



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 October 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	2025 On 02-November-17			Bond Future	130.63	130.6308	130.6253	130.6308	949.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
06/10/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
06/10/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
06/10/2017	2025 On 02-November-17	132.97	Put	Bond Future	2345	2	2345	2	0.00
06/10/2017	2025 On 02-November-17	132.98	Put	Bond Future	2355	2	2355	2	0.00
06/10/2017	2025 On 02-November-17	132.96	Put	Bond Future	2335	2	2335	2	0.00
06/10/2017	2025 On 01-February-18			Bond Future	131.73	131.7372	131.7316	131.7372	0.00
06/10/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
06/10/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
06/10/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
06/10/2017	2025 On 01-February-18	133.90	Put	Bond Future	2168	2	2168	2	0.00
06/10/2017	2025 On 01-February-18	133.88	Put	Bond Future	2148	2	2148	2	0.00
06/10/2017	2025 On 01-February-18	133.89	Put	Bond Future	2158	2	2158	2	0.00
06/10/2017	2025 On 03-May-18			Bond Future	134.23	134.2374	134.2298	134.2374	0.00
06/10/2017	2025 On 03-May-18	133.22	Call	Bond Future	1010	1	1010	1	0.00
06/10/2017	2025 On 03-May-18	133.21	Call	Bond Future	1020	1	1020	1	0.00
06/10/2017	2025 On 03-May-18	133.20	Call	Bond Future	1030	1	1030	1	0.00
06/10/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
06/10/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
06/10/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
06/10/2017	2029 On 02-November-17			Bond Future	99.93	99.9329	99.9292	99.9329	1,370.00
06/10/2017	2029 On 01-February-18			Bond Future	101.80	101.8026	101.7988	101.8026	0.00
06/10/2017	2029 On 03-May-18			Bond Future	102.71	102.7176	102.7123	102.7176	0.00
06/10/2017	2030 On 02-November-17			Bond Future	9.28	93.2731	9.2827	93.2731	59,675.00
06/10/2017	2030 On 02-November-17	9.34	Call	Bond Future	386	1	386	1	0.00
06/10/2017	2030 On 02-November-17	9.35	Call	Bond Future	454	1	454	1	0.00
06/10/2017	2030 On 02-November-17	9.36	Call	Bond Future	521	1	521	1	0.00
06/10/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
06/10/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
06/10/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
06/10/2017	2030 On 01-February-18			Bond Future	9.34	90.9820	9.3430	90.9820	0.00
06/10/2017	2030 On 01-February-18	9.38	Call	Bond Future	245	1	245	1	0.00
06/10/2017	2030 On 01-February-18	9.39	Call	Bond Future	312	1	312	1	0.00
06/10/2017	2030 On 01-February-18	9.37	Call	Bond Future	179	1	179	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
06/10/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
06/10/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
06/10/2017	2030 On 03-May-18			Bond Future	9.41	92.6737	9.4069	92.6737	0.00
06/10/2017	2030 On 03-May-18	9.49	Call	Bond Future	541	1	541	1	0.00
06/10/2017	2030 On 03-May-18	9.51	Call	Bond Future	671	1	671	1	0.00
06/10/2017	2030 On 03-May-18	9.50	Call	Bond Future	606	1	606	1	0.00
06/10/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
06/10/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
06/10/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
06/10/2017	2032 On 02-November-17			Bond Future	9.49	91.5867	9.4940	91.5867	35,762.00
06/10/2017	2032 On 02-November-17	9.48	Call	Bond Future	1039	1	1039	1	0.00
06/10/2017	2032 On 02-November-17	9.49	Call	Bond Future	1074	1	1074	1	0.00
06/10/2017	2032 On 02-November-17	9.50	Call	Bond Future	1111	1	1111	1	0.00
06/10/2017	2032 On 02-November-17	9.50	Put	Bond Future	1068	1	1068	1	0.00
06/10/2017	2032 On 02-November-17	9.48	Put	Bond Future	1140	1	1140	1	0.00
06/10/2017	2032 On 02-November-17	9.49	Put	Bond Future	1104	1	1104	1	0.00
06/10/2017	2032 On 01-February-18			Bond Future	9.56	93.2695	9.5590	93.2695	0.00
06/10/2017	2032 On 01-February-18	9.30	Call	Bond Future	1408	2	1408	2	7,800.00
06/10/2017	2032 On 01-February-18	9.57	Call	Bond Future	2278	3	2278	3	0.00
06/10/2017	2032 On 01-February-18	9.20	Call	Bond Future	1150	1	1150	1	7,500.00
06/10/2017	2032 On 01-February-18	9.56	Call	Bond Future	2242	2	2242	2	0.00
06/10/2017	2032 On 01-February-18	9.55	Call	Bond Future	2206	2	2206	2	0.00
06/10/2017	2032 On 01-February-18	9.45	Call	Bond Future	1861	2	1861	2	750.00
06/10/2017	2032 On 01-February-18	9.40	Call	Bond Future	1701	2	1701	2	6,800.00
06/10/2017	2032 On 01-February-18	9.56	Put	Bond Future	2235	2	2235	2	0.00
06/10/2017	2032 On 01-February-18	9.20	Put	Bond Future	3757	3	3757	3	0.00
06/10/2017	2032 On 01-February-18	9.55	Put	Bond Future	2270	2	2270	2	0.00
06/10/2017	2032 On 01-February-18	9.45	Put	Bond Future	2642	2	2642	2	0.00
06/10/2017	2032 On 01-February-18	9.40	Put	Bond Future	2843	3	2843	3	0.00
06/10/2017	2032 On 01-February-18	9.57	Put	Bond Future	2200	2	2200	2	0.00
06/10/2017	2032 On 01-February-18	9.30	Put	Bond Future	3278	3	3278	3	0.00
06/10/2017	2032 On 03-May-18			Bond Future	9.62	90.8468	9.6235	90.8468	0.00
06/10/2017	2032 On 03-May-18	9.70	Call	Bond Future	3320	4	3320	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2017	2032 On 03-May-18	9.71	Call	Bond Future	3358	4	3358	4	0.00
06/10/2017	2032 On 03-May-18	9.72	Call	Bond Future	3396	4	3396	4	0.00
06/10/2017	2032 On 03-May-18	9.72	Put	Bond Future	2723	3	2723	3	0.00
06/10/2017	2032 On 03-May-18	9.70	Put	Bond Future	2786	3	2786	3	0.00
06/10/2017	2032 On 03-May-18	9.71	Put	Bond Future	2754	3	2754	3	0.00
06/10/2017	2033 On 02-November-17			Bond Future	105.07	105.0711	105.0669	105.0711	5,234.00
06/10/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
06/10/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
06/10/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
06/10/2017	2033 On 02-November-17	110.08	Put	Bond Future	5013	5	5013	5	0.00
06/10/2017	2033 On 02-November-17	110.07	Put	Bond Future	5003	5	5003	5	0.00
06/10/2017	2033 On 02-November-17	110.09	Put	Bond Future	5023	5	5023	5	0.00
06/10/2017	2033 On 01-February-18			Bond Future	107.03	107.0369	107.0329	107.0369	0.00
06/10/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
06/10/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
06/10/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
06/10/2017	2033 On 01-February-18	109.65	Put	Bond Future	2617	3	2617	3	0.00
06/10/2017	2033 On 01-February-18	109.66	Put	Bond Future	2627	3	2627	3	0.00
06/10/2017	2033 On 01-February-18	109.64	Put	Bond Future	2607	3	2607	3	0.00
06/10/2017	2033 On 03-May-18			Bond Future	107.98	107.9815	107.9759	107.9815	0.00
06/10/2017	2033 On 03-May-18	107.70	Call	Bond Future	276	0	276	0	0.00
06/10/2017	2033 On 03-May-18	107.71	Call	Bond Future	266	0	266	0	0.00
06/10/2017	2033 On 03-May-18	107.69	Call	Bond Future	286	0	286	0	0.00
06/10/2017	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00
06/10/2017	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
06/10/2017	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00
06/10/2017	2037 On 02-November-17			Bond Future	9.78	91.6206	9.7840	91.6206	54,758.00
06/10/2017	2037 On 02-November-17	9.66	Call	Bond Future	877	1	877	1	0.00
06/10/2017	2037 On 02-November-17	9.67	Call	Bond Future	908	1	908	1	0.00
06/10/2017	2037 On 02-November-17	9.65	Call	Bond Future	847	1	847	1	0.00
06/10/2017	2037 On 02-November-17	9.65	Put	Bond Future	1908	2	1908	2	0.00
06/10/2017	2037 On 02-November-17	9.66	Put	Bond Future	1859	2	1859	2	0.00
06/10/2017	2037 On 02-November-17	9.67	Put	Bond Future	1810	2	1810	2	0.00
06/10/2017	2037 On 01-February-18			Bond Future	9.85	89.0488	9.8489	89.0488	160.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2017	2037 On 01-February-18	9.83	Call	Bond Future	2448	3	2448	3	0.00
06/10/2017	2037 On 01-February-18	9.81	Call	Bond Future	2371	3	2371	3	0.00
06/10/2017	2037 On 01-February-18	9.82	Call	Bond Future	2409	3	2409	3	0.00
06/10/2017	2037 On 01-February-18	9.81	Put	Bond Future	2674	2	2674	2	0.00
06/10/2017	2037 On 01-February-18	9.83	Put	Bond Future	2595	2	2595	2	0.00
06/10/2017	2037 On 01-February-18	9.82	Put	Bond Future	2634	2	2634	2	0.00
06/10/2017	2037 On 03-May-18			Bond Future	9.92	90.7045	9.9166	90.7045	0.00
06/10/2017	2037 On 03-May-18	9.97	Call	Bond Future	3708	4	3708	4	0.00
06/10/2017	2037 On 03-May-18	9.99	Call	Bond Future	3788	4	3788	4	0.00
06/10/2017	2037 On 03-May-18	9.98	Call	Bond Future	3748	4	3748	4	0.00
06/10/2017	2037 On 03-May-18	9.98	Put	Bond Future	3265	3	3265	3	0.00
06/10/2017	2037 On 03-May-18	9.97	Put	Bond Future	3301	3	3301	3	0.00
06/10/2017	2037 On 03-May-18	9.99	Put	Bond Future	3230	3	3230	3	0.00
06/10/2017	2038 On 02-November-17			Bond Future	128.90	128.9096	128.9045	128.9096	19,719.00
06/10/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
06/10/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
06/10/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
06/10/2017	2038 On 02-November-17	136.81	Put	Bond Future	7906	8	7906	8	0.00
06/10/2017	2038 On 02-November-17	136.82	Put	Bond Future	7916	8	7916	8	0.00
06/10/2017	2038 On 02-November-17	136.80	Put	Bond Future	7896	8	7896	8	0.00
06/10/2017	2038 On 01-February-18			Bond Future	129.81	129.8166	129.8114	129.8166	0.00
06/10/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
06/10/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
06/10/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
06/10/2017	2038 On 01-February-18	136.93	Put	Bond Future	7119	7	7119	7	0.00
06/10/2017	2038 On 01-February-18	136.95	Put	Bond Future	7139	7	7139	7	0.00
06/10/2017	2038 On 01-February-18	136.94	Put	Bond Future	7129	7	7129	7	0.00
06/10/2017	2038 On 03-May-18			Bond Future	132.27	132.2803	132.2732	132.2803	0.00
06/10/2017	2038 On 03-May-18	132.27	Call	Bond Future	3	0	3	0	0.00
06/10/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
06/10/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
06/10/2017	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
06/10/2017	2038 On 03-May-18	132.29	Put	Bond Future	17	0	17	0	0.00
06/10/2017	2038 On 03-May-18	132.28	Put	Bond Future	7	0	7	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2017	2040 On 02-November-17			Bond Future	9.88	94.9128	9.8792	94.9128	17,446.00
06/10/2017	2040 On 02-November-17	9.66	Call	Bond Future	682	1	682	1	0.00
06/10/2017	2040 On 02-November-17	9.65	Call	Bond Future	656	1	656	1	0.00
06/10/2017	2040 On 02-November-17	9.67	Call	Bond Future	708	1	708	1	0.00
06/10/2017	2040 On 02-November-17	9.65	Put	Bond Future	2607	2	2607	2	0.00
06/10/2017	2040 On 02-November-17	9.66	Put	Bond Future	2546	2	2546	2	0.00
06/10/2017	2040 On 02-November-17	9.67	Put	Bond Future	2486	2	2486	2	0.00
06/10/2017	2040 On 01-February-18			Bond Future	9.94	92.1513	9.9450	92.1513	0.00
06/10/2017	2040 On 01-February-18	9.87	Call	Bond Future	2464	3	2464	3	0.00
06/10/2017	2040 On 01-February-18	9.89	Call	Bond Future	2543	3	2543	3	0.00
06/10/2017	2040 On 01-February-18	9.88	Call	Bond Future	2503	3	2503	3	0.00
06/10/2017	2040 On 01-February-18	9.88	Put	Bond Future	3042	3	3042	3	0.00
06/10/2017	2040 On 01-February-18	9.89	Put	Bond Future	2999	3	2999	3	0.00
06/10/2017	2040 On 01-February-18	9.87	Put	Bond Future	3086	3	3086	3	0.00
06/10/2017	2040 On 03-May-18			Bond Future	10.01	93.8647	10.0133	93.8647	0.00
06/10/2017	2040 On 03-May-18	10.07	Call	Bond Future	4079	4	4079	4	0.00
06/10/2017	2040 On 03-May-18	10.08	Call	Bond Future	4122	4	4122	4	0.00
06/10/2017	2040 On 03-May-18	10.06	Call	Bond Future	4036	4	4036	4	0.00
06/10/2017	2040 On 03-May-18	10.06	Put	Bond Future	3656	3	3656	3	0.00
06/10/2017	2040 On 03-May-18	10.07	Put	Bond Future	3618	3	3618	3	0.00
06/10/2017	2040 On 03-May-18	10.08	Put	Bond Future	3580	3	3580	3	0.00
06/10/2017	2044 On 02-November-17			Bond Future	9.89	92.1530	9.8885	92.1530	26,425.00
06/10/2017	2044 On 02-November-17	9.66	Call	Bond Future	676	1	676	1	0.00
06/10/2017	2044 On 02-November-17	9.68	Call	Bond Future	729	1	729	1	0.00
06/10/2017	2044 On 02-November-17	9.67	Call	Bond Future	702	1	702	1	0.00
06/10/2017	2044 On 02-November-17	9.67	Put	Bond Future	2586	2	2586	2	0.00
06/10/2017	2044 On 02-November-17	9.68	Put	Bond Future	2525	2	2525	2	0.00
06/10/2017	2044 On 02-November-17	9.66	Put	Bond Future	2647	2	2647	2	0.00
06/10/2017	2044 On 01-February-18			Bond Future	9.95	89.4659	9.9517	89.4659	0.00
06/10/2017	2044 On 01-February-18	9.89	Call	Bond Future	2566	3	2566	3	0.00
06/10/2017	2044 On 01-February-18	9.90	Call	Bond Future	2606	3	2606	3	0.00
06/10/2017	2044 On 01-February-18	9.91	Call	Bond Future	2647	3	2647	3	0.00
06/10/2017	2044 On 01-February-18	9.91	Put	Bond Future	2997	3	2997	3	0.00
06/10/2017	2044 On 01-February-18	9.89	Put	Bond Future	3085	3	3085	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2017	2044 On 01-February-18	9.90	Put	Bond Future	3041	3	3041	3	0.00
06/10/2017	2044 On 03-May-18			Bond Future	10.02	91.1293	10.0173	91.1293	0.00
06/10/2017	2044 On 03-May-18	10.11	Call	Bond Future	4311	5	4311	5	0.00
06/10/2017	2044 On 03-May-18	10.10	Call	Bond Future	4267	5	4267	5	0.00
06/10/2017	2044 On 03-May-18	10.09	Call	Bond Future	4224	4	4224	4	0.00
06/10/2017	2044 On 03-May-18	10.10	Put	Bond Future	3588	3	3588	3	0.00
06/10/2017	2044 On 03-May-18	10.09	Put	Bond Future	3626	3	3626	3	0.00
06/10/2017	2044 On 03-May-18	10.11	Put	Bond Future	3550	3	3550	3	0.00
06/10/2017	2046 On 02-November-17			Bond Future	123.55	123.5590	123.5545	123.5590	21,292.00
06/10/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
06/10/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
06/10/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
06/10/2017	2046 On 02-November-17	136.30	Put	Bond Future	12745	13	12745	13	0.00
06/10/2017	2046 On 02-November-17	136.32	Put	Bond Future	12765	13	12765	13	0.00
06/10/2017	2046 On 02-November-17	136.31	Put	Bond Future	12755	13	12755	13	0.00
06/10/2017	2046 On 01-February-18			Bond Future	125.87	125.8707	125.8662	125.8707	0.00
06/10/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
06/10/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
06/10/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
06/10/2017	2046 On 01-February-18	132.90	Put	Bond Future	7034	7	7034	7	0.00
06/10/2017	2046 On 01-February-18	132.91	Put	Bond Future	7044	7	7044	7	0.00
06/10/2017	2046 On 01-February-18	132.92	Put	Bond Future	7054	7	7054	7	0.00
06/10/2017	2046 On 03-May-18			Bond Future	126.66	126.6614	126.6551	126.6614	0.00
06/10/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
06/10/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
06/10/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
06/10/2017	2046 On 03-May-18	127.94	Put	Bond Future	1285	1	1285	1	0.00
06/10/2017	2046 On 03-May-18	127.95	Put	Bond Future	1295	1	1295	1	0.00
06/10/2017	2046 On 03-May-18	127.93	Put	Bond Future	1275	1	1275	1	0.00
06/10/2017	2050 On 02-November-17			Bond Future	131.84	132.4281	131.8359	132.4281	22,612.00
06/10/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
06/10/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
06/10/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
06/10/2017	2050 On 02-November-17	144.65	Put	Bond Future	12814	12	12814	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2017	2050 On 02-November-17	144.66	Put	Bond Future	12824	12	12824	12	0.00
06/10/2017	2050 On 02-November-17	144.67	Put	Bond Future	12834	12	12834	12	0.00
06/10/2017	2050 On 01-February-18			Bond Future	132.63	133.2325	132.6293	133.2325	0.00
06/10/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
06/10/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
06/10/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
06/10/2017	2050 On 01-February-18	140.24	Put	Bond Future	7611	7	7611	7	0.00
06/10/2017	2050 On 01-February-18	140.23	Put	Bond Future	7601	7	7601	7	0.00
06/10/2017	2050 On 01-February-18	140.25	Put	Bond Future	7621	7	7621	7	0.00
06/10/2017	2050 On 03-May-18			Bond Future	135.14	135.7609	135.1445	135.7609	0.00
06/10/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
06/10/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
06/10/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
06/10/2017	2050 On 03-May-18	135.63	Put	Bond Future	486	0	486	0	0.00
06/10/2017	2050 On 03-May-18	135.61	Put	Bond Future	466	0	466	0	0.00
06/10/2017	2050 On 03-May-18	135.62	Put	Bond Future	476	0	476	0	0.00
06/10/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	AL37 On 02-November-17			Index Future	555.17	556.4340	555.1720	556.4340	0.00
06/10/2017	AL37 On 01-February-18			Index Future	565.37	566.6580	565.3710	566.6580	0.00
06/10/2017	AL37 On 03-May-18			Index Future	575.89	577.1960	575.8850	577.1960	0.00
06/10/2017	AL7T On 02-November-17			Index Future	638.29	640.7140	638.2930	640.7140	0.00
06/10/2017	AL7T On 01-February-18			Index Future	650.02	652.4860	650.0190	652.4860	0.00
06/10/2017	AL7T On 03-May-18			Index Future	662.11	664.6200	662.1070	664.6200	0.00
06/10/2017	ALBI On 02-November-17			Index Future	573.72	575.9300	573.7180	575.9300	776.00
06/10/2017	ALBI On 01-February-18			Index Future	584.26	586.5120	584.2580	586.5120	0.00
06/10/2017	ALBI On 03-May-18			Index Future	595.12	597.4190	595.1230	597.4190	0.00
06/10/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/10/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	EL28 On 02-November-17			Bond Future	127.59	127.5891	127.5865	127.5891	0.00
06/10/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
06/10/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
06/10/2017	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
06/10/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6294	6	6294	6	0.00
06/10/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6304	6	6304	6	0.00
06/10/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6284	6	6284	6	0.00
06/10/2017	EL28 On 01-February-18			Bond Future	129.97	129.9763	129.9736	129.9763	0.00
06/10/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
06/10/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
06/10/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
06/10/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2326	2	2326	2	0.00
06/10/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2336	2	2336	2	0.00
06/10/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2316	2	2316	2	0.00
06/10/2017	EL28 On 03-May-18			Bond Future	132.44	132.4431	132.4386	132.4431	0.00
06/10/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
06/10/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
06/10/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
06/10/2017	EL28 On 03-May-18	133.18	Put	Bond Future	741	1	741	1	0.00
06/10/2017	EL28 On 03-May-18	133.19	Put	Bond Future	751	1	751	1	0.00
06/10/2017	EL28 On 03-May-18	133.20	Put	Bond Future	761	1	761	1	0.00
06/10/2017	ES33 On 02-November-17			Bond Future	10.85	76.3067	10.8463	76.3067	9,466.00
06/10/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
06/10/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
06/10/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
06/10/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1079	1	1079	1	0.00
06/10/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1140	1	1140	1	0.00
06/10/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1017	1	1017	1	0.00
06/10/2017	ES33 On 01-February-18			Bond Future	10.95	77.7087	10.9547	77.7087	0.00
06/10/2017	ES33 On 01-February-18	10.99	Call	Bond Future	210	1	210	1	0.00
06/10/2017	ES33 On 01-February-18	11.00	Call	Bond Future	269	1	269	1	0.00
06/10/2017	ES33 On 01-February-18	11.01	Call	Bond Future	328	1	328	1	0.00
06/10/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
06/10/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
06/10/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
06/10/2017	ES33 On 03-May-18			Bond Future	11.06	75.3623	11.0609	75.3623	0.00
06/10/2017	ES33 On 03-May-18	11.20	Call	Bond Future	808	1	808	1	0.00
06/10/2017	ES33 On 03-May-18	11.22	Call	Bond Future	923	1	923	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2017	ES33 On 03-May-18	11.21	Call	Bond Future	866	1	866	1	0.00
06/10/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
06/10/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
06/10/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
06/10/2017	ES42 On 02-November-17			Bond Future	11.09	78.9446	11.0900	78.9446	7,957.00
06/10/2017	ES42 On 01-February-18			Bond Future	11.19	80.3951	11.1947	80.3951	0.00
06/10/2017	ES42 On 03-May-18			Bond Future	11.30	77.6288	11.3024	77.6288	0.00
06/10/2017	GOVI On 02-November-17			GOVI	572.28	574.5170	572.2830	574.5170	672.00
06/10/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	2	0	2	0.00
06/10/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	2	0	2	0.00
06/10/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	2	0	2	0.00
06/10/2017	GOVI On 02-November-17	572.45	Put	GOVI	1670	0	1670	0	0.00
06/10/2017	GOVI On 02-November-17	572.44	Put	GOVI	1570	0	1570	0	0.00
06/10/2017	GOVI On 02-November-17	572.46	Put	GOVI	1770	0	1770	0	0.00
06/10/2017	GOVI On 01-February-18			GOVI	582.80	585.0730	582.7960	585.0730	0.00
06/10/2017	GOVI On 01-February-18	581.03	Call	GOVI	17660	4	17660	4	0.00
06/10/2017	GOVI On 01-February-18	581.04	Call	GOVI	17560	4	17560	4	0.00
06/10/2017	GOVI On 01-February-18	581.02	Call	GOVI	17760	4	17760	4	0.00
06/10/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
06/10/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
06/10/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
06/10/2017	GOVI On 03-May-18			GOVI	593.63	595.9540	593.6340	595.9540	0.00
06/10/2017	GOVI On 03-May-18	590.27	Call	GOVI	33640	6	33640	6	0.00
06/10/2017	GOVI On 03-May-18	590.29	Call	GOVI	33440	6	33440	6	0.00
06/10/2017	GOVI On 03-May-18	590.28	Call	GOVI	33540	6	33540	6	0.00
06/10/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
06/10/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
06/10/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
06/10/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/10/2017	IGOV On 02-November-17			Index Future	250.73	250.8580	250.7280	250.8580	1,167.00
06/10/2017	IGOV On 01-February-18			Index Future	255.42	255.5520	255.4190	255.5520	0.00
06/10/2017	IGOV On 03-May-18			Index Future	260.26	260.4020	260.2630	260.4020	0.00
06/10/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
06/10/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7596	99.7596	99.7596	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2017	IS01 On 15-March-18			Interest Rate Swap	99.68	99.6773	99.6783	99.6773	0.00
06/10/2017	IS01 On 21-June-18			Interest Rate Swap	99.79	99.7885	99.7932	99.7885	0.00
06/10/2017	IS01 On 20-September-18			Interest Rate Swap	99.91	99.8973	99.9060	99.8973	0.00
06/10/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
06/10/2017	IS02 On 16-March-18			Interest Rate Swap	98.96	98.9620	98.9625	98.9620	0.00
06/10/2017	IS02 On 15-June-18			Interest Rate Swap	98.49	98.4819	98.4871	98.4819	0.00
06/10/2017	IS02 On 21-September-18			Interest Rate Swap	98.37	98.3650	98.3736	98.3650	0.00
06/10/2017	IS02 On 21-December-18			Interest Rate Swap	98.72	98.7100	98.7200	98.7100	0.00
06/10/2017	IS02 On 15-March-19			Interest Rate Swap	99.09	99.0695	99.0899	99.0695	0.00
06/10/2017	IS02 On 21-June-19			Interest Rate Swap	99.45	99.4210	99.4499	99.4210	0.00
06/10/2017	IS02 On 20-September-19			Interest Rate Swap	99.83	99.8001	99.8331	99.8001	0.00
06/10/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	IS05 On 17-December-20			Interest Rate Swap	96.02	95.9353	96.0207	95.9353	0.00
06/10/2017	IS05 On 16-March-21			Interest Rate Swap	95.25	95.1578	95.2537	95.1578	0.00
06/10/2017	IS05 On 15-June-21			Interest Rate Swap	94.46	94.3482	94.4558	94.3482	0.00
06/10/2017	IS05 On 21-September-21			Interest Rate Swap	94.64	94.5155	94.6357	94.5155	0.00
06/10/2017	IS05 On 21-December-21			Interest Rate Swap	96.84	96.7064	96.8390	96.7064	51.00
06/10/2017	IS05 On 15-March-22			Interest Rate Swap	96.99	96.8449	96.9910	96.8449	0.00
06/10/2017	IS05 On 21-June-22			Interest Rate Swap	98.20	98.0346	98.1953	98.0346	0.00
06/10/2017	IS05 On 20-September-22			Interest Rate Swap	100.42	100.2440	100.4156	100.2440	0.00
06/10/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	IS10 On 17-December-25			Interest Rate Swap	95.27	95.0372	95.2680	95.0372	0.00
06/10/2017	IS10 On 16-March-26			Interest Rate Swap	92.30	92.0667	92.3021	92.0667	0.00
06/10/2017	IS10 On 15-June-26			Interest Rate Swap	91.07	90.8321	91.0733	90.8321	0.00
06/10/2017	IS10 On 21-September-26			Interest Rate Swap	93.25	93.0031	93.2503	93.0031	0.00
06/10/2017	IS10 On 21-December-26			Interest Rate Swap	97.05	96.7934	97.0512	96.7934	0.00
06/10/2017	IS10 On 15-March-27			Interest Rate Swap	95.66	95.3810	95.6616	95.3810	0.00
06/10/2017	IS10 On 21-June-27			Interest Rate Swap	97.76	97.4550	97.7575	97.4550	0.00
06/10/2017	IS10 On 20-September-27			Interest Rate Swap	101.50	101.1861	101.5017	101.1861	0.00
06/10/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
06/10/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/10/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/10/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
06/10/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.00	93.0000	7.0000	93.0000	0.00
06/10/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
06/10/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
06/10/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.79	93.2100	6.7900	93.2100	0.00
06/10/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	2,500.00
06/10/2017	JBAF On 18-April-18			Jibar Tradeable Future	6.70	93.3000	6.7000	93.3000	0.00
06/10/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
06/10/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
06/10/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
06/10/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.69	93.3100	6.6900	93.3100	0.00
06/10/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
06/10/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
06/10/2017	R023 On 02-November-17			Bond Future	8.07	100.3435	8.0676	100.3435	58,432.00
06/10/2017	R023 On 02-November-17	8.56	Call	Bond Future	2070	2	2070	2	0.00
06/10/2017	R023 On 02-November-17	8.57	Call	Bond Future	2110	2	2110	2	0.00
06/10/2017	R023 On 02-November-17	8.58	Call	Bond Future	2150	2	2150	2	0.00
06/10/2017	R023 On 02-November-17	8.57	Put	Bond Future	18	0	18	0	0.00
06/10/2017	R023 On 02-November-17	8.58	Put	Bond Future	17	0	17	0	0.00
06/10/2017	R023 On 02-November-17	8.56	Put	Bond Future	20	0	20	0	0.00
06/10/2017	R023 On 01-February-18			Bond Future	8.11	102.1872	8.1098	102.1872	0.00
06/10/2017	R023 On 01-February-18	8.32	Call	Bond Future	1523	2	1523	2	0.00
06/10/2017	R023 On 01-February-18	8.33	Call	Bond Future	1549	2	1549	2	0.00
06/10/2017	R023 On 01-February-18	8.31	Call	Bond Future	1497	2	1497	2	0.00
06/10/2017	R023 On 01-February-18	8.31	Put	Bond Future	691	1	691	1	0.00
06/10/2017	R023 On 01-February-18	8.32	Put	Bond Future	677	1	677	1	0.00
06/10/2017	R023 On 01-February-18	8.33	Put	Bond Future	662	1	662	1	0.00
06/10/2017	R023 On 03-May-18			Bond Future	8.14	100.1576	8.1441	100.1576	0.00
06/10/2017	R023 On 03-May-18	8.27	Call	Bond Future	1589	2	1589	2	0.00
06/10/2017	R023 On 03-May-18	8.29	Call	Bond Future	1634	2	1634	2	0.00
06/10/2017	R023 On 03-May-18	8.28	Call	Bond Future	1611	2	1611	2	0.00
06/10/2017	R023 On 03-May-18	8.29	Put	Bond Future	1070	1	1070	1	0.00
06/10/2017	R023 On 03-May-18	8.28	Put	Bond Future	1086	1	1086	1	0.00
06/10/2017	R023 On 03-May-18	8.27	Put	Bond Future	1102	1	1102	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2017	R035 On 02-November-17			Bond Future	9.68	95.4184	9.6751	95.4184	40,190.00
06/10/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
06/10/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
06/10/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
06/10/2017	R035 On 02-November-17	9.59	Put	Bond Future	676	0	676	0	0.00
06/10/2017	R035 On 02-November-17	9.60	Put	Bond Future	596	0	596	0	0.00
06/10/2017	R035 On 02-November-17	9.61	Put	Bond Future	517	0	517	0	0.00
06/10/2017	R035 On 01-February-18			Bond Future	9.74	97.1716	9.7439	97.1716	0.00
06/10/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
06/10/2017	R035 On 01-February-18	9.75	Call	Bond Future	48	0	48	0	0.00
06/10/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
06/10/2017	R035 On 01-February-18	9.74	Put	Bond Future	30	0	30	0	0.00
06/10/2017	R035 On 01-February-18	9.73	Put	Bond Future	108	0	108	0	0.00
06/10/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
06/10/2017	R035 On 03-May-18			Bond Future	9.81	94.4784	9.8082	94.4784	0.00
06/10/2017	R035 On 03-May-18	9.90	Call	Bond Future	702	1	702	1	0.00
06/10/2017	R035 On 03-May-18	9.91	Call	Bond Future	778	1	778	1	0.00
06/10/2017	R035 On 03-May-18	9.89	Call	Bond Future	626	1	626	1	0.00
06/10/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
06/10/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
06/10/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
06/10/2017	R186 On 02-November-17			Bond Future	8.72	115.4702	8.7160	115.4702	133,209.00
06/10/2017	R186 On 02-November-17	8.75	Call	Bond Future	1073	1	1073	1	0.00
06/10/2017	R186 On 02-November-17	8.88	Call	Bond Future	1599	2	1599	2	0.00
06/10/2017	R186 On 02-November-17	8.60	Call	Bond Future	610	1	610	1	0.00
06/10/2017	R186 On 02-November-17	8.90	Call	Bond Future	1689	2	1689	2	0.00
06/10/2017	R186 On 02-November-17	9.00	Call	Bond Future	2174	3	2174	3	0.00
06/10/2017	R186 On 02-November-17	8.89	Call	Bond Future	1644	2	1644	2	0.00
06/10/2017	R186 On 02-November-17	8.88	Put	Bond Future	514	0	514	0	0.00
06/10/2017	R186 On 02-November-17	9.00	Put	Bond Future	306	0	306	0	5,000.00
06/10/2017	R186 On 02-November-17	8.90	Put	Bond Future	473	0	473	0	0.00
06/10/2017	R186 On 02-November-17	8.60	Put	Bond Future	1386	1	1386	1	3,750.00
06/10/2017	R186 On 02-November-17	8.75	Put	Bond Future	846	1	846	1	0.00
06/10/2017	R186 On 02-November-17	8.89	Put	Bond Future	493	0	493	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2017	R186 On 01-February-18			Bond Future	8.77	112.2920	8.7700	112.2920	198.00
06/10/2017	R186 On 01-February-18	7.75	Call	Bond Future	137	0	137	0	1,460.00
06/10/2017	R186 On 01-February-18	8.50	Call	Bond Future	1117	1	1117	1	1,460.00
06/10/2017	R186 On 01-February-18	9.00	Call	Bond Future	2748	3	2748	3	0.00
06/10/2017	R186 On 01-February-18	9.25	Call	Bond Future	3844	4	3844	4	0.00
06/10/2017	R186 On 01-February-18	8.96	Call	Bond Future	2589	3	2589	3	0.00
06/10/2017	R186 On 01-February-18	8.75	Call	Bond Future	1832	2	1832	2	0.00
06/10/2017	R186 On 01-February-18	8.98	Call	Bond Future	2668	3	2668	3	0.00
06/10/2017	R186 On 01-February-18	8.97	Call	Bond Future	2628	3	2628	3	0.00
06/10/2017	R186 On 01-February-18	8.96	Put	Bond Future	1364	1	1364	1	0.00
06/10/2017	R186 On 01-February-18	9.00	Put	Bond Future	1268	1	1268	1	6,200.00
06/10/2017	R186 On 01-February-18	8.75	Put	Bond Future	1962	2	1962	2	820.00
06/10/2017	R186 On 01-February-18	9.25	Put	Bond Future	783	1	783	1	820.00
06/10/2017	R186 On 01-February-18	8.98	Put	Bond Future	1315	1	1315	1	0.00
06/10/2017	R186 On 01-February-18	8.97	Put	Bond Future	1339	1	1339	1	0.00
06/10/2017	R186 On 01-February-18	8.50	Put	Bond Future	2890	3	2890	3	0.00
06/10/2017	R186 On 01-February-18	7.75	Put	Bond Future	7033	7	7033	7	0.00
06/10/2017	R186 On 03-May-18			Bond Future	8.82	114.3800	8.8245	114.3800	0.00
06/10/2017	R186 On 03-May-18	8.93	Call	Bond Future	2918	3	2918	3	0.00
06/10/2017	R186 On 03-May-18	8.92	Call	Bond Future	2883	3	2883	3	0.00
06/10/2017	R186 On 03-May-18	8.91	Call	Bond Future	2849	3	2849	3	0.00
06/10/2017	R186 On 03-May-18	8.92	Put	Bond Future	2280	2	2280	2	0.00
06/10/2017	R186 On 03-May-18	8.91	Put	Bond Future	2309	2	2309	2	0.00
06/10/2017	R186 On 03-May-18	8.93	Put	Bond Future	2253	2	2253	2	0.00
06/10/2017	R197 On 02-November-17			Bond Future	301.27	301.2818	301.2690	301.2818	2,350.00
06/10/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
06/10/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
06/10/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
06/10/2017	R197 On 02-November-17	305.16	Put	Bond Future	3891	4	3891	4	0.00
06/10/2017	R197 On 02-November-17	305.15	Put	Bond Future	3881	4	3881	4	0.00
06/10/2017	R197 On 02-November-17	305.17	Put	Bond Future	3901	4	3901	4	0.00
06/10/2017	R197 On 01-February-18			Bond Future	299.92	299.9336	299.9206	299.9336	0.00
06/10/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
06/10/2017	R197 On 01-February-18	301.68	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
06/10/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
06/10/2017	R197 On 01-February-18	301.66	Put	Bond Future	1739	2	1739	2	0.00
06/10/2017	R197 On 01-February-18	301.67	Put	Bond Future	1749	2	1749	2	0.00
06/10/2017	R197 On 01-February-18	301.68	Put	Bond Future	1759	2	1759	2	0.00
06/10/2017	R197 On 03-May-18			Bond Future	305.61	305.6258	305.6084	305.6258	0.00
06/10/2017	R197 On 03-May-18	304.44	Call	Bond Future	1168	1	1168	1	0.00
06/10/2017	R197 On 03-May-18	304.46	Call	Bond Future	1148	1	1148	1	0.00
06/10/2017	R197 On 03-May-18	304.45	Call	Bond Future	1158	1	1158	1	0.00
06/10/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
06/10/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
06/10/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
06/10/2017	R202 On 02-November-17			Bond Future	242.55	242.5639	242.5546	242.5639	28,667.00
06/10/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
06/10/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
06/10/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
06/10/2017	R202 On 02-November-17	253.90	Put	Bond Future	11345	11	11345	11	0.00
06/10/2017	R202 On 02-November-17	253.91	Put	Bond Future	11355	11	11355	11	0.00
06/10/2017	R202 On 02-November-17	253.89	Put	Bond Future	11335	11	11335	11	0.00
06/10/2017	R202 On 01-February-18			Bond Future	243.38	243.3923	243.3827	243.3923	0.00
06/10/2017	R202 On 01-February-18	249.08	Call	Bond Future	742	1	742	1	0.00
06/10/2017	R202 On 01-February-18	249.07	Call	Bond Future	744	1	744	1	0.00
06/10/2017	R202 On 01-February-18	249.06	Call	Bond Future	746	1	746	1	0.00
06/10/2017	R202 On 01-February-18	249.07	Put	Bond Future	6431	6	6431	6	0.00
06/10/2017	R202 On 01-February-18	249.06	Put	Bond Future	6423	6	6423	6	0.00
06/10/2017	R202 On 01-February-18	249.08	Put	Bond Future	6439	6	6439	6	0.00
06/10/2017	R202 On 03-May-18			Bond Future	248.00	248.0115	247.9983	248.0115	0.00
06/10/2017	R202 On 03-May-18	247.47	Call	Bond Future	3800	4	3800	4	0.00
06/10/2017	R202 On 03-May-18	247.48	Call	Bond Future	3795	4	3795	4	0.00
06/10/2017	R202 On 03-May-18	247.49	Call	Bond Future	3790	4	3790	4	0.00
06/10/2017	R202 On 03-May-18	247.49	Put	Bond Future	3282	3	3282	3	0.00
06/10/2017	R202 On 03-May-18	247.47	Put	Bond Future	3272	3	3272	3	0.00
06/10/2017	R202 On 03-May-18	247.48	Put	Bond Future	3277	3	3277	3	0.00
06/10/2017	R204 On 02-November-17			Bond Future	7.09	104.0357	7.0900	104.0357	43,887.00
06/10/2017	R204 On 02-November-17	7.75	Call	Bond Future	1942	2	1942	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
06/10/2017	R204 On 02-November-17	7.76	Call	Bond Future	1948	2	1948	2	0.00
06/10/2017	R204 On 02-November-17	7.74	Call	Bond Future	1936	2	1936	2	0.00
06/10/2017	R204 On 02-November-17	7.74	Put	Bond Future	1245	1	1245	1	0.00
06/10/2017	R204 On 02-November-17	7.75	Put	Bond Future	1241	1	1241	1	0.00
06/10/2017	R204 On 02-November-17	7.76	Put	Bond Future	1236	1	1236	1	0.00
06/10/2017	R204 On 01-February-18			Bond Future	6.99	101.9093	6.9872	101.9093	0.00
06/10/2017	R204 On 01-February-18	7.25	Call	Bond Future	3183	3	3183	3	0.00
06/10/2017	R204 On 01-February-18	7.27	Call	Bond Future	3191	3	3191	3	0.00
06/10/2017	R204 On 01-February-18	7.26	Call	Bond Future	3187	3	3187	3	0.00
06/10/2017	R204 On 01-February-18	7.26	Put	Bond Future	2958	3	2958	3	0.00
06/10/2017	R204 On 01-February-18	7.27	Put	Bond Future	2954	3	2954	3	0.00
06/10/2017	R204 On 01-February-18	7.25	Put	Bond Future	2963	3	2963	3	0.00
06/10/2017	R204 On 03-May-18			Bond Future	6.77	103.8042	6.7716	103.8042	0.00
06/10/2017	R204 On 03-May-18	7.09	Call	Bond Future	4460	4	4460	4	0.00
06/10/2017	R204 On 03-May-18	7.10	Call	Bond Future	4463	4	4463	4	0.00
06/10/2017	R204 On 03-May-18	7.08	Call	Bond Future	4457	4	4457	4	0.00
06/10/2017	R204 On 03-May-18	7.08	Put	Bond Future	4271	4	4271	4	0.00
06/10/2017	R204 On 03-May-18	7.09	Put	Bond Future	4268	4	4268	4	0.00
06/10/2017	R204 On 03-May-18	7.10	Put	Bond Future	4265	4	4265	4	0.00
06/10/2017	R207 On 02-November-17			Bond Future	7.43	102.0170	7.4297	102.0170	41,044.00
06/10/2017	R207 On 02-November-17	8.03	Call	Bond Future	1181	1	1181	1	0.00
06/10/2017	R207 On 02-November-17	8.05	Call	Bond Future	1220	1	1220	1	0.00
06/10/2017	R207 On 02-November-17	8.04	Call	Bond Future	1201	1	1201	1	0.00
06/10/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
06/10/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
06/10/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
06/10/2017	R207 On 01-February-18			Bond Future	7.42	100.2503	7.4243	100.2503	0.00
06/10/2017	R207 On 01-February-18	7.60	Call	Bond Future	545	1	545	1	0.00
06/10/2017	R207 On 01-February-18	7.62	Call	Bond Future	568	1	568	1	0.00
06/10/2017	R207 On 01-February-18	7.61	Call	Bond Future	556	1	556	1	0.00
06/10/2017	R207 On 01-February-18	7.60	Put	Bond Future	234	0	234	0	0.00
06/10/2017	R207 On 01-February-18	7.62	Put	Bond Future	222	0	222	0	0.00
06/10/2017	R207 On 01-February-18	7.61	Put	Bond Future	228	0	228	0	0.00
06/10/2017	R207 On 03-May-18			Bond Future	7.42	102.1144	7.4178	102.1144	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2017	R207 On 03-May-18	7.58	Call	Bond Future	585	1	585	1	0.00
06/10/2017	R207 On 03-May-18	7.57	Call	Bond Future	575	1	575	1	0.00
06/10/2017	R207 On 03-May-18	7.56	Call	Bond Future	566	1	566	1	0.00
06/10/2017	R207 On 03-May-18	7.57	Put	Bond Future	339	0	339	0	0.00
06/10/2017	R207 On 03-May-18	7.56	Put	Bond Future	345	0	345	0	0.00
06/10/2017	R207 On 03-May-18	7.58	Put	Bond Future	333	0	333	0	0.00
06/10/2017	R208 On 02-November-17			Bond Future	7.66	98.1890	7.6622	98.1890	32,077.00
06/10/2017	R208 On 02-November-17	8.20	Call	Bond Future	1543	2	1543	2	0.00
06/10/2017	R208 On 02-November-17	8.19	Call	Bond Future	1515	2	1515	2	0.00
06/10/2017	R208 On 02-November-17	8.18	Call	Bond Future	1487	2	1487	2	0.00
06/10/2017	R208 On 02-November-17	8.19	Put	Bond Future	2	0	2	0	0.00
06/10/2017	R208 On 02-November-17	8.18	Put	Bond Future	3	0	3	0	0.00
06/10/2017	R208 On 02-November-17	8.20	Put	Bond Future	2	0	2	0	0.00
06/10/2017	R208 On 01-February-18			Bond Future	7.68	99.9931	7.6841	99.9931	0.00
06/10/2017	R208 On 01-February-18	7.84	Call	Bond Future	855	1	855	1	0.00
06/10/2017	R208 On 01-February-18	7.85	Call	Bond Future	871	1	871	1	0.00
06/10/2017	R208 On 01-February-18	7.83	Call	Bond Future	838	1	838	1	0.00
06/10/2017	R208 On 01-February-18	7.83	Put	Bond Future	444	0	444	0	0.00
06/10/2017	R208 On 01-February-18	7.84	Put	Bond Future	434	0	434	0	0.00
06/10/2017	R208 On 01-February-18	7.85	Put	Bond Future	424	0	424	0	0.00
06/10/2017	R208 On 03-May-18			Bond Future	7.70	98.4513	7.6995	98.4513	0.00
06/10/2017	R208 On 03-May-18	7.77	Call	Bond Future	852	1	852	1	0.00
06/10/2017	R208 On 03-May-18	7.79	Call	Bond Future	880	1	880	1	0.00
06/10/2017	R208 On 03-May-18	7.78	Call	Bond Future	866	1	866	1	0.00
06/10/2017	R208 On 03-May-18	7.79	Put	Bond Future	653	1	653	1	0.00
06/10/2017	R208 On 03-May-18	7.78	Put	Bond Future	664	1	664	1	0.00
06/10/2017	R208 On 03-May-18	7.77	Put	Bond Future	675	1	675	1	0.00
06/10/2017	R209 On 02-November-17			Bond Future	9.63	72.1127	9.6273	72.1127	125,604.00
06/10/2017	R209 On 02-November-17	9.52	Call	Bond Future	723	1	723	1	0.00
06/10/2017	R209 On 02-November-17	10.00	Call	Bond Future	2670	3	2670	3	0.00
06/10/2017	R209 On 02-November-17	9.54	Call	Bond Future	778	1	778	1	0.00
06/10/2017	R209 On 02-November-17	9.75	Call	Bond Future	1502	2	1502	2	0.00
06/10/2017	R209 On 02-November-17	9.53	Call	Bond Future	750	1	750	1	0.00
06/10/2017	R209 On 02-November-17	9.58	Call	Bond Future	895	1	895	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2017	R209 On 02-November-17	9.33	Call	Bond Future	331	0	331	0	1,350.00
06/10/2017	R209 On 02-November-17	9.00	Call	Bond Future	52	0	52	0	2,248.00
06/10/2017	R209 On 02-November-17	10.60	Call	Bond Future	6052	6	6052	6	0.00
06/10/2017	R209 On 02-November-17	8.30	Call	Bond Future	0	0	0	0	2,800.00
06/10/2017	R209 On 02-November-17	9.88	Call	Bond Future	2075	2	2075	2	0.00
06/10/2017	R209 On 02-November-17	9.75	Put	Bond Future	694	1	694	1	6,500.00
06/10/2017	R209 On 02-November-17	9.53	Put	Bond Future	1401	1	1401	1	0.00
06/10/2017	R209 On 02-November-17	9.58	Put	Bond Future	1210	1	1210	1	1,350.00
06/10/2017	R209 On 02-November-17	9.33	Put	Bond Future	2347	2	2347	2	0.00
06/10/2017	R209 On 02-November-17	8.30	Put	Bond Future	9695	9	9695	9	0.00
06/10/2017	R209 On 02-November-17	9.88	Put	Bond Future	426	0	426	0	1,350.00
06/10/2017	R209 On 02-November-17	9.52	Put	Bond Future	1441	1	1441	1	0.00
06/10/2017	R209 On 02-November-17	9.00	Put	Bond Future	4407	4	4407	4	0.00
06/10/2017	R209 On 02-November-17	10.60	Put	Bond Future	10	0	10	0	1,300.00
06/10/2017	R209 On 02-November-17	10.00	Put	Bond Future	259	0	259	0	1,138.00
06/10/2017	R209 On 02-November-17	9.54	Put	Bond Future	1361	1	1361	1	0.00
06/10/2017	R209 On 01-February-18			Bond Future	9.69	73.4377	9.6863	73.4377	990.00
06/10/2017	R209 On 01-February-18	9.71	Call	Bond Future	2206	2	2206	2	0.00
06/10/2017	R209 On 01-February-18	10.10	Call	Bond Future	3722	4	3722	4	0.00
06/10/2017	R209 On 01-February-18	9.85	Call	Bond Future	2708	3	2708	3	0.00
06/10/2017	R209 On 01-February-18	9.73	Call	Bond Future	2274	2	2274	2	0.00
06/10/2017	R209 On 01-February-18	9.72	Call	Bond Future	2240	2	2240	2	0.00
06/10/2017	R209 On 01-February-18	10.00	Call	Bond Future	3300	4	3300	4	0.00
06/10/2017	R209 On 01-February-18	10.00	Put	Bond Future	1282	1	1282	1	7,500.00
06/10/2017	R209 On 01-February-18	10.10	Put	Bond Future	1080	1	1080	1	3,000.00
06/10/2017	R209 On 01-February-18	9.85	Put	Bond Future	1644	2	1644	2	7,500.00
06/10/2017	R209 On 01-February-18	9.72	Put	Bond Future	2019	2	2019	2	0.00
06/10/2017	R209 On 01-February-18	9.71	Put	Bond Future	2050	2	2050	2	0.00
06/10/2017	R209 On 01-February-18	9.73	Put	Bond Future	1988	2	1988	2	0.00
06/10/2017	R209 On 03-May-18			Bond Future	9.74	71.6540	9.7444	71.6540	0.00
06/10/2017	R209 On 03-May-18	9.85	Call	Bond Future	3263	3	3263	3	0.00
06/10/2017	R209 On 03-May-18	9.86	Call	Bond Future	3298	4	3298	4	0.00
06/10/2017	R209 On 03-May-18	9.84	Call	Bond Future	3228	3	3228	3	0.00
06/10/2017	R209 On 03-May-18	9.84	Put	Bond Future	2611	2	2611	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
06/10/2017	R209 On 03-May-18	9.86	Put	Bond Future	2553	2	2553	2	0.00
06/10/2017	R209 On 03-May-18	9.85	Put	Bond Future	2581	2	2581	2	0.00
06/10/2017	R210 On 02-November-17			Bond Future	185.43	185.4327	185.4255	185.4327	2,179.00
06/10/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
06/10/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
06/10/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
06/10/2017	R210 On 02-November-17	192.07	Put	Bond Future	6644	7	6644	7	0.00
06/10/2017	R210 On 02-November-17	192.09	Put	Bond Future	6664	7	6664	7	0.00
06/10/2017	R210 On 02-November-17	192.08	Put	Bond Future	6654	7	6654	7	0.00
06/10/2017	R210 On 01-February-18			Bond Future	188.89	188.9021	188.8948	188.9021	0.00
06/10/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
06/10/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
06/10/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
06/10/2017	R210 On 01-February-18	192.38	Put	Bond Future	3485	3	3485	3	0.00
06/10/2017	R210 On 01-February-18	192.37	Put	Bond Future	3475	3	3475	3	0.00
06/10/2017	R210 On 01-February-18	192.36	Put	Bond Future	3465	3	3465	3	0.00
06/10/2017	R210 On 03-May-18			Bond Future	190.05	190.0645	190.0545	190.0645	0.00
06/10/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
06/10/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
06/10/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
06/10/2017	R210 On 03-May-18	191.45	Put	Bond Future	1396	1	1396	1	0.00
06/10/2017	R210 On 03-May-18	191.44	Put	Bond Future	1386	1	1386	1	0.00
06/10/2017	R210 On 03-May-18	191.46	Put	Bond Future	1406	1	1406	1	0.00
06/10/2017	R212 On 02-November-17			Bond Future	151.20	151.2115	151.2049	151.2115	4,059.00
06/10/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
06/10/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
06/10/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
06/10/2017	R212 On 02-November-17	152.41	Put	Bond Future	1205	1	1205	1	0.00
06/10/2017	R212 On 02-November-17	152.42	Put	Bond Future	1215	1	1215	1	0.00
06/10/2017	R212 On 02-November-17	152.40	Put	Bond Future	1195	1	1195	1	0.00
06/10/2017	R212 On 01-February-18			Bond Future	152.00	152.0024	151.9956	152.0024	0.00
06/10/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
06/10/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
06/10/2017	R212 On 01-February-18	154.69	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
06/10/2017	R212 On 01-February-18	154.69	Put	Bond Future	2694	3	2694	3	0.00
06/10/2017	R212 On 01-February-18	154.70	Put	Bond Future	2704	3	2704	3	0.00
06/10/2017	R212 On 01-February-18	154.71	Put	Bond Future	2714	3	2714	3	0.00
06/10/2017	R212 On 03-May-18			Bond Future	154.88	154.8871	154.8781	154.8871	0.00
06/10/2017	R212 On 03-May-18	154.28	Call	Bond Future	598	1	598	1	0.00
06/10/2017	R212 On 03-May-18	154.30	Call	Bond Future	578	1	578	1	0.00
06/10/2017	R212 On 03-May-18	154.29	Call	Bond Future	588	1	588	1	0.00
06/10/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
06/10/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
06/10/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
06/10/2017	R213 On 02-November-17			Bond Future	9.35	83.9825	9.3534	83.9825	62,290.00
06/10/2017	R213 On 02-November-17	9.35	Call	Bond Future	978	1	978	1	0.00
06/10/2017	R213 On 02-November-17	9.36	Call	Bond Future	1012	1	1012	1	0.00
06/10/2017	R213 On 02-November-17	9.34	Call	Bond Future	946	1	946	1	0.00
06/10/2017	R213 On 02-November-17	9.34	Put	Bond Future	1034	1	1034	1	0.00
06/10/2017	R213 On 02-November-17	9.35	Put	Bond Future	1000	1	1000	1	0.00
06/10/2017	R213 On 02-November-17	9.36	Put	Bond Future	968	1	968	1	0.00
06/10/2017	R213 On 01-February-18			Bond Future	9.42	85.5256	9.4160	85.5256	0.00
06/10/2017	R213 On 01-February-18	9.43	Call	Bond Future	2073	2	2073	2	0.00
06/10/2017	R213 On 01-February-18	9.42	Call	Bond Future	2040	2	2040	2	0.00
06/10/2017	R213 On 01-February-18	9.41	Call	Bond Future	2007	2	2007	2	0.00
06/10/2017	R213 On 01-February-18	9.42	Put	Bond Future	2014	2	2014	2	0.00
06/10/2017	R213 On 01-February-18	9.41	Put	Bond Future	2046	2	2046	2	0.00
06/10/2017	R213 On 01-February-18	9.43	Put	Bond Future	1982	2	1982	2	0.00
06/10/2017	R213 On 03-May-18			Bond Future	9.47	83.5665	9.4741	83.5665	0.00
06/10/2017	R213 On 03-May-18	9.56	Call	Bond Future	3051	3	3051	3	0.00
06/10/2017	R213 On 03-May-18	9.57	Call	Bond Future	3085	3	3085	3	0.00
06/10/2017	R213 On 03-May-18	9.58	Call	Bond Future	3120	3	3120	3	0.00
06/10/2017	R213 On 03-May-18	9.58	Put	Bond Future	2447	2	2447	2	0.00
06/10/2017	R213 On 03-May-18	9.56	Put	Bond Future	2504	2	2504	2	0.00
06/10/2017	R213 On 03-May-18	9.57	Put	Bond Future	2475	2	2475	2	0.00
06/10/2017	R214 On 02-November-17			Bond Future	9.78	71.6421	9.7781	71.6421	43,355.00
06/10/2017	R214 On 02-November-17	9.58	Call	Bond Future	543	1	543	1	0.00
06/10/2017	R214 On 02-November-17	9.60	Call	Bond Future	588	1	588	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2017	R214 On 02-November-17	9.59	Call	Bond Future	565	1	565	1	0.00
06/10/2017	R214 On 02-November-17	9.59	Put	Bond Future	1877	2	1877	2	0.00
06/10/2017	R214 On 02-November-17	9.58	Put	Bond Future	1926	2	1926	2	0.00
06/10/2017	R214 On 02-November-17	9.60	Put	Bond Future	1829	2	1829	2	0.00
06/10/2017	R214 On 01-February-18			Bond Future	9.84	72.9584	9.8399	72.9584	400.00
06/10/2017	R214 On 01-February-18	9.82	Call	Bond Future	2156	2	2156	2	0.00
06/10/2017	R214 On 01-February-18	9.84	Call	Bond Future	2224	2	2224	2	0.00
06/10/2017	R214 On 01-February-18	9.83	Call	Bond Future	2190	2	2190	2	0.00
06/10/2017	R214 On 01-February-18	9.83	Put	Bond Future	2257	2	2257	2	0.00
06/10/2017	R214 On 01-February-18	9.84	Put	Bond Future	2224	2	2224	2	0.00
06/10/2017	R214 On 01-February-18	9.82	Put	Bond Future	2291	2	2291	2	0.00
06/10/2017	R214 On 03-May-18			Bond Future	9.90	71.0192	9.8975	71.0192	0.00
06/10/2017	R214 On 03-May-18	9.98	Call	Bond Future	3329	4	3329	4	0.00
06/10/2017	R214 On 03-May-18	9.99	Call	Bond Future	3365	4	3365	4	0.00
06/10/2017	R214 On 03-May-18	9.97	Call	Bond Future	3294	3	3294	3	0.00
06/10/2017	R214 On 03-May-18	9.97	Put	Bond Future	2809	3	2809	3	0.00
06/10/2017	R214 On 03-May-18	9.98	Put	Bond Future	2778	3	2778	3	0.00
06/10/2017	R214 On 03-May-18	9.99	Put	Bond Future	2747	3	2747	3	0.00
06/10/2017	R248 On 02-November-17			Bond Future	9.84	91.5472	9.8438	91.5472	87,525.00
06/10/2017	R248 On 02-November-17	9.66	Call	Bond Future	774	1	774	1	0.00
06/10/2017	R248 On 02-November-17	9.65	Call	Bond Future	745	1	745	1	0.00
06/10/2017	R248 On 02-November-17	9.64	Call	Bond Future	717	1	717	1	0.00
06/10/2017	R248 On 02-November-17	9.64	Put	Bond Future	2524	2	2524	2	0.00
06/10/2017	R248 On 02-November-17	9.66	Put	Bond Future	2401	2	2401	2	0.00
06/10/2017	R248 On 02-November-17	9.65	Put	Bond Future	2462	2	2462	2	0.00
06/10/2017	R248 On 01-February-18			Bond Future	9.91	93.2293	9.9077	93.2293	170.00
06/10/2017	R248 On 01-February-18	9.89	Call	Bond Future	2830	3	2830	3	0.00
06/10/2017	R248 On 01-February-18	9.91	Call	Bond Future	2917	3	2917	3	0.00
06/10/2017	R248 On 01-February-18	9.90	Call	Bond Future	2873	3	2873	3	0.00
06/10/2017	R248 On 01-February-18	9.89	Put	Bond Future	2983	3	2983	3	0.00
06/10/2017	R248 On 01-February-18	9.91	Put	Bond Future	2897	3	2897	3	0.00
06/10/2017	R248 On 01-February-18	9.90	Put	Bond Future	2940	3	2940	3	0.00
06/10/2017	R248 On 03-May-18			Bond Future	9.97	90.5261	9.9674	90.5261	0.00
06/10/2017	R248 On 03-May-18	10.07	Call	Bond Future	4480	5	4480	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2017	R248 On 03-May-18	10.06	Call	Bond Future	4434	5	4434	5	0.00
06/10/2017	R248 On 03-May-18	10.05	Call	Bond Future	4389	5	4389	5	0.00
06/10/2017	R248 On 03-May-18	10.06	Put	Bond Future	3652	3	3652	3	0.00
06/10/2017	R248 On 03-May-18	10.05	Put	Bond Future	3691	4	3691	4	0.00
06/10/2017	R248 On 03-May-18	10.07	Put	Bond Future	3614	3	3614	3	0.00