-November-17	9.67	Put	Bond Future	3790	4	3790	4	0.00
06/03/2017	2037 On 02-November-17	9.66	Put	Bond Future	3828	4	3828	4	0.00
06/03/2017	2037 On 02-November-17	9.65	Put	Bond Future	3866	4	3866	4	0.00
06/03/2017	2038 On 04-May-17			Bond Future	133.88	133.6589	133.8783	133.6589	20,553.00
06/03/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
06/03/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
06/03/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
06/03/2017	2038 On 04-May-17	139.78	Put	Bond Future	5902	6	5902	6	0.00
06/03/2017	2038 On 04-May-17	139.79	Put	Bond Future	5912	6	5912	6	0.00
06/03/2017	2038 On 04-May-17	139.77	Put	Bond Future	5892	6	5892	6	0.00
06/03/2017	2038 On 03-August-17			Bond Future	134.95	134.7289	134.9525	134.7289	0.00
06/03/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
06/03/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
06/03/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
06/03/2017	2038 On 03-August-17	141.17	Put	Bond Future	6218	6	6218	6	0.00
06/03/2017	2038 On 03-August-17	141.16	Put	Bond Future	6208	6	6208	6	0.00
06/03/2017	2038 On 03-August-17	141.18	Put	Bond Future	6228	6	6228	6	0.00
06/03/2017	2038 On 02-November-17			Bond Future	137.65	137.4199	137.6455	137.4199	0.00
06/03/2017	2038 On 02-November-17	136.80	Call	Bond Future	846	1	846	1	0.00
06/03/2017	2038 On 02-November-17	136.82	Call	Bond Future	826	1	826	1	0.00
06/03/2017	2038 On 02-November-17	136.81	Call	Bond Future	836	1	836	1	0.00
06/03/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
06/03/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
06/03/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
06/03/2017	2040 On 04-May-17			Bond Future	9.49	97.4303	9.4885	97.4303	9,195.00
06/03/2017	2040 On 04-May-17	9.63	Call	Bond Future	2892	3	2892	3	0.00
06/03/2017	2040 On 04-May-17	9.64	Call	Bond Future	2944	3	2944	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
06/03/2017	2040 On 04-May-17	9.62	Call	Bond Future	2840	3	2840	3	0.00
06/03/2017	2040 On 04-May-17	9.63	Put	Bond Future	1644	2	1644	2	0.00
06/03/2017	2040 On 04-May-17	9.62	Put	Bond Future	1679	2	1679	2	0.00
06/03/2017	2040 On 04-May-17	9.64	Put	Bond Future	1608	2	1608	2	0.00
06/03/2017	2040 On 03-August-17			Bond Future	9.54	94.7864	9.5371	94.7864	0.00
06/03/2017	2040 On 03-August-17	9.61	Call	Bond Future	3914	4	3914	4	0.00
06/03/2017	2040 On 03-August-17	9.63	Call	Bond Future	4008	4	4008	4	0.00
06/03/2017	2040 On 03-August-17	9.62	Call	Bond Future	3960	4	3960	4	0.00
06/03/2017	2040 On 03-August-17	9.62	Put	Bond Future	3234	3	3234	3	0.00
06/03/2017	2040 On 03-August-17	9.63	Put	Bond Future	3194	3	3194	3	0.00
06/03/2017	2040 On 03-August-17	9.61	Put	Bond Future	3274	4	3274	4	0.00
06/03/2017	2040 On 02-November-17			Bond Future	9.58	96.6593	9.5759	96.6593	0.00
06/03/2017	2040 On 02-November-17	9.66	Call	Bond Future	4965	5	4965	5	0.00
06/03/2017	2040 On 02-November-17	9.67	Call	Bond Future	5010	5	5010	5	0.00
06/03/2017	2040 On 02-November-17	9.65	Call	Bond Future	4920	5	4920	5	0.00
06/03/2017	2040 On 02-November-17	9.67	Put	Bond Future	4192	4	4192	4	0.00
06/03/2017	2040 On 02-November-17	9.66	Put	Bond Future	4233	4	4233	4	0.00
06/03/2017	2040 On 02-November-17	9.65	Put	Bond Future	4274	5	4274	5	0.00
06/03/2017	2044 On 04-May-17			Bond Future	9.53	94.3959	9.5278	94.3959	22,991.00
06/03/2017	2044 On 04-May-17	9.67	Call	Bond Future	2943	3	2943	3	0.00
06/03/2017	2044 On 04-May-17	9.66	Call	Bond Future	2891	3	2891	3	0.00
06/03/2017	2044 On 04-May-17	9.68	Call	Bond Future	2996	3	2996	3	0.00
06/03/2017	2044 On 04-May-17	9.67	Put	Bond Future	1677	2	1677	2	0.00
06/03/2017	2044 On 04-May-17	9.68	Put	Bond Future	1641	2	1641	2	0.00
06/03/2017	2044 On 04-May-17	9.66	Put	Bond Future	1713	2	1713	2	0.00
06/03/2017	2044 On 03-August-17			Bond Future	9.58	91.8192	9.5754	91.8192	0.00
06/03/2017	2044 On 03-August-17	9.64	Call	Bond Future	3899	4	3899	4	0.00
06/03/2017	2044 On 03-August-17	9.62	Call	Bond Future	3808	4	3808	4	0.00
06/03/2017	2044 On 03-August-17	9.63	Call	Bond Future	3853	4	3853	4	0.00
06/03/2017	2044 On 03-August-17	9.62	Put	Bond Future	3411	4	3411	4	0.00
06/03/2017	2044 On 03-August-17	9.63	Put	Bond Future	3368	4	3368	4	0.00
06/03/2017	2044 On 03-August-17	9.64	Put	Bond Future	3326	4	3326	4	0.00
06/03/2017	2044 On 02-November-17			Bond Future	9.61	93.6336	9.6134	93.6336	0.00
06/03/2017	2044 On 02-November-17	9.66	Call	Bond Future	4888	5	4888	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
06/03/2017	2044 On 02-November-17	9.68	Call	Bond Future	4978	5	4978	5	0.00
06/03/2017	2044 On 02-November-17	9.67	Call	Bond Future	4933	5	4933	5	0.00
06/03/2017	2044 On 02-November-17	9.67	Put	Bond Future	4434	5	4434	5	0.00
06/03/2017	2044 On 02-November-17	9.68	Put	Bond Future	4392	5	4392	5	0.00
06/03/2017	2044 On 02-November-17	9.66	Put	Bond Future	4477	5	4477	5	0.00
06/03/2017	2046 On 04-May-17			Bond Future	131.10	131.0994	131.0967	131.0994	20,133.00
06/03/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
06/03/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
06/03/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
06/03/2017	2046 On 04-May-17	138.33	Put	Bond Future	7233	7	7233	7	0.00
06/03/2017	2046 On 04-May-17	138.34	Put	Bond Future	7243	7	7243	7	0.00
06/03/2017	2046 On 04-May-17	138.32	Put	Bond Future	7223	7	7223	7	0.00
06/03/2017	2046 On 03-August-17			Bond Future	133.63	133.6338	133.6305	133.6338	0.00
06/03/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
06/03/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
06/03/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
06/03/2017	2046 On 03-August-17	141.19	Put	Bond Future	7560	8	7560	8	0.00
06/03/2017	2046 On 03-August-17	141.17	Put	Bond Future	7540	8	7540	8	0.00
06/03/2017	2046 On 03-August-17	141.18	Put	Bond Future	7550	8	7550	8	0.00
06/03/2017	2046 On 02-November-17			Bond Future	134.69	134.6983	134.6931	134.6983	0.00
06/03/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
06/03/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
06/03/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
06/03/2017	2046 On 02-November-17	136.31	Put	Bond Future	1617	2	1617	2	0.00
06/03/2017	2046 On 02-November-17	136.32	Put	Bond Future	1627	2	1627	2	0.00
06/03/2017	2046 On 02-November-17	136.30	Put	Bond Future	1607	2	1607	2	0.00
06/03/2017	2050 On 04-May-17			Bond Future	143.43	143.4348	143.4315	143.4348	24,054.00
06/03/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
06/03/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
06/03/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
06/03/2017	2050 On 04-May-17	147.84	Put	Bond Future	4408	4	4408	4	0.00
06/03/2017	2050 On 04-May-17	147.83	Put	Bond Future	4398	4	4398	4	0.00
06/03/2017	2050 On 04-May-17	147.85	Put	Bond Future	4418	4	4418	4	0.00
06/03/2017	2050 On 03-August-17			Bond Future	144.52	144.5286	144.5249	144.5286	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
06/03/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
06/03/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
06/03/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
06/03/2017	2050 On 03-August-17	149.22	Put	Bond Future	4695	5	4695	5	0.00
06/03/2017	2050 On 03-August-17	149.24	Put	Bond Future	4715	5	4715	5	0.00
06/03/2017	2050 On 03-August-17	149.23	Put	Bond Future	4705	5	4705	5	0.00
06/03/2017	2050 On 02-November-17			Bond Future	147.41	147.4154	147.4090	147.4154	0.00
06/03/2017	2050 On 02-November-17	144.65	Call	Bond Future	2759	3	2759	3	0.00
06/03/2017	2050 On 02-November-17	144.67	Call	Bond Future	2739	3	2739	3	0.00
06/03/2017	2050 On 02-November-17	144.66	Call	Bond Future	2749	3	2749	3	0.00
06/03/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
06/03/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
06/03/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
06/03/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	AL37 On 04-May-17			Index Future	530.79	529.7470	530.7910	529.7470	1.00
06/03/2017	AL37 On 03-August-17			Index Future	540.95	539.8800	540.9450	539.8800	0.00
06/03/2017	AL37 On 02-November-17			Index Future	551.62	550.5440	551.6190	550.5440	0.00
06/03/2017	AL7T On 04-May-17			Index Future	613.07	611.3250	613.0730	611.3250	0.00
06/03/2017	AL7T On 03-August-17			Index Future	624.80	623.0180	624.8010	623.0180	0.00
06/03/2017	AL7T On 02-November-17			Index Future	637.13	635.3240	637.1290	635.3240	0.00
06/03/2017	ALBI On 04-May-17			Index Future	557.42	555.3500	557.4240	555.3500	598.00
06/03/2017	ALBI On 03-August-17			Index Future	568.09	565.9730	568.0870	565.9730	0.00
06/03/2017	ALBI On 02-November-17			Index Future	579.30	577.1520	579.2960	577.1520	0.00
06/03/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	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
06/03/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/03/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2017	EL28 On 04-May-17			Bond Future	129.85	129.8488	129.8480	129.8488	0.00
06/03/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
06/03/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
06/03/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
06/03/2017	EL28 On 04-May-17	137.90	Put	Bond Future	8052	8	8052	8	0.00
06/03/2017	EL28 On 04-May-17	137.91	Put	Bond Future	8062	8	8062	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
06/03/2017	EL28 On 04-May-17	137.92	Put	Bond Future	8072	8	8072	8	0.00
06/03/2017	EL28 On 03-August-17			Bond Future	132.36	132.3589	132.3578	132.3589	0.00
06/03/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
06/03/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
06/03/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
06/03/2017	EL28 On 03-August-17	135.17	Put	Bond Future	2812	3	2812	3	0.00
06/03/2017	EL28 On 03-August-17	135.16	Put	Bond Future	2802	3	2802	3	0.00
06/03/2017	EL28 On 03-August-17	135.18	Put	Bond Future	2822	3	2822	3	0.00
06/03/2017	EL28 On 02-November-17			Bond Future	133.23	133.2353	133.2319	133.2353	0.00
06/03/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
06/03/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
06/03/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
06/03/2017	EL28 On 02-November-17	133.87	Put	Bond Future	638	1	638	1	0.00
06/03/2017	EL28 On 02-November-17	133.89	Put	Bond Future	658	1	658	1	0.00
06/03/2017	EL28 On 02-November-17	133.88	Put	Bond Future	648	1	648	1	0.00
06/03/2017	ES33 On 04-May-17			Bond Future	10.41	78.1535	10.4068	78.1535	9,466.00
06/03/2017	ES33 On 04-May-17	10.55	Call	Bond Future	913	1	913	1	0.00
06/03/2017	ES33 On 04-May-17	10.54	Call	Bond Future	850	1	850	1	0.00
06/03/2017	ES33 On 04-May-17	10.56	Call	Bond Future	976	1	976	1	0.00
06/03/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
06/03/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
06/03/2017	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
06/03/2017	ES33 On 03-August-17			Bond Future	10.48	79.6483	10.4840	79.6483	0.00
06/03/2017	ES33 On 03-August-17	10.55	Call	Bond Future	417	0	417	0	0.00
06/03/2017	ES33 On 03-August-17	10.53	Call	Bond Future	291	0	291	0	0.00
06/03/2017	ES33 On 03-August-17	10.54	Call	Bond Future	354	0	354	0	0.00
06/03/2017	ES33 On 03-August-17	10.53	Put	Bond Future	0	0	0	0	0.00
06/03/2017	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
06/03/2017	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
06/03/2017	ES33 On 02-November-17			Bond Future	10.56	77.4288	10.5595	77.4288	0.00
06/03/2017	ES33 On 02-November-17	10.66	Call	Bond Future	626	0	626	0	0.00
06/03/2017	ES33 On 02-November-17	10.68	Call	Bond Future	750	0	750	0	0.00
06/03/2017	ES33 On 02-November-17	10.67	Call	Bond Future	688	0	688	0	0.00
06/03/2017	ES33 On 02-November-17	10.67	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
06/03/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
06/03/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
06/03/2017	ES42 On 04-May-17			Bond Future	10.55	81.9708	10.5534	81.9708	8,777.00
06/03/2017	ES42 On 03-August-17			Bond Future	10.63	83.5387	10.6292	83.5387	0.00
06/03/2017	ES42 On 02-November-17			Bond Future	10.70	80.9271	10.7024	80.9271	0.00
06/03/2017	GOVI On 04-May-17			GOVI	555.19	553.1390	555.1880	553.1390	396.00
06/03/2017	GOVI On 04-May-17	262.19	Call	GOVI	2929980	291	2929980	291	0.00
06/03/2017	GOVI On 04-May-17	262.20	Call	GOVI	2929880	291	2929880	291	0.00
06/03/2017	GOVI On 04-May-17	262.18	Call	GOVI	2930080	291	2930080	291	0.00
06/03/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
06/03/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
06/03/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
06/03/2017	GOVI On 03-August-17			GOVI	565.81	563.7200	565.8080	563.7200	0.00
06/03/2017	GOVI On 03-August-17	561.10	Call	GOVI	47080	3	47080	3	0.00
06/03/2017	GOVI On 03-August-17	561.11	Call	GOVI	46980	3	46980	3	0.00
06/03/2017	GOVI On 03-August-17	561.09	Call	GOVI	47180	3	47180	3	0.00
06/03/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
06/03/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
06/03/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
06/03/2017	GOVI On 02-November-17			GOVI	576.97	574.8550	576.9730	574.8550	0.00
06/03/2017	GOVI On 02-November-17	572.44	Call	GOVI	45330	2	45330	2	0.00
06/03/2017	GOVI On 02-November-17	572.45	Call	GOVI	45230	2	45230	2	0.00
06/03/2017	GOVI On 02-November-17	572.46	Call	GOVI	45130	2	45130	2	0.00
06/03/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
06/03/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
06/03/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
06/03/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/03/2017	IGOV On 04-May-17			Index Future	252.52	252.5150	252.5190	252.5150	922.00
06/03/2017	IGOV On 03-August-17			Index Future	257.40	257.3960	257.4000	257.3960	412.00
06/03/2017	IGOV On 02-November-17			Index Future	262.54	262.5370	262.5360	262.5370	0.00
06/03/2017	ILBI On 04-May-17			Index Future	684.26	684.3940	684.2560	684.3940	0.00
06/03/2017	ILBI On 03-August-17			Index Future	697.25	697.3930	697.2540	697.3930	0.00
06/03/2017	ILBI On 02-November-17			Index Future	711.27	711.4190	711.2720	711.4190	0.00
06/03/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0027	100.0027	100.0027	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
06/03/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6068	99.6071	99.6068	0.00
06/03/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6109	99.6127	99.6109	0.00
06/03/2017	IS01 On 21-December-17			Interest Rate Swap	99.84	99.8378	99.8391	99.8378	0.00
06/03/2017	IS01 On 15-March-18			Interest Rate Swap	99.83	99.8376	99.8281	99.8376	0.00
06/03/2017	IS02 On 18-December-17			Interest Rate Swap	99.87	99.8660	99.8662	99.8660	0.00
06/03/2017	IS02 On 16-March-18			Interest Rate Swap	99.11	99.1226	99.1132	99.1226	0.00
06/03/2017	IS02 On 15-June-18			Interest Rate Swap	98.73	98.7464	98.7318	98.7464	0.00
06/03/2017	IS02 On 21-September-18			Interest Rate Swap	98.75	98.7681	98.7496	98.7681	0.00
06/03/2017	IS02 On 21-December-18			Interest Rate Swap	99.20	99.2300	99.2000	99.2300	0.00
06/03/2017	IS02 On 15-March-19			Interest Rate Swap	99.67	99.6966	99.6654	99.6966	0.00
06/03/2017	IS05 On 17-December-20			Interest Rate Swap	97.19	97.3170	97.1933	97.3170	0.00
06/03/2017	IS05 On 16-March-21			Interest Rate Swap	96.49	96.6317	96.4938	96.6317	0.00
06/03/2017	IS05 On 15-June-21			Interest Rate Swap	95.77	95.9140	95.7666	95.9140	0.00
06/03/2017	IS05 On 21-September-21			Interest Rate Swap	96.02	96.1753	96.0231	96.1753	0.00
06/03/2017	IS05 On 21-December-21			Interest Rate Swap	98.26	98.4167	98.2606	98.4167	51.00
06/03/2017	IS05 On 15-March-22			Interest Rate Swap	98.44	98.6061	98.4422	98.6061	0.00
06/03/2017	IS10 On 17-December-25			Interest Rate Swap	96.87	97.1664	96.8711	97.1664	0.00
06/03/2017	IS10 On 16-March-26			Interest Rate Swap	93.93	94.2360	93.9276	94.2360	0.00
06/03/2017	IS10 On 15-June-26			Interest Rate Swap	92.71	93.0148	92.7079	93.0148	0.00
06/03/2017	IS10 On 21-September-26			Interest Rate Swap	94.86	95.1470	94.8567	95.1470	0.00
06/03/2017	IS10 On 21-December-26			Interest Rate Swap	98.59	98.8592	98.5865	98.8592	0.00
06/03/2017	IS10 On 15-March-27			Interest Rate Swap	97.18	97.4560	97.1841	97.4560	0.00
06/03/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/03/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/03/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/03/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/03/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	1,000.00
06/03/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
06/03/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
06/03/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
06/03/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
06/03/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
06/03/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
06/03/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	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
06/03/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.31	92.6900	7.3100	92.6900	0.00
06/03/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
06/03/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	0.00
06/03/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
06/03/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
06/03/2017	R023 On 04-May-17			Bond Future	8.21	99.1411	8.2128	99.1411	19,183.00
06/03/2017	R023 On 04-May-17	8.59	Call	Bond Future	2005	2	2005	2	0.00
06/03/2017	R023 On 04-May-17	8.61	Call	Bond Future	2073	2	2073	2	0.00
06/03/2017	R023 On 04-May-17	8.60	Call	Bond Future	2039	2	2039	2	0.00
06/03/2017	R023 On 04-May-17	8.59	Put	Bond Future	329	0	329	0	0.00
06/03/2017	R023 On 04-May-17	8.60	Put	Bond Future	319	0	319	0	0.00
06/03/2017	R023 On 04-May-17	8.61	Put	Bond Future	309	0	309	0	0.00
06/03/2017	R023 On 03-August-17			Bond Future	8.24	101.0375	8.2351	101.0375	0.00
06/03/2017	R023 On 03-August-17	8.58	Call	Bond Future	2323	2	2323	2	0.00
06/03/2017	R023 On 03-August-17	8.60	Call	Bond Future	2380	2	2380	2	0.00
06/03/2017	R023 On 03-August-17	8.59	Call	Bond Future	2352	2	2352	2	0.00
06/03/2017	R023 On 03-August-17	8.58	Put	Bond Future	842	1	842	1	0.00
06/03/2017	R023 On 03-August-17	8.59	Put	Bond Future	828	1	828	1	0.00
06/03/2017	R023 On 03-August-17	8.60	Put	Bond Future	814	1	814	1	0.00
06/03/2017	R023 On 02-November-17			Bond Future	8.25	99.1015	8.2508	99.1015	0.00
06/03/2017	R023 On 02-November-17	8.56	Call	Bond Future	2369	2	2369	2	0.00
06/03/2017	R023 On 02-November-17	8.58	Call	Bond Future	2422	2	2422	2	0.00
06/03/2017	R023 On 02-November-17	8.57	Call	Bond Future	2396	2	2396	2	0.00
06/03/2017	R023 On 02-November-17	8.57	Put	Bond Future	1073	1	1073	1	0.00
06/03/2017	R023 On 02-November-17	8.58	Put	Bond Future	1059	1	1059	1	0.00
06/03/2017	R023 On 02-November-17	8.56	Put	Bond Future	1088	1	1088	1	0.00
06/03/2017	R035 On 04-May-17			Bond Future	9.38	96.8572	9.3809	96.8572	8,517.00
06/03/2017	R035 On 04-May-17	9.53	Call	Bond Future	1225	1	1225	1	0.00
06/03/2017	R035 On 04-May-17	9.55	Call	Bond Future	1387	1	1387	1	0.00
06/03/2017	R035 On 04-May-17	9.54	Call	Bond Future	1306	1	1306	1	0.00
06/03/2017	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
06/03/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
06/03/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
06/03/2017	R035 On 03-August-17			Bond Future	9.43	98.7099	9.4259	98.7099	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
06/03/2017	R035 On 03-August-17	9.52	Call	Bond Future	767	0	767	0	0.00
06/03/2017	R035 On 03-August-17	9.51	Call	Bond Future	686	0	686	0	0.00
06/03/2017	R035 On 03-August-17	9.50	Call	Bond Future	605	0	605	0	0.00
06/03/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
06/03/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
06/03/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
06/03/2017	R035 On 02-November-17			Bond Future	9.47	96.1572	9.4681	96.1572	0.00
06/03/2017	R035 On 02-November-17	9.60	Call	Bond Future	1061	1	1061	1	0.00
06/03/2017	R035 On 02-November-17	9.61	Call	Bond Future	1141	1	1141	1	0.00
06/03/2017	R035 On 02-November-17	9.59	Call	Bond Future	981	0	981	0	0.00
06/03/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
06/03/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
06/03/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
06/03/2017	R186 On 04-May-17			Bond Future	8.70	115.2456	8.6986	115.2456	110,930.00
06/03/2017	R186 On 04-May-17	9.20	Call	Bond Future	3803	4	3803	4	0.00
06/03/2017	R186 On 04-May-17	8.89	Call	Bond Future	2271	2	2271	2	0.00
06/03/2017	R186 On 04-May-17	8.94	Call	Bond Future	2495	2	2495	2	0.00
06/03/2017	R186 On 04-May-17	8.91	Call	Bond Future	2359	2	2359	2	0.00
06/03/2017	R186 On 04-May-17	8.98	Call	Bond Future	2682	2	2682	2	0.00
06/03/2017	R186 On 04-May-17	8.70	Call	Bond Future	1519	1	1519	1	500.00
06/03/2017	R186 On 04-May-17	8.90	Call	Bond Future	2315	2	2315	2	0.00
06/03/2017	R186 On 04-May-17	8.44	Call	Bond Future	774	1	774	1	500.00
06/03/2017	R186 On 04-May-17	8.98	Put	Bond Future	757	1	757	1	0.00
06/03/2017	R186 On 04-May-17	9.20	Put	Bond Future	405	0	405	0	5,709.00
06/03/2017	R186 On 04-May-17	8.89	Put	Bond Future	957	1	957	1	0.00
06/03/2017	R186 On 04-May-17	8.94	Put	Bond Future	842	1	842	1	500.00
06/03/2017	R186 On 04-May-17	8.90	Put	Bond Future	933	1	933	1	0.00
06/03/2017	R186 On 04-May-17	8.44	Put	Bond Future	2582	3	2582	3	0.00
06/03/2017	R186 On 04-May-17	8.91	Put	Bond Future	910	1	910	1	0.00
06/03/2017	R186 On 04-May-17	8.70	Put	Bond Future	1510	2	1510	2	0.00
06/03/2017	R186 On 03-August-17			Bond Future	8.74	112.1471	8.7373	112.1471	0.00
06/03/2017	R186 On 03-August-17	9.50	Call	Bond Future	5772	6	5772	6	0.00
06/03/2017	R186 On 03-August-17	9.35	Call	Bond Future	5027	5	5027	5	0.00
06/03/2017	R186 On 03-August-17	8.93	Call	Bond Future	3160	3	3160	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
06/03/2017	R186 On 03-August-17	8.91	Call	Bond Future	3081	3	3081	3	0.00
06/03/2017	R186 On 03-August-17	8.85	Call	Bond Future	2849	3	2849	3	0.00
06/03/2017	R186 On 03-August-17	8.92	Call	Bond Future	3120	3	3120	3	0.00
06/03/2017	R186 On 03-August-17	9.50	Put	Bond Future	764	1	764	1	6,500.00
06/03/2017	R186 On 03-August-17	9.35	Put	Bond Future	980	1	980	1	750.00
06/03/2017	R186 On 03-August-17	8.91	Put	Bond Future	1920	2	1920	2	0.00
06/03/2017	R186 On 03-August-17	8.93	Put	Bond Future	1865	2	1865	2	0.00
06/03/2017	R186 On 03-August-17	8.85	Put	Bond Future	2090	2	2090	2	750.00
06/03/2017	R186 On 03-August-17	8.92	Put	Bond Future	1892	2	1892	2	0.00
06/03/2017	R186 On 02-November-17			Bond Future	8.77	114.3628	8.7670	114.3628	0.00
06/03/2017	R186 On 02-November-17	8.88	Call	Bond Future	3463	3	3463	3	0.00
06/03/2017	R186 On 02-November-17	8.89	Call	Bond Future	3499	3	3499	3	0.00
06/03/2017	R186 On 02-November-17	8.90	Call	Bond Future	3535	3	3535	3	0.00
06/03/2017	R186 On 02-November-17	8.89	Put	Bond Future	2688	3	2688	3	0.00
06/03/2017	R186 On 02-November-17	8.90	Put	Bond Future	2659	3	2659	3	0.00
06/03/2017	R186 On 02-November-17	8.88	Put	Bond Future	2718	3	2718	3	0.00
06/03/2017	R197 On 04-May-17			Bond Future	301.70	301.7109	301.7034	301.7109	1,063.00
06/03/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
06/03/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
06/03/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
06/03/2017	R197 On 04-May-17	308.59	Put	Bond Future	6887	7	6887	7	0.00
06/03/2017	R197 On 04-May-17	308.60	Put	Bond Future	6897	7	6897	7	0.00
06/03/2017	R197 On 04-May-17	308.58	Put	Bond Future	6877	7	6877	7	0.00
06/03/2017	R197 On 03-August-17			Bond Future	300.58	300.5903	300.5821	300.5903	0.00
06/03/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
06/03/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
06/03/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
06/03/2017	R197 On 03-August-17	308.05	Put	Bond Future	7468	7	7468	7	0.00
06/03/2017	R197 On 03-August-17	308.07	Put	Bond Future	7488	7	7488	7	0.00
06/03/2017	R197 On 03-August-17	308.06	Put	Bond Future	7478	7	7478	7	0.00
06/03/2017	R197 On 02-November-17			Bond Future	306.58	306.5941	306.5806	306.5941	0.00
06/03/2017	R197 On 02-November-17	305.17	Call	Bond Future	1411	1	1411	1	0.00
06/03/2017	R197 On 02-November-17	305.16	Call	Bond Future	1421	1	1421	1	0.00
06/03/2017	R197 On 02-November-17	305.15	Call	Bond Future	1431	1	1431	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
06/03/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00
06/03/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
06/03/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
06/03/2017	R202 On 04-May-17			Bond Future	248.23	248.2358	248.2301	248.2358	33,757.00
06/03/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
06/03/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
06/03/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
06/03/2017	R202 On 04-May-17	256.71	Put	Bond Future	8480	8	8480	8	0.00
06/03/2017	R202 On 04-May-17	256.72	Put	Bond Future	8490	8	8490	8	0.00
06/03/2017	R202 On 04-May-17	256.73	Put	Bond Future	8500	8	8500	8	0.00
06/03/2017	R202 On 03-August-17			Bond Future	249.34	249.3412	249.3351	249.3412	0.00
06/03/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
06/03/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
06/03/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
06/03/2017	R202 On 03-August-17	258.36	Put	Bond Future	9025	9	9025	9	0.00
06/03/2017	R202 On 03-August-17	258.37	Put	Bond Future	9035	9	9035	9	0.00
06/03/2017	R202 On 03-August-17	258.35	Put	Bond Future	9015	9	9015	9	0.00
06/03/2017	R202 On 02-November-17			Bond Future	254.31	254.3214	254.3106	254.3214	0.00
06/03/2017	R202 On 02-November-17	253.89	Call	Bond Future	421	0	421	0	0.00
06/03/2017	R202 On 02-November-17	253.90	Call	Bond Future	411	0	411	0	0.00
06/03/2017	R202 On 02-November-17	253.91	Call	Bond Future	401	0	401	0	0.00
06/03/2017	R202 On 02-November-17	253.89	Put	Bond Future	0	0	0	0	0.00
06/03/2017	R202 On 02-November-17	253.91	Put	Bond Future	0	0	0	0	0.00
06/03/2017	R202 On 02-November-17	253.90	Put	Bond Future	0	0	0	0	0.00
06/03/2017	R203 On 04-May-17			Bond Future	7.08	101.5700	7.0842	101.5700	31,101.00
06/03/2017	R203 On 04-May-17	6.91	Call	Bond Future	19	0	19	0	0.00
06/03/2017	R203 On 04-May-17	6.93	Call	Bond Future	22	0	22	0	0.00
06/03/2017	R203 On 04-May-17	6.92	Call	Bond Future	21	0	21	0	0.00
06/03/2017	R203 On 04-May-17	6.92	Put	Bond Future	78	0	78	0	0.00
06/03/2017	R203 On 04-May-17	6.93	Put	Bond Future	76	0	76	0	0.00
06/03/2017	R203 On 04-May-17	6.91	Put	Bond Future	81	0	81	0	0.00
06/03/2017	R203 On 03-August-17			Bond Future	5.57	103.5128	5.5678	103.5128	0.00
06/03/2017	R203 On 03-August-17	4.87	Call	Bond Future	4	0	4	0	0.00
06/03/2017	R203 On 03-August-17	4.89	Call	Bond Future	5	0	5	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
06/03/2017	R203 On 03-August-17	4.88	Call	Bond Future	4	0	4	0	0.00
06/03/2017	R203 On 03-August-17	4.89	Put	Bond Future	77	0	77	0	0.00
06/03/2017	R203 On 03-August-17	4.88	Put	Bond Future	78	0	78	0	0.00
06/03/2017	R203 On 03-August-17	4.87	Put	Bond Future	79	0	79	0	0.00
06/03/2017	R204 On 04-May-17			Bond Future	7.43	103.8423	7.4272	103.8423	28,827.00
06/03/2017	R204 On 04-May-17	7.90	Call	Bond Future	733	1	733	1	0.00
06/03/2017	R204 On 04-May-17	7.92	Call	Bond Future	760	1	760	1	0.00
06/03/2017	R204 On 04-May-17	7.91	Call	Bond Future	746	1	746	1	0.00
06/03/2017	R204 On 04-May-17	7.91	Put	Bond Future	21	0	21	0	0.00
06/03/2017	R204 On 04-May-17	7.92	Put	Bond Future	20	0	20	0	0.00
06/03/2017	R204 On 04-May-17	7.90	Put	Bond Future	22	0	22	0	0.00
06/03/2017	R204 On 03-August-17			Bond Future	7.37	101.7882	7.3654	101.7882	0.00
06/03/2017	R204 On 03-August-17	7.75	Call	Bond Future	634	1	634	1	0.00
06/03/2017	R204 On 03-August-17	7.76	Call	Bond Future	644	1	644	1	0.00
06/03/2017	R204 On 03-August-17	7.77	Call	Bond Future	653	1	653	1	0.00
06/03/2017	R204 On 03-August-17	7.75	Put	Bond Future	140	0	140	0	0.00
06/03/2017	R204 On 03-August-17	7.76	Put	Bond Future	137	0	137	0	0.00
06/03/2017	R204 On 03-August-17	7.77	Put	Bond Future	134	0	134	0	0.00
06/03/2017	R204 On 02-November-17			Bond Future	7.21	103.7992	7.2133	103.7992	0.00
06/03/2017	R204 On 02-November-17	7.76	Call	Bond Future	663	1	663	1	0.00
06/03/2017	R204 On 02-November-17	7.74	Call	Bond Future	646	1	646	1	0.00
06/03/2017	R204 On 02-November-17	7.75	Call	Bond Future	654	1	654	1	0.00
06/03/2017	R204 On 02-November-17	7.74	Put	Bond Future	86	0	86	0	0.00
06/03/2017	R204 On 02-November-17	7.75	Put	Bond Future	84	0	84	0	0.00
06/03/2017	R204 On 02-November-17	7.76	Put	Bond Future	82	0	82	0	0.00
06/03/2017	R207 On 04-May-17			Bond Future	7.68	101.1082	7.6828	101.1082	75,114.00
06/03/2017	R207 On 04-May-17	8.20	Call	Bond Future	1258	1	1258	1	0.00
06/03/2017	R207 On 04-May-17	8.22	Call	Bond Future	1300	1	1300	1	0.00
06/03/2017	R207 On 04-May-17	8.21	Call	Bond Future	1279	1	1279	1	0.00
06/03/2017	R207 On 04-May-17	8.22	Put	Bond Future	36	0	36	0	0.00
06/03/2017	R207 On 04-May-17	8.20	Put	Bond Future	40	0	40	0	0.00
06/03/2017	R207 On 04-May-17	8.21	Put	Bond Future	38	0	38	0	0.00
06/03/2017	R207 On 03-August-17			Bond Future	7.68	99.3989	7.6792	99.3989	0.00
06/03/2017	R207 On 03-August-17	8.19	Call	Bond Future	1295	1	1295	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
06/03/2017	R207 On 03-August-17	8.40	Call	Bond Future	1665	2	1665	2	0.00
06/03/2017	R207 On 03-August-17	8.39	Call	Bond Future	1647	2	1647	2	0.00
06/03/2017	R207 On 03-August-17	8.41	Call	Bond Future	1684	2	1684	2	0.00
06/03/2017	R207 On 03-August-17	8.39	Put	Bond Future	119	0	119	0	0.00
06/03/2017	R207 On 03-August-17	8.19	Put	Bond Future	194	0	194	0	0.00
06/03/2017	R207 On 03-August-17	8.41	Put	Bond Future	113	0	113	0	0.00
06/03/2017	R207 On 03-August-17	8.40	Put	Bond Future	116	0	116	0	0.00
06/03/2017	R207 On 02-November-17			Bond Future	7.63	101.3628	7.6323	101.3628	0.00
06/03/2017	R207 On 02-November-17	8.03	Call	Bond Future	1088	1	1088	1	0.00
06/03/2017	R207 On 02-November-17	8.05	Call	Bond Future	1116	1	1116	1	0.00
06/03/2017	R207 On 02-November-17	8.04	Call	Bond Future	1102	1	1102	1	0.00
06/03/2017	R207 On 02-November-17	8.04	Put	Bond Future	302	0	302	0	0.00
06/03/2017	R207 On 02-November-17	8.05	Put	Bond Future	297	0	297	0	0.00
06/03/2017	R207 On 02-November-17	8.03	Put	Bond Future	308	0	308	0	0.00
06/03/2017	R208 On 04-May-17			Bond Future	7.84	96.9255	7.8450	96.9255	21,498.00
06/03/2017	R208 On 04-May-17	8.37	Call	Bond Future	1764	2	1764	2	0.00
06/03/2017	R208 On 04-May-17	8.39	Call	Bond Future	1820	2	1820	2	0.00
06/03/2017	R208 On 04-May-17	8.38	Call	Bond Future	1792	2	1792	2	0.00
06/03/2017	R208 On 04-May-17	8.37	Put	Bond Future	87	0	87	0	0.00
06/03/2017	R208 On 04-May-17	8.39	Put	Bond Future	80	0	80	0	0.00
06/03/2017	R208 On 04-May-17	8.38	Put	Bond Future	83	0	83	0	0.00
06/03/2017	R208 On 03-August-17			Bond Future	7.85	98.7795	7.8509	98.7795	0.00
06/03/2017	R208 On 03-August-17	8.30	Call	Bond Future	1768	2	1768	2	0.00
06/03/2017	R208 On 03-August-17	8.32	Call	Bond Future	1812	2	1812	2	0.00
06/03/2017	R208 On 03-August-17	8.31	Call	Bond Future	1790	2	1790	2	0.00
06/03/2017	R208 On 03-August-17	8.31	Put	Bond Future	401	0	401	0	0.00
06/03/2017	R208 On 03-August-17	8.32	Put	Bond Future	393	0	393	0	0.00
06/03/2017	R208 On 03-August-17	8.30	Put	Bond Future	409	0	409	0	0.00
06/03/2017	R208 On 02-November-17			Bond Future	7.84	97.3282	7.8387	97.3282	0.00
06/03/2017	R208 On 02-November-17	8.18	Call	Bond Future	1544	1	1544	1	0.00
06/03/2017	R208 On 02-November-17	8.20	Call	Bond Future	1582	1	1582	1	0.00
06/03/2017	R208 On 02-November-17	8.19	Call	Bond Future	1563	1	1563	1	0.00
06/03/2017	R208 On 02-November-17	8.19	Put	Bond Future	559	1	559	1	0.00
06/03/2017	R208 On 02-November-17	8.20	Put	Bond Future	550	1	550	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
06/03/2017	R208 On 02-November-17	8.18	Put	Bond Future	569	1	569	1	0.00
06/03/2017	R209 On 04-May-17			Bond Future	9.36	72.9435	9.3643	72.9435	63,089.00
06/03/2017	R209 On 04-May-17	9.63	Call	Bond Future	2688	2	2688	2	0.00
06/03/2017	R209 On 04-May-17	8.93	Call	Bond Future	526	0	526	0	1,130.00
06/03/2017	R209 On 04-May-17	9.46	Call	Bond Future	1975	2	1975	2	0.00
06/03/2017	R209 On 04-May-17	9.47	Call	Bond Future	2013	2	2013	2	0.00
06/03/2017	R209 On 04-May-17	9.33	Call	Bond Future	1509	1	1509	1	0.00
06/03/2017	R209 On 04-May-17	9.48	Call	Bond Future	2052	2	2052	2	0.00
06/03/2017	R209 On 04-May-17	9.63	Put	Bond Future	882	1	882	1	1,130.00
06/03/2017	R209 On 04-May-17	8.93	Put	Bond Future	3631	4	3631	4	0.00
06/03/2017	R209 On 04-May-17	9.46	Put	Bond Future	1316	2	1316	2	0.00
06/03/2017	R209 On 04-May-17	9.33	Put	Bond Future	1747	2	1747	2	1,130.00
06/03/2017	R209 On 04-May-17	9.47	Put	Bond Future	1286	1	1286	1	0.00
06/03/2017	R209 On 04-May-17	9.48	Put	Bond Future	1257	1	1257	1	0.00
06/03/2017	R209 On 03-August-17			Bond Future	9.41	74.3388	9.4056	74.3388	0.00
06/03/2017	R209 On 03-August-17	9.44	Call	Bond Future	2769	3	2769	3	0.00
06/03/2017	R209 On 03-August-17	9.43	Call	Bond Future	2734	3	2734	3	0.00
06/03/2017	R209 On 03-August-17	9.45	Call	Bond Future	2804	3	2804	3	0.00
06/03/2017	R209 On 03-August-17	9.44	Put	Bond Future	2534	3	2534	3	0.00
06/03/2017	R209 On 03-August-17	9.45	Put	Bond Future	2500	3	2500	3	0.00
06/03/2017	R209 On 03-August-17	9.43	Put	Bond Future	2567	3	2567	3	0.00
06/03/2017	R209 On 02-November-17			Bond Future	9.44	72.6566	9.4425	72.6566	0.00
06/03/2017	R209 On 02-November-17	9.54	Call	Bond Future	3651	3	3651	3	0.00
06/03/2017	R209 On 02-November-17	9.52	Call	Bond Future	3579	3	3579	3	0.00
06/03/2017	R209 On 02-November-17	9.53	Call	Bond Future	3614	3	3614	3	0.00
06/03/2017	R209 On 02-November-17	9.54	Put	Bond Future	2991	3	2991	3	0.00
06/03/2017	R209 On 02-November-17	9.52	Put	Bond Future	3053	3	3053	3	0.00
06/03/2017	R209 On 02-November-17	9.53	Put	Bond Future	3022	3	3022	3	0.00
06/03/2017	R210 On 04-May-17			Bond Future	188.28	188.2855	188.2807	188.2855	1,698.00
06/03/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
06/03/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
06/03/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
06/03/2017	R210 On 04-May-17	192.31	Put	Bond Future	4029	4	4029	4	0.00
06/03/2017	R210 On 04-May-17	192.33	Put	Bond Future	4049	4	4049	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
06/03/2017	R210 On 04-May-17	192.32	Put	Bond Future	4039	4	4039	4	0.00
06/03/2017	R210 On 03-August-17			Bond Future	191.92	191.9251	191.9200	191.9251	0.00
06/03/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
06/03/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
06/03/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
06/03/2017	R210 On 03-August-17	196.29	Put	Bond Future	4370	4	4370	4	0.00
06/03/2017	R210 On 03-August-17	196.30	Put	Bond Future	4380	4	4380	4	0.00
06/03/2017	R210 On 03-August-17	196.28	Put	Bond Future	4360	4	4360	4	0.00
06/03/2017	R210 On 02-November-17			Bond Future	193.32	193.3265	193.3179	193.3265	0.00
06/03/2017	R210 On 02-November-17	192.07	Call	Bond Future	1248	1	1248	1	0.00
06/03/2017	R210 On 02-November-17	192.08	Call	Bond Future	1238	1	1238	1	0.00
06/03/2017	R210 On 02-November-17	192.09	Call	Bond Future	1228	1	1228	1	0.00
06/03/2017	R210 On 02-November-17	192.08	Put	Bond Future	0	0	0	0	0.00
06/03/2017	R210 On 02-November-17	192.07	Put	Bond Future	0	0	0	0	0.00
06/03/2017	R210 On 02-November-17	192.09	Put	Bond Future	0	0	0	0	0.00
06/03/2017	R212 On 04-May-17			Bond Future	149.25	149.3588	149.2529	149.3588	3,258.00
06/03/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
06/03/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
06/03/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
06/03/2017	R212 On 04-May-17	152.24	Put	Bond Future	2987	3	2987	3	0.00
06/03/2017	R212 On 04-May-17	152.23	Put	Bond Future	2977	3	2977	3	0.00
06/03/2017	R212 On 04-May-17	152.25	Put	Bond Future	2997	3	2997	3	0.00
06/03/2017	R212 On 03-August-17			Bond Future	150.09	150.1961	150.0879	150.1961	0.00
06/03/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
06/03/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
06/03/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
06/03/2017	R212 On 03-August-17	153.34	Put	Bond Future	3252	3	3252	3	0.00
06/03/2017	R212 On 03-August-17	153.35	Put	Bond Future	3262	3	3262	3	0.00
06/03/2017	R212 On 03-August-17	153.36	Put	Bond Future	3272	3	3272	3	0.00
06/03/2017	R212 On 02-November-17			Bond Future	153.08	153.1961	153.0831	153.1961	0.00
06/03/2017	R212 On 02-November-17	152.41	Call	Bond Future	673	1	673	1	0.00
06/03/2017	R212 On 02-November-17	152.42	Call	Bond Future	663	1	663	1	0.00
06/03/2017	R212 On 02-November-17	152.40	Call	Bond Future	683	1	683	1	0.00
06/03/2017	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
06/03/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
06/03/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
06/03/2017	R213 On 04-May-17			Bond Future	9.14	84.3773	9.1379	84.3773	44,651.00
06/03/2017	R213 On 04-May-17	9.35	Call	Bond Future	2395	2	2395	2	0.00
06/03/2017	R213 On 04-May-17	9.37	Call	Bond Future	2482	2	2482	2	0.00
06/03/2017	R213 On 04-May-17	9.36	Call	Bond Future	2438	2	2438	2	0.00
06/03/2017	R213 On 04-May-17	9.36	Put	Bond Future	938	1	938	1	0.00
06/03/2017	R213 On 04-May-17	9.37	Put	Bond Future	915	1	915	1	0.00
06/03/2017	R213 On 04-May-17	9.35	Put	Bond Future	961	1	961	1	0.00
06/03/2017	R213 On 03-August-17			Bond Future	9.18	85.9913	9.1781	85.9913	0.00
06/03/2017	R213 On 03-August-17	9.33	Call	Bond Future	3101	3	3101	3	0.00
06/03/2017	R213 On 03-August-17	9.34	Call	Bond Future	3139	3	3139	3	0.00
06/03/2017	R213 On 03-August-17	9.35	Call	Bond Future	3177	3	3177	3	0.00
06/03/2017	R213 On 03-August-17	9.34	Put	Bond Future	2054	2	2054	2	0.00
06/03/2017	R213 On 03-August-17	9.35	Put	Bond Future	2026	2	2026	2	0.00
06/03/2017	R213 On 03-August-17	9.33	Put	Bond Future	2082	2	2082	2	0.00
06/03/2017	R213 On 02-November-17			Bond Future	9.22	84.1385	9.2154	84.1385	0.00
06/03/2017	R213 On 02-November-17	9.36	Call	Bond Future	3675	3	3675	3	0.00
06/03/2017	R213 On 02-November-17	9.34	Call	Bond Future	3602	3	3602	3	0.00
06/03/2017	R213 On 02-November-17	9.35	Call	Bond Future	3639	3	3639	3	0.00
06/03/2017	R213 On 02-November-17	9.34	Put	Bond Future	2775	3	2775	3	0.00
06/03/2017	R213 On 02-November-17	9.35	Put	Bond Future	2746	3	2746	3	0.00
06/03/2017	R213 On 02-November-17	9.36	Put	Bond Future	2717	3	2717	3	0.00
06/03/2017	R214 On 04-May-17			Bond Future	9.44	73.1476	9.4427	73.1476	34,975.00
06/03/2017	R214 On 04-May-17	9.56	Call	Bond Future	2186	2	2186	2	0.00
06/03/2017	R214 On 04-May-17	9.58	Call	Bond Future	2270	2	2270	2	0.00
06/03/2017	R214 On 04-May-17	9.57	Call	Bond Future	2228	2	2228	2	0.00
06/03/2017	R214 On 04-May-17	9.56	Put	Bond Future	1342	2	1342	2	0.00
06/03/2017	R214 On 04-May-17	9.57	Put	Bond Future	1312	2	1312	2	0.00
06/03/2017	R214 On 04-May-17	9.58	Put	Bond Future	1283	1	1283	1	0.00
06/03/2017	R214 On 03-August-17			Bond Future	9.48	74.5467	9.4828	74.5467	0.00
06/03/2017	R214 On 03-August-17	9.51	Call	Bond Future	2913	3	2913	3	0.00
06/03/2017	R214 On 03-August-17	9.52	Call	Bond Future	2950	3	2950	3	0.00
06/03/2017	R214 On 03-August-17	9.53	Call	Bond Future	2988	3	2988	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
06/03/2017	R214 On 03-August-17	9.52	Put	Bond Future	2683	3	2683	3	0.00
06/03/2017	R214 On 03-August-17	9.53	Put	Bond Future	2649	3	2649	3	0.00
06/03/2017	R214 On 03-August-17	9.51	Put	Bond Future	2717	3	2717	3	0.00
06/03/2017	R214 On 02-November-17			Bond Future	9.52	72.7216	9.5204	72.7216	0.00
06/03/2017	R214 On 02-November-17	9.58	Call	Bond Future	3690	4	3690	4	0.00
06/03/2017	R214 On 02-November-17	9.60	Call	Bond Future	3763	4	3763	4	0.00
06/03/2017	R214 On 02-November-17	9.59	Call	Bond Future	3726	4	3726	4	0.00
06/03/2017	R214 On 02-November-17	9.60	Put	Bond Future	3197	3	3197	3	0.00
06/03/2017	R214 On 02-November-17	9.58	Put	Bond Future	3265	3	3265	3	0.00
06/03/2017	R214 On 02-November-17	9.59	Put	Bond Future	3231	3	3231	3	0.00
06/03/2017	R248 On 04-May-17			Bond Future	9.51	93.5956	9.5140	93.5956	70,632.00
06/03/2017	R248 On 04-May-17	9.67	Call	Bond Future	3100	3	3100	3	0.00
06/03/2017	R248 On 04-May-17	9.66	Call	Bond Future	3046	3	3046	3	0.00
06/03/2017	R248 On 04-May-17	9.65	Call	Bond Future	2993	3	2993	3	0.00
06/03/2017	R248 On 04-May-17	9.66	Put	Bond Future	1713	2	1713	2	0.00
06/03/2017	R248 On 04-May-17	9.67	Put	Bond Future	1676	2	1676	2	0.00
06/03/2017	R248 On 04-May-17	9.65	Put	Bond Future	1749	2	1749	2	0.00
06/03/2017	R248 On 03-August-17			Bond Future	9.56	95.3859	9.5561	95.3859	200.00
06/03/2017	R248 On 03-August-17	9.57	Call	Bond Future	3780	4	3780	4	0.00
06/03/2017	R248 On 03-August-17	9.58	Call	Bond Future	3826	4	3826	4	0.00
06/03/2017	R248 On 03-August-17	9.56	Call	Bond Future	3734	4	3734	4	0.00
06/03/2017	R248 On 03-August-17	9.58	Put	Bond Future	3607	4	3607	4	0.00
06/03/2017	R248 On 03-August-17	9.57	Put	Bond Future	3652	4	3652	4	0.00
06/03/2017	R248 On 03-August-17	9.56	Put	Bond Future	3698	4	3698	4	0.00
06/03/2017	R248 On 02-November-17			Bond Future	9.60	92.8309	9.5957	92.8309	0.00
06/03/2017	R248 On 02-November-17	9.64	Call	Bond Future	4799	5	4799	5	0.00
06/03/2017	R248 On 02-November-17	9.66	Call	Bond Future	4892	5	4892	5	0.00
06/03/2017	R248 On 02-November-17	9.65	Call	Bond Future	4846	5	4846	5	0.00
06/03/2017	R248 On 02-November-17	9.64	Put	Bond Future	4398	5	4398	5	0.00
06/03/2017	R248 On 02-November-17	9.65	Put	Bond Future	4353	5	4353	5	0.00
06/03/2017	R248 On 02-November-17	9.66	Put	Bond Future	4310	5	4310	5	0.00