



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 08/06/2017 TO: 08/06/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	2025 On 03-August-17			Bond Future	128.19	128.1790	128.1860	128.1790	2,414.00
08/06/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2025 On 03-August-17	133.96	Put	Bond Future	5774	6	6	6	0.00
08/06/2017	2025 On 03-August-17	133.98	Put	Bond Future	5794	6	6	6	0.00
08/06/2017	2025 On 03-August-17	133.97	Put	Bond Future	5784	6	6	6	0.00
08/06/2017	2025 On 02-November-17			Bond Future	130.67	130.6620	130.6696	130.6620	0.00
08/06/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2025 On 02-November-17	132.97	Put	Bond Future	2300	2	2	2	0.00
08/06/2017	2025 On 02-November-17	132.98	Put	Bond Future	2310	2	2	2	0.00
08/06/2017	2025 On 02-November-17	132.96	Put	Bond Future	2290	2	2	2	0.00
08/06/2017	2025 On 01-February-18			Bond Future	131.92	131.9120	131.9185	131.9120	0.00
08/06/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2025 On 01-February-18	133.89	Put	Bond Future	1972	2	2	2	0.00
08/06/2017	2025 On 01-February-18	133.88	Put	Bond Future	1962	2	2	2	0.00
08/06/2017	2025 On 01-February-18	133.90	Put	Bond Future	1982	2	2	2	0.00
08/06/2017	2029 On 01-February-18			Bond Future	103.71	103.7027	103.7075	103.7027	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2017	2030 On 03-August-17			Bond Future	9.07	92.5937	92.2401	92.5937	33,890.00
08/06/2017	2030 On 03-August-17	9.33	Call	Bond Future	1756	2	2	2	0.00
08/06/2017	2030 On 03-August-17	9.34	Call	Bond Future	1824	2	2	2	0.00
08/06/2017	2030 On 03-August-17	9.35	Call	Bond Future	1892	2	2	2	0.00
08/06/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
08/06/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
08/06/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
08/06/2017	2030 On 02-November-17			Bond Future	9.12	94.3642	94.0043	94.3642	0.00
08/06/2017	2030 On 02-November-17	9.35	Call	Bond Future	1591	2	2	2	0.00
08/06/2017	2030 On 02-November-17	9.36	Call	Bond Future	1658	2	2	2	0.00
08/06/2017	2030 On 02-November-17	9.34	Call	Bond Future	1524	2	2	2	0.00
08/06/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
08/06/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
08/06/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
08/06/2017	2030 On 01-February-18			Bond Future	9.16	92.1960	91.8282	92.1960	0.00
08/06/2017	2030 On 01-February-18	9.38	Call	Bond Future	1506	2	2	2	0.00
08/06/2017	2030 On 01-February-18	9.37	Call	Bond Future	1440	2	1	2	0.00
08/06/2017	2030 On 01-February-18	9.39	Call	Bond Future	1572	2	2	2	0.00
08/06/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
08/06/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
08/06/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
08/06/2017	2032 On 03-August-17			Bond Future	9.25	95.3607	94.9435	95.3607	26,589.00
08/06/2017	2032 On 03-August-17	9.45	Call	Bond Future	2329	3	2	3	0.00
08/06/2017	2032 On 03-August-17	9.43	Call	Bond Future	2234	3	2	3	0.00
08/06/2017	2032 On 03-August-17	9.44	Call	Bond Future	2282	3	2	3	0.00
08/06/2017	2032 On 03-August-17	9.45	Put	Bond Future	883	1	1	1	0.00
08/06/2017	2032 On 03-August-17	9.43	Put	Bond Future	934	1	1	1	0.00
08/06/2017	2032 On 03-August-17	9.44	Put	Bond Future	908	1	1	1	0.00
08/06/2017	2032 On 02-November-17			Bond Future	9.30	93.0263	92.6015	93.0263	0.00
08/06/2017	2032 On 02-November-17	9.48	Call	Bond Future	3313	4	3	4	0.00
08/06/2017	2032 On 02-November-17	9.49	Call	Bond Future	3356	4	3	4	0.00
08/06/2017	2032 On 02-November-17	9.50	Call	Bond Future	3399	4	3	4	0.00
08/06/2017	2032 On 02-November-17	9.49	Put	Bond Future	1973	2	2	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
08/06/2017	2032 On 02-November-17	9.48	Put	Bond Future	2002	2	2	2	0.00
08/06/2017	2032 On 02-November-17	9.50	Put	Bond Future	1944	2	2	2	0.00
08/06/2017	2032 On 01-February-18			Bond Future	9.35	94.8371	94.4031	94.8371	0.00
08/06/2017	2032 On 01-February-18	9.55	Call	Bond Future	4036	4	4	4	0.00
08/06/2017	2032 On 01-February-18	9.56	Call	Bond Future	4078	4	4	4	0.00
08/06/2017	2032 On 01-February-18	9.57	Call	Bond Future	4120	4	4	4	0.00
08/06/2017	2032 On 01-February-18	9.56	Put	Bond Future	2533	2	3	2	0.00
08/06/2017	2032 On 01-February-18	9.57	Put	Bond Future	2504	2	3	2	0.00
08/06/2017	2032 On 01-February-18	9.55	Put	Bond Future	2562	2	3	2	0.00
08/06/2017	2033 On 03-August-17			Bond Future	105.41	105.4029	105.4085	105.4029	6,534.00
08/06/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2033 On 03-August-17	113.12	Put	Bond Future	7712	8	8	8	0.00
08/06/2017	2033 On 03-August-17	113.13	Put	Bond Future	7722	8	8	8	0.00
08/06/2017	2033 On 03-August-17	113.14	Put	Bond Future	7732	8	8	8	0.00
08/06/2017	2033 On 02-November-17			Bond Future	106.37	106.3682	106.3741	106.3682	0.00
08/06/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2033 On 02-November-17	110.08	Put	Bond Future	3706	4	4	4	0.00
08/06/2017	2033 On 02-November-17	110.09	Put	Bond Future	3716	4	4	4	0.00
08/06/2017	2033 On 02-November-17	110.07	Put	Bond Future	3696	4	4	4	0.00
08/06/2017	2033 On 01-February-18			Bond Future	108.49	108.4865	108.4915	108.4865	0.00
08/06/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2033 On 01-February-18	109.64	Put	Bond Future	1149	1	1	1	0.00
08/06/2017	2033 On 01-February-18	109.66	Put	Bond Future	1169	1	1	1	0.00
08/06/2017	2033 On 01-February-18	109.65	Put	Bond Future	1159	1	1	1	0.00
08/06/2017	2037 On 03-August-17			Bond Future	9.61	90.8164	90.4502	90.8164	66,025.00
08/06/2017	2037 On 03-August-17	9.58	Call	Bond Future	1564	2	2	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
08/06/2017	2037 On 03-August-17	9.57	Call	Bond Future	1526	2	2	2	0.00
08/06/2017	2037 On 03-August-17	9.56	Call	Bond Future	1488	2	1	2	0.00
08/06/2017	2037 On 03-August-17	9.57	Put	Bond Future	1886	2	2	2	0.00
08/06/2017	2037 On 03-August-17	9.58	Put	Bond Future	1843	2	2	2	0.00
08/06/2017	2037 On 03-August-17	9.56	Put	Bond Future	1929	2	2	2	0.00
08/06/2017	2037 On 02-November-17			Bond Future	9.66	92.5531	92.1802	92.5531	233.00
08/06/2017	2037 On 02-November-17	9.66	Call	Bond Future	2977	3	3	3	0.00
08/06/2017	2037 On 02-November-17	9.67	Call	Bond Future	3017	3	3	3	0.00
08/06/2017	2037 On 02-November-17	9.65	Call	Bond Future	2936	3	3	3	0.00
08/06/2017	2037 On 02-November-17	9.67	Put	Bond Future	2968	3	3	3	0.00
08/06/2017	2037 On 02-November-17	9.66	Put	Bond Future	3007	3	3	3	0.00
08/06/2017	2037 On 02-November-17	9.65	Put	Bond Future	3046	3	3	3	0.00
08/06/2017	2037 On 01-February-18			Bond Future	9.71	90.0992	89.7182	90.0992	0.00
08/06/2017	2037 On 01-February-18	9.82	Call	Bond Future	4159	4	4	4	0.00
08/06/2017	2037 On 01-February-18	9.83	Call	Bond Future	4201	4	4	4	0.00
08/06/2017	2037 On 01-February-18	9.81	Call	Bond Future	4116	4	4	4	0.00
08/06/2017	2037 On 01-February-18	9.82	Put	Bond Future	3314	3	3	3	0.00
08/06/2017	2037 On 01-February-18	9.83	Put	Bond Future	3279	3	3	3	0.00
08/06/2017	2037 On 01-February-18	9.81	Put	Bond Future	3350	3	3	3	0.00
08/06/2017	2038 On 03-August-17			Bond Future	129.87	129.8656	129.8723	129.8656	22,539.00
08/06/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2038 On 03-August-17	141.17	Put	Bond Future	11298	11	11	11	0.00
08/06/2017	2038 On 03-August-17	141.16	Put	Bond Future	11288	11	11	11	0.00
08/06/2017	2038 On 03-August-17	141.18	Put	Bond Future	11308	11	11	11	0.00
08/06/2017	2038 On 02-November-17			Bond Future	132.39	132.3813	132.3885	132.3813	0.00
08/06/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2038 On 02-November-17	136.82	Put	Bond Future	4431	4	4	4	0.00
08/06/2017	2038 On 02-November-17	136.80	Put	Bond Future	4411	4	4	4	0.00
08/06/2017	2038 On 02-November-17	136.81	Put	Bond Future	4421	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2017	2038 On 01-February-18			Bond Future	133.50	133.4965	133.5027	133.4965	0.00
08/06/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2038 On 01-February-18	136.93	Put	Bond Future	3427	3	3	3	0.00
08/06/2017	2038 On 01-February-18	136.94	Put	Bond Future	3437	3	3	3	0.00
08/06/2017	2038 On 01-February-18	136.95	Put	Bond Future	3447	3	3	3	0.00
08/06/2017	2040 On 03-August-17			Bond Future	9.69	94.1806	93.8775	94.1806	13,856.00
08/06/2017	2040 On 03-August-17	9.63	Call	Bond Future	1598	2	2	2	0.00
08/06/2017	2040 On 03-August-17	9.62	Call	Bond Future	1558	2	2	2	0.00
08/06/2017	2040 On 03-August-17	9.61	Call	Bond Future	1520	2	2	2	0.00
08/06/2017	2040 On 03-August-17	9.62	Put	Bond Future	2207	2	2	2	0.00
08/06/2017	2040 On 03-August-17	9.61	Put	Bond Future	2255	2	2	2	0.00
08/06/2017	2040 On 03-August-17	9.63	Put	Bond Future	2160	2	2	2	0.00
08/06/2017	2040 On 02-November-17			Bond Future	9.74	95.9815	95.6731	95.9815	0.00
08/06/2017	2040 On 02-November-17	9.66	Call	Bond Future	2887	3	3	3	0.00
08/06/2017	2040 On 02-November-17	9.67	Call	Bond Future	2927	3	3	3	0.00
08/06/2017	2040 On 02-November-17	9.65	Call	Bond Future	2847	3	3	3	0.00
08/06/2017	2040 On 02-November-17	9.67	Put	Bond Future	3569	3	4	3	0.00
08/06/2017	2040 On 02-November-17	9.66	Put	Bond Future	3615	3	4	3	0.00
08/06/2017	2040 On 02-November-17	9.65	Put	Bond Future	3661	4	4	4	0.00
08/06/2017	2040 On 01-February-18			Bond Future	9.79	93.3441	93.0288	93.3441	0.00
08/06/2017	2040 On 01-February-18	9.87	Call	Bond Future	4341	5	4	5	0.00
08/06/2017	2040 On 01-February-18	9.89	Call	Bond Future	4430	5	4	5	0.00
08/06/2017	2040 On 01-February-18	9.88	Call	Bond Future	4385	5	4	5	0.00
08/06/2017	2040 On 01-February-18	9.87	Put	Bond Future	3703	4	4	4	0.00
08/06/2017	2040 On 01-February-18	9.88	Put	Bond Future	3665	4	4	4	0.00
08/06/2017	2040 On 01-February-18	9.89	Put	Bond Future	3626	3	4	3	0.00
08/06/2017	2044 On 03-August-17			Bond Future	9.77	90.7547	90.5394	90.7547	23,797.00
08/06/2017	2044 On 03-August-17	9.63	Call	Bond Future	1304	1	1	1	0.00
08/06/2017	2044 On 03-August-17	9.62	Call	Bond Future	1269	1	1	1	0.00
08/06/2017	2044 On 03-August-17	9.64	Call	Bond Future	1339	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2017	2044 On 03-August-17	9.62	Put	Bond Future	2623	3	3	3	0.00
08/06/2017	2044 On 03-August-17	9.63	Put	Bond Future	2569	2	3	2	0.00
08/06/2017	2044 On 03-August-17	9.64	Put	Bond Future	2516	2	3	2	0.00
08/06/2017	2044 On 02-November-17			Bond Future	9.82	92.4901	92.2711	92.4901	200.00
08/06/2017	2044 On 02-November-17	9.66	Call	Bond Future	2634	3	3	3	0.00
08/06/2017	2044 On 02-November-17	9.68	Call	Bond Future	2710	3	3	3	0.00
08/06/2017	2044 On 02-November-17	9.67	Call	Bond Future	2671	3	3	3	0.00
08/06/2017	2044 On 02-November-17	9.66	Put	Bond Future	4064	4	4	4	0.00
08/06/2017	2044 On 02-November-17	9.67	Put	Bond Future	4013	4	4	4	0.00
08/06/2017	2044 On 02-November-17	9.68	Put	Bond Future	3964	4	4	4	0.00
08/06/2017	2044 On 01-February-18			Bond Future	9.87	89.9098	89.6858	89.9098	0.00
08/06/2017	2044 On 01-February-18	9.90	Call	Bond Future	4197	4	4	4	0.00
08/06/2017	2044 On 01-February-18	9.91	Call	Bond Future	4241	4	4	4	0.00
08/06/2017	2044 On 01-February-18	9.89	Call	Bond Future	4154	4	4	4	0.00
08/06/2017	2044 On 01-February-18	9.90	Put	Bond Future	3980	4	4	4	0.00
08/06/2017	2044 On 01-February-18	9.91	Put	Bond Future	3940	4	4	4	0.00
08/06/2017	2044 On 01-February-18	9.89	Put	Bond Future	4021	4	4	4	0.00
08/06/2017	2046 On 03-August-17			Bond Future	127.91	127.9077	127.9142	127.9077	23,790.00
08/06/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2046 On 03-August-17	141.19	Put	Bond Future	13276	13	13	13	0.00
08/06/2017	2046 On 03-August-17	141.17	Put	Bond Future	13256	13	13	13	0.00
08/06/2017	2046 On 03-August-17	141.18	Put	Bond Future	13266	13	13	13	0.00
08/06/2017	2046 On 02-November-17			Bond Future	128.81	128.8020	128.8093	128.8020	0.00
08/06/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2046 On 02-November-17	136.31	Put	Bond Future	7501	8	8	8	0.00
08/06/2017	2046 On 02-November-17	136.32	Put	Bond Future	7511	8	8	8	0.00
08/06/2017	2046 On 02-November-17	136.30	Put	Bond Future	7491	7	7	7	0.00
08/06/2017	2046 On 01-February-18			Bond Future	131.37	131.3671	131.3732	131.3671	0.00
08/06/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2046 On 01-February-18	132.90	Put	Bond Future	1527	2	2	2	0.00
08/06/2017	2046 On 01-February-18	132.91	Put	Bond Future	1537	2	2	2	0.00
08/06/2017	2046 On 01-February-18	132.92	Put	Bond Future	1547	2	2	2	0.00
08/06/2017	2050 On 03-August-17			Bond Future	135.62	135.6124	135.6198	135.6124	26,059.00
08/06/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2050 On 03-August-17	149.23	Put	Bond Future	13610	14	14	14	0.00
08/06/2017	2050 On 03-August-17	149.24	Put	Bond Future	13620	14	14	14	0.00
08/06/2017	2050 On 03-August-17	149.22	Put	Bond Future	13600	14	14	14	0.00
08/06/2017	2050 On 02-November-17			Bond Future	138.25	138.2394	138.2475	138.2394	0.00
08/06/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2050 On 02-November-17	144.65	Put	Bond Future	6403	6	6	6	0.00
08/06/2017	2050 On 02-November-17	144.66	Put	Bond Future	6413	6	6	6	0.00
08/06/2017	2050 On 02-November-17	144.67	Put	Bond Future	6423	6	6	6	0.00
08/06/2017	2050 On 01-February-18			Bond Future	139.31	139.3005	139.3071	139.3005	0.00
08/06/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
08/06/2017	2050 On 01-February-18	140.24	Put	Bond Future	933	1	1	1	0.00
08/06/2017	2050 On 01-February-18	140.25	Put	Bond Future	943	1	1	1	0.00
08/06/2017	2050 On 01-February-18	140.23	Put	Bond Future	923	1	1	1	0.00
08/06/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	AL37 On 03-August-17			Index Future	547.32	548.5460	547.3230	548.5460	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2017	AL37 On 02-November-17			Index Future	557.79	559.0350	557.7910	559.0350	0.00
08/06/2017	AL37 On 01-February-18			Index Future	568.64	569.9170	568.6440	569.9170	0.00
08/06/2017	AL7T On 03-August-17			Index Future	631.64	633.5080	631.6430	633.5080	0.00
08/06/2017	AL7T On 02-November-17			Index Future	643.72	645.6230	643.7240	645.6230	0.00
08/06/2017	AL7T On 01-February-18			Index Future	656.25	658.1900	656.2490	658.1900	0.00
08/06/2017	ALBI On 03-August-17			Index Future	567.62	569.2630	567.6220	569.2630	600.00
08/06/2017	ALBI On 02-November-17			Index Future	578.48	580.1490	578.4780	580.1490	0.00
08/06/2017	ALBI On 01-February-18			Index Future	589.73	591.4420	589.7340	591.4420	0.00
08/06/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/06/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2017	EL28 On 03-August-17			Bond Future	128.05	128.0444	128.0536	128.0444	0.00
08/06/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
08/06/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
08/06/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
08/06/2017	EL28 On 03-August-17	135.17	Put	Bond Future	7116	7	7	7	0.00
08/06/2017	EL28 On 03-August-17	135.16	Put	Bond Future	7106	7	7	7	0.00
08/06/2017	EL28 On 03-August-17	135.18	Put	Bond Future	7126	7	7	7	0.00
08/06/2017	EL28 On 02-November-17			Bond Future	128.79	128.7809	128.7908	128.7809	0.00
08/06/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
08/06/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
08/06/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
08/06/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5079	5	5	5	0.00
08/06/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5089	5	5	5	0.00
08/06/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5099	5	5	5	0.00
08/06/2017	EL28 On 01-February-18			Bond Future	131.35	131.3457	131.3544	131.3457	0.00
08/06/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
08/06/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
08/06/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
08/06/2017	EL28 On 01-February-18	132.29	Put	Bond Future	936	1	1	1	0.00
08/06/2017	EL28 On 01-February-18	132.31	Put	Bond Future	956	1	1	1	0.00
08/06/2017	EL28 On 01-February-18	132.30	Put	Bond Future	946	1	1	1	0.00
08/06/2017	ES33 On 03-August-17			Bond Future	10.69	78.9483	78.7007	78.9483	9,466.00
08/06/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
08/06/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
08/06/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
08/06/2017	ES33 On 03-August-17	10.53	Put	Bond Future	996	1	1	1	0.00
08/06/2017	ES33 On 03-August-17	10.54	Put	Bond Future	933	1	1	1	0.00
08/06/2017	ES33 On 03-August-17	10.55	Put	Bond Future	870	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2017	ES33 On 02-November-17			Bond Future	10.78	76.6662	76.4142	76.6662	0.00
08/06/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
08/06/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
08/06/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
08/06/2017	ES33 On 02-November-17	10.67	Put	Bond Future	671	0	1	0	0.00
08/06/2017	ES33 On 02-November-17	10.68	Put	Bond Future	610	0	1	0	0.00
08/06/2017	ES33 On 02-November-17	10.66	Put	Bond Future	733	0	1	0	0.00
08/06/2017	ES33 On 01-February-18			Bond Future	10.87	78.1586	77.9008	78.1586	0.00
08/06/2017	ES33 On 01-February-18	10.99	Call	Bond Future	707	1	1	1	0.00
08/06/2017	ES33 On 01-February-18	11.00	Call	Bond Future	767	1	1	1	0.00
08/06/2017	ES33 On 01-February-18	11.01	Call	Bond Future	826	1	1	1	0.00
08/06/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
08/06/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
08/06/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
08/06/2017	ES42 On 03-August-17			Bond Future	10.91	82.0950	81.9227	82.0950	7,957.00
08/06/2017	ES42 On 02-November-17			Bond Future	11.00	79.4033	79.2280	79.4033	0.00
08/06/2017	ES42 On 01-February-18			Bond Future	11.09	80.9489	80.7694	80.9489	0.00
08/06/2017	GOVI On 03-August-17			GOVI	566.21	567.8490	566.2060	567.8490	404.00
08/06/2017	GOVI On 03-August-17	561.10	Call	GOVI	51060	7	5	7	0.00
08/06/2017	GOVI On 03-August-17	561.11	Call	GOVI	50960	7	5	7	0.00
08/06/2017	GOVI On 03-August-17	561.09	Call	GOVI	51160	7	5	7	0.00
08/06/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
08/06/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
08/06/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
08/06/2017	GOVI On 02-November-17			GOVI	577.04	578.7080	577.0350	578.7080	0.00
08/06/2017	GOVI On 02-November-17	572.44	Call	GOVI	45950	6	5	6	0.00
08/06/2017	GOVI On 02-November-17	572.45	Call	GOVI	45850	6	5	6	0.00
08/06/2017	GOVI On 02-November-17	572.46	Call	GOVI	45750	6	5	6	0.00
08/06/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
08/06/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
08/06/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
08/06/2017	GOVI On 01-February-18			GOVI	588.26	589.9730	588.2620	589.9730	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2017	GOVI On 01-February-18	581.03	Call	GOVI	72320	9	7	9	0.00
08/06/2017	GOVI On 01-February-18	581.02	Call	GOVI	72420	9	7	9	0.00
08/06/2017	GOVI On 01-February-18	581.04	Call	GOVI	72220	9	7	9	0.00
08/06/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
08/06/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
08/06/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
08/06/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/06/2017	IGOV On 03-August-17			Index Future	249.76	249.7470	249.7610	249.7470	1,296.00
08/06/2017	IGOV On 02-November-17			Index Future	254.60	254.5850	254.6000	254.5850	0.00
08/06/2017	IGOV On 01-February-18			Index Future	259.67	259.6550	259.6670	259.6550	0.00
08/06/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
08/06/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
08/06/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	0.00
08/06/2017	IS01 On 21-September-17			Interest Rate Swap	99.62	99.6150	99.6163	99.6150	0.00
08/06/2017	IS01 On 21-December-17			Interest Rate Swap	99.82	99.8090	99.8150	99.8090	0.00
08/06/2017	IS01 On 15-March-18			Interest Rate Swap	99.75	99.7354	99.7466	99.7354	0.00
08/06/2017	IS01 On 21-June-18			Interest Rate Swap	99.89	99.8671	99.8854	99.8671	0.00
08/06/2017	IS02 On 18-December-17			Interest Rate Swap	99.85	99.8393	99.8453	99.8393	0.00
08/06/2017	IS02 On 16-March-18			Interest Rate Swap	99.03	99.0156	99.0270	99.0156	0.00
08/06/2017	IS02 On 15-June-18			Interest Rate Swap	98.57	98.5531	98.5702	98.5531	0.00
08/06/2017	IS02 On 21-September-18			Interest Rate Swap	98.48	98.4582	98.4820	98.4582	0.00
08/06/2017	IS02 On 21-December-18			Interest Rate Swap	98.84	98.8100	98.8400	98.8100	0.00
08/06/2017	IS02 On 15-March-19			Interest Rate Swap	99.21	99.1779	99.2108	99.1779	0.00
08/06/2017	IS02 On 21-June-19			Interest Rate Swap	99.59	99.5516	99.5854	99.5516	0.00
08/06/2017	IS05 On 17-December-20			Interest Rate Swap	96.16	96.0776	96.1589	96.0776	0.00
08/06/2017	IS05 On 16-March-21			Interest Rate Swap	95.38	95.2883	95.3752	95.2883	0.00
08/06/2017	IS05 On 15-June-21			Interest Rate Swap	94.56	94.4671	94.5606	94.4671	0.00
08/06/2017	IS05 On 21-September-21			Interest Rate Swap	94.72	94.6162	94.7200	94.6162	0.00
08/06/2017	IS05 On 21-December-21			Interest Rate Swap	96.89	96.7733	96.8857	96.7733	51.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2017	IS05 On 15-March-22			Interest Rate Swap	97.00	96.8761	96.9957	96.8761	0.00
08/06/2017	IS05 On 21-June-22			Interest Rate Swap	98.17	98.0433	98.1693	98.0433	0.00
08/06/2017	IS10 On 17-December-25			Interest Rate Swap	94.66	94.4842	94.6578	94.4842	0.00
08/06/2017	IS10 On 16-March-26			Interest Rate Swap	91.64	91.4543	91.6353	91.4543	0.00
08/06/2017	IS10 On 15-June-26			Interest Rate Swap	90.36	90.1699	90.3560	90.1699	0.00
08/06/2017	IS10 On 21-September-26			Interest Rate Swap	92.49	92.3009	92.4894	92.3009	0.00
08/06/2017	IS10 On 21-December-26			Interest Rate Swap	96.24	96.0556	96.2429	96.0556	0.00
08/06/2017	IS10 On 15-March-27			Interest Rate Swap	94.80	94.6063	94.7958	94.6063	0.00
08/06/2017	IS10 On 21-June-27			Interest Rate Swap	96.85	96.6575	96.8451	96.6575	0.00
08/06/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
08/06/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
08/06/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
08/06/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
08/06/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.33	92.6700	92.6700	92.6700	0.00
08/06/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.29	92.7100	92.7100	92.7100	0.00
08/06/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.26	92.7400	92.7400	92.7400	0.00
08/06/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.21	92.7900	92.7900	92.7900	0.00
08/06/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.17	92.8300	92.8300	92.8300	0.00
08/06/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.13	92.8700	92.8700	92.8700	0.00
08/06/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.09	92.9100	92.9100	92.9100	0.00
08/06/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	2,500.00
08/06/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.99	93.0100	93.0100	93.0100	0.00
08/06/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.04	92.9600	92.9600	92.9600	0.00
08/06/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
08/06/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.09	92.9100	92.9100	92.9100	0.00
08/06/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.14	92.8600	92.8600	92.8600	0.00
08/06/2017	R023 On 03-August-17			Bond Future	7.90	102.9835	102.7092	102.9835	38,317.00
08/06/2017	R023 On 03-August-17	8.58	Call	Bond Future	2997	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2017	R023 On 03-August-17	8.60	Call	Bond Future	3076	3	3	3	0.00
08/06/2017	R023 On 03-August-17	8.59	Call	Bond Future	3036	3	3	3	0.00
08/06/2017	R023 On 03-August-17	8.58	Put	Bond Future	58	0	0	0	0.00
08/06/2017	R023 On 03-August-17	8.59	Put	Bond Future	55	0	0	0	0.00
08/06/2017	R023 On 03-August-17	8.60	Put	Bond Future	53	0	0	0	0.00
08/06/2017	R023 On 02-November-17			Bond Future	7.91	101.0224	100.7433	101.0224	0.00
08/06/2017	R023 On 02-November-17	8.56	Call	Bond Future	2982	3	3	3	0.00
08/06/2017	R023 On 02-November-17	8.57	Call	Bond Future	3017	3	3	3	0.00
08/06/2017	R023 On 02-November-17	8.58	Call	Bond Future	3051	3	3	3	0.00
08/06/2017	R023 On 02-November-17	8.57	Put	Bond Future	269	0	0	0	0.00
08/06/2017	R023 On 02-November-17	8.58	Put	Bond Future	262	0	0	0	0.00
08/06/2017	R023 On 02-November-17	8.56	Put	Bond Future	276	0	0	0	0.00
08/06/2017	R023 On 01-February-18			Bond Future	7.92	102.9888	102.7033	102.9888	0.00
08/06/2017	R023 On 01-February-18	8.32	Call	Bond Future	2441	3	2	3	0.00
08/06/2017	R023 On 01-February-18	8.33	Call	Bond Future	2469	3	2	3	0.00
08/06/2017	R023 On 01-February-18	8.31	Call	Bond Future	2414	3	2	3	0.00
08/06/2017	R023 On 01-February-18	8.32	Put	Bond Future	817	1	1	1	0.00
08/06/2017	R023 On 01-February-18	8.33	Put	Bond Future	805	1	1	1	0.00
08/06/2017	R023 On 01-February-18	8.31	Put	Bond Future	830	1	1	1	0.00
08/06/2017	R035 On 03-August-17			Bond Future	9.51	98.8975	98.5284	98.8975	9,645.00
08/06/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
08/06/2017	R035 On 03-August-17	9.51	Call	Bond Future	28	0	0	0	0.00
08/06/2017	R035 On 03-August-17	9.52	Call	Bond Future	109	0	0	0	0.00
08/06/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
08/06/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
08/06/2017	R035 On 03-August-17	9.50	Put	Bond Future	53	0	0	0	0.00
08/06/2017	R035 On 02-November-17			Bond Future	9.56	96.2878	95.9119	96.2878	0.00
08/06/2017	R035 On 02-November-17	9.60	Call	Bond Future	332	1	0	1	0.00
08/06/2017	R035 On 02-November-17	9.59	Call	Bond Future	252	1	0	1	0.00
08/06/2017	R035 On 02-November-17	9.61	Call	Bond Future	411	1	0	1	0.00
08/06/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
08/06/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
08/06/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2017	R035 On 01-February-18			Bond Future	9.61	98.1620	97.7780	98.1620	0.00
08/06/2017	R035 On 01-February-18	9.73	Call	Bond Future	941	1	1	1	0.00
08/06/2017	R035 On 01-February-18	9.75	Call	Bond Future	1097	1	1	1	0.00
08/06/2017	R035 On 01-February-18	9.74	Call	Bond Future	1019	1	1	1	0.00
08/06/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
08/06/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
08/06/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
08/06/2017	R186 On 03-August-17			Bond Future	8.54	114.1998	113.8487	114.1998	117,836.00
08/06/2017	R186 On 03-August-17	8.90	Call	Bond Future	2874	3	3	3	0.00
08/06/2017	R186 On 03-August-17	9.50	Call	Bond Future	6415	7	6	7	0.00
08/06/2017	R186 On 03-August-17	9.35	Call	Bond Future	5488	6	5	6	0.00
08/06/2017	R186 On 03-August-17	8.93	Call	Bond Future	3033	3	3	3	0.00
08/06/2017	R186 On 03-August-17	8.91	Call	Bond Future	2927	3	3	3	0.00
08/06/2017	R186 On 03-August-17	8.75	Call	Bond Future	2130	2	2	2	0.00
08/06/2017	R186 On 03-August-17	9.00	Call	Bond Future	3416	4	3	4	0.00
08/06/2017	R186 On 03-August-17	8.85	Call	Bond Future	2616	3	3	3	0.00
08/06/2017	R186 On 03-August-17	8.92	Call	Bond Future	2980	3	3	3	0.00
08/06/2017	R186 On 03-August-17	9.50	Put	Bond Future	34	0	0	0	6,500.00
08/06/2017	R186 On 03-August-17	9.35	Put	Bond Future	67	0	0	0	750.00
08/06/2017	R186 On 03-August-17	8.90	Put	Bond Future	407	0	0	0	0.00
08/06/2017	R186 On 03-August-17	8.75	Put	Bond Future	671	1	1	1	3,654.00
08/06/2017	R186 On 03-August-17	8.91	Put	Bond Future	393	0	0	0	0.00
08/06/2017	R186 On 03-August-17	9.00	Put	Bond Future	283	0	0	0	0.00
08/06/2017	R186 On 03-August-17	8.93	Put	Bond Future	366	0	0	0	0.00
08/06/2017	R186 On 03-August-17	8.85	Put	Bond Future	483	0	0	0	750.00
08/06/2017	R186 On 03-August-17	8.92	Put	Bond Future	379	0	0	0	0.00
08/06/2017	R186 On 02-November-17			Bond Future	8.57	116.3835	116.0262	116.3835	4.00
08/06/2017	R186 On 02-November-17	8.88	Call	Bond Future	3372	4	3	4	0.00
08/06/2017	R186 On 02-November-17	8.90	Call	Bond Future	3459	4	3	4	0.00
08/06/2017	R186 On 02-November-17	8.89	Call	Bond Future	3415	4	3	4	0.00
08/06/2017	R186 On 02-November-17	8.89	Put	Bond Future	1274	1	1	1	0.00
08/06/2017	R186 On 02-November-17	8.90	Put	Bond Future	1252	1	1	1	0.00
08/06/2017	R186 On 02-November-17	8.88	Put	Bond Future	1296	1	1	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2017	R186 On 01-February-18			Bond Future	8.60	113.3463	112.9809	113.3463	0.00
08/06/2017	R186 On 01-February-18	8.96	Call	Bond Future	4074	4	4	4	0.00
08/06/2017	R186 On 01-February-18	8.97	Call	Bond Future	4116	4	4	4	0.00
08/06/2017	R186 On 01-February-18	8.98	Call	Bond Future	4159	4	4	4	0.00
08/06/2017	R186 On 01-February-18	8.96	Put	Bond Future	1717	2	2	2	0.00
08/06/2017	R186 On 01-February-18	8.97	Put	Bond Future	1695	2	2	2	0.00
08/06/2017	R186 On 01-February-18	8.98	Put	Bond Future	1673	2	2	2	0.00
08/06/2017	R197 On 03-August-17			Bond Future	296.25	296.2355	296.2510	296.2355	2,350.00
08/06/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
08/06/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
08/06/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
08/06/2017	R197 On 03-August-17	308.06	Put	Bond Future	11809	12	12	12	0.00
08/06/2017	R197 On 03-August-17	308.07	Put	Bond Future	11819	12	12	12	0.00
08/06/2017	R197 On 03-August-17	308.05	Put	Bond Future	11799	12	12	12	0.00
08/06/2017	R197 On 02-November-17			Bond Future	301.99	301.9737	301.9907	301.9737	0.00
08/06/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
08/06/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
08/06/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
08/06/2017	R197 On 02-November-17	305.16	Put	Bond Future	3169	3	3	3	0.00
08/06/2017	R197 On 02-November-17	305.17	Put	Bond Future	3179	3	3	3	0.00
08/06/2017	R197 On 02-November-17	305.15	Put	Bond Future	3159	3	3	3	0.00
08/06/2017	R197 On 01-February-18			Bond Future	300.95	300.9338	300.9482	300.9338	0.00
08/06/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
08/06/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
08/06/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
08/06/2017	R197 On 01-February-18	301.68	Put	Bond Future	732	1	1	1	0.00
08/06/2017	R197 On 01-February-18	301.67	Put	Bond Future	722	1	1	1	0.00
08/06/2017	R197 On 01-February-18	301.66	Put	Bond Future	712	1	1	1	0.00
08/06/2017	R202 On 03-August-17			Bond Future	241.15	241.1376	241.1501	241.1376	30,547.00
08/06/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
08/06/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
08/06/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2017	R202 On 03-August-17	258.36	Put	Bond Future	17210	17	17	17	0.00
08/06/2017	R202 On 03-August-17	258.37	Put	Bond Future	17220	17	17	17	0.00
08/06/2017	R202 On 03-August-17	258.35	Put	Bond Future	17200	17	17	17	0.00
08/06/2017	R202 On 02-November-17			Bond Future	245.82	245.8087	245.8224	245.8087	0.00
08/06/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
08/06/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
08/06/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
08/06/2017	R202 On 02-November-17	253.89	Put	Bond Future	8068	8	8	8	0.00
08/06/2017	R202 On 02-November-17	253.90	Put	Bond Future	8078	8	8	8	0.00
08/06/2017	R202 On 02-November-17	253.91	Put	Bond Future	8088	8	8	8	0.00
08/06/2017	R202 On 01-February-18			Bond Future	246.97	246.9572	246.9689	246.9572	0.00
08/06/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
08/06/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
08/06/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
08/06/2017	R202 On 01-February-18	249.07	Put	Bond Future	2101	2	2	2	0.00
08/06/2017	R202 On 01-February-18	249.08	Put	Bond Future	2111	2	2	2	0.00
08/06/2017	R202 On 01-February-18	249.06	Put	Bond Future	2091	2	2	2	0.00
08/06/2017	R203 On 03-August-17			Bond Future	7.31	103.3406	103.3386	103.3406	0.00
08/06/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
08/06/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
08/06/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
08/06/2017	R203 On 03-August-17	4.87	Put	Bond Future	261	0	0	0	0.00
08/06/2017	R203 On 03-August-17	4.88	Put	Bond Future	260	0	0	0	0.00
08/06/2017	R203 On 03-August-17	4.89	Put	Bond Future	259	0	0	0	0.00
08/06/2017	R204 On 03-August-17			Bond Future	7.33	101.9630	101.8899	101.9630	41,529.00
08/06/2017	R204 On 03-August-17	7.75	Call	Bond Future	554	1	1	1	0.00
08/06/2017	R204 On 03-August-17	7.77	Call	Bond Future	578	1	1	1	0.00
08/06/2017	R204 On 03-August-17	7.76	Call	Bond Future	566	1	1	1	0.00
08/06/2017	R204 On 03-August-17	7.75	Put	Bond Future	18	0	0	0	0.00
08/06/2017	R204 On 03-August-17	7.76	Put	Bond Future	17	0	0	0	0.00
08/06/2017	R204 On 03-August-17	7.77	Put	Bond Future	16	0	0	0	0.00
08/06/2017	R204 On 02-November-17			Bond Future	7.23	103.9127	103.8386	103.9127	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2017	R204 On 02-November-17	7.76	Call	Bond Future	570	1	1	1	0.00
08/06/2017	R204 On 02-November-17	7.74	Call	Bond Future	550	1	1	1	0.00
08/06/2017	R204 On 02-November-17	7.75	Call	Bond Future	560	1	1	1	0.00
08/06/2017	R204 On 02-November-17	7.74	Put	Bond Future	10	0	0	0	0.00
08/06/2017	R204 On 02-November-17	7.75	Put	Bond Future	9	0	0	0	0.00
08/06/2017	R204 On 02-November-17	7.76	Put	Bond Future	9	0	0	0	0.00
08/06/2017	R204 On 01-February-18			Bond Future	7.04	101.8952	101.8188	101.8952	0.00
08/06/2017	R204 On 01-February-18	7.25	Call	Bond Future	320	0	0	0	0.00
08/06/2017	R204 On 01-February-18	7.27	Call	Bond Future	331	0	0	0	0.00
08/06/2017	R204 On 01-February-18	7.26	Call	Bond Future	325	0	0	0	0.00
08/06/2017	R204 On 01-February-18	7.26	Put	Bond Future	139	0	0	0	0.00
08/06/2017	R204 On 01-February-18	7.27	Put	Bond Future	137	0	0	0	0.00
08/06/2017	R204 On 01-February-18	7.25	Put	Bond Future	142	0	0	0	0.00
08/06/2017	R207 On 03-August-17			Bond Future	7.41	100.2407	100.1112	100.2407	45,633.00
08/06/2017	R207 On 03-August-17	8.19	Call	Bond Future	1687	2	2	2	51.00
08/06/2017	R207 On 03-August-17	8.39	Call	Bond Future	2111	2	2	2	0.00
08/06/2017	R207 On 03-August-17	8.41	Call	Bond Future	2154	2	2	2	0.00
08/06/2017	R207 On 03-August-17	8.40	Call	Bond Future	2133	2	2	2	0.00
08/06/2017	R207 On 03-August-17	8.39	Put	Bond Future	0	0	0	0	0.00
08/06/2017	R207 On 03-August-17	8.40	Put	Bond Future	0	0	0	0	0.00
08/06/2017	R207 On 03-August-17	8.41	Put	Bond Future	0	0	0	0	0.00
08/06/2017	R207 On 03-August-17	8.19	Put	Bond Future	3	0	0	0	0.00
08/06/2017	R207 On 02-November-17			Bond Future	7.36	102.1575	102.0259	102.1575	0.00
08/06/2017	R207 On 02-November-17	8.05	Call	Bond Future	1386	2	1	2	0.00
08/06/2017	R207 On 02-November-17	8.04	Call	Bond Future	1368	1	1	1	0.00
08/06/2017	R207 On 02-November-17	8.03	Call	Bond Future	1350	1	1	1	0.00
08/06/2017	R207 On 02-November-17	8.04	Put	Bond Future	34	0	0	0	0.00
08/06/2017	R207 On 02-November-17	8.03	Put	Bond Future	36	0	0	0	0.00
08/06/2017	R207 On 02-November-17	8.05	Put	Bond Future	33	0	0	0	0.00
08/06/2017	R207 On 01-February-18			Bond Future	7.29	100.5040	100.3689	100.5040	0.00
08/06/2017	R207 On 01-February-18	7.60	Call	Bond Future	825	1	1	1	0.00
08/06/2017	R207 On 01-February-18	7.61	Call	Bond Future	837	1	1	1	0.00
08/06/2017	R207 On 01-February-18	7.62	Call	Bond Future	850	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2017	R207 On 01-February-18	7.61	Put	Bond Future	264	0	0	0	0.00
08/06/2017	R207 On 01-February-18	7.62	Put	Bond Future	259	0	0	0	0.00
08/06/2017	R207 On 01-February-18	7.60	Put	Bond Future	269	0	0	0	0.00
08/06/2017	R208 On 03-August-17			Bond Future	7.53	100.1188	99.9398	100.1188	34,779.00
08/06/2017	R208 On 03-August-17	8.30	Call	Bond Future	2357	3	2	3	0.00
08/06/2017	R208 On 03-August-17	8.32	Call	Bond Future	2416	3	2	3	0.00
08/06/2017	R208 On 03-August-17	8.31	Call	Bond Future	2386	3	2	3	0.00
08/06/2017	R208 On 03-August-17	8.30	Put	Bond Future	10	0	0	0	0.00
08/06/2017	R208 On 03-August-17	8.31	Put	Bond Future	10	0	0	0	0.00
08/06/2017	R208 On 03-August-17	8.32	Put	Bond Future	9	0	0	0	0.00
08/06/2017	R208 On 02-November-17			Bond Future	7.51	98.6313	98.4493	98.6313	0.00
08/06/2017	R208 On 02-November-17	8.18	Call	Bond Future	2004	2	2	2	0.00
08/06/2017	R208 On 02-November-17	8.20	Call	Bond Future	2056	2	2	2	0.00
08/06/2017	R208 On 02-November-17	8.19	Call	Bond Future	2030	2	2	2	0.00
08/06/2017	R208 On 02-November-17	8.19	Put	Bond Future	80	0	0	0	0.00
08/06/2017	R208 On 02-November-17	8.20	Put	Bond Future	77	0	0	0	0.00
08/06/2017	R208 On 02-November-17	8.18	Put	Bond Future	82	0	0	0	0.00
08/06/2017	R208 On 01-February-18			Bond Future	7.48	100.5512	100.3647	100.5512	0.00
08/06/2017	R208 On 01-February-18	7.85	Call	Bond Future	1416	2	1	2	0.00
08/06/2017	R208 On 01-February-18	7.83	Call	Bond Future	1378	2	1	2	0.00
08/06/2017	R208 On 01-February-18	7.84	Call	Bond Future	1397	2	1	2	0.00
08/06/2017	R208 On 01-February-18	7.83	Put	Bond Future	432	0	0	0	0.00
08/06/2017	R208 On 01-February-18	7.84	Put	Bond Future	423	0	0	0	0.00
08/06/2017	R208 On 01-February-18	7.85	Put	Bond Future	415	0	0	0	0.00
08/06/2017	R209 On 03-August-17			Bond Future	9.45	74.6490	74.3737	74.6490	74,115.00
08/06/2017	R209 On 03-August-17	9.44	Call	Bond Future	1347	2	1	2	0.00
08/06/2017	R209 On 03-August-17	9.43	Call	Bond Future	1314	1	1	1	0.00
08/06/2017	R209 On 03-August-17	9.45	Call	Bond Future	1381	2	1	2	0.00
08/06/2017	R209 On 03-August-17	9.44	Put	Bond Future	1439	1	1	1	0.00
08/06/2017	R209 On 03-August-17	9.45	Put	Bond Future	1404	1	1	1	0.00
08/06/2017	R209 On 03-August-17	9.43	Put	Bond Future	1473	1	1	1	0.00
08/06/2017	R209 On 02-November-17			Bond Future	9.50	72.9265	72.6462	72.9265	630.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2017	R209 On 02-November-17	10.00	Call	Bond Future	4442	5	4	5	0.00
08/06/2017	R209 On 02-November-17	9.54	Call	Bond Future	2584	3	3	3	0.00
08/06/2017	R209 On 02-November-17	9.52	Call	Bond Future	2513	3	3	3	0.00
08/06/2017	R209 On 02-November-17	10.60	Call	Bond Future	7325	8	7	8	0.00
08/06/2017	R209 On 02-November-17	8.30	Call	Bond Future	213	0	0	0	2,800.00
08/06/2017	R209 On 02-November-17	9.00	Call	Bond Future	1082	1	1	1	4,100.00
08/06/2017	R209 On 02-November-17	9.53	Call	Bond Future	2548	3	3	3	0.00
08/06/2017	R209 On 02-November-17	10.00	Put	Bond Future	1166	1	1	1	3,360.00
08/06/2017	R209 On 02-November-17	10.60	Put	Bond Future	418	0	0	0	1,300.00
08/06/2017	R209 On 02-November-17	9.00	Put	Bond Future	4571	4	5	4	0.00
08/06/2017	R209 On 02-November-17	9.54	Put	Bond Future	2302	2	2	2	0.00
08/06/2017	R209 On 02-November-17	9.52	Put	Bond Future	2366	2	2	2	0.00
08/06/2017	R209 On 02-November-17	8.30	Put	Bond Future	9043	9	9	9	0.00
08/06/2017	R209 On 02-November-17	9.53	Put	Bond Future	2334	2	2	2	0.00
08/06/2017	R209 On 01-February-18			Bond Future	9.54	74.3460	74.0597	74.3460	0.00
08/06/2017	R209 On 01-February-18	9.71	Call	Bond Future	3619	4	4	4	0.00
08/06/2017	R209 On 01-February-18	9.72	Call	Bond Future	3656	4	4	4	0.00
08/06/2017	R209 On 01-February-18	9.73	Call	Bond Future	3694	4	4	4	0.00
08/06/2017	R209 On 01-February-18	9.71	Put	Bond Future	2503	2	3	2	0.00
08/06/2017	R209 On 01-February-18	9.73	Put	Bond Future	2447	2	2	2	0.00
08/06/2017	R209 On 01-February-18	9.72	Put	Bond Future	2475	2	2	2	0.00
08/06/2017	R210 On 03-August-17			Bond Future	186.40	186.3932	186.4030	186.3932	1,675.00
08/06/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
08/06/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
08/06/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
08/06/2017	R210 On 03-August-17	196.29	Put	Bond Future	9887	10	10	10	0.00
08/06/2017	R210 On 03-August-17	196.28	Put	Bond Future	9877	10	10	10	0.00
08/06/2017	R210 On 03-August-17	196.30	Put	Bond Future	9897	10	10	10	0.00
08/06/2017	R210 On 02-November-17			Bond Future	187.61	187.6037	187.6144	187.6037	0.00
08/06/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
08/06/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
08/06/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
08/06/2017	R210 On 02-November-17	192.08	Put	Bond Future	4466	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2017	R210 On 02-November-17	192.09	Put	Bond Future	4476	4	4	4	0.00
08/06/2017	R210 On 02-November-17	192.07	Put	Bond Future	4456	4	4	4	0.00
08/06/2017	R210 On 01-February-18			Bond Future	191.35	191.3400	191.3489	191.3400	0.00
08/06/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
08/06/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
08/06/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
08/06/2017	R210 On 01-February-18	192.36	Put	Bond Future	1011	1	1	1	0.00
08/06/2017	R210 On 01-February-18	192.38	Put	Bond Future	1031	1	1	1	0.00
08/06/2017	R210 On 01-February-18	192.37	Put	Bond Future	1021	1	1	1	0.00
08/06/2017	R212 On 03-August-17			Bond Future	148.65	148.6371	148.6451	148.6371	4,858.00
08/06/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
08/06/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
08/06/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
08/06/2017	R212 On 03-August-17	153.34	Put	Bond Future	4695	5	5	5	0.00
08/06/2017	R212 On 03-August-17	153.35	Put	Bond Future	4705	5	5	5	0.00
08/06/2017	R212 On 03-August-17	153.36	Put	Bond Future	4715	5	5	5	0.00
08/06/2017	R212 On 02-November-17			Bond Future	151.53	151.5164	151.5251	151.5164	0.00
08/06/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
08/06/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
08/06/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
08/06/2017	R212 On 02-November-17	152.40	Put	Bond Future	875	1	1	1	0.00
08/06/2017	R212 On 02-November-17	152.42	Put	Bond Future	895	1	1	1	0.00
08/06/2017	R212 On 02-November-17	152.41	Put	Bond Future	885	1	1	1	0.00
08/06/2017	R212 On 01-February-18			Bond Future	152.48	152.4737	152.4811	152.4737	0.00
08/06/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
08/06/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
08/06/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
08/06/2017	R212 On 01-February-18	154.69	Put	Bond Future	2209	2	2	2	0.00
08/06/2017	R212 On 01-February-18	154.70	Put	Bond Future	2219	2	2	2	0.00
08/06/2017	R212 On 01-February-18	154.71	Put	Bond Future	2229	2	2	2	0.00
08/06/2017	R213 On 03-August-17			Bond Future	9.14	86.9764	86.5974	86.9764	55,673.00
08/06/2017	R213 On 03-August-17	9.33	Call	Bond Future	2071	2	2	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
08/06/2017	R213 On 03-August-17	9.35	Call	Bond Future	2159	2	2	2	0.00
08/06/2017	R213 On 03-August-17	9.34	Call	Bond Future	2115	2	2	2	0.00
08/06/2017	R213 On 03-August-17	9.34	Put	Bond Future	782	1	1	1	0.00
08/06/2017	R213 On 03-August-17	9.35	Put	Bond Future	759	1	1	1	0.00
08/06/2017	R213 On 03-August-17	9.33	Put	Bond Future	804	1	1	1	0.00
08/06/2017	R213 On 02-November-17			Bond Future	9.19	85.0895	84.7036	85.0895	0.00
08/06/2017	R213 On 02-November-17	9.36	Call	Bond Future	2944	3	3	3	0.00
08/06/2017	R213 On 02-November-17	9.34	Call	Bond Future	2867	3	3	3	0.00
08/06/2017	R213 On 02-November-17	9.35	Call	Bond Future	2905	3	3	3	0.00
08/06/2017	R213 On 02-November-17	9.34	Put	Bond Future	1838	2	2	2	0.00
08/06/2017	R213 On 02-November-17	9.35	Put	Bond Future	1811	2	2	2	0.00
08/06/2017	R213 On 02-November-17	9.36	Put	Bond Future	1783	2	2	2	0.00
08/06/2017	R213 On 01-February-18			Bond Future	9.23	86.7458	86.3516	86.7458	0.00
08/06/2017	R213 On 01-February-18	9.43	Call	Bond Future	3645	4	4	4	0.00
08/06/2017	R213 On 01-February-18	9.42	Call	Bond Future	3607	4	4	4	0.00
08/06/2017	R213 On 01-February-18	9.41	Call	Bond Future	3569	4	4	4	0.00
08/06/2017	R213 On 01-February-18	9.42	Put	Bond Future	2352	2	2	2	0.00
08/06/2017	R213 On 01-February-18	9.43	Put	Bond Future	2325	2	2	2	0.00
08/06/2017	R213 On 01-February-18	9.41	Put	Bond Future	2379	2	2	2	0.00
08/06/2017	R214 On 03-August-17			Bond Future	9.62	74.0944	73.9183	74.0944	35,526.00
08/06/2017	R214 On 03-August-17	9.51	Call	Bond Future	1089	1	1	1	0.00
08/06/2017	R214 On 03-August-17	9.53	Call	Bond Future	1150	1	1	1	0.00
08/06/2017	R214 On 03-August-17	9.52	Call	Bond Future	1119	1	1	1	0.00
08/06/2017	R214 On 03-August-17	9.51	Put	Bond Future	1900	2	2	2	0.00
08/06/2017	R214 On 03-August-17	9.53	Put	Bond Future	1818	2	2	2	0.00
08/06/2017	R214 On 03-August-17	9.52	Put	Bond Future	1859	2	2	2	0.00
08/06/2017	R214 On 02-November-17			Bond Future	9.67	72.2149	72.0356	72.2149	0.00
08/06/2017	R214 On 02-November-17	9.58	Call	Bond Future	2263	2	2	2	0.00
08/06/2017	R214 On 02-November-17	9.60	Call	Bond Future	2329	2	2	2	0.00
08/06/2017	R214 On 02-November-17	9.59	Call	Bond Future	2296	2	2	2	0.00
08/06/2017	R214 On 02-November-17	9.59	Put	Bond Future	2871	3	3	3	0.00
08/06/2017	R214 On 02-November-17	9.60	Put	Bond Future	2833	3	3	3	0.00
08/06/2017	R214 On 02-November-17	9.58	Put	Bond Future	2909	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2017	R214 On 01-February-18			Bond Future	9.72	73.6205	73.4371	73.6205	0.00
08/06/2017	R214 On 01-February-18	9.82	Call	Bond Future	3589	4	4	4	0.00
08/06/2017	R214 On 01-February-18	9.84	Call	Bond Future	3664	4	4	4	0.00
08/06/2017	R214 On 01-February-18	9.83	Call	Bond Future	3626	4	4	4	0.00
08/06/2017	R214 On 01-February-18	9.82	Put	Bond Future	2896	3	3	3	0.00
08/06/2017	R214 On 01-February-18	9.83	Put	Bond Future	2865	3	3	3	0.00
08/06/2017	R214 On 01-February-18	9.84	Put	Bond Future	2835	3	3	3	0.00
08/06/2017	R248 On 03-August-17			Bond Future	9.73	94.5104	94.3334	94.5104	77,986.00
08/06/2017	R248 On 03-August-17	9.57	Call	Bond Future	1307	1	1	1	0.00
08/06/2017	R248 On 03-August-17	9.56	Call	Bond Future	1272	1	1	1	0.00
08/06/2017	R248 On 03-August-17	9.58	Call	Bond Future	1342	1	1	1	0.00
08/06/2017	R248 On 03-August-17	9.58	Put	Bond Future	2658	3	3	3	0.00
08/06/2017	R248 On 03-August-17	9.57	Put	Bond Future	2714	3	3	3	0.00
08/06/2017	R248 On 03-August-17	9.56	Put	Bond Future	2771	3	3	3	0.00
08/06/2017	R248 On 02-November-17			Bond Future	9.78	91.8801	91.7002	91.8801	226.00
08/06/2017	R248 On 02-November-17	9.64	Call	Bond Future	2825	3	3	3	0.00
08/06/2017	R248 On 02-November-17	9.66	Call	Bond Future	2905	3	3	3	0.00
08/06/2017	R248 On 02-November-17	9.65	Call	Bond Future	2865	3	3	3	0.00
08/06/2017	R248 On 02-November-17	9.64	Put	Bond Future	4044	4	4	4	0.00
08/06/2017	R248 On 02-November-17	9.65	Put	Bond Future	3994	4	4	4	0.00
08/06/2017	R248 On 02-November-17	9.66	Put	Bond Future	3944	4	4	4	0.00
08/06/2017	R248 On 01-February-18			Bond Future	9.83	93.6686	93.4843	93.6686	0.00
08/06/2017	R248 On 01-February-18	9.89	Call	Bond Future	4489	5	4	5	0.00
08/06/2017	R248 On 01-February-18	9.90	Call	Bond Future	4535	5	5	5	0.00
08/06/2017	R248 On 01-February-18	9.91	Call	Bond Future	4581	5	5	5	0.00
08/06/2017	R248 On 01-February-18	9.90	Put	Bond Future	3902	4	4	4	0.00
08/06/2017	R248 On 01-February-18	9.91	Put	Bond Future	3862	4	4	4	0.00
08/06/2017	R248 On 01-February-18	9.89	Put	Bond Future	3943	4	4	4	0.00