



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 August 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2017	2025 On 03-August-17			Bond Future	127.51	127.4703	127.5096	127.4703	1,914.00
01/08/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
01/08/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
01/08/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
01/08/2017	2025 On 03-August-17	133.97	Put	Bond Future	6460	6	6460	6	0.00
01/08/2017	2025 On 03-August-17	133.98	Put	Bond Future	6470	7	6470	7	0.00
01/08/2017	2025 On 03-August-17	133.96	Put	Bond Future	6450	6	6450	6	0.00
01/08/2017	2025 On 02-November-17			Bond Future	129.91	129.8669	129.9056	129.8669	2,291.00
01/08/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
01/08/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
01/08/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
01/08/2017	2025 On 02-November-17	132.97	Put	Bond Future	3064	3	3064	3	0.00
01/08/2017	2025 On 02-November-17	132.98	Put	Bond Future	3074	3	3074	3	0.00
01/08/2017	2025 On 02-November-17	132.96	Put	Bond Future	3054	3	3054	3	0.00
01/08/2017	2025 On 01-February-18			Bond Future	131.02	130.9814	131.0202	130.9814	0.00
01/08/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
01/08/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
01/08/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
01/08/2017	2025 On 01-February-18	133.90	Put	Bond Future	2880	3	2880	3	0.00
01/08/2017	2025 On 01-February-18	133.88	Put	Bond Future	2860	3	2860	3	0.00
01/08/2017	2025 On 01-February-18	133.89	Put	Bond Future	2870	3	2870	3	0.00
01/08/2017	2025 On 03-May-18			Bond Future	133.55	133.5131	133.5544	133.5131	0.00
01/08/2017	2025 On 03-May-18	133.22	Call	Bond Future	334	0	334	0	0.00
01/08/2017	2025 On 03-May-18	133.21	Call	Bond Future	344	0	344	0	0.00
01/08/2017	2025 On 03-May-18	133.20	Call	Bond Future	354	0	354	0	0.00
01/08/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
01/08/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
01/08/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
01/08/2017	2029 On 03-August-17			Bond Future	99.45	99.4521	99.4485	99.4521	0.00
01/08/2017	2029 On 02-November-17			Bond Future	100.32	100.3146	100.3157	100.3146	1,370.00
01/08/2017	2029 On 01-February-18			Bond Future	102.22	102.2199	102.2202	102.2199	0.00
01/08/2017	2029 On 03-May-18			Bond Future	103.17	103.1676	103.1694	103.1676	0.00
01/08/2017	2030 On 03-August-17			Bond Future	9.16	91.5924	9.1625	91.5924	38,086.00
01/08/2017	2030 On 03-August-17	9.33	Call	Bond Future	1147	1	1147	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2017	2030 On 03-August-17	9.34	Call	Bond Future	1215	1	1215	1	0.00
01/08/2017	2030 On 03-August-17	9.35	Call	Bond Future	1283	1	1283	1	0.00
01/08/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
01/08/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
01/08/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
01/08/2017	2030 On 02-November-17			Bond Future	9.22	93.2787	9.2161	93.2787	26,755.00
01/08/2017	2030 On 02-November-17	9.34	Call	Bond Future	838	1	838	1	0.00
01/08/2017	2030 On 02-November-17	9.35	Call	Bond Future	905	1	905	1	0.00
01/08/2017	2030 On 02-November-17	9.36	Call	Bond Future	972	1	972	1	0.00
01/08/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
01/08/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
01/08/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
01/08/2017	2030 On 01-February-18			Bond Future	9.27	91.0051	9.2715	91.0051	0.00
01/08/2017	2030 On 01-February-18	9.38	Call	Bond Future	723	1	723	1	0.00
01/08/2017	2030 On 01-February-18	9.39	Call	Bond Future	789	1	789	1	0.00
01/08/2017	2030 On 01-February-18	9.37	Call	Bond Future	656	1	656	1	0.00
01/08/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
01/08/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
01/08/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
01/08/2017	2030 On 03-May-18			Bond Future	9.33	92.7164	9.3299	92.7164	0.00
01/08/2017	2030 On 03-May-18	9.49	Call	Bond Future	1046	1	1046	1	0.00
01/08/2017	2030 On 03-May-18	9.51	Call	Bond Future	1176	1	1176	1	0.00
01/08/2017	2030 On 03-May-18	9.50	Call	Bond Future	1111	1	1111	1	0.00
01/08/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
01/08/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
01/08/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
01/08/2017	2032 On 03-August-17			Bond Future	9.37	94.0224	9.3727	94.0224	12,287.00
01/08/2017	2032 On 03-August-17	9.45	Call	Bond Future	664	1	664	1	0.00
01/08/2017	2032 On 03-August-17	9.43	Call	Bond Future	555	1	555	1	0.00
01/08/2017	2032 On 03-August-17	9.44	Call	Bond Future	608	1	608	1	0.00
01/08/2017	2032 On 03-August-17	9.43	Put	Bond Future	134	0	134	0	0.00
01/08/2017	2032 On 03-August-17	9.45	Put	Bond Future	97	0	97	0	0.00
01/08/2017	2032 On 03-August-17	9.44	Put	Bond Future	114	0	114	0	0.00
01/08/2017	2032 On 02-November-17			Bond Future	9.43	91.5968	9.4320	91.5968	31,663.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2017	2032 On 02-November-17	9.48	Call	Bond Future	2221	2	2221	2	0.00
01/08/2017	2032 On 02-November-17	9.49	Call	Bond Future	2260	2	2260	2	0.00
01/08/2017	2032 On 02-November-17	9.50	Call	Bond Future	2298	2	2298	2	0.00
01/08/2017	2032 On 02-November-17	9.50	Put	Bond Future	1806	2	1806	2	0.00
01/08/2017	2032 On 02-November-17	9.48	Put	Bond Future	1873	2	1873	2	0.00
01/08/2017	2032 On 02-November-17	9.49	Put	Bond Future	1839	2	1839	2	0.00
01/08/2017	2032 On 01-February-18			Bond Future	9.49	93.2966	9.4925	93.2966	0.00
01/08/2017	2032 On 01-February-18	9.57	Call	Bond Future	3121	3	3121	3	0.00
01/08/2017	2032 On 01-February-18	9.56	Call	Bond Future	3083	3	3083	3	0.00
01/08/2017	2032 On 01-February-18	9.55	Call	Bond Future	3045	3	3045	3	0.00
01/08/2017	2032 On 01-February-18	9.56	Put	Bond Future	2601	3	2601	3	0.00
01/08/2017	2032 On 01-February-18	9.55	Put	Bond Future	2634	3	2634	3	0.00
01/08/2017	2032 On 01-February-18	9.57	Put	Bond Future	2569	3	2569	3	0.00
01/08/2017	2032 On 03-May-18			Bond Future	9.55	90.8936	9.5520	90.8936	0.00
01/08/2017	2032 On 03-May-18	9.70	Call	Bond Future	4067	4	4067	4	0.00
01/08/2017	2032 On 03-May-18	9.71	Call	Bond Future	4106	4	4106	4	0.00
01/08/2017	2032 On 03-May-18	9.72	Call	Bond Future	4145	4	4145	4	0.00
01/08/2017	2032 On 03-May-18	9.72	Put	Bond Future	2970	3	2970	3	0.00
01/08/2017	2032 On 03-May-18	9.70	Put	Bond Future	3030	3	3030	3	0.00
01/08/2017	2032 On 03-May-18	9.71	Put	Bond Future	3000	3	3000	3	0.00
01/08/2017	2033 On 03-August-17			Bond Future	104.03	104.0357	104.0320	104.0357	6,133.00
01/08/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
01/08/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
01/08/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
01/08/2017	2033 On 03-August-17	113.12	Put	Bond Future	9088	9	9088	9	0.00
01/08/2017	2033 On 03-August-17	113.13	Put	Bond Future	9098	9	9098	9	0.00
01/08/2017	2033 On 03-August-17	113.14	Put	Bond Future	9108	9	9108	9	0.00
01/08/2017	2033 On 02-November-17			Bond Future	104.91	104.9196	104.9146	104.9196	401.00
01/08/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
01/08/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
01/08/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
01/08/2017	2033 On 02-November-17	110.08	Put	Bond Future	5165	5	5165	5	0.00
01/08/2017	2033 On 02-November-17	110.07	Put	Bond Future	5155	5	5155	5	0.00
01/08/2017	2033 On 02-November-17	110.09	Put	Bond Future	5175	5	5175	5	0.00

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01/08/2017	2033 On 01-February-18			Bond Future	106.91	106.9122	106.9067	106.9122	0.00
01/08/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
01/08/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
01/08/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
01/08/2017	2033 On 01-February-18	109.65	Put	Bond Future	2743	3	2743	3	0.00
01/08/2017	2033 On 01-February-18	109.66	Put	Bond Future	2753	3	2753	3	0.00
01/08/2017	2033 On 01-February-18	109.64	Put	Bond Future	2733	3	2733	3	0.00
01/08/2017	2033 On 03-May-18			Bond Future	107.88	107.8801	107.8759	107.8801	0.00
01/08/2017	2033 On 03-May-18	107.70	Call	Bond Future	176	0	176	0	0.00
01/08/2017	2033 On 03-May-18	107.71	Call	Bond Future	166	0	166	0	0.00
01/08/2017	2033 On 03-May-18	107.69	Call	Bond Future	186	0	186	0	0.00
01/08/2017	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00
01/08/2017	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
01/08/2017	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00
01/08/2017	2037 On 03-August-17			Bond Future	9.71	89.6974	9.7127	89.6974	23,820.00
01/08/2017	2037 On 03-August-17	9.58	Call	Bond Future	40	0	40	0	0.00
01/08/2017	2037 On 03-August-17	9.57	Call	Bond Future	32	0	32	0	0.00
01/08/2017	2037 On 03-August-17	9.56	Call	Bond Future	26	0	26	0	0.00
01/08/2017	2037 On 03-August-17	9.56	Put	Bond Future	1254	1	1254	1	0.00
01/08/2017	2037 On 03-August-17	9.58	Put	Bond Future	1106	1	1106	1	0.00
01/08/2017	2037 On 03-August-17	9.57	Put	Bond Future	1179	1	1179	1	0.00
01/08/2017	2037 On 02-November-17			Bond Future	9.77	91.3488	9.7732	91.3488	57,552.00
01/08/2017	2037 On 02-November-17	9.66	Call	Bond Future	1910	2	1910	2	0.00
01/08/2017	2037 On 02-November-17	9.67	Call	Bond Future	1946	2	1946	2	0.00
01/08/2017	2037 On 02-November-17	9.65	Call	Bond Future	1876	2	1876	2	0.00
01/08/2017	2037 On 02-November-17	9.65	Put	Bond Future	2852	3	2852	3	0.00
01/08/2017	2037 On 02-November-17	9.66	Put	Bond Future	2807	3	2807	3	0.00
01/08/2017	2037 On 02-November-17	9.67	Put	Bond Future	2763	3	2763	3	0.00
01/08/2017	2037 On 01-February-18			Bond Future	9.84	88.7891	9.8356	88.7891	160.00
01/08/2017	2037 On 01-February-18	9.83	Call	Bond Future	3214	3	3214	3	0.00
01/08/2017	2037 On 01-February-18	9.81	Call	Bond Future	3135	3	3135	3	0.00
01/08/2017	2037 On 01-February-18	9.82	Call	Bond Future	3174	3	3174	3	0.00
01/08/2017	2037 On 01-February-18	9.81	Put	Bond Future	3334	3	3334	3	0.00
01/08/2017	2037 On 01-February-18	9.83	Put	Bond Future	3257	3	3257	3	0.00

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01/08/2017	2037 On 01-February-18	9.82	Put	Bond Future	3295	3	3295	3	0.00
01/08/2017	2037 On 03-May-18			Bond Future	9.90	90.4586	9.9004	90.4586	0.00
01/08/2017	2037 On 03-May-18	9.97	Call	Bond Future	4285	4	4285	4	0.00
01/08/2017	2037 On 03-May-18	9.99	Call	Bond Future	4367	4	4367	4	0.00
01/08/2017	2037 On 03-May-18	9.98	Call	Bond Future	4326	4	4326	4	0.00
01/08/2017	2037 On 03-May-18	9.98	Put	Bond Future	3719	4	3719	4	0.00
01/08/2017	2037 On 03-May-18	9.97	Put	Bond Future	3754	4	3754	4	0.00
01/08/2017	2037 On 03-May-18	9.99	Put	Bond Future	3684	4	3684	4	0.00
01/08/2017	2038 On 03-August-17			Bond Future	127.85	127.8555	127.8507	127.8555	21,645.00
01/08/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
01/08/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
01/08/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
01/08/2017	2038 On 03-August-17	141.18	Put	Bond Future	13329	13	13329	13	0.00
01/08/2017	2038 On 03-August-17	141.16	Put	Bond Future	13309	13	13309	13	0.00
01/08/2017	2038 On 03-August-17	141.17	Put	Bond Future	13319	13	13319	13	0.00
01/08/2017	2038 On 02-November-17			Bond Future	130.25	130.2593	130.2530	130.2593	8,002.00
01/08/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
01/08/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
01/08/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
01/08/2017	2038 On 02-November-17	136.81	Put	Bond Future	6557	7	6557	7	0.00
01/08/2017	2038 On 02-November-17	136.82	Put	Bond Future	6567	7	6567	7	0.00
01/08/2017	2038 On 02-November-17	136.80	Put	Bond Future	6547	7	6547	7	0.00
01/08/2017	2038 On 01-February-18			Bond Future	131.21	131.2122	131.2051	131.2122	0.00
01/08/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
01/08/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
01/08/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
01/08/2017	2038 On 01-February-18	136.93	Put	Bond Future	5725	6	5725	6	0.00
01/08/2017	2038 On 01-February-18	136.95	Put	Bond Future	5745	6	5745	6	0.00
01/08/2017	2038 On 01-February-18	136.94	Put	Bond Future	5735	6	5735	6	0.00
01/08/2017	2038 On 03-May-18			Bond Future	133.74	133.7484	133.7430	133.7484	0.00
01/08/2017	2038 On 03-May-18	132.27	Call	Bond Future	1473	1	1473	1	0.00
01/08/2017	2038 On 03-May-18	132.29	Call	Bond Future	1453	1	1453	1	0.00
01/08/2017	2038 On 03-May-18	132.28	Call	Bond Future	1463	1	1463	1	0.00
01/08/2017	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00

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01/08/2017	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00
01/08/2017	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00
01/08/2017	2040 On 03-August-17			Bond Future	9.87	92.3575	9.8729	92.3575	13,328.00
01/08/2017	2040 On 03-August-17	9.61	Call	Bond Future	2	0	2	0	0.00
01/08/2017	2040 On 03-August-17	9.63	Call	Bond Future	4	0	4	0	0.00
01/08/2017	2040 On 03-August-17	9.62	Call	Bond Future	3	0	3	0	0.00
01/08/2017	2040 On 03-August-17	9.61	Put	Bond Future	2252	2	2252	2	0.00
01/08/2017	2040 On 03-August-17	9.63	Put	Bond Future	2079	2	2079	2	0.00
01/08/2017	2040 On 03-August-17	9.62	Put	Bond Future	2165	2	2165	2	0.00
01/08/2017	2040 On 02-November-17			Bond Future	9.94	94.0579	9.9362	94.0579	931.00
01/08/2017	2040 On 02-November-17	9.66	Call	Bond Future	1525	2	1525	2	0.00
01/08/2017	2040 On 02-November-17	9.65	Call	Bond Future	1494	2	1494	2	0.00
01/08/2017	2040 On 02-November-17	9.67	Call	Bond Future	1555	2	1555	2	0.00
01/08/2017	2040 On 02-November-17	9.65	Put	Bond Future	3919	4	3919	4	0.00
01/08/2017	2040 On 02-November-17	9.66	Put	Bond Future	3863	4	3863	4	0.00
01/08/2017	2040 On 02-November-17	9.67	Put	Bond Future	3807	4	3807	4	0.00
01/08/2017	2040 On 01-February-18			Bond Future	10.00	91.2981	10.0015	91.2981	0.00
01/08/2017	2040 On 01-February-18	9.87	Call	Bond Future	2969	3	2969	3	0.00
01/08/2017	2040 On 01-February-18	9.89	Call	Bond Future	3044	3	3044	3	0.00
01/08/2017	2040 On 01-February-18	9.88	Call	Bond Future	3006	3	3006	3	0.00
01/08/2017	2040 On 01-February-18	9.88	Put	Bond Future	4010	4	4010	4	0.00
01/08/2017	2040 On 01-February-18	9.89	Put	Bond Future	3965	4	3965	4	0.00
01/08/2017	2040 On 01-February-18	9.87	Put	Bond Future	4056	4	4056	4	0.00
01/08/2017	2040 On 03-May-18			Bond Future	10.07	93.0149	10.0693	93.0149	0.00
01/08/2017	2040 On 03-May-18	10.07	Call	Bond Future	4317	4	4317	4	0.00
01/08/2017	2040 On 03-May-18	10.08	Call	Bond Future	4359	4	4359	4	0.00
01/08/2017	2040 On 03-May-18	10.06	Call	Bond Future	4276	4	4276	4	0.00
01/08/2017	2040 On 03-May-18	10.06	Put	Bond Future	4351	4	4351	4	0.00
01/08/2017	2040 On 03-May-18	10.07	Put	Bond Future	4312	4	4312	4	0.00
01/08/2017	2040 On 03-May-18	10.08	Put	Bond Future	4272	4	4272	4	0.00
01/08/2017	2044 On 03-August-17			Bond Future	9.89	89.5244	9.8928	89.5244	18,198.00
01/08/2017	2044 On 03-August-17	9.62	Call	Bond Future	1	0	1	0	0.00
01/08/2017	2044 On 03-August-17	9.64	Call	Bond Future	3	0	3	0	0.00
01/08/2017	2044 On 03-August-17	9.63	Call	Bond Future	2	0	2	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2017	2044 On 03-August-17	9.63	Put	Bond Future	2277	2	2277	2	0.00
01/08/2017	2044 On 03-August-17	9.64	Put	Bond Future	2189	2	2189	2	0.00
01/08/2017	2044 On 03-August-17	9.62	Put	Bond Future	2365	2	2365	2	0.00
01/08/2017	2044 On 02-November-17			Bond Future	9.95	91.1726	9.9540	91.1726	20,614.00
01/08/2017	2044 On 02-November-17	9.66	Call	Bond Future	1500	2	1500	2	0.00
01/08/2017	2044 On 02-November-17	9.68	Call	Bond Future	1561	2	1561	2	0.00
01/08/2017	2044 On 02-November-17	9.67	Call	Bond Future	1530	2	1530	2	0.00
01/08/2017	2044 On 02-November-17	9.67	Put	Bond Future	3965	4	3965	4	0.00
01/08/2017	2044 On 02-November-17	9.68	Put	Bond Future	3909	4	3909	4	0.00
01/08/2017	2044 On 02-November-17	9.66	Put	Bond Future	4023	4	4023	4	0.00
01/08/2017	2044 On 01-February-18			Bond Future	10.02	88.4845	10.0171	88.4845	0.00
01/08/2017	2044 On 01-February-18	9.89	Call	Bond Future	3036	3	3036	3	0.00
01/08/2017	2044 On 01-February-18	9.90	Call	Bond Future	3074	3	3074	3	0.00
01/08/2017	2044 On 01-February-18	9.91	Call	Bond Future	3113	3	3113	3	0.00
01/08/2017	2044 On 01-February-18	9.91	Put	Bond Future	4007	4	4007	4	0.00
01/08/2017	2044 On 01-February-18	9.89	Put	Bond Future	4099	4	4099	4	0.00
01/08/2017	2044 On 01-February-18	9.90	Put	Bond Future	4053	4	4053	4	0.00
01/08/2017	2044 On 03-May-18			Bond Future	10.08	90.1483	10.0825	90.1483	0.00
01/08/2017	2044 On 03-May-18	10.11	Call	Bond Future	4503	5	4503	5	0.00
01/08/2017	2044 On 03-May-18	10.10	Call	Bond Future	4461	4	4461	4	0.00
01/08/2017	2044 On 03-May-18	10.09	Call	Bond Future	4419	4	4419	4	0.00
01/08/2017	2044 On 03-May-18	10.10	Put	Bond Future	4317	4	4317	4	0.00
01/08/2017	2044 On 03-May-18	10.09	Put	Bond Future	4357	4	4357	4	0.00
01/08/2017	2044 On 03-May-18	10.11	Put	Bond Future	4278	4	4278	4	0.00
01/08/2017	2046 On 03-August-17			Bond Future	125.15	125.0296	125.1512	125.0296	14,798.00
01/08/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
01/08/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
01/08/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
01/08/2017	2046 On 03-August-17	141.18	Put	Bond Future	16029	16	16029	16	0.00
01/08/2017	2046 On 03-August-17	141.17	Put	Bond Future	16019	16	16019	16	0.00
01/08/2017	2046 On 03-August-17	141.19	Put	Bond Future	16039	16	16039	16	0.00
01/08/2017	2046 On 02-November-17			Bond Future	125.93	125.7974	125.9291	125.7974	11,185.00
01/08/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
01/08/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
01/08/2017	2046 On 02-November-17	136.30	Put	Bond Future	10371	11	10371	11	0.00
01/08/2017	2046 On 02-November-17	136.32	Put	Bond Future	10391	11	10391	11	0.00
01/08/2017	2046 On 02-November-17	136.31	Put	Bond Future	10381	11	10381	11	0.00
01/08/2017	2046 On 01-February-18			Bond Future	128.32	128.1867	128.3201	128.1867	0.00
01/08/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
01/08/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
01/08/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
01/08/2017	2046 On 01-February-18	132.90	Put	Bond Future	4580	5	4580	5	0.00
01/08/2017	2046 On 01-February-18	132.91	Put	Bond Future	4590	5	4590	5	0.00
01/08/2017	2046 On 01-February-18	132.92	Put	Bond Future	4600	5	4600	5	0.00
01/08/2017	2046 On 03-May-18			Bond Future	129.19	129.0490	129.1867	129.0490	0.00
01/08/2017	2046 On 03-May-18	127.93	Call	Bond Future	1257	1	1257	1	0.00
01/08/2017	2046 On 03-May-18	127.95	Call	Bond Future	1237	1	1237	1	0.00
01/08/2017	2046 On 03-May-18	127.94	Call	Bond Future	1247	1	1247	1	0.00
01/08/2017	2046 On 03-May-18	127.94	Put	Bond Future	0	0	0	0	0.00
01/08/2017	2046 On 03-May-18	127.95	Put	Bond Future	0	0	0	0	0.00
01/08/2017	2046 On 03-May-18	127.93	Put	Bond Future	0	0	0	0	0.00
01/08/2017	2050 On 03-August-17			Bond Future	130.47	130.4780	130.4736	130.4780	22,839.00
01/08/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
01/08/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
01/08/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
01/08/2017	2050 On 03-August-17	149.23	Put	Bond Future	18756	19	18756	19	0.00
01/08/2017	2050 On 03-August-17	149.22	Put	Bond Future	18746	19	18746	19	0.00
01/08/2017	2050 On 03-August-17	149.24	Put	Bond Future	18766	19	18766	19	0.00
01/08/2017	2050 On 02-November-17			Bond Future	132.93	132.9311	132.9252	132.9311	7,641.00
01/08/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
01/08/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
01/08/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
01/08/2017	2050 On 02-November-17	144.65	Put	Bond Future	11725	12	11725	12	0.00
01/08/2017	2050 On 02-November-17	144.66	Put	Bond Future	11735	12	11735	12	0.00
01/08/2017	2050 On 02-November-17	144.67	Put	Bond Future	11745	12	11745	12	0.00
01/08/2017	2050 On 01-February-18			Bond Future	133.76	133.7646	133.7577	133.7646	0.00
01/08/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
01/08/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
01/08/2017	2050 On 01-February-18	140.24	Put	Bond Future	6482	6	6482	6	0.00
01/08/2017	2050 On 01-February-18	140.23	Put	Bond Future	6472	6	6472	6	0.00
01/08/2017	2050 On 01-February-18	140.25	Put	Bond Future	6492	6	6492	6	0.00
01/08/2017	2050 On 03-May-18			Bond Future	136.34	136.3501	136.3449	136.3501	0.00
01/08/2017	2050 On 03-May-18	135.61	Call	Bond Future	735	1	735	1	0.00
01/08/2017	2050 On 03-May-18	135.62	Call	Bond Future	725	1	725	1	0.00
01/08/2017	2050 On 03-May-18	135.63	Call	Bond Future	715	1	715	1	0.00
01/08/2017	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
01/08/2017	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
01/08/2017	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
01/08/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	AL37 On 03-August-17			Index Future	546.62	546.8210	546.6200	546.8210	0.00
01/08/2017	AL37 On 02-November-17			Index Future	556.68	556.8870	556.6800	556.8870	0.00
01/08/2017	AL37 On 01-February-18			Index Future	567.01	567.2240	567.0130	567.2240	0.00
01/08/2017	AL37 On 03-May-18			Index Future	577.68	577.8940	577.6780	577.8940	0.00
01/08/2017	AL7T On 03-August-17			Index Future	628.76	628.7340	628.7570	628.7340	0.00
01/08/2017	AL7T On 02-November-17			Index Future	640.33	640.3080	640.3270	640.3080	0.00
01/08/2017	AL7T On 01-February-18			Index Future	652.21	652.1940	652.2130	652.1940	0.00
01/08/2017	AL7T On 03-May-18			Index Future	664.48	664.4620	664.4810	664.4620	0.00
01/08/2017	ALBI On 03-August-17			Index Future	563.42	563.4430	563.4210	563.4430	88.00
01/08/2017	ALBI On 02-November-17			Index Future	573.79	573.8150	573.7890	573.8150	594.00
01/08/2017	ALBI On 01-February-18			Index Future	584.44	584.4660	584.4400	584.4660	0.00
01/08/2017	ALBI On 03-May-18			Index Future	595.43	595.4600	595.4330	595.4600	0.00
01/08/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/08/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2017	EL28 On 03-August-17			Bond Future	127.03	127.0277	127.0255	127.0277	0.00
01/08/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
01/08/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
01/08/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2017	EL28 On 03-August-17	135.17	Put	Bond Future	8145	8	8145	8	0.00
01/08/2017	EL28 On 03-August-17	135.16	Put	Bond Future	8135	8	8135	8	0.00
01/08/2017	EL28 On 03-August-17	135.18	Put	Bond Future	8155	8	8155	8	0.00
01/08/2017	EL28 On 02-November-17			Bond Future	127.67	127.6721	127.6686	127.6721	0.00
01/08/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
01/08/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
01/08/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
01/08/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6211	6	6211	6	0.00
01/08/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6221	6	6221	6	0.00
01/08/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6201	6	6201	6	0.00
01/08/2017	EL28 On 01-February-18			Bond Future	130.09	130.0968	130.0925	130.0968	0.00
01/08/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
01/08/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
01/08/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
01/08/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2207	2	2207	2	0.00
01/08/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2217	2	2217	2	0.00
01/08/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2197	2	2197	2	0.00
01/08/2017	EL28 On 03-May-18			Bond Future	132.61	132.6115	132.6088	132.6115	0.00
01/08/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
01/08/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
01/08/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
01/08/2017	EL28 On 03-May-18	133.18	Put	Bond Future	571	1	571	1	0.00
01/08/2017	EL28 On 03-May-18	133.19	Put	Bond Future	581	1	581	1	0.00
01/08/2017	EL28 On 03-May-18	133.20	Put	Bond Future	591	1	591	1	0.00
01/08/2017	ES33 On 03-August-17			Bond Future	10.81	77.9857	10.8096	77.9857	2,000.00
01/08/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
01/08/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
01/08/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
01/08/2017	ES33 On 03-August-17	10.54	Put	Bond Future	1672	2	1672	2	0.00
01/08/2017	ES33 On 03-August-17	10.55	Put	Bond Future	1609	2	1609	2	0.00
01/08/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1735	2	1735	2	0.00
01/08/2017	ES33 On 02-November-17			Bond Future	10.91	75.6313	10.9127	75.6313	9,404.00
01/08/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
01/08/2017	ES33 On 02-November-17	10.67	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
01/08/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
01/08/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1479	1	1479	1	0.00
01/08/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1541	2	1541	2	0.00
01/08/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1417	1	1417	1	0.00
01/08/2017	ES33 On 01-February-18			Bond Future	11.02	77.0349	11.0210	77.0349	0.00
01/08/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
01/08/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
01/08/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
01/08/2017	ES33 On 01-February-18	11.01	Put	Bond Future	65	0	65	0	0.00
01/08/2017	ES33 On 01-February-18	10.99	Put	Bond Future	184	0	184	0	0.00
01/08/2017	ES33 On 01-February-18	11.00	Put	Bond Future	124	0	124	0	0.00
01/08/2017	ES33 On 03-May-18			Bond Future	11.13	74.6916	11.1269	74.6916	0.00
01/08/2017	ES33 On 03-May-18	11.20	Call	Bond Future	423	0	423	0	0.00
01/08/2017	ES33 On 03-May-18	11.22	Call	Bond Future	538	1	538	1	0.00
01/08/2017	ES33 On 03-May-18	11.21	Call	Bond Future	481	1	481	1	0.00
01/08/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
01/08/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
01/08/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
01/08/2017	ES42 On 03-August-17			Bond Future	11.08	80.7064	11.0846	80.7064	7,957.00
01/08/2017	ES42 On 02-November-17			Bond Future	11.19	77.9311	11.1890	77.9311	7,887.00
01/08/2017	ES42 On 01-February-18			Bond Future	11.29	79.3772	11.2949	79.3772	0.00
01/08/2017	ES42 On 03-May-18			Bond Future	11.40	76.6085	11.4037	76.6085	0.00
01/08/2017	GOVI On 03-August-17			GOVI	562.29	562.3200	562.2860	562.3200	34.00
01/08/2017	GOVI On 03-August-17	561.09	Call	GOVI	11960	1	11960	1	0.00
01/08/2017	GOVI On 03-August-17	561.10	Call	GOVI	11860	1	11860	1	0.00
01/08/2017	GOVI On 03-August-17	561.11	Call	GOVI	11760	1	11760	1	0.00
01/08/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
01/08/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
01/08/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
01/08/2017	GOVI On 02-November-17			GOVI	572.63	572.6710	572.6340	572.6710	493.00
01/08/2017	GOVI On 02-November-17	572.46	Call	GOVI	1740	0	1740	0	0.00
01/08/2017	GOVI On 02-November-17	572.45	Call	GOVI	1840	0	1840	0	0.00
01/08/2017	GOVI On 02-November-17	572.44	Call	GOVI	1940	0	1940	0	0.00
01/08/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
01/08/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
01/08/2017	GOVI On 01-February-18			GOVI	583.26	583.3010	583.2630	583.3010	0.00
01/08/2017	GOVI On 01-February-18	581.03	Call	GOVI	22330	2	22330	2	0.00
01/08/2017	GOVI On 01-February-18	581.04	Call	GOVI	22230	2	22230	2	0.00
01/08/2017	GOVI On 01-February-18	581.02	Call	GOVI	22430	2	22430	2	0.00
01/08/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
01/08/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
01/08/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
01/08/2017	GOVI On 03-May-18			GOVI	594.23	594.2740	594.2340	594.2740	0.00
01/08/2017	GOVI On 03-May-18	590.27	Call	GOVI	39640	4	39640	4	0.00
01/08/2017	GOVI On 03-May-18	590.29	Call	GOVI	39440	4	39440	4	0.00
01/08/2017	GOVI On 03-May-18	590.28	Call	GOVI	39540	4	39540	4	0.00
01/08/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
01/08/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
01/08/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
01/08/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/08/2017	IGOV On 03-August-17			Index Future	246.49	246.4870	246.4900	246.4870	758.00
01/08/2017	IGOV On 02-November-17			Index Future	251.12	251.1190	251.1200	251.1190	864.00
01/08/2017	IGOV On 01-February-18			Index Future	255.89	255.8890	255.8880	255.8890	0.00
01/08/2017	IGOV On 03-May-18			Index Future	260.84	260.8360	260.8380	260.8360	0.00
01/08/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
01/08/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
01/08/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00
01/08/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7556	99.7615	99.7556	0.00
01/08/2017	IS01 On 15-March-18			Interest Rate Swap	99.64	99.6317	99.6363	99.6317	0.00
01/08/2017	IS01 On 21-June-18			Interest Rate Swap	99.70	99.6973	99.7007	99.6973	0.00
01/08/2017	IS01 On 20-September-18			Interest Rate Swap	99.80	99.8010	99.7971	99.8010	0.00
01/08/2017	IS02 On 18-December-17			Interest Rate Swap	99.79	99.7876	99.7931	99.7876	0.00
01/08/2017	IS02 On 16-March-18			Interest Rate Swap	98.91	98.9089	98.9143	98.9089	0.00
01/08/2017	IS02 On 15-June-18			Interest Rate Swap	98.39	98.3910	98.3945	98.3910	0.00
01/08/2017	IS02 On 21-September-18			Interest Rate Swap	98.26	98.2666	98.2626	98.2666	0.00
01/08/2017	IS02 On 21-December-18			Interest Rate Swap	98.56	98.5700	98.5600	98.5700	0.00
01/08/2017	IS02 On 15-March-19			Interest Rate Swap	98.88	98.8916	98.8753	98.8916	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2017	IS02 On 21-June-19			Interest Rate Swap	99.20	99.2148	99.1998	99.2148	0.00
01/08/2017	IS02 On 20-September-19			Interest Rate Swap	99.55	99.5645	99.5540	99.5645	0.00
01/08/2017	IS05 On 17-December-20			Interest Rate Swap	95.57	95.5891	95.5685	95.5891	0.00
01/08/2017	IS05 On 16-March-21			Interest Rate Swap	94.78	94.7993	94.7806	94.7993	0.00
01/08/2017	IS05 On 15-June-21			Interest Rate Swap	93.97	93.9849	93.9673	93.9849	0.00
01/08/2017	IS05 On 21-September-21			Interest Rate Swap	94.13	94.1455	94.1308	94.1455	0.00
01/08/2017	IS05 On 21-December-21			Interest Rate Swap	96.31	96.3235	96.3126	96.3235	51.00
01/08/2017	IS05 On 15-March-22			Interest Rate Swap	96.43	96.4390	96.4309	96.4390	0.00
01/08/2017	IS05 On 21-June-22			Interest Rate Swap	97.62	97.6257	97.6203	97.6257	0.00
01/08/2017	IS05 On 20-September-22			Interest Rate Swap	99.82	99.8300	99.8236	99.8300	0.00
01/08/2017	IS10 On 17-December-25			Interest Rate Swap	94.66	94.6435	94.6589	94.6435	0.00
01/08/2017	IS10 On 16-March-26			Interest Rate Swap	91.69	91.6653	91.6885	91.6653	0.00
01/08/2017	IS10 On 15-June-26			Interest Rate Swap	90.46	90.4361	90.4620	90.4361	0.00
01/08/2017	IS10 On 21-September-26			Interest Rate Swap	92.65	92.6276	92.6480	92.6276	0.00
01/08/2017	IS10 On 21-December-26			Interest Rate Swap	96.45	96.4417	96.4472	96.4417	0.00
01/08/2017	IS10 On 15-March-27			Interest Rate Swap	95.02	95.0305	95.0193	95.0305	0.00
01/08/2017	IS10 On 21-June-27			Interest Rate Swap	97.10	97.1297	97.1033	97.1297	0.00
01/08/2017	IS10 On 20-September-27			Interest Rate Swap	100.84	100.8713	100.8387	100.8713	0.00
01/08/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/08/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/08/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/08/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/08/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.06	92.9400	7.0600	92.9400	0.00
01/08/2017	JBAF On 20-September-17			Jibar Tradeable Future	6.93	93.0700	6.9300	93.0700	0.00
01/08/2017	JBAF On 18-October-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
01/08/2017	JBAF On 15-November-17			Jibar Tradeable Future	6.82	93.1800	6.8200	93.1800	0.00
01/08/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	0.00
01/08/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
01/08/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	2,500.00
01/08/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.63	93.3700	6.6300	93.3700	0.00
01/08/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.65	93.3500	6.6500	93.3500	0.00
01/08/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
01/08/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.70	93.3000	6.7000	93.3000	0.00
01/08/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.83	93.1700	6.8300	93.1700	0.00
01/08/2017	R023 On 03-August-17			Bond Future	7.96	102.4895	7.9614	102.4895	28,136.00
01/08/2017	R023 On 03-August-17	8.59	Call	Bond Future	2719	3	2719	3	0.00
01/08/2017	R023 On 03-August-17	8.60	Call	Bond Future	2762	3	2762	3	0.00
01/08/2017	R023 On 03-August-17	8.58	Call	Bond Future	2676	3	2676	3	0.00
01/08/2017	R023 On 03-August-17	8.58	Put	Bond Future	0	0	0	0	0.00
01/08/2017	R023 On 03-August-17	8.59	Put	Bond Future	0	0	0	0	0.00
01/08/2017	R023 On 03-August-17	8.60	Put	Bond Future	0	0	0	0	0.00
01/08/2017	R023 On 02-November-17			Bond Future	7.99	100.4482	7.9926	100.4482	34,713.00
01/08/2017	R023 On 02-November-17	8.56	Call	Bond Future	2552	3	2552	3	0.00
01/08/2017	R023 On 02-November-17	8.57	Call	Bond Future	2587	3	2587	3	0.00
01/08/2017	R023 On 02-November-17	8.58	Call	Bond Future	2622	3	2622	3	0.00
01/08/2017	R023 On 02-November-17	8.57	Put	Bond Future	178	0	178	0	0.00
01/08/2017	R023 On 02-November-17	8.58	Put	Bond Future	172	0	172	0	0.00
01/08/2017	R023 On 02-November-17	8.56	Put	Bond Future	184	0	184	0	0.00
01/08/2017	R023 On 01-February-18			Bond Future	8.03	102.3124	8.0256	102.3124	0.00
01/08/2017	R023 On 01-February-18	8.32	Call	Bond Future	1995	2	1995	2	0.00
01/08/2017	R023 On 01-February-18	8.33	Call	Bond Future	2022	2	2022	2	0.00
01/08/2017	R023 On 01-February-18	8.31	Call	Bond Future	1969	2	1969	2	0.00
01/08/2017	R023 On 01-February-18	8.31	Put	Bond Future	821	1	821	1	0.00
01/08/2017	R023 On 01-February-18	8.32	Put	Bond Future	807	1	807	1	0.00
01/08/2017	R023 On 01-February-18	8.33	Put	Bond Future	794	1	794	1	0.00
01/08/2017	R023 On 03-May-18			Bond Future	8.05	100.3061	8.0493	100.3061	0.00
01/08/2017	R023 On 03-May-18	8.27	Call	Bond Future	2030	2	2030	2	0.00
01/08/2017	R023 On 03-May-18	8.29	Call	Bond Future	2077	2	2077	2	0.00
01/08/2017	R023 On 03-May-18	8.28	Call	Bond Future	2053	2	2053	2	0.00
01/08/2017	R023 On 03-May-18	8.29	Put	Bond Future	1144	1	1144	1	0.00
01/08/2017	R023 On 03-May-18	8.28	Put	Bond Future	1158	1	1158	1	0.00
01/08/2017	R023 On 03-May-18	8.27	Put	Bond Future	1174	1	1174	1	0.00
01/08/2017	R035 On 03-August-17			Bond Future	9.63	97.5456	9.6329	97.5456	2,636.00
01/08/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R035 On 03-August-17	9.52	Put	Bond Future	908	1	908	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2017	R035 On 03-August-17	9.50	Put	Bond Future	1070	1	1070	1	0.00
01/08/2017	R035 On 03-August-17	9.51	Put	Bond Future	989	1	989	1	0.00
01/08/2017	R035 On 02-November-17			Bond Future	9.70	94.8431	9.6975	94.8431	10,813.00
01/08/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R035 On 02-November-17	9.59	Put	Bond Future	853	1	853	1	0.00
01/08/2017	R035 On 02-November-17	9.60	Put	Bond Future	773	1	773	1	0.00
01/08/2017	R035 On 02-November-17	9.61	Put	Bond Future	693	1	693	1	0.00
01/08/2017	R035 On 01-February-18			Bond Future	9.76	96.6032	9.7647	96.6032	0.00
01/08/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R035 On 01-February-18	9.74	Put	Bond Future	192	0	192	0	0.00
01/08/2017	R035 On 01-February-18	9.73	Put	Bond Future	270	0	270	0	0.00
01/08/2017	R035 On 01-February-18	9.75	Put	Bond Future	114	0	114	0	0.00
01/08/2017	R035 On 03-May-18			Bond Future	9.83	93.9190	9.8271	93.9190	0.00
01/08/2017	R035 On 03-May-18	9.90	Call	Bond Future	557	1	557	1	0.00
01/08/2017	R035 On 03-May-18	9.91	Call	Bond Future	633	1	633	1	0.00
01/08/2017	R035 On 03-May-18	9.89	Call	Bond Future	481	1	481	1	0.00
01/08/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
01/08/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
01/08/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
01/08/2017	R186 On 03-August-17			Bond Future	8.61	113.3233	8.6122	113.3233	53,284.00
01/08/2017	R186 On 03-August-17	8.85	Call	Bond Future	1612	2	1612	2	0.00
01/08/2017	R186 On 03-August-17	8.92	Call	Bond Future	2079	2	2079	2	0.00
01/08/2017	R186 On 03-August-17	8.90	Call	Bond Future	1946	2	1946	2	0.00
01/08/2017	R186 On 03-August-17	9.50	Call	Bond Future	5859	6	5859	6	0.00
01/08/2017	R186 On 03-August-17	9.35	Call	Bond Future	4899	5	4899	5	0.00
01/08/2017	R186 On 03-August-17	8.65	Call	Bond Future	401	0	401	0	0.00
01/08/2017	R186 On 03-August-17	8.80	Call	Bond Future	1280	1	1280	1	0.00
01/08/2017	R186 On 03-August-17	9.00	Call	Bond Future	2611	3	2611	3	0.00
01/08/2017	R186 On 03-August-17	8.75	Call	Bond Future	957	1	957	1	0.00
01/08/2017	R186 On 03-August-17	8.93	Call	Bond Future	2146	2	2146	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2017	R186 On 03-August-17	8.91	Call	Bond Future	2013	2	2013	2	0.00
01/08/2017	R186 On 03-August-17	8.80	Put	Bond Future	5	0	5	0	7,100.00
01/08/2017	R186 On 03-August-17	8.75	Put	Bond Future	20	0	20	0	3,654.00
01/08/2017	R186 On 03-August-17	9.00	Put	Bond Future	0	0	0	0	0.00
01/08/2017	R186 On 03-August-17	8.91	Put	Bond Future	0	0	0	0	0.00
01/08/2017	R186 On 03-August-17	8.65	Put	Bond Future	143	0	143	0	2,500.00
01/08/2017	R186 On 03-August-17	8.93	Put	Bond Future	0	0	0	0	0.00
01/08/2017	R186 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	6,500.00
01/08/2017	R186 On 03-August-17	8.90	Put	Bond Future	0	0	0	0	0.00
01/08/2017	R186 On 03-August-17	8.92	Put	Bond Future	0	0	0	0	0.00
01/08/2017	R186 On 03-August-17	8.85	Put	Bond Future	1	0	1	0	733.00
01/08/2017	R186 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	733.00
01/08/2017	R186 On 02-November-17			Bond Future	8.66	115.4097	8.6593	115.4097	171,685.00
01/08/2017	R186 On 02-November-17	8.75	Call	Bond Future	2011	2	2011	2	0.00
01/08/2017	R186 On 02-November-17	8.88	Call	Bond Future	2532	3	2532	3	0.00
01/08/2017	R186 On 02-November-17	9.00	Call	Bond Future	3063	3	3063	3	0.00
01/08/2017	R186 On 02-November-17	8.90	Call	Bond Future	2617	3	2617	3	0.00
01/08/2017	R186 On 02-November-17	8.89	Call	Bond Future	2574	3	2574	3	0.00
01/08/2017	R186 On 02-November-17	8.88	Put	Bond Future	1069	1	1069	1	0.00
01/08/2017	R186 On 02-November-17	8.90	Put	Bond Future	1023	1	1023	1	0.00
01/08/2017	R186 On 02-November-17	9.00	Put	Bond Future	816	1	816	1	5,000.00
01/08/2017	R186 On 02-November-17	8.75	Put	Bond Future	1407	1	1407	1	2,500.00
01/08/2017	R186 On 02-November-17	8.89	Put	Bond Future	1046	1	1046	1	0.00
01/08/2017	R186 On 01-February-18			Bond Future	8.71	112.2512	8.7076	112.2512	198.00
01/08/2017	R186 On 01-February-18	8.50	Call	Bond Future	1725	2	1725	2	1,460.00
01/08/2017	R186 On 01-February-18	7.75	Call	Bond Future	379	0	379	0	1,460.00
01/08/2017	R186 On 01-February-18	9.00	Call	Bond Future	3448	0	3448	0	0.00
01/08/2017	R186 On 01-February-18	8.96	Call	Bond Future	3286	3	3286	3	0.00
01/08/2017	R186 On 01-February-18	8.98	Call	Bond Future	3367	3	3367	3	0.00
01/08/2017	R186 On 01-February-18	8.97	Call	Bond Future	3326	3	3326	3	0.00
01/08/2017	R186 On 01-February-18	9.00	Put	Bond Future	1561	0	1561	0	6,200.00
01/08/2017	R186 On 01-February-18	8.96	Put	Bond Future	1655	2	1655	2	0.00
01/08/2017	R186 On 01-February-18	8.98	Put	Bond Future	1607	2	1607	2	0.00
01/08/2017	R186 On 01-February-18	8.97	Put	Bond Future	1631	2	1631	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2017	R186 On 01-February-18	8.50	Put	Bond Future	3091	3	3091	3	0.00
01/08/2017	R186 On 01-February-18	7.75	Put	Bond Future	6869	7	6869	7	0.00
01/08/2017	R186 On 03-May-18			Bond Future	8.76	114.3621	8.7557	114.3621	0.00
01/08/2017	R186 On 03-May-18	8.93	Call	Bond Future	3498	4	3498	4	0.00
01/08/2017	R186 On 03-May-18	8.92	Call	Bond Future	3462	3	3462	3	0.00
01/08/2017	R186 On 03-May-18	8.91	Call	Bond Future	3426	3	3426	3	0.00
01/08/2017	R186 On 03-May-18	8.92	Put	Bond Future	2421	2	2421	2	0.00
01/08/2017	R186 On 03-May-18	8.91	Put	Bond Future	2448	2	2448	2	0.00
01/08/2017	R186 On 03-May-18	8.93	Put	Bond Future	2395	2	2395	2	0.00
01/08/2017	R197 On 03-August-17			Bond Future	295.17	295.1811	295.1701	295.1811	838.00
01/08/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R197 On 03-August-17	308.06	Put	Bond Future	12890	13	12890	13	0.00
01/08/2017	R197 On 03-August-17	308.07	Put	Bond Future	12900	13	12900	13	0.00
01/08/2017	R197 On 03-August-17	308.05	Put	Bond Future	12880	13	12880	13	0.00
01/08/2017	R197 On 02-November-17			Bond Future	300.72	300.7308	300.7165	300.7308	2,350.00
01/08/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R197 On 02-November-17	305.16	Put	Bond Future	4444	4	4444	4	0.00
01/08/2017	R197 On 02-November-17	305.15	Put	Bond Future	4434	4	4434	4	0.00
01/08/2017	R197 On 02-November-17	305.17	Put	Bond Future	4454	4	4454	4	0.00
01/08/2017	R197 On 01-February-18			Bond Future	299.38	299.3923	299.3763	299.3923	0.00
01/08/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R197 On 01-February-18	301.66	Put	Bond Future	2284	2	2284	2	0.00
01/08/2017	R197 On 01-February-18	301.67	Put	Bond Future	2294	2	2294	2	0.00
01/08/2017	R197 On 01-February-18	301.68	Put	Bond Future	2304	2	2304	2	0.00
01/08/2017	R197 On 03-May-18			Bond Future	305.17	305.1792	305.1667	305.1792	0.00
01/08/2017	R197 On 03-May-18	304.44	Call	Bond Future	727	1	727	1	0.00
01/08/2017	R197 On 03-May-18	304.46	Call	Bond Future	707	1	707	1	0.00
01/08/2017	R197 On 03-May-18	304.45	Call	Bond Future	717	1	717	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
01/08/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
01/08/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
01/08/2017	R202 On 03-August-17			Bond Future	236.90	236.9091	236.9010	236.9091	19,703.00
01/08/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R202 On 03-August-17	258.36	Put	Bond Future	21459	21	21459	21	0.00
01/08/2017	R202 On 03-August-17	258.35	Put	Bond Future	21449	21	21449	21	0.00
01/08/2017	R202 On 03-August-17	258.37	Put	Bond Future	21469	21	21469	21	0.00
01/08/2017	R202 On 02-November-17			Bond Future	241.35	241.3631	241.3523	241.3631	15,219.00
01/08/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R202 On 02-November-17	253.90	Put	Bond Future	12548	13	12548	13	0.00
01/08/2017	R202 On 02-November-17	253.91	Put	Bond Future	12558	13	12558	13	0.00
01/08/2017	R202 On 02-November-17	253.89	Put	Bond Future	12538	13	12538	13	0.00
01/08/2017	R202 On 01-February-18			Bond Future	242.19	242.2027	242.1904	242.2027	0.00
01/08/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R202 On 01-February-18	249.07	Put	Bond Future	6880	7	6880	7	0.00
01/08/2017	R202 On 01-February-18	249.06	Put	Bond Future	6870	7	6870	7	0.00
01/08/2017	R202 On 01-February-18	249.08	Put	Bond Future	6890	7	6890	7	0.00
01/08/2017	R202 On 03-May-18			Bond Future	246.87	246.8842	246.8748	246.8842	0.00
01/08/2017	R202 On 03-May-18	247.47	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R202 On 03-May-18	247.48	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R202 On 03-May-18	247.49	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R202 On 03-May-18	247.49	Put	Bond Future	615	1	615	1	0.00
01/08/2017	R202 On 03-May-18	247.47	Put	Bond Future	595	1	595	1	0.00
01/08/2017	R202 On 03-May-18	247.48	Put	Bond Future	605	1	605	1	0.00
01/08/2017	R203 On 03-August-17			Bond Future	7.02	103.3702	7.0190	103.3702	0.00
01/08/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R203 On 03-August-17	4.88	Put	Bond Future	229	0	229	0	0.00
01/08/2017	R203 On 03-August-17	4.89	Put	Bond Future	228	0	228	0	0.00
01/08/2017	R203 On 03-August-17	4.87	Put	Bond Future	230	0	230	0	0.00
01/08/2017	R204 On 03-August-17			Bond Future	7.13	102.1543	7.1283	102.1543	25,143.00
01/08/2017	R204 On 03-August-17	7.77	Call	Bond Future	826	1	826	1	0.00
01/08/2017	R204 On 03-August-17	7.76	Call	Bond Future	813	1	813	1	0.00
01/08/2017	R204 On 03-August-17	7.75	Call	Bond Future	800	1	800	1	0.00
01/08/2017	R204 On 03-August-17	7.75	Put	Bond Future	0	0	0	0	0.00
01/08/2017	R204 On 03-August-17	7.77	Put	Bond Future	0	0	0	0	0.00
01/08/2017	R204 On 03-August-17	7.76	Put	Bond Future	0	0	0	0	0.00
01/08/2017	R204 On 02-November-17			Bond Future	7.05	104.0351	7.0481	104.0351	22,179.00
01/08/2017	R204 On 02-November-17	7.75	Call	Bond Future	747	1	747	1	0.00
01/08/2017	R204 On 02-November-17	7.74	Call	Bond Future	736	1	736	1	0.00
01/08/2017	R204 On 02-November-17	7.76	Call	Bond Future	757	1	757	1	0.00
01/08/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
01/08/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
01/08/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
01/08/2017	R204 On 01-February-18			Bond Future	6.91	101.9274	6.9099	101.9274	0.00
01/08/2017	R204 On 01-February-18	7.25	Call	Bond Future	373	0	373	0	0.00
01/08/2017	R204 On 01-February-18	7.27	Call	Bond Future	385	0	385	0	0.00
01/08/2017	R204 On 01-February-18	7.26	Call	Bond Future	379	0	379	0	0.00
01/08/2017	R204 On 01-February-18	7.26	Put	Bond Future	86	0	86	0	0.00
01/08/2017	R204 On 01-February-18	7.27	Put	Bond Future	84	0	84	0	0.00
01/08/2017	R204 On 01-February-18	7.25	Put	Bond Future	88	0	88	0	0.00
01/08/2017	R204 On 03-May-18			Bond Future	6.63	103.8443	6.6269	103.8443	0.00
01/08/2017	R204 On 03-May-18	7.09	Call	Bond Future	355	0	355	0	0.00
01/08/2017	R204 On 03-May-18	7.10	Call	Bond Future	360	0	360	0	0.00
01/08/2017	R204 On 03-May-18	7.08	Call	Bond Future	350	0	350	0	0.00
01/08/2017	R204 On 03-May-18	7.08	Put	Bond Future	77	0	77	0	0.00
01/08/2017	R204 On 03-May-18	7.09	Put	Bond Future	75	0	75	0	0.00
01/08/2017	R204 On 03-May-18	7.10	Put	Bond Future	74	0	74	0	0.00
01/08/2017	R207 On 03-August-17			Bond Future	7.38	100.2025	7.3800	100.2025	26,830.00
01/08/2017	R207 On 03-August-17	8.39	Call	Bond Future	2180	2	2180	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2017	R207 On 03-August-17	8.41	Call	Bond Future	2223	2	2223	2	0.00
01/08/2017	R207 On 03-August-17	8.19	Call	Bond Future	1753	2	1753	2	51.00
01/08/2017	R207 On 03-August-17	8.40	Call	Bond Future	2202	2	2202	2	0.00
01/08/2017	R207 On 03-August-17	8.40	Put	Bond Future	0	0	0	0	0.00
01/08/2017	R207 On 03-August-17	8.41	Put	Bond Future	0	0	0	0	0.00
01/08/2017	R207 On 03-August-17	8.19	Put	Bond Future	0	0	0	0	0.00
01/08/2017	R207 On 03-August-17	8.39	Put	Bond Future	0	0	0	0	0.00
01/08/2017	R207 On 02-November-17			Bond Future	7.36	102.0473	7.3637	102.0473	22,937.00
01/08/2017	R207 On 02-November-17	8.03	Call	Bond Future	1327	1	1327	1	0.00
01/08/2017	R207 On 02-November-17	8.04	Call	Bond Future	1346	1	1346	1	0.00
01/08/2017	R207 On 02-November-17	8.05	Call	Bond Future	1365	1	1365	1	0.00
01/08/2017	R207 On 02-November-17	8.05	Put	Bond Future	13	0	13	0	0.00
01/08/2017	R207 On 02-November-17	8.03	Put	Bond Future	15	0	15	0	0.00
01/08/2017	R207 On 02-November-17	8.04	Put	Bond Future	14	0	14	0	0.00
01/08/2017	R207 On 01-February-18			Bond Future	7.34	100.3000	7.3384	100.3000	0.00
01/08/2017	R207 On 01-February-18	7.60	Call	Bond Future	717	1	717	1	0.00
01/08/2017	R207 On 01-February-18	7.61	Call	Bond Future	729	1	729	1	0.00
01/08/2017	R207 On 01-February-18	7.62	Call	Bond Future	742	1	742	1	0.00
01/08/2017	R207 On 01-February-18	7.62	Put	Bond Future	243	0	243	0	0.00
01/08/2017	R207 On 01-February-18	7.60	Put	Bond Future	254	0	254	0	0.00
01/08/2017	R207 On 01-February-18	7.61	Put	Bond Future	248	0	248	0	0.00
01/08/2017	R207 On 03-May-18			Bond Future	7.30	102.1862	7.3049	102.1862	0.00
01/08/2017	R207 On 03-May-18	7.58	Call	Bond Future	756	1	756	1	0.00
01/08/2017	R207 On 03-May-18	7.57	Call	Bond Future	745	1	745	1	0.00
01/08/2017	R207 On 03-May-18	7.56	Call	Bond Future	735	1	735	1	0.00
01/08/2017	R207 On 03-May-18	7.57	Put	Bond Future	332	0	332	0	0.00
01/08/2017	R207 On 03-May-18	7.56	Put	Bond Future	338	0	338	0	0.00
01/08/2017	R207 On 03-May-18	7.58	Put	Bond Future	327	0	327	0	0.00
01/08/2017	R208 On 03-August-17			Bond Future	7.54	99.9513	7.5357	99.9513	21,376.00
01/08/2017	R208 On 03-August-17	8.30	Call	Bond Future	2328	2	2328	2	0.00
01/08/2017	R208 On 03-August-17	8.32	Call	Bond Future	2388	2	2388	2	0.00
01/08/2017	R208 On 03-August-17	8.31	Call	Bond Future	2358	2	2358	2	0.00
01/08/2017	R208 On 03-August-17	8.31	Put	Bond Future	0	0	0	0	0.00
01/08/2017	R208 On 03-August-17	8.32	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2017	R208 On 03-August-17	8.30	Put	Bond Future	0	0	0	0	0.00
01/08/2017	R208 On 02-November-17			Bond Future	7.54	98.3906	7.5424	98.3906	21,234.00
01/08/2017	R208 On 02-November-17	8.20	Call	Bond Future	1930	2	1930	2	0.00
01/08/2017	R208 On 02-November-17	8.19	Call	Bond Future	1904	2	1904	2	0.00
01/08/2017	R208 On 02-November-17	8.18	Call	Bond Future	1877	2	1877	2	0.00
01/08/2017	R208 On 02-November-17	8.19	Put	Bond Future	44	0	44	0	0.00
01/08/2017	R208 On 02-November-17	8.18	Put	Bond Future	46	0	46	0	0.00
01/08/2017	R208 On 02-November-17	8.20	Put	Bond Future	42	0	42	0	0.00
01/08/2017	R208 On 01-February-18			Bond Future	7.55	100.2165	7.5469	100.2165	0.00
01/08/2017	R208 On 01-February-18	7.84	Call	Bond Future	1209	1	1209	1	0.00
01/08/2017	R208 On 01-February-18	7.85	Call	Bond Future	1228	1	1228	1	0.00
01/08/2017	R208 On 01-February-18	7.83	Call	Bond Future	1191	1	1191	1	0.00
01/08/2017	R208 On 01-February-18	7.83	Put	Bond Future	425	0	425	0	0.00
01/08/2017	R208 On 01-February-18	7.84	Put	Bond Future	416	0	416	0	0.00
01/08/2017	R208 On 01-February-18	7.85	Put	Bond Future	408	0	408	0	0.00
01/08/2017	R208 On 03-May-18			Bond Future	7.54	98.6997	7.5409	98.6997	0.00
01/08/2017	R208 On 03-May-18	7.77	Call	Bond Future	1189	1	1189	1	0.00
01/08/2017	R208 On 03-May-18	7.79	Call	Bond Future	1220	1	1220	1	0.00
01/08/2017	R208 On 03-May-18	7.78	Call	Bond Future	1205	1	1205	1	0.00
01/08/2017	R208 On 03-May-18	7.79	Put	Bond Future	593	1	593	1	0.00
01/08/2017	R208 On 03-May-18	7.78	Put	Bond Future	602	1	602	1	0.00
01/08/2017	R208 On 03-May-18	7.77	Put	Bond Future	612	1	612	1	0.00
01/08/2017	R209 On 03-August-17			Bond Future	9.60	73.4287	9.5976	73.4287	56,365.00
01/08/2017	R209 On 03-August-17	9.44	Call	Bond Future	18	0	18	0	0.00
01/08/2017	R209 On 03-August-17	9.43	Call	Bond Future	14	0	14	0	0.00
01/08/2017	R209 On 03-August-17	9.45	Call	Bond Future	22	0	22	0	0.00
01/08/2017	R209 On 03-August-17	9.43	Put	Bond Future	1148	1	1148	1	0.00
01/08/2017	R209 On 03-August-17	9.44	Put	Bond Future	1083	1	1083	1	0.00
01/08/2017	R209 On 03-August-17	9.45	Put	Bond Future	1019	1	1019	1	0.00
01/08/2017	R209 On 02-November-17			Bond Future	9.65	71.6315	9.6544	71.6315	34,886.00
01/08/2017	R209 On 02-November-17	9.52	Call	Bond Future	1498	2	1498	2	0.00
01/08/2017	R209 On 02-November-17	10.00	Call	Bond Future	3243	3	3243	3	0.00
01/08/2017	R209 On 02-November-17	9.75	Call	Bond Future	2244	2	2244	2	0.00
01/08/2017	R209 On 02-November-17	9.54	Call	Bond Future	1556	2	1556	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2017	R209 On 02-November-17	9.53	Call	Bond Future	1527	2	1527	2	0.00
01/08/2017	R209 On 02-November-17	9.00	Call	Bond Future	445	0	445	0	4,100.00
01/08/2017	R209 On 02-November-17	10.60	Call	Bond Future	6136	6	6136	6	0.00
01/08/2017	R209 On 02-November-17	8.30	Call	Bond Future	41	0	41	0	2,800.00
01/08/2017	R209 On 02-November-17	9.75	Put	Bond Future	1615	2	1615	2	6,500.00
01/08/2017	R209 On 02-November-17	9.53	Put	Bond Future	2357	2	2357	2	0.00
01/08/2017	R209 On 02-November-17	9.52	Put	Bond Future	2396	2	2396	2	0.00
01/08/2017	R209 On 02-November-17	9.00	Put	Bond Future	4979	5	4979	5	0.00
01/08/2017	R209 On 02-November-17	10.60	Put	Bond Future	274	0	274	0	1,300.00
01/08/2017	R209 On 02-November-17	8.30	Put	Bond Future	9916	10	9916	10	0.00
01/08/2017	R209 On 02-November-17	10.00	Put	Bond Future	1011	1	1011	1	3,360.00
01/08/2017	R209 On 02-November-17	9.54	Put	Bond Future	2319	2	2319	2	0.00
01/08/2017	R209 On 01-February-18			Bond Future	9.71	72.9609	9.7121	72.9609	0.00
01/08/2017	R209 On 01-February-18	9.71	Call	Bond Future	2636	3	2636	3	0.00
01/08/2017	R209 On 01-February-18	9.73	Call	Bond Future	2702	3	2702	3	0.00
01/08/2017	R209 On 01-February-18	9.72	Call	Bond Future	2669	3	2669	3	0.00
01/08/2017	R209 On 01-February-18	9.71	Put	Bond Future	2649	3	2649	3	0.00
01/08/2017	R209 On 01-February-18	9.73	Put	Bond Future	2585	3	2585	3	0.00
01/08/2017	R209 On 01-February-18	9.72	Put	Bond Future	2617	3	2617	3	0.00
01/08/2017	R209 On 03-May-18			Bond Future	9.77	71.1834	9.7687	71.1834	0.00
01/08/2017	R209 On 03-May-18	9.85	Call	Bond Future	3562	4	3562	4	0.00
01/08/2017	R209 On 03-May-18	9.86	Call	Bond Future	3596	4	3596	4	0.00
01/08/2017	R209 On 03-May-18	9.84	Call	Bond Future	3527	4	3527	4	0.00
01/08/2017	R209 On 03-May-18	9.84	Put	Bond Future	3067	3	3067	3	0.00
01/08/2017	R209 On 03-May-18	9.86	Put	Bond Future	3008	3	3008	3	0.00
01/08/2017	R209 On 03-May-18	9.85	Put	Bond Future	3038	3	3038	3	0.00
01/08/2017	R210 On 03-August-17			Bond Future	184.73	184.7334	184.7266	184.7334	55.00
01/08/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R210 On 03-August-17	196.28	Put	Bond Future	11553	12	11553	12	0.00
01/08/2017	R210 On 03-August-17	196.30	Put	Bond Future	11573	12	11573	12	0.00
01/08/2017	R210 On 03-August-17	196.29	Put	Bond Future	11563	12	11563	12	0.00
01/08/2017	R210 On 02-November-17			Bond Future	185.81	185.8074	185.8121	185.8074	2,234.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R210 On 02-November-17	192.07	Put	Bond Future	6258	6	6258	6	0.00
01/08/2017	R210 On 02-November-17	192.09	Put	Bond Future	6278	6	6278	6	0.00
01/08/2017	R210 On 02-November-17	192.08	Put	Bond Future	6268	6	6268	6	0.00
01/08/2017	R210 On 01-February-18			Bond Future	189.34	189.3362	189.3400	189.3362	0.00
01/08/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R210 On 01-February-18	192.38	Put	Bond Future	3040	3	3040	3	0.00
01/08/2017	R210 On 01-February-18	192.37	Put	Bond Future	3030	3	3030	3	0.00
01/08/2017	R210 On 01-February-18	192.36	Put	Bond Future	3020	3	3020	3	0.00
01/08/2017	R210 On 03-May-18			Bond Future	190.55	190.5471	190.5533	190.5471	0.00
01/08/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R210 On 03-May-18	191.45	Put	Bond Future	897	1	897	1	0.00
01/08/2017	R210 On 03-May-18	191.44	Put	Bond Future	887	1	887	1	0.00
01/08/2017	R210 On 03-May-18	191.46	Put	Bond Future	907	1	907	1	0.00
01/08/2017	R212 On 03-August-17			Bond Future	148.29	148.2997	148.2940	148.2997	2,258.00
01/08/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R212 On 03-August-17	153.35	Put	Bond Future	5056	5	5056	5	0.00
01/08/2017	R212 On 03-August-17	153.36	Put	Bond Future	5066	5	5066	5	0.00
01/08/2017	R212 On 03-August-17	153.34	Put	Bond Future	5046	5	5046	5	0.00
01/08/2017	R212 On 02-November-17			Bond Future	151.08	151.0878	151.0805	151.0878	3,812.00
01/08/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R212 On 02-November-17	152.41	Put	Bond Future	1330	1	1330	1	0.00
01/08/2017	R212 On 02-November-17	152.42	Put	Bond Future	1340	1	1340	1	0.00
01/08/2017	R212 On 02-November-17	152.40	Put	Bond Future	1320	1	1320	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2017	R212 On 01-February-18			Bond Future	151.89	151.8973	151.8891	151.8973	0.00
01/08/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
01/08/2017	R212 On 01-February-18	154.69	Put	Bond Future	2801	3	2801	3	0.00
01/08/2017	R212 On 01-February-18	154.70	Put	Bond Future	2811	3	2811	3	0.00
01/08/2017	R212 On 01-February-18	154.71	Put	Bond Future	2821	3	2821	3	0.00
01/08/2017	R212 On 03-May-18			Bond Future	154.83	154.8333	154.8269	154.8333	0.00
01/08/2017	R212 On 03-May-18	154.28	Call	Bond Future	547	1	547	1	0.00
01/08/2017	R212 On 03-May-18	154.30	Call	Bond Future	527	1	527	1	0.00
01/08/2017	R212 On 03-May-18	154.29	Call	Bond Future	537	1	537	1	0.00
01/08/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
01/08/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
01/08/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
01/08/2017	R213 On 03-August-17			Bond Future	9.25	85.8441	9.2525	85.8441	40,684.00
01/08/2017	R213 On 03-August-17	9.35	Call	Bond Future	707	1	707	1	0.00
01/08/2017	R213 On 03-August-17	9.34	Call	Bond Future	652	1	652	1	0.00
01/08/2017	R213 On 03-August-17	9.33	Call	Bond Future	599	1	599	1	0.00
01/08/2017	R213 On 03-August-17	9.34	Put	Bond Future	68	0	68	0	0.00
01/08/2017	R213 On 03-August-17	9.33	Put	Bond Future	82	0	82	0	0.00
01/08/2017	R213 On 03-August-17	9.35	Put	Bond Future	57	0	57	0	0.00
01/08/2017	R213 On 02-November-17			Bond Future	9.31	83.8764	9.3089	83.8764	27,970.00
01/08/2017	R213 On 02-November-17	9.35	Call	Bond Future	1986	2	1986	2	0.00
01/08/2017	R213 On 02-November-17	9.36	Call	Bond Future	2021	2	2021	2	0.00
01/08/2017	R213 On 02-November-17	9.34	Call	Bond Future	1951	2	1951	2	0.00
01/08/2017	R213 On 02-November-17	9.34	Put	Bond Future	1746	2	1746	2	0.00
01/08/2017	R213 On 02-November-17	9.35	Put	Bond Future	1715	2	1715	2	0.00
01/08/2017	R213 On 02-November-17	9.36	Put	Bond Future	1684	2	1684	2	0.00
01/08/2017	R213 On 01-February-18			Bond Future	9.37	85.4331	9.3676	85.4331	0.00
01/08/2017	R213 On 01-February-18	9.43	Call	Bond Future	2777	3	2777	3	0.00
01/08/2017	R213 On 01-February-18	9.42	Call	Bond Future	2742	3	2742	3	0.00
01/08/2017	R213 On 01-February-18	9.41	Call	Bond Future	2707	3	2707	3	0.00
01/08/2017	R213 On 01-February-18	9.42	Put	Bond Future	2401	2	2401	2	0.00
01/08/2017	R213 On 01-February-18	9.41	Put	Bond Future	2432	2	2432	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2017	R213 On 01-February-18	9.43	Put	Bond Future	2372	2	2372	2	0.00
01/08/2017	R213 On 03-May-18			Bond Future	9.42	83.4898	9.4214	83.4898	0.00
01/08/2017	R213 On 03-May-18	9.56	Call	Bond Future	3658	4	3658	4	0.00
01/08/2017	R213 On 03-May-18	9.57	Call	Bond Future	3694	4	3694	4	0.00
01/08/2017	R213 On 03-May-18	9.58	Call	Bond Future	3729	4	3729	4	0.00
01/08/2017	R213 On 03-May-18	9.58	Put	Bond Future	2718	3	2718	3	0.00
01/08/2017	R213 On 03-May-18	9.56	Put	Bond Future	2773	3	2773	3	0.00
01/08/2017	R213 On 03-May-18	9.57	Put	Bond Future	2746	3	2746	3	0.00
01/08/2017	R214 On 03-August-17			Bond Future	9.78	72.8100	9.7827	72.8100	27,819.00
01/08/2017	R214 On 03-August-17	9.51	Call	Bond Future	1	0	1	0	0.00
01/08/2017	R214 On 03-August-17	9.52	Call	Bond Future	1	0	1	0	0.00
01/08/2017	R214 On 03-August-17	9.53	Call	Bond Future	2	0	2	0	0.00
01/08/2017	R214 On 03-August-17	9.52	Put	Bond Future	1845	2	1845	2	0.00
01/08/2017	R214 On 03-August-17	9.53	Put	Bond Future	1773	2	1773	2	0.00
01/08/2017	R214 On 03-August-17	9.51	Put	Bond Future	1916	2	1916	2	0.00
01/08/2017	R214 On 02-November-17			Bond Future	9.84	70.8559	9.8423	70.8559	20,488.00
01/08/2017	R214 On 02-November-17	9.58	Call	Bond Future	1231	1	1231	1	0.00
01/08/2017	R214 On 02-November-17	9.60	Call	Bond Future	1283	1	1283	1	0.00
01/08/2017	R214 On 02-November-17	9.59	Call	Bond Future	1257	1	1257	1	0.00
01/08/2017	R214 On 02-November-17	9.59	Put	Bond Future	3008	3	3008	3	0.00
01/08/2017	R214 On 02-November-17	9.58	Put	Bond Future	3053	3	3053	3	0.00
01/08/2017	R214 On 02-November-17	9.60	Put	Bond Future	2963	3	2963	3	0.00
01/08/2017	R214 On 01-February-18			Bond Future	9.90	72.1709	9.9040	72.1709	0.00
01/08/2017	R214 On 01-February-18	9.82	Call	Bond Future	2527	3	2527	3	0.00
01/08/2017	R214 On 01-February-18	9.84	Call	Bond Future	2592	3	2592	3	0.00
01/08/2017	R214 On 01-February-18	9.83	Call	Bond Future	2559	3	2559	3	0.00
01/08/2017	R214 On 01-February-18	9.83	Put	Bond Future	3060	3	3060	3	0.00
01/08/2017	R214 On 01-February-18	9.84	Put	Bond Future	3025	3	3025	3	0.00
01/08/2017	R214 On 01-February-18	9.82	Put	Bond Future	3096	3	3096	3	0.00
01/08/2017	R214 On 03-May-18			Bond Future	9.96	70.2317	9.9613	70.2317	0.00
01/08/2017	R214 On 03-May-18	9.98	Call	Bond Future	3503	4	3503	4	0.00
01/08/2017	R214 On 03-May-18	9.99	Call	Bond Future	3537	4	3537	4	0.00
01/08/2017	R214 On 03-May-18	9.97	Call	Bond Future	3470	3	3470	3	0.00
01/08/2017	R214 On 03-May-18	9.97	Put	Bond Future	3412	3	3412	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2017	R214 On 03-May-18	9.98	Put	Bond Future	3379	3	3379	3	0.00
01/08/2017	R214 On 03-May-18	9.99	Put	Bond Future	3346	3	3346	3	0.00
01/08/2017	R248 On 03-August-17			Bond Future	9.86	93.1667	9.8578	93.1667	62,034.00
01/08/2017	R248 On 03-August-17	9.57	Call	Bond Future	1	0	1	0	0.00
01/08/2017	R248 On 03-August-17	9.56	Call	Bond Future	1	0	1	0	0.00
01/08/2017	R248 On 03-August-17	9.58	Call	Bond Future	1	0	1	0	0.00
01/08/2017	R248 On 03-August-17	9.56	Put	Bond Future	2660	3	2660	3	0.00
01/08/2017	R248 On 03-August-17	9.57	Put	Bond Future	2569	3	2569	3	0.00
01/08/2017	R248 On 03-August-17	9.58	Put	Bond Future	2478	2	2478	2	0.00
01/08/2017	R248 On 02-November-17			Bond Future	9.92	90.4467	9.9199	90.4467	64,240.00
01/08/2017	R248 On 02-November-17	9.66	Call	Bond Future	1649	2	1649	2	0.00
01/08/2017	R248 On 02-November-17	9.65	Call	Bond Future	1617	2	1617	2	0.00
01/08/2017	R248 On 02-November-17	9.64	Call	Bond Future	1585	2	1585	2	0.00
01/08/2017	R248 On 02-November-17	9.64	Put	Bond Future	4051	4	4051	4	0.00
01/08/2017	R248 On 02-November-17	9.66	Put	Bond Future	3936	4	3936	4	0.00
01/08/2017	R248 On 02-November-17	9.65	Put	Bond Future	3993	4	3993	4	0.00
01/08/2017	R248 On 01-February-18			Bond Future	9.98	92.1254	9.9842	92.1254	170.00
01/08/2017	R248 On 01-February-18	9.89	Call	Bond Future	3248	3	3248	3	0.00
01/08/2017	R248 On 01-February-18	9.91	Call	Bond Future	3329	3	3329	3	0.00
01/08/2017	R248 On 01-February-18	9.90	Call	Bond Future	3288	3	3288	3	0.00
01/08/2017	R248 On 01-February-18	9.89	Put	Bond Future	4055	4	4055	4	0.00
01/08/2017	R248 On 01-February-18	9.91	Put	Bond Future	3963	4	3963	4	0.00
01/08/2017	R248 On 01-February-18	9.90	Put	Bond Future	4009	4	4009	4	0.00
01/08/2017	R248 On 03-May-18			Bond Future	10.04	89.4203	10.0440	89.4203	0.00
01/08/2017	R248 On 03-May-18	10.07	Call	Bond Future	4614	5	4614	5	0.00
01/08/2017	R248 On 03-May-18	10.06	Call	Bond Future	4571	5	4571	5	0.00
01/08/2017	R248 On 03-May-18	10.05	Call	Bond Future	4529	5	4529	5	0.00
01/08/2017	R248 On 03-May-18	10.06	Put	Bond Future	4437	4	4437	4	0.00
01/08/2017	R248 On 03-May-18	10.05	Put	Bond Future	4478	4	4478	4	0.00
01/08/2017	R248 On 03-May-18	10.07	Put	Bond Future	4396	4	4396	4	0.00