



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 July 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	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
05/07/2017	2025 On 03-August-17			Bond Future	127.57	127.6956	127.5657	127.6956	2,414.00
05/07/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2025 On 03-August-17	133.96	Put	Bond Future	6394	6	6394	6	0.00
05/07/2017	2025 On 03-August-17	133.98	Put	Bond Future	6414	6	6414	6	0.00
05/07/2017	2025 On 03-August-17	133.97	Put	Bond Future	6404	6	6404	6	0.00
05/07/2017	2025 On 02-November-17			Bond Future	130.03	130.1611	130.0288	130.1611	0.00
05/07/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2025 On 02-November-17	132.97	Put	Bond Future	2941	3	2941	3	0.00
05/07/2017	2025 On 02-November-17	132.98	Put	Bond Future	2951	3	2951	3	0.00
05/07/2017	2025 On 02-November-17	132.96	Put	Bond Future	2931	3	2931	3	0.00
05/07/2017	2025 On 01-February-18			Bond Future	131.25	131.3841	131.2472	131.3841	0.00
05/07/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2025 On 01-February-18	133.89	Put	Bond Future	2643	3	2643	3	0.00
05/07/2017	2025 On 01-February-18	133.88	Put	Bond Future	2633	2	2633	2	0.00
05/07/2017	2025 On 01-February-18	133.90	Put	Bond Future	2653	3	2653	3	0.00
05/07/2017	2029 On 03-August-17			Bond Future	99.39	99.4216	99.3899	99.4216	0.00
05/07/2017	2029 On 01-February-18			Bond Future	102.28	102.3187	102.2844	102.3187	0.00
05/07/2017	2030 On 03-August-17			Bond Future	9.39	90.5166	9.3940	90.5166	43,303.00
05/07/2017	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2030 On 03-August-17	9.34	Put	Bond Future	365	0	365	0	0.00
05/07/2017	2030 On 03-August-17	9.35	Put	Bond Future	297	0	297	0	0.00
05/07/2017	2030 On 03-August-17	9.33	Put	Bond Future	433	0	433	0	0.00
05/07/2017	2030 On 02-November-17			Bond Future	9.45	92.2443	9.4463	92.2443	1.00
05/07/2017	2030 On 02-November-17	9.35	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2030 On 02-November-17	9.36	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2030 On 02-November-17	9.34	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
05/07/2017	2030 On 02-November-17	9.35	Put	Bond Future	643	0	643	0	0.00
05/07/2017	2030 On 02-November-17	9.36	Put	Bond Future	576	0	576	0	0.00
05/07/2017	2030 On 02-November-17	9.34	Put	Bond Future	711	0	711	0	0.00
05/07/2017	2030 On 01-February-18			Bond Future	9.50	90.0297	9.4980	90.0297	0.00
05/07/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2030 On 01-February-18	9.39	Put	Bond Future	711	0	711	0	0.00
05/07/2017	2030 On 01-February-18	9.38	Put	Bond Future	777	0	777	0	0.00
05/07/2017	2030 On 01-February-18	9.37	Put	Bond Future	843	0	843	0	0.00
05/07/2017	2032 On 03-August-17			Bond Future	9.58	93.0595	9.5839	93.0595	27,082.00
05/07/2017	2032 On 03-August-17	9.45	Call	Bond Future	696	1	696	1	0.00
05/07/2017	2032 On 03-August-17	9.43	Call	Bond Future	644	1	644	1	0.00
05/07/2017	2032 On 03-August-17	9.44	Call	Bond Future	670	1	670	1	0.00
05/07/2017	2032 On 03-August-17	9.45	Put	Bond Future	1668	1	1668	1	0.00
05/07/2017	2032 On 03-August-17	9.43	Put	Bond Future	1762	1	1762	1	0.00
05/07/2017	2032 On 03-August-17	9.44	Put	Bond Future	1715	1	1715	1	0.00
05/07/2017	2032 On 02-November-17			Bond Future	9.64	90.6778	9.6415	90.6778	0.00
05/07/2017	2032 On 02-November-17	9.48	Call	Bond Future	1789	2	1789	2	0.00
05/07/2017	2032 On 02-November-17	9.49	Call	Bond Future	1819	2	1819	2	0.00
05/07/2017	2032 On 02-November-17	9.50	Call	Bond Future	1850	2	1850	2	0.00
05/07/2017	2032 On 02-November-17	9.49	Put	Bond Future	2904	3	2904	3	0.00
05/07/2017	2032 On 02-November-17	9.48	Put	Bond Future	2946	3	2946	3	0.00
05/07/2017	2032 On 02-November-17	9.50	Put	Bond Future	2863	3	2863	3	0.00
05/07/2017	2032 On 01-February-18			Bond Future	9.70	92.4379	9.6982	92.4379	0.00
05/07/2017	2032 On 01-February-18	9.55	Call	Bond Future	2540	3	2540	3	0.00
05/07/2017	2032 On 01-February-18	9.56	Call	Bond Future	2573	3	2573	3	0.00
05/07/2017	2032 On 01-February-18	9.57	Call	Bond Future	2606	3	2606	3	0.00
05/07/2017	2032 On 01-February-18	9.56	Put	Bond Future	3548	3	3548	3	0.00
05/07/2017	2032 On 01-February-18	9.57	Put	Bond Future	3510	3	3510	3	0.00
05/07/2017	2032 On 01-February-18	9.55	Put	Bond Future	3587	3	3587	3	0.00
05/07/2017	2033 On 03-August-17			Bond Future	104.16	104.1893	104.1558	104.1893	6,534.00
05/07/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2033 On 03-August-17	113.12	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
05/07/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2033 On 03-August-17	113.12	Put	Bond Future	8964	9	8964	9	0.00
05/07/2017	2033 On 03-August-17	113.13	Put	Bond Future	8974	9	8974	9	0.00
05/07/2017	2033 On 03-August-17	113.14	Put	Bond Future	8984	9	8984	9	0.00
05/07/2017	2033 On 02-November-17			Bond Future	105.09	105.1283	105.0944	105.1283	0.00
05/07/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2033 On 02-November-17	110.08	Put	Bond Future	4986	5	4986	5	0.00
05/07/2017	2033 On 02-November-17	110.09	Put	Bond Future	4996	5	4996	5	0.00
05/07/2017	2033 On 02-November-17	110.07	Put	Bond Future	4976	5	4976	5	0.00
05/07/2017	2033 On 01-February-18			Bond Future	107.17	107.2082	107.1720	107.2082	0.00
05/07/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2033 On 01-February-18	109.64	Put	Bond Future	2468	2	2468	2	0.00
05/07/2017	2033 On 01-February-18	109.66	Put	Bond Future	2488	2	2488	2	0.00
05/07/2017	2033 On 01-February-18	109.65	Put	Bond Future	2478	2	2478	2	0.00
05/07/2017	2037 On 03-August-17			Bond Future	9.82	89.1973	9.8200	89.1973	66,825.00
05/07/2017	2037 On 03-August-17	9.58	Call	Bond Future	533	1	533	1	0.00
05/07/2017	2037 On 03-August-17	9.57	Call	Bond Future	511	1	511	1	0.00
05/07/2017	2037 On 03-August-17	9.56	Call	Bond Future	490	1	490	1	0.00
05/07/2017	2037 On 03-August-17	9.57	Put	Bond Future	2505	2	2505	2	0.00
05/07/2017	2037 On 03-August-17	9.58	Put	Bond Future	2446	2	2446	2	0.00
05/07/2017	2037 On 03-August-17	9.56	Put	Bond Future	2565	2	2565	2	0.00
05/07/2017	2037 On 02-November-17			Bond Future	9.88	90.8997	9.8759	90.8997	233.00
05/07/2017	2037 On 02-November-17	9.66	Call	Bond Future	1856	2	1856	2	0.00
05/07/2017	2037 On 02-November-17	9.67	Call	Bond Future	1888	2	1888	2	0.00
05/07/2017	2037 On 02-November-17	9.65	Call	Bond Future	1825	2	1825	2	0.00
05/07/2017	2037 On 02-November-17	9.67	Put	Bond Future	3507	3	3507	3	0.00
05/07/2017	2037 On 02-November-17	9.66	Put	Bond Future	3555	3	3555	3	0.00
05/07/2017	2037 On 02-November-17	9.65	Put	Bond Future	3603	3	3603	3	0.00
05/07/2017	2037 On 01-February-18			Bond Future	9.93	88.4087	9.9315	88.4087	0.00
05/07/2017	2037 On 01-February-18	9.82	Call	Bond Future	3049	3	3049	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
05/07/2017	2037 On 01-February-18	9.83	Call	Bond Future	3086	3	3086	3	0.00
05/07/2017	2037 On 01-February-18	9.81	Call	Bond Future	3012	3	3012	3	0.00
05/07/2017	2037 On 01-February-18	9.82	Put	Bond Future	3910	4	3910	4	0.00
05/07/2017	2037 On 01-February-18	9.83	Put	Bond Future	3869	4	3869	4	0.00
05/07/2017	2037 On 01-February-18	9.81	Put	Bond Future	3951	4	3951	4	0.00
05/07/2017	2038 On 03-August-17			Bond Future	129.65	129.6968	129.6535	129.6968	22,601.00
05/07/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2038 On 03-August-17	141.17	Put	Bond Future	11516	11	11516	11	0.00
05/07/2017	2038 On 03-August-17	141.16	Put	Bond Future	11506	11	11506	11	0.00
05/07/2017	2038 On 03-August-17	141.18	Put	Bond Future	11526	11	11526	11	0.00
05/07/2017	2038 On 02-November-17			Bond Future	132.16	132.2009	132.1569	132.2009	0.00
05/07/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2038 On 02-November-17	136.82	Put	Bond Future	4663	5	4663	5	0.00
05/07/2017	2038 On 02-November-17	136.80	Put	Bond Future	4643	5	4643	5	0.00
05/07/2017	2038 On 02-November-17	136.81	Put	Bond Future	4653	5	4653	5	0.00
05/07/2017	2038 On 01-February-18			Bond Future	133.25	133.2953	133.2484	133.2953	0.00
05/07/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2038 On 01-February-18	136.93	Put	Bond Future	3682	4	3682	4	0.00
05/07/2017	2038 On 01-February-18	136.94	Put	Bond Future	3692	4	3692	4	0.00
05/07/2017	2038 On 01-February-18	136.95	Put	Bond Future	3702	4	3702	4	0.00
05/07/2017	2040 On 03-August-17			Bond Future	9.90	92.5412	9.9001	92.5412	14,089.00
05/07/2017	2040 On 03-August-17	9.63	Call	Bond Future	525	1	525	1	0.00
05/07/2017	2040 On 03-August-17	9.62	Call	Bond Future	503	1	503	1	0.00
05/07/2017	2040 On 03-August-17	9.61	Call	Bond Future	482	1	482	1	0.00
05/07/2017	2040 On 03-August-17	9.62	Put	Bond Future	2894	3	2894	3	0.00
05/07/2017	2040 On 03-August-17	9.61	Put	Bond Future	2960	3	2960	3	0.00
05/07/2017	2040 On 03-August-17	9.63	Put	Bond Future	2829	3	2829	3	0.00
05/07/2017	2040 On 02-November-17			Bond Future	9.96	94.3076	9.9566	94.3076	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
05/07/2017	2040 On 02-November-17	9.66	Call	Bond Future	1785	2	1785	2	0.00
05/07/2017	2040 On 02-November-17	9.67	Call	Bond Future	1816	2	1816	2	0.00
05/07/2017	2040 On 02-November-17	9.65	Call	Bond Future	1753	2	1753	2	0.00
05/07/2017	2040 On 02-November-17	9.67	Put	Bond Future	4237	4	4237	4	0.00
05/07/2017	2040 On 02-November-17	9.66	Put	Bond Future	4292	4	4292	4	0.00
05/07/2017	2040 On 02-November-17	9.65	Put	Bond Future	4347	4	4347	4	0.00
05/07/2017	2040 On 01-February-18			Bond Future	10.01	91.6324	10.0129	91.6324	0.00
05/07/2017	2040 On 01-February-18	9.87	Call	Bond Future	3173	3	3173	3	0.00
05/07/2017	2040 On 01-February-18	9.89	Call	Bond Future	3249	3	3249	3	0.00
05/07/2017	2040 On 01-February-18	9.88	Call	Bond Future	3211	3	3211	3	0.00
05/07/2017	2040 On 01-February-18	9.87	Put	Bond Future	4355	4	4355	4	0.00
05/07/2017	2040 On 01-February-18	9.88	Put	Bond Future	4309	4	4309	4	0.00
05/07/2017	2040 On 01-February-18	9.89	Put	Bond Future	4263	4	4263	4	0.00
05/07/2017	2044 On 03-August-17			Bond Future	9.93	89.7149	9.9296	89.7149	24,396.00
05/07/2017	2044 On 03-August-17	9.63	Call	Bond Future	473	1	473	1	0.00
05/07/2017	2044 On 03-August-17	9.62	Call	Bond Future	453	1	453	1	0.00
05/07/2017	2044 On 03-August-17	9.64	Call	Bond Future	494	1	494	1	0.00
05/07/2017	2044 On 03-August-17	9.62	Put	Bond Future	3127	3	3127	3	0.00
05/07/2017	2044 On 03-August-17	9.63	Put	Bond Future	3059	3	3059	3	0.00
05/07/2017	2044 On 03-August-17	9.64	Put	Bond Future	2991	3	2991	3	0.00
05/07/2017	2044 On 02-November-17			Bond Future	9.98	91.4272	9.9846	91.4272	200.00
05/07/2017	2044 On 02-November-17	9.66	Call	Bond Future	1734	2	1734	2	0.00
05/07/2017	2044 On 02-November-17	9.68	Call	Bond Future	1796	2	1796	2	0.00
05/07/2017	2044 On 02-November-17	9.67	Call	Bond Future	1765	2	1765	2	0.00
05/07/2017	2044 On 02-November-17	9.66	Put	Bond Future	4513	4	4513	4	0.00
05/07/2017	2044 On 02-November-17	9.67	Put	Bond Future	4456	4	4456	4	0.00
05/07/2017	2044 On 02-November-17	9.68	Put	Bond Future	4399	4	4399	4	0.00
05/07/2017	2044 On 01-February-18			Bond Future	10.04	88.8213	10.0394	88.8213	0.00
05/07/2017	2044 On 01-February-18	9.90	Call	Bond Future	3241	3	3241	3	0.00
05/07/2017	2044 On 01-February-18	9.91	Call	Bond Future	3279	4	3279	4	0.00
05/07/2017	2044 On 01-February-18	9.89	Call	Bond Future	3203	3	3203	3	0.00
05/07/2017	2044 On 01-February-18	9.90	Put	Bond Future	4404	4	4404	4	0.00
05/07/2017	2044 On 01-February-18	9.91	Put	Bond Future	4358	4	4358	4	0.00
05/07/2017	2044 On 01-February-18	9.89	Put	Bond Future	4451	4	4451	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
05/07/2017	2046 On 03-August-17			Bond Future	125.21	125.2530	125.2128	125.2530	23,901.00
05/07/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2046 On 03-August-17	141.19	Put	Bond Future	15977	16	15977	16	0.00
05/07/2017	2046 On 03-August-17	141.17	Put	Bond Future	15957	16	15957	16	0.00
05/07/2017	2046 On 03-August-17	141.18	Put	Bond Future	15967	16	15967	16	0.00
05/07/2017	2046 On 02-November-17			Bond Future	126.05	126.0883	126.0474	126.0883	0.00
05/07/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2046 On 02-November-17	136.31	Put	Bond Future	10263	10	10263	10	0.00
05/07/2017	2046 On 02-November-17	136.32	Put	Bond Future	10273	10	10273	10	0.00
05/07/2017	2046 On 02-November-17	136.30	Put	Bond Future	10253	10	10253	10	0.00
05/07/2017	2046 On 01-February-18			Bond Future	128.54	128.5827	128.5392	128.5827	0.00
05/07/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2046 On 01-February-18	132.90	Put	Bond Future	4361	4	4361	4	0.00
05/07/2017	2046 On 01-February-18	132.91	Put	Bond Future	4371	4	4371	4	0.00
05/07/2017	2046 On 01-February-18	132.92	Put	Bond Future	4381	4	4381	4	0.00
05/07/2017	2050 On 03-August-17			Bond Future	131.09	131.1359	131.0941	131.1359	26,191.00
05/07/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2050 On 03-August-17	149.23	Put	Bond Future	18136	18	18136	18	0.00
05/07/2017	2050 On 03-August-17	149.24	Put	Bond Future	18146	18	18146	18	0.00
05/07/2017	2050 On 03-August-17	149.22	Put	Bond Future	18126	18	18126	18	0.00
05/07/2017	2050 On 02-November-17			Bond Future	133.63	133.6677	133.6253	133.6677	0.00
05/07/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2050 On 02-November-17	144.65	Put	Bond Future	11025	11	11025	11	0.00
05/07/2017	2050 On 02-November-17	144.66	Put	Bond Future	11035	11	11035	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2017	2050 On 02-November-17	144.67	Put	Bond Future	11045	11	11045	11	0.00
05/07/2017	2050 On 01-February-18			Bond Future	134.58	134.6206	134.5750	134.6206	0.00
05/07/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
05/07/2017	2050 On 01-February-18	140.24	Put	Bond Future	5665	6	5665	6	0.00
05/07/2017	2050 On 01-February-18	140.25	Put	Bond Future	5675	6	5675	6	0.00
05/07/2017	2050 On 01-February-18	140.23	Put	Bond Future	5655	6	5655	6	0.00
05/07/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	AL37 On 03-August-17			Index Future	540.77	542.0560	540.7680	542.0560	0.00
05/07/2017	AL37 On 02-November-17			Index Future	551.09	552.4020	551.0900	552.4020	0.00
05/07/2017	AL37 On 01-February-18			Index Future	561.78	563.1250	561.7840	563.1250	0.00
05/07/2017	AL7T On 03-August-17			Index Future	619.24	621.8570	619.2350	621.8570	0.00
05/07/2017	AL7T On 02-November-17			Index Future	631.06	633.7250	631.0550	633.7250	0.00
05/07/2017	AL7T On 01-February-18			Index Future	643.30	646.0260	643.3010	646.0260	0.00
05/07/2017	ALBI On 03-August-17			Index Future	557.72	560.0880	557.7230	560.0880	596.00
05/07/2017	ALBI On 02-November-17			Index Future	568.37	570.7770	568.3680	570.7770	0.00
05/07/2017	ALBI On 01-February-18			Index Future	579.40	581.8570	579.3980	581.8570	0.00
05/07/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	C118 On 20-April-18			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
05/07/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/07/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2017	EL28 On 03-August-17			Bond Future	127.40	127.3204	127.4046	127.3204	0.00
05/07/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
05/07/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
05/07/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
05/07/2017	EL28 On 03-August-17	135.17	Put	Bond Future	7765	8	7765	8	0.00
05/07/2017	EL28 On 03-August-17	135.16	Put	Bond Future	7755	8	7755	8	0.00
05/07/2017	EL28 On 03-August-17	135.18	Put	Bond Future	7775	8	7775	8	0.00
05/07/2017	EL28 On 02-November-17			Bond Future	128.12	128.0348	128.1208	128.0348	0.00
05/07/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
05/07/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
05/07/2017	EL28 On 02-November-17	133.88	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
05/07/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5749	6	5749	6	0.00
05/07/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5759	6	5759	6	0.00
05/07/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5769	6	5769	6	0.00
05/07/2017	EL28 On 01-February-18			Bond Future	130.65	130.5679	130.6536	130.5679	0.00
05/07/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
05/07/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
05/07/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
05/07/2017	EL28 On 01-February-18	132.29	Put	Bond Future	1636	2	1636	2	0.00
05/07/2017	EL28 On 01-February-18	132.31	Put	Bond Future	1656	2	1656	2	0.00
05/07/2017	EL28 On 01-February-18	132.30	Put	Bond Future	1646	2	1646	2	0.00
05/07/2017	ES33 On 03-August-17			Bond Future	10.93	77.5106	10.9313	77.5106	9,466.00
05/07/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
05/07/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
05/07/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
05/07/2017	ES33 On 03-August-17	10.53	Put	Bond Future	2472	2	2472	2	0.00
05/07/2017	ES33 On 03-August-17	10.54	Put	Bond Future	2409	2	2409	2	0.00
05/07/2017	ES33 On 03-August-17	10.55	Put	Bond Future	2346	2	2346	2	0.00
05/07/2017	ES33 On 02-November-17			Bond Future	11.03	75.1984	11.0301	75.1984	0.00
05/07/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
05/07/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
05/07/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
05/07/2017	ES33 On 02-November-17	10.67	Put	Bond Future	2178	2	2178	2	0.00
05/07/2017	ES33 On 02-November-17	10.68	Put	Bond Future	2116	2	2116	2	0.00
05/07/2017	ES33 On 02-November-17	10.66	Put	Bond Future	2240	2	2240	2	0.00
05/07/2017	ES33 On 01-February-18			Bond Future	11.13	76.6580	11.1317	76.6580	0.00
05/07/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
05/07/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
05/07/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
05/07/2017	ES33 On 01-February-18	11.00	Put	Bond Future	773	0	773	0	0.00
05/07/2017	ES33 On 01-February-18	11.01	Put	Bond Future	714	0	714	0	0.00
05/07/2017	ES33 On 01-February-18	10.99	Put	Bond Future	833	1	833	1	0.00
05/07/2017	ES42 On 03-August-17			Bond Future	11.10	80.9620	11.0958	80.9620	7,957.00
05/07/2017	ES42 On 02-November-17			Bond Future	11.19	78.2456	11.1924	78.2456	0.00
05/07/2017	ES42 On 01-February-18			Bond Future	11.29	79.7644	11.2885	79.7644	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
05/07/2017	GOVI On 03-August-17			GOVI	556.27	558.6790	556.2670	558.6790	411.00
05/07/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
05/07/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
05/07/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
05/07/2017	GOVI On 03-August-17	561.10	Put	GOVI	48330	2	48330	2	0.00
05/07/2017	GOVI On 03-August-17	561.11	Put	GOVI	48430	2	48430	2	0.00
05/07/2017	GOVI On 03-August-17	561.09	Put	GOVI	48230	2	48230	2	0.00
05/07/2017	GOVI On 02-November-17			GOVI	566.89	569.3420	566.8850	569.3420	0.00
05/07/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
05/07/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
05/07/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
05/07/2017	GOVI On 02-November-17	572.45	Put	GOVI	55650	3	55650	3	0.00
05/07/2017	GOVI On 02-November-17	572.46	Put	GOVI	55750	3	55750	3	0.00
05/07/2017	GOVI On 02-November-17	572.44	Put	GOVI	55550	3	55550	3	0.00
05/07/2017	GOVI On 01-February-18			GOVI	577.89	580.3930	577.8860	580.3930	0.00
05/07/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
05/07/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
05/07/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
05/07/2017	GOVI On 01-February-18	581.03	Put	GOVI	31440	1	31440	1	0.00
05/07/2017	GOVI On 01-February-18	581.04	Put	GOVI	31540	1	31540	1	0.00
05/07/2017	GOVI On 01-February-18	581.02	Put	GOVI	31340	1	31340	1	0.00
05/07/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/07/2017	IGOV On 03-August-17			Index Future	247.35	247.3700	247.3450	247.3700	1,319.00
05/07/2017	IGOV On 02-November-17			Index Future	252.12	252.1450	252.1200	252.1450	0.00
05/07/2017	IGOV On 01-February-18			Index Future	257.10	257.1340	257.1040	257.1340	0.00
05/07/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
05/07/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
05/07/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6126	99.6126	99.6126	0.00
05/07/2017	IS01 On 21-December-17			Interest Rate Swap	99.82	99.8209	99.8210	99.8209	0.00
05/07/2017	IS01 On 15-March-18			Interest Rate Swap	99.77	99.7737	99.7744	99.7737	0.00
05/07/2017	IS01 On 21-June-18			Interest Rate Swap	99.94	99.9347	99.9354	99.9347	0.00
05/07/2017	IS01 On 20-September-18			Interest Rate Swap	100.09	100.0902	100.0947	100.0902	0.00
05/07/2017	IS02 On 18-December-17			Interest Rate Swap	99.85	99.8479	99.8483	99.8479	0.00
05/07/2017	IS02 On 16-March-18			Interest Rate Swap	99.06	99.0556	99.0555	99.0556	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
05/07/2017	IS02 On 15-June-18			Interest Rate Swap	98.62	98.6215	98.6231	98.6215	0.00
05/07/2017	IS02 On 21-September-18			Interest Rate Swap	98.56	98.5600	98.5644	98.5600	0.00
05/07/2017	IS02 On 21-December-18			Interest Rate Swap	98.95	98.9500	98.9500	98.9500	0.00
05/07/2017	IS02 On 15-March-19			Interest Rate Swap	99.36	99.3477	99.3616	99.3477	0.00
05/07/2017	IS02 On 21-June-19			Interest Rate Swap	99.78	99.7554	99.7768	99.7554	0.00
05/07/2017	IS02 On 20-September-19			Interest Rate Swap	100.22	100.1862	100.2176	100.1862	0.00
05/07/2017	IS05 On 17-December-20			Interest Rate Swap	96.64	96.5383	96.6425	96.5383	0.00
05/07/2017	IS05 On 16-March-21			Interest Rate Swap	95.92	95.8009	95.9214	95.8009	0.00
05/07/2017	IS05 On 15-June-21			Interest Rate Swap	95.17	95.0333	95.1706	95.0333	0.00
05/07/2017	IS05 On 21-September-21			Interest Rate Swap	95.39	95.2403	95.3933	95.2403	0.00
05/07/2017	IS05 On 21-December-21			Interest Rate Swap	97.62	97.4517	97.6184	97.4517	51.00
05/07/2017	IS05 On 15-March-22			Interest Rate Swap	97.79	97.6112	97.7907	97.6112	0.00
05/07/2017	IS05 On 21-June-22			Interest Rate Swap	99.02	98.8288	99.0189	98.8288	0.00
05/07/2017	IS05 On 20-September-22			Interest Rate Swap	101.24	101.0453	101.2407	101.0453	0.00
05/07/2017	IS10 On 17-December-25			Interest Rate Swap	96.31	95.9945	96.3141	95.9945	0.00
05/07/2017	IS10 On 16-March-26			Interest Rate Swap	93.40	93.0631	93.3970	93.0631	0.00
05/07/2017	IS10 On 15-June-26			Interest Rate Swap	92.21	91.8596	92.2052	91.8596	0.00
05/07/2017	IS10 On 21-September-26			Interest Rate Swap	94.39	94.0410	94.3894	94.0410	0.00
05/07/2017	IS10 On 21-December-26			Interest Rate Swap	98.17	97.8261	98.1717	97.8261	0.00
05/07/2017	IS10 On 15-March-27			Interest Rate Swap	96.80	96.4448	96.7964	96.4448	0.00
05/07/2017	IS10 On 21-June-27			Interest Rate Swap	98.88	98.5301	98.8813	98.5301	0.00
05/07/2017	IS10 On 20-September-27			Interest Rate Swap	102.59	102.2409	102.5895	102.2409	0.00
05/07/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/07/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/07/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/07/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/07/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.29	92.7100	7.2900	92.7100	0.00
05/07/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.27	92.7300	7.2700	92.7300	0.00
05/07/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.18	92.8200	7.1800	92.8200	0.00
05/07/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
05/07/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
05/07/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
05/07/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	2,500.00
05/07/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	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
05/07/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
05/07/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
05/07/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.93	93.0700	6.9300	93.0700	0.00
05/07/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.98	93.0200	6.9800	93.0200	0.00
05/07/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.04	92.9600	7.0400	92.9600	0.00
05/07/2017	R023 On 03-August-17			Bond Future	8.24	101.4916	8.2400	101.4916	38,422.00
05/07/2017	R023 On 03-August-17	8.58	Call	Bond Future	1588	2	1588	2	0.00
05/07/2017	R023 On 03-August-17	8.60	Call	Bond Future	1660	2	1660	2	0.00
05/07/2017	R023 On 03-August-17	8.59	Call	Bond Future	1623	2	1623	2	0.00
05/07/2017	R023 On 03-August-17	8.58	Put	Bond Future	128	0	128	0	0.00
05/07/2017	R023 On 03-August-17	8.59	Put	Bond Future	121	0	121	0	0.00
05/07/2017	R023 On 03-August-17	8.60	Put	Bond Future	115	0	115	0	0.00
05/07/2017	R023 On 02-November-17			Bond Future	8.27	99.4985	8.2713	99.4985	0.00
05/07/2017	R023 On 02-November-17	8.56	Call	Bond Future	1751	2	1751	2	0.00
05/07/2017	R023 On 02-November-17	8.57	Call	Bond Future	1779	2	1779	2	0.00
05/07/2017	R023 On 02-November-17	8.58	Call	Bond Future	1808	2	1808	2	0.00
05/07/2017	R023 On 02-November-17	8.57	Put	Bond Future	542	0	542	0	0.00
05/07/2017	R023 On 02-November-17	8.58	Put	Bond Future	530	0	530	0	0.00
05/07/2017	R023 On 02-November-17	8.56	Put	Bond Future	555	0	555	0	0.00
05/07/2017	R023 On 01-February-18			Bond Future	8.30	101.4299	8.3004	101.4299	0.00
05/07/2017	R023 On 01-February-18	8.32	Call	Bond Future	1442	2	1442	2	0.00
05/07/2017	R023 On 01-February-18	8.33	Call	Bond Future	1463	2	1463	2	0.00
05/07/2017	R023 On 01-February-18	8.31	Call	Bond Future	1421	2	1421	2	0.00
05/07/2017	R023 On 01-February-18	8.32	Put	Bond Future	1363	1	1363	1	0.00
05/07/2017	R023 On 01-February-18	8.33	Put	Bond Future	1345	1	1345	1	0.00
05/07/2017	R023 On 01-February-18	8.31	Put	Bond Future	1383	1	1383	1	0.00
05/07/2017	R035 On 03-August-17			Bond Future	9.74	97.0534	9.7390	97.0534	11,069.00
05/07/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R035 On 03-August-17	9.51	Put	Bond Future	1831	1	1831	1	0.00
05/07/2017	R035 On 03-August-17	9.52	Put	Bond Future	1750	1	1750	1	0.00
05/07/2017	R035 On 03-August-17	9.50	Put	Bond Future	1912	2	1912	2	0.00
05/07/2017	R035 On 02-November-17			Bond Future	9.80	94.4050	9.7988	94.4050	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
05/07/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R035 On 02-November-17	9.61	Put	Bond Future	1487	1	1487	1	0.00
05/07/2017	R035 On 02-November-17	9.60	Put	Bond Future	1566	1	1566	1	0.00
05/07/2017	R035 On 02-November-17	9.59	Put	Bond Future	1646	1	1646	1	0.00
05/07/2017	R035 On 01-February-18			Bond Future	9.86	96.2376	9.8590	96.2376	0.00
05/07/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R035 On 01-February-18	9.75	Put	Bond Future	843	0	843	0	0.00
05/07/2017	R035 On 01-February-18	9.73	Put	Bond Future	999	1	999	1	0.00
05/07/2017	R035 On 01-February-18	9.74	Put	Bond Future	921	1	921	1	0.00
05/07/2017	R186 On 03-August-17			Bond Future	8.87	112.0784	8.8655	112.0784	131,630.00
05/07/2017	R186 On 03-August-17	8.90	Call	Bond Future	1078	1	1078	1	0.00
05/07/2017	R186 On 03-August-17	9.50	Call	Bond Future	4192	5	4192	5	0.00
05/07/2017	R186 On 03-August-17	9.35	Call	Bond Future	3296	4	3296	4	0.00
05/07/2017	R186 On 03-August-17	8.93	Call	Bond Future	1190	1	1190	1	0.00
05/07/2017	R186 On 03-August-17	8.91	Call	Bond Future	1114	1	1114	1	0.00
05/07/2017	R186 On 03-August-17	8.75	Call	Bond Future	612	1	612	1	0.00
05/07/2017	R186 On 03-August-17	8.65	Call	Bond Future	393	1	393	1	0.00
05/07/2017	R186 On 03-August-17	8.80	Call	Bond Future	749	1	749	1	0.00
05/07/2017	R186 On 03-August-17	9.00	Call	Bond Future	1476	2	1476	2	0.00
05/07/2017	R186 On 03-August-17	8.85	Call	Bond Future	904	1	904	1	0.00
05/07/2017	R186 On 03-August-17	8.92	Call	Bond Future	1152	1	1152	1	0.00
05/07/2017	R186 On 03-August-17	8.90	Put	Bond Future	847	1	847	1	0.00
05/07/2017	R186 On 03-August-17	9.50	Put	Bond Future	48	0	48	0	6,500.00
05/07/2017	R186 On 03-August-17	9.35	Put	Bond Future	112	0	112	0	750.00
05/07/2017	R186 On 03-August-17	8.91	Put	Bond Future	817	1	817	1	0.00
05/07/2017	R186 On 03-August-17	8.75	Put	Bond Future	1390	1	1390	1	3,654.00
05/07/2017	R186 On 03-August-17	8.65	Put	Bond Future	1850	1	1850	1	2,500.00
05/07/2017	R186 On 03-August-17	9.00	Put	Bond Future	580	0	580	0	0.00
05/07/2017	R186 On 03-August-17	8.80	Put	Bond Future	1190	1	1190	1	7,100.00
05/07/2017	R186 On 03-August-17	8.93	Put	Bond Future	759	1	759	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
05/07/2017	R186 On 03-August-17	8.85	Put	Bond Future	1009	1	1009	1	750.00
05/07/2017	R186 On 03-August-17	8.92	Put	Bond Future	788	1	788	1	0.00
05/07/2017	R186 On 02-November-17			Bond Future	8.91	114.2176	8.9117	114.2176	4.00
05/07/2017	R186 On 02-November-17	8.88	Call	Bond Future	1846	2	1846	2	0.00
05/07/2017	R186 On 02-November-17	8.89	Call	Bond Future	1879	2	1879	2	0.00
05/07/2017	R186 On 02-November-17	8.90	Call	Bond Future	1912	2	1912	2	0.00
05/07/2017	R186 On 02-November-17	9.00	Call	Bond Future	2261	3	2261	3	0.00
05/07/2017	R186 On 02-November-17	8.90	Put	Bond Future	1989	2	1989	2	0.00
05/07/2017	R186 On 02-November-17	8.88	Put	Bond Future	2054	2	2054	2	0.00
05/07/2017	R186 On 02-November-17	9.00	Put	Bond Future	1684	1	1684	1	5,000.00
05/07/2017	R186 On 02-November-17	8.89	Put	Bond Future	2021	2	2021	2	0.00
05/07/2017	R186 On 01-February-18			Bond Future	8.96	111.1320	8.9563	111.1320	0.00
05/07/2017	R186 On 01-February-18	8.96	Call	Bond Future	2584	3	2584	3	0.00
05/07/2017	R186 On 01-February-18	8.98	Call	Bond Future	2651	3	2651	3	0.00
05/07/2017	R186 On 01-February-18	8.97	Call	Bond Future	2618	3	2618	3	0.00
05/07/2017	R186 On 01-February-18	8.96	Put	Bond Future	2560	2	2560	2	0.00
05/07/2017	R186 On 01-February-18	8.97	Put	Bond Future	2530	2	2530	2	0.00
05/07/2017	R186 On 01-February-18	8.98	Put	Bond Future	2500	2	2500	2	0.00
05/07/2017	R197 On 03-August-17			Bond Future	294.79	294.8835	294.7891	294.8835	2,350.00
05/07/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R197 On 03-August-17	308.06	Put	Bond Future	13271	13	13271	13	0.00
05/07/2017	R197 On 03-August-17	308.07	Put	Bond Future	13281	13	13281	13	0.00
05/07/2017	R197 On 03-August-17	308.05	Put	Bond Future	13261	13	13261	13	0.00
05/07/2017	R197 On 02-November-17			Bond Future	300.48	300.5769	300.4811	300.5769	0.00
05/07/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R197 On 02-November-17	305.16	Put	Bond Future	4679	5	4679	5	0.00
05/07/2017	R197 On 02-November-17	305.17	Put	Bond Future	4689	5	4689	5	0.00
05/07/2017	R197 On 02-November-17	305.15	Put	Bond Future	4669	5	4669	5	0.00
05/07/2017	R197 On 01-February-18			Bond Future	299.37	299.4704	299.3680	299.4704	0.00
05/07/2017	R197 On 01-February-18	301.67	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
05/07/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R197 On 01-February-18	301.68	Put	Bond Future	2312	2	2312	2	0.00
05/07/2017	R197 On 01-February-18	301.67	Put	Bond Future	2302	2	2302	2	0.00
05/07/2017	R197 On 01-February-18	301.66	Put	Bond Future	2292	2	2292	2	0.00
05/07/2017	R202 On 03-August-17			Bond Future	238.70	238.7779	238.7015	238.7779	30,561.00
05/07/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R202 On 03-August-17	258.36	Put	Bond Future	19659	20	19659	20	0.00
05/07/2017	R202 On 03-August-17	258.37	Put	Bond Future	19669	20	19669	20	0.00
05/07/2017	R202 On 03-August-17	258.35	Put	Bond Future	19649	20	19649	20	0.00
05/07/2017	R202 On 02-November-17			Bond Future	243.31	243.3881	243.3103	243.3881	0.00
05/07/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R202 On 02-November-17	253.89	Put	Bond Future	10580	11	10580	11	0.00
05/07/2017	R202 On 02-November-17	253.90	Put	Bond Future	10590	11	10590	11	0.00
05/07/2017	R202 On 02-November-17	253.91	Put	Bond Future	10600	11	10600	11	0.00
05/07/2017	R202 On 01-February-18			Bond Future	244.37	244.4571	244.3737	244.4571	0.00
05/07/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R202 On 01-February-18	249.07	Put	Bond Future	4696	5	4696	5	0.00
05/07/2017	R202 On 01-February-18	249.08	Put	Bond Future	4706	5	4706	5	0.00
05/07/2017	R202 On 01-February-18	249.06	Put	Bond Future	4686	5	4686	5	0.00
05/07/2017	R203 On 03-August-17			Bond Future	7.42	103.3341	7.4240	103.3341	0.00
05/07/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R203 On 03-August-17	4.87	Put	Bond Future	273	0	273	0	0.00
05/07/2017	R203 On 03-August-17	4.88	Put	Bond Future	272	0	272	0	0.00
05/07/2017	R203 On 03-August-17	4.89	Put	Bond Future	271	0	271	0	0.00
05/07/2017	R204 On 03-August-17			Bond Future	7.57	101.6437	7.5667	101.6437	42,011.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2017	R204 On 03-August-17	7.75	Call	Bond Future	273	0	273	0	0.00
05/07/2017	R204 On 03-August-17	7.77	Call	Bond Future	294	0	294	0	0.00
05/07/2017	R204 On 03-August-17	7.76	Call	Bond Future	283	0	283	0	0.00
05/07/2017	R204 On 03-August-17	7.75	Put	Bond Future	38	0	38	0	0.00
05/07/2017	R204 On 03-August-17	7.76	Put	Bond Future	35	0	35	0	0.00
05/07/2017	R204 On 03-August-17	7.77	Put	Bond Future	33	0	33	0	0.00
05/07/2017	R204 On 02-November-17			Bond Future	7.52	103.5837	7.5237	103.5837	0.00
05/07/2017	R204 On 02-November-17	7.76	Call	Bond Future	294	0	294	0	0.00
05/07/2017	R204 On 02-November-17	7.74	Call	Bond Future	277	0	277	0	0.00
05/07/2017	R204 On 02-November-17	7.75	Call	Bond Future	285	0	285	0	0.00
05/07/2017	R204 On 02-November-17	7.74	Put	Bond Future	48	0	48	0	0.00
05/07/2017	R204 On 02-November-17	7.75	Put	Bond Future	46	0	46	0	0.00
05/07/2017	R204 On 02-November-17	7.76	Put	Bond Future	43	0	43	0	0.00
05/07/2017	R204 On 01-February-18			Bond Future	7.42	101.5543	7.4239	101.5543	0.00
05/07/2017	R204 On 01-February-18	7.25	Call	Bond Future	148	0	148	0	0.00
05/07/2017	R204 On 01-February-18	7.27	Call	Bond Future	155	0	155	0	0.00
05/07/2017	R204 On 01-February-18	7.26	Call	Bond Future	151	0	151	0	0.00
05/07/2017	R204 On 01-February-18	7.26	Put	Bond Future	288	0	288	0	0.00
05/07/2017	R204 On 01-February-18	7.27	Put	Bond Future	284	0	284	0	0.00
05/07/2017	R204 On 01-February-18	7.25	Put	Bond Future	293	0	293	0	0.00
05/07/2017	R207 On 03-August-17			Bond Future	7.73	99.5453	7.7278	99.5453	45,818.00
05/07/2017	R207 On 03-August-17	8.19	Call	Bond Future	1004	1	1004	1	51.00
05/07/2017	R207 On 03-August-17	8.39	Call	Bond Future	1424	2	1424	2	0.00
05/07/2017	R207 On 03-August-17	8.41	Call	Bond Future	1466	2	1466	2	0.00
05/07/2017	R207 On 03-August-17	8.40	Call	Bond Future	1445	2	1445	2	0.00
05/07/2017	R207 On 03-August-17	8.39	Put	Bond Future	1	0	1	0	0.00
05/07/2017	R207 On 03-August-17	8.40	Put	Bond Future	1	0	1	0	0.00
05/07/2017	R207 On 03-August-17	8.41	Put	Bond Future	1	0	1	0	0.00
05/07/2017	R207 On 03-August-17	8.19	Put	Bond Future	9	0	9	0	0.00
05/07/2017	R207 On 02-November-17			Bond Future	7.72	101.4453	7.7197	101.4453	0.00
05/07/2017	R207 On 02-November-17	8.05	Call	Bond Future	769	1	769	1	0.00
05/07/2017	R207 On 02-November-17	8.04	Call	Bond Future	754	1	754	1	0.00
05/07/2017	R207 On 02-November-17	8.03	Call	Bond Future	739	1	739	1	0.00
05/07/2017	R207 On 02-November-17	8.04	Put	Bond Future	126	0	126	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
05/07/2017	R207 On 02-November-17	8.03	Put	Bond Future	130	0	130	0	0.00
05/07/2017	R207 On 02-November-17	8.05	Put	Bond Future	122	0	122	0	0.00
05/07/2017	R207 On 01-February-18			Bond Future	7.70	99.7724	7.6955	99.7724	0.00
05/07/2017	R207 On 01-February-18	7.60	Call	Bond Future	401	0	401	0	0.00
05/07/2017	R207 On 01-February-18	7.61	Call	Bond Future	410	0	410	0	0.00
05/07/2017	R207 On 01-February-18	7.62	Call	Bond Future	418	0	418	0	0.00
05/07/2017	R207 On 01-February-18	7.61	Put	Bond Future	561	0	561	0	0.00
05/07/2017	R207 On 01-February-18	7.62	Put	Bond Future	552	0	552	0	0.00
05/07/2017	R207 On 01-February-18	7.60	Put	Bond Future	570	0	570	0	0.00
05/07/2017	R208 On 03-August-17			Bond Future	7.84	99.1877	7.8351	99.1877	36,711.00
05/07/2017	R208 On 03-August-17	8.30	Call	Bond Future	1429	2	1429	2	0.00
05/07/2017	R208 On 03-August-17	8.32	Call	Bond Future	1486	2	1486	2	0.00
05/07/2017	R208 On 03-August-17	8.31	Call	Bond Future	1457	2	1457	2	0.00
05/07/2017	R208 On 03-August-17	8.30	Put	Bond Future	21	0	21	0	0.00
05/07/2017	R208 On 03-August-17	8.31	Put	Bond Future	20	0	20	0	0.00
05/07/2017	R208 On 03-August-17	8.32	Put	Bond Future	18	0	18	0	0.00
05/07/2017	R208 On 02-November-17			Bond Future	7.84	97.6790	7.8436	97.6790	0.00
05/07/2017	R208 On 02-November-17	8.18	Call	Bond Future	1187	1	1187	1	0.00
05/07/2017	R208 On 02-November-17	8.20	Call	Bond Future	1230	1	1230	1	0.00
05/07/2017	R208 On 02-November-17	8.19	Call	Bond Future	1208	1	1208	1	0.00
05/07/2017	R208 On 02-November-17	8.19	Put	Bond Future	219	0	219	0	0.00
05/07/2017	R208 On 02-November-17	8.20	Put	Bond Future	212	0	212	0	0.00
05/07/2017	R208 On 02-November-17	8.18	Put	Bond Future	226	0	226	0	0.00
05/07/2017	R208 On 01-February-18			Bond Future	7.84	99.5750	7.8441	99.5750	0.00
05/07/2017	R208 On 01-February-18	7.85	Call	Bond Future	802	1	802	1	0.00
05/07/2017	R208 On 01-February-18	7.83	Call	Bond Future	774	1	774	1	0.00
05/07/2017	R208 On 01-February-18	7.84	Call	Bond Future	788	1	788	1	0.00
05/07/2017	R208 On 01-February-18	7.83	Put	Bond Future	812	1	812	1	0.00
05/07/2017	R208 On 01-February-18	7.84	Put	Bond Future	799	1	799	1	0.00
05/07/2017	R208 On 01-February-18	7.85	Put	Bond Future	786	1	786	1	0.00
05/07/2017	R209 On 03-August-17			Bond Future	9.71	72.9935	9.7073	72.9935	73,971.00
05/07/2017	R209 On 03-August-17	9.44	Call	Bond Future	369	0	369	0	0.00
05/07/2017	R209 On 03-August-17	9.43	Call	Bond Future	352	0	352	0	0.00
05/07/2017	R209 On 03-August-17	9.45	Call	Bond Future	386	0	386	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
05/07/2017	R209 On 03-August-17	9.44	Put	Bond Future	2162	2	2162	2	0.00
05/07/2017	R209 On 03-August-17	9.45	Put	Bond Future	2111	2	2111	2	0.00
05/07/2017	R209 On 03-August-17	9.43	Put	Bond Future	2214	2	2214	2	0.00
05/07/2017	R209 On 02-November-17			Bond Future	9.76	71.2368	9.7599	71.2368	800.00
05/07/2017	R209 On 02-November-17	10.00	Call	Bond Future	3040	3	3040	3	0.00
05/07/2017	R209 On 02-November-17	9.75	Call	Bond Future	2140	2	2140	2	0.00
05/07/2017	R209 On 02-November-17	9.54	Call	Bond Future	1522	2	1522	2	0.00
05/07/2017	R209 On 02-November-17	9.52	Call	Bond Future	1470	2	1470	2	0.00
05/07/2017	R209 On 02-November-17	9.00	Call	Bond Future	491	1	491	1	4,100.00
05/07/2017	R209 On 02-November-17	10.60	Call	Bond Future	5694	6	5694	6	0.00
05/07/2017	R209 On 02-November-17	8.30	Call	Bond Future	63	0	63	0	2,800.00
05/07/2017	R209 On 02-November-17	9.53	Call	Bond Future	1496	2	1496	2	0.00
05/07/2017	R209 On 02-November-17	10.00	Put	Bond Future	1501	1	1501	1	3,360.00
05/07/2017	R209 On 02-November-17	9.00	Put	Bond Future	5718	5	5718	5	0.00
05/07/2017	R209 On 02-November-17	10.60	Put	Bond Future	524	0	524	0	1,300.00
05/07/2017	R209 On 02-November-17	8.30	Put	Bond Future	10630	10	10630	10	0.00
05/07/2017	R209 On 02-November-17	9.52	Put	Bond Future	3060	3	3060	3	0.00
05/07/2017	R209 On 02-November-17	9.54	Put	Bond Future	2978	3	2978	3	0.00
05/07/2017	R209 On 02-November-17	9.53	Put	Bond Future	3019	3	3019	3	0.00
05/07/2017	R209 On 02-November-17	9.75	Put	Bond Future	2205	2	2205	2	6,500.00
05/07/2017	R209 On 01-February-18			Bond Future	9.81	72.6195	9.8113	72.6195	0.00
05/07/2017	R209 On 01-February-18	9.71	Call	Bond Future	2513	3	2513	3	0.00
05/07/2017	R209 On 01-February-18	9.73	Call	Bond Future	2574	3	2574	3	0.00
05/07/2017	R209 On 01-February-18	9.72	Call	Bond Future	2544	3	2544	3	0.00
05/07/2017	R209 On 01-February-18	9.71	Put	Bond Future	3172	3	3172	3	0.00
05/07/2017	R209 On 01-February-18	9.73	Put	Bond Future	3102	3	3102	3	0.00
05/07/2017	R209 On 01-February-18	9.72	Put	Bond Future	3137	3	3137	3	0.00
05/07/2017	R210 On 03-August-17			Bond Future	185.37	185.2538	185.3653	185.2538	1,675.00
05/07/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R210 On 03-August-17	196.29	Put	Bond Future	10925	11	10925	11	0.00
05/07/2017	R210 On 03-August-17	196.28	Put	Bond Future	10915	11	10915	11	0.00
05/07/2017	R210 On 03-August-17	196.30	Put	Bond Future	10935	11	10935	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2017	R210 On 02-November-17			Bond Future	186.54	186.4308	186.5448	186.4308	0.00
05/07/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R210 On 02-November-17	192.08	Put	Bond Future	5535	6	5535	6	0.00
05/07/2017	R210 On 02-November-17	192.09	Put	Bond Future	5545	6	5545	6	0.00
05/07/2017	R210 On 02-November-17	192.07	Put	Bond Future	5525	6	5525	6	0.00
05/07/2017	R210 On 01-February-18			Bond Future	190.23	190.1192	190.2326	190.1192	0.00
05/07/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R210 On 01-February-18	192.36	Put	Bond Future	2127	2	2127	2	0.00
05/07/2017	R210 On 01-February-18	192.38	Put	Bond Future	2147	2	2147	2	0.00
05/07/2017	R210 On 01-February-18	192.37	Put	Bond Future	2137	2	2137	2	0.00
05/07/2017	R212 On 03-August-17			Bond Future	147.95	148.0600	147.9492	148.0600	4,858.00
05/07/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R212 On 03-August-17	153.34	Put	Bond Future	5391	5	5391	5	0.00
05/07/2017	R212 On 03-August-17	153.35	Put	Bond Future	5401	5	5401	5	0.00
05/07/2017	R212 On 03-August-17	153.36	Put	Bond Future	5411	5	5411	5	0.00
05/07/2017	R212 On 02-November-17			Bond Future	150.81	150.9186	150.8059	150.9186	0.00
05/07/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R212 On 02-November-17	152.40	Put	Bond Future	1594	1	1594	1	0.00
05/07/2017	R212 On 02-November-17	152.42	Put	Bond Future	1614	2	1614	2	0.00
05/07/2017	R212 On 02-November-17	152.41	Put	Bond Future	1604	1	1604	1	0.00
05/07/2017	R212 On 01-February-18			Bond Future	151.73	151.8442	151.7269	151.8442	0.00
05/07/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
05/07/2017	R212 On 01-February-18	154.69	Put	Bond Future	2963	3	2963	3	0.00
05/07/2017	R212 On 01-February-18	154.70	Put	Bond Future	2973	3	2973	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
05/07/2017	R212 On 01-February-18	154.71	Put	Bond Future	2983	3	2983	3	0.00
05/07/2017	R213 On 03-August-17			Bond Future	9.47	84.8781	9.4724	84.8781	60,556.00
05/07/2017	R213 On 03-August-17	9.33	Call	Bond Future	603	1	603	1	0.00
05/07/2017	R213 On 03-August-17	9.35	Call	Bond Future	652	1	652	1	0.00
05/07/2017	R213 On 03-August-17	9.34	Call	Bond Future	628	1	628	1	0.00
05/07/2017	R213 On 03-August-17	9.34	Put	Bond Future	1500	1	1500	1	0.00
05/07/2017	R213 On 03-August-17	9.35	Put	Bond Future	1459	1	1459	1	0.00
05/07/2017	R213 On 03-August-17	9.33	Put	Bond Future	1543	1	1543	1	0.00
05/07/2017	R213 On 02-November-17			Bond Future	9.53	82.9483	9.5274	82.9483	0.00
05/07/2017	R213 On 02-November-17	9.36	Call	Bond Future	1572	2	1572	2	0.00
05/07/2017	R213 On 02-November-17	9.34	Call	Bond Future	1518	2	1518	2	0.00
05/07/2017	R213 On 02-November-17	9.35	Call	Bond Future	1545	2	1545	2	0.00
05/07/2017	R213 On 02-November-17	9.34	Put	Bond Future	2740	2	2740	2	0.00
05/07/2017	R213 On 02-November-17	9.35	Put	Bond Future	2701	2	2701	2	0.00
05/07/2017	R213 On 02-November-17	9.36	Put	Bond Future	2663	2	2663	2	0.00
05/07/2017	R213 On 01-February-18			Bond Future	9.58	84.5584	9.5825	84.5584	0.00
05/07/2017	R213 On 01-February-18	9.43	Call	Bond Future	2250	2	2250	2	0.00
05/07/2017	R213 On 01-February-18	9.42	Call	Bond Future	2221	2	2221	2	0.00
05/07/2017	R213 On 01-February-18	9.41	Call	Bond Future	2193	2	2193	2	0.00
05/07/2017	R213 On 01-February-18	9.42	Put	Bond Future	3265	3	3265	3	0.00
05/07/2017	R213 On 01-February-18	9.43	Put	Bond Future	3229	3	3229	3	0.00
05/07/2017	R213 On 01-February-18	9.41	Put	Bond Future	3301	3	3301	3	0.00
05/07/2017	R214 On 03-August-17			Bond Future	9.82	72.8781	9.8221	72.8781	37,026.00
05/07/2017	R214 On 03-August-17	9.51	Call	Bond Future	324	0	324	0	0.00
05/07/2017	R214 On 03-August-17	9.53	Call	Bond Future	355	0	355	0	0.00
05/07/2017	R214 On 03-August-17	9.52	Call	Bond Future	339	0	339	0	0.00
05/07/2017	R214 On 03-August-17	9.51	Put	Bond Future	2509	2	2509	2	0.00
05/07/2017	R214 On 03-August-17	9.53	Put	Bond Future	2397	2	2397	2	0.00
05/07/2017	R214 On 03-August-17	9.52	Put	Bond Future	2453	2	2453	2	0.00
05/07/2017	R214 On 02-November-17			Bond Future	9.88	70.9728	9.8759	70.9728	0.00
05/07/2017	R214 On 02-November-17	9.58	Call	Bond Future	1401	2	1401	2	0.00
05/07/2017	R214 On 02-November-17	9.60	Call	Bond Future	1452	2	1452	2	0.00
05/07/2017	R214 On 02-November-17	9.59	Call	Bond Future	1426	2	1426	2	0.00
05/07/2017	R214 On 02-November-17	9.59	Put	Bond Future	3405	3	3405	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
05/07/2017	R214 On 02-November-17	9.60	Put	Bond Future	3360	3	3360	3	0.00
05/07/2017	R214 On 02-November-17	9.58	Put	Bond Future	3450	3	3450	3	0.00
05/07/2017	R214 On 01-February-18			Bond Future	9.93	72.3505	9.9297	72.3505	0.00
05/07/2017	R214 On 01-February-18	9.82	Call	Bond Future	2640	3	2640	3	0.00
05/07/2017	R214 On 01-February-18	9.84	Call	Bond Future	2705	3	2705	3	0.00
05/07/2017	R214 On 01-February-18	9.83	Call	Bond Future	2672	3	2672	3	0.00
05/07/2017	R214 On 01-February-18	9.82	Put	Bond Future	3381	3	3381	3	0.00
05/07/2017	R214 On 01-February-18	9.83	Put	Bond Future	3345	3	3345	3	0.00
05/07/2017	R214 On 01-February-18	9.84	Put	Bond Future	3310	3	3310	3	0.00
05/07/2017	R248 On 03-August-17			Bond Future	9.88	93.4673	9.8828	93.4673	78,666.00
05/07/2017	R248 On 03-August-17	9.57	Call	Bond Future	458	1	458	1	0.00
05/07/2017	R248 On 03-August-17	9.56	Call	Bond Future	438	1	438	1	0.00
05/07/2017	R248 On 03-August-17	9.58	Call	Bond Future	479	1	479	1	0.00
05/07/2017	R248 On 03-August-17	9.58	Put	Bond Future	3173	3	3173	3	0.00
05/07/2017	R248 On 03-August-17	9.57	Put	Bond Future	3243	3	3243	3	0.00
05/07/2017	R248 On 03-August-17	9.56	Put	Bond Future	3315	3	3315	3	0.00
05/07/2017	R248 On 02-November-17			Bond Future	9.94	90.8139	9.9385	90.8139	226.00
05/07/2017	R248 On 02-November-17	9.64	Call	Bond Future	1866	2	1866	2	0.00
05/07/2017	R248 On 02-November-17	9.66	Call	Bond Future	1932	2	1932	2	0.00
05/07/2017	R248 On 02-November-17	9.65	Call	Bond Future	1899	2	1899	2	0.00
05/07/2017	R248 On 02-November-17	9.64	Put	Bond Future	4493	4	4493	4	0.00
05/07/2017	R248 On 02-November-17	9.65	Put	Bond Future	4436	4	4436	4	0.00
05/07/2017	R248 On 02-November-17	9.66	Put	Bond Future	4379	4	4379	4	0.00
05/07/2017	R248 On 01-February-18			Bond Future	9.99	92.5767	9.9944	92.5767	0.00
05/07/2017	R248 On 01-February-18	9.89	Call	Bond Future	3524	4	3524	4	0.00
05/07/2017	R248 On 01-February-18	9.90	Call	Bond Future	3565	4	3565	4	0.00
05/07/2017	R248 On 01-February-18	9.91	Call	Bond Future	3607	4	3607	4	0.00
05/07/2017	R248 On 01-February-18	9.90	Put	Bond Future	4373	4	4373	4	0.00
05/07/2017	R248 On 01-February-18	9.91	Put	Bond Future	4328	4	4328	4	0.00
05/07/2017	R248 On 01-February-18	9.89	Put	Bond Future	4418	4	4418	4	0.00