



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 February 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2017	2025 On 02-February-17			Bond Future	127.28	127.2782	127.2782	127.2782	0.00
06/02/2017	2025 On 04-May-17			Bond Future	129.90	129.9095	129.9033	129.9095	2,414.00
06/02/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
06/02/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
06/02/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
06/02/2017	2025 On 04-May-17	132.57	Put	Bond Future	2667	3	2667	3	0.00
06/02/2017	2025 On 04-May-17	132.56	Put	Bond Future	2657	3	2657	3	0.00
06/02/2017	2025 On 04-May-17	132.58	Put	Bond Future	2677	3	2677	3	0.00
06/02/2017	2025 On 03-August-17			Bond Future	131.08	131.0854	131.0770	131.0854	0.00
06/02/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
06/02/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
06/02/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
06/02/2017	2025 On 03-August-17	133.96	Put	Bond Future	2883	3	2883	3	0.00
06/02/2017	2025 On 03-August-17	133.98	Put	Bond Future	2903	3	2903	3	0.00
06/02/2017	2025 On 03-August-17	133.97	Put	Bond Future	2893	3	2893	3	0.00
06/02/2017	2025 On 02-November-17			Bond Future	133.71	133.7198	133.7103	133.7198	0.00
06/02/2017	2025 On 02-November-17	132.96	Call	Bond Future	750	1	750	1	0.00
06/02/2017	2025 On 02-November-17	132.98	Call	Bond Future	730	1	730	1	0.00
06/02/2017	2025 On 02-November-17	132.97	Call	Bond Future	740	1	740	1	0.00
06/02/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
06/02/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
06/02/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
06/02/2017	2029 On 04-May-17			Bond Future	102.30	102.3064	102.3014	102.3064	2,272.00
06/02/2017	2029 On 04-May-17	100.65	Call	Bond Future	1651	2	1651	2	0.00
06/02/2017	2029 On 04-May-17	100.67	Call	Bond Future	1631	2	1631	2	0.00
06/02/2017	2029 On 04-May-17	100.66	Call	Bond Future	1641	2	1641	2	0.00
06/02/2017	2029 On 04-May-17	100.65	Put	Bond Future	0	0	0	0	0.00
06/02/2017	2029 On 04-May-17	100.67	Put	Bond Future	0	0	0	0	0.00
06/02/2017	2029 On 04-May-17	100.66	Put	Bond Future	0	0	0	0	0.00
06/02/2017	2030 On 02-February-17			Bond Future	9.24	90.8860	9.2400	90.8860	0.00
06/02/2017	2030 On 04-May-17			Bond Future	9.27	92.7140	9.2668	92.7140	32,786.00
06/02/2017	2030 On 04-May-17	9.34	Call	Bond Future	503	0	503	0	0.00
06/02/2017	2030 On 04-May-17	9.33	Call	Bond Future	435	0	435	0	0.00
06/02/2017	2030 On 04-May-17	9.32	Call	Bond Future	366	0	366	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
06/02/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
06/02/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
06/02/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
06/02/2017	2030 On 03-August-17			Bond Future	9.32	90.4888	9.3183	90.4888	0.00
06/02/2017	2030 On 03-August-17	9.33	Call	Bond Future	79	0	79	0	0.00
06/02/2017	2030 On 03-August-17	9.34	Call	Bond Future	147	0	147	0	0.00
06/02/2017	2030 On 03-August-17	9.35	Call	Bond Future	215	0	215	0	0.00
06/02/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
06/02/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
06/02/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
06/02/2017	2030 On 02-November-17			Bond Future	9.36	92.2976	9.3559	92.2976	0.00
06/02/2017	2030 On 02-November-17	9.36	Call	Bond Future	28	0	28	0	0.00
06/02/2017	2030 On 02-November-17	9.35	Call	Bond Future	0	0	0	0	0.00
06/02/2017	2030 On 02-November-17	9.34	Call	Bond Future	0	0	0	0	0.00
06/02/2017	2030 On 02-November-17	9.35	Put	Bond Future	39	0	39	0	0.00
06/02/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
06/02/2017	2030 On 02-November-17	9.34	Put	Bond Future	106	0	106	0	0.00
06/02/2017	2032 On 02-February-17			Bond Future	9.38	93.9239	9.3750	93.9239	0.00
06/02/2017	2032 On 04-May-17			Bond Future	9.40	91.6588	9.3957	91.6588	19,205.00
06/02/2017	2032 On 04-May-17	9.46	Call	Bond Future	2402	2	2402	2	0.00
06/02/2017	2032 On 04-May-17	9.45	Call	Bond Future	2362	2	2362	2	0.00
06/02/2017	2032 On 04-May-17	9.44	Call	Bond Future	2323	2	2323	2	0.00
06/02/2017	2032 On 04-May-17	9.45	Put	Bond Future	1961	2	1961	2	0.00
06/02/2017	2032 On 04-May-17	9.44	Put	Bond Future	1995	2	1995	2	0.00
06/02/2017	2032 On 04-May-17	9.46	Put	Bond Future	1927	2	1927	2	0.00
06/02/2017	2032 On 03-August-17			Bond Future	9.44	93.4199	9.4443	93.4199	0.00
06/02/2017	2032 On 03-August-17	9.43	Call	Bond Future	3077	3	3077	3	0.00
06/02/2017	2032 On 03-August-17	9.45	Call	Bond Future	3152	3	3152	3	0.00
06/02/2017	2032 On 03-August-17	9.44	Call	Bond Future	3114	3	3114	3	0.00
06/02/2017	2032 On 03-August-17	9.45	Put	Bond Future	3110	3	3110	3	0.00
06/02/2017	2032 On 03-August-17	9.43	Put	Bond Future	3182	3	3182	3	0.00
06/02/2017	2032 On 03-August-17	9.44	Put	Bond Future	3146	3	3146	3	0.00
06/02/2017	2032 On 02-November-17			Bond Future	9.49	91.1277	9.4858	91.1277	0.00
06/02/2017	2032 On 02-November-17	9.48	Call	Bond Future	3830	4	3830	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
06/02/2017	2032 On 02-November-17	9.49	Call	Bond Future	3867	4	3867	4	0.00
06/02/2017	2032 On 02-November-17	9.50	Call	Bond Future	3904	4	3904	4	0.00
06/02/2017	2032 On 02-November-17	9.49	Put	Bond Future	3836	4	3836	4	0.00
06/02/2017	2032 On 02-November-17	9.48	Put	Bond Future	3871	4	3871	4	0.00
06/02/2017	2032 On 02-November-17	9.50	Put	Bond Future	3801	4	3801	4	0.00
06/02/2017	2033 On 02-February-17			Bond Future	107.70	107.6970	107.6970	107.6970	0.00
06/02/2017	2033 On 04-May-17			Bond Future	108.57	108.5720	108.5668	108.5720	5,778.00
06/02/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
06/02/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
06/02/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
06/02/2017	2033 On 04-May-17	110.84	Put	Bond Future	2273	2	2273	2	0.00
06/02/2017	2033 On 04-May-17	110.85	Put	Bond Future	2283	2	2283	2	0.00
06/02/2017	2033 On 04-May-17	110.83	Put	Bond Future	2263	2	2263	2	0.00
06/02/2017	2033 On 03-August-17			Bond Future	110.67	110.6791	110.6721	110.6791	0.00
06/02/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
06/02/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
06/02/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
06/02/2017	2033 On 03-August-17	113.12	Put	Bond Future	2448	2	2448	2	0.00
06/02/2017	2033 On 03-August-17	113.13	Put	Bond Future	2458	2	2458	2	0.00
06/02/2017	2033 On 03-August-17	113.14	Put	Bond Future	2468	2	2468	2	0.00
06/02/2017	2033 On 02-November-17			Bond Future	111.81	111.8130	111.8050	111.8130	0.00
06/02/2017	2033 On 02-November-17	110.09	Call	Bond Future	1715	2	1715	2	0.00
06/02/2017	2033 On 02-November-17	110.08	Call	Bond Future	1725	2	1725	2	0.00
06/02/2017	2033 On 02-November-17	110.07	Call	Bond Future	1735	2	1735	2	0.00
06/02/2017	2033 On 02-November-17	110.08	Put	Bond Future	0	0	0	0	0.00
06/02/2017	2033 On 02-November-17	110.09	Put	Bond Future	0	0	0	0	0.00
06/02/2017	2033 On 02-November-17	110.07	Put	Bond Future	0	0	0	0	0.00
06/02/2017	2037 On 02-February-17			Bond Future	9.58	90.6252	9.5800	90.6252	0.00
06/02/2017	2037 On 04-May-17			Bond Future	9.61	92.4256	9.6081	92.4256	46,662.00
06/02/2017	2037 On 04-May-17	9.60	Call	Bond Future	2399	2	2399	2	0.00
06/02/2017	2037 On 04-May-17	9.58	Call	Bond Future	2318	2	2318	2	0.00
06/02/2017	2037 On 04-May-17	9.59	Call	Bond Future	2359	2	2359	2	0.00
06/02/2017	2037 On 04-May-17	9.58	Put	Bond Future	2547	3	2547	3	0.00
06/02/2017	2037 On 04-May-17	9.59	Put	Bond Future	2506	3	2506	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
06/02/2017	2037 On 04-May-17	9.60	Put	Bond Future	2465	3	2465	3	0.00
06/02/2017	2037 On 03-August-17			Bond Future	9.66	89.9444	9.6612	89.9444	160.00
06/02/2017	2037 On 03-August-17	9.58	Call	Bond Future	3219	3	3219	3	0.00
06/02/2017	2037 On 03-August-17	9.57	Call	Bond Future	3181	3	3181	3	0.00
06/02/2017	2037 On 03-August-17	9.56	Call	Bond Future	3143	3	3143	3	0.00
06/02/2017	2037 On 03-August-17	9.57	Put	Bond Future	3917	4	3917	4	0.00
06/02/2017	2037 On 03-August-17	9.58	Put	Bond Future	3874	4	3874	4	0.00
06/02/2017	2037 On 03-August-17	9.56	Put	Bond Future	3959	4	3959	4	0.00
06/02/2017	2037 On 02-November-17			Bond Future	9.70	91.7424	9.7021	91.7424	0.00
06/02/2017	2037 On 02-November-17	9.66	Call	Bond Future	4201	4	4201	4	0.00
06/02/2017	2037 On 02-November-17	9.65	Call	Bond Future	4161	4	4161	4	0.00
06/02/2017	2037 On 02-November-17	9.67	Call	Bond Future	4241	4	4241	4	0.00
06/02/2017	2037 On 02-November-17	9.67	Put	Bond Future	4497	5	4497	5	0.00
06/02/2017	2037 On 02-November-17	9.66	Put	Bond Future	4537	5	4537	5	0.00
06/02/2017	2037 On 02-November-17	9.65	Put	Bond Future	4577	5	4577	5	0.00
06/02/2017	2038 On 02-February-17			Bond Future	133.05	133.0472	133.0472	133.0472	0.00
06/02/2017	2038 On 04-May-17			Bond Future	135.59	135.5986	135.5919	135.5986	20,533.00
06/02/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
06/02/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
06/02/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
06/02/2017	2038 On 04-May-17	139.78	Put	Bond Future	4188	4	4188	4	0.00
06/02/2017	2038 On 04-May-17	139.79	Put	Bond Future	4198	4	4198	4	0.00
06/02/2017	2038 On 04-May-17	139.77	Put	Bond Future	4178	4	4178	4	0.00
06/02/2017	2038 On 03-August-17			Bond Future	136.71	136.7166	136.7078	136.7166	0.00
06/02/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
06/02/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
06/02/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
06/02/2017	2038 On 03-August-17	141.17	Put	Bond Future	4462	4	4462	4	0.00
06/02/2017	2038 On 03-August-17	141.16	Put	Bond Future	4452	4	4452	4	0.00
06/02/2017	2038 On 03-August-17	141.18	Put	Bond Future	4472	4	4472	4	0.00
06/02/2017	2038 On 02-November-17			Bond Future	139.45	139.4642	139.4543	139.4642	0.00
06/02/2017	2038 On 02-November-17	136.80	Call	Bond Future	2654	3	2654	3	0.00
06/02/2017	2038 On 02-November-17	136.82	Call	Bond Future	2634	3	2634	3	0.00
06/02/2017	2038 On 02-November-17	136.81	Call	Bond Future	2644	3	2644	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
06/02/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
06/02/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
06/02/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
06/02/2017	2040 On 02-February-17			Bond Future	9.60	94.6447	9.6000	94.6447	0.00
06/02/2017	2040 On 04-May-17			Bond Future	9.62	96.6174	9.6167	96.6174	9,025.00
06/02/2017	2040 On 04-May-17	9.63	Call	Bond Future	2723	3	2723	3	0.00
06/02/2017	2040 On 04-May-17	9.64	Call	Bond Future	2768	3	2768	3	0.00
06/02/2017	2040 On 04-May-17	9.62	Call	Bond Future	2678	3	2678	3	0.00
06/02/2017	2040 On 04-May-17	9.63	Put	Bond Future	2607	3	2607	3	0.00
06/02/2017	2040 On 04-May-17	9.62	Put	Bond Future	2649	3	2649	3	0.00
06/02/2017	2040 On 04-May-17	9.64	Put	Bond Future	2564	3	2564	3	0.00
06/02/2017	2040 On 03-August-17			Bond Future	9.67	93.9663	9.6683	93.9663	0.00
06/02/2017	2040 On 03-August-17	9.61	Call	Bond Future	3627	4	3627	4	0.00
06/02/2017	2040 On 03-August-17	9.63	Call	Bond Future	3712	4	3712	4	0.00
06/02/2017	2040 On 03-August-17	9.62	Call	Bond Future	3669	4	3669	4	0.00
06/02/2017	2040 On 03-August-17	9.62	Put	Bond Future	4089	4	4089	4	0.00
06/02/2017	2040 On 03-August-17	9.63	Put	Bond Future	4045	4	4045	4	0.00
06/02/2017	2040 On 03-August-17	9.61	Put	Bond Future	4134	4	4134	4	0.00
06/02/2017	2040 On 02-November-17			Bond Future	9.71	95.8447	9.7080	95.8447	0.00
06/02/2017	2040 On 02-November-17	9.66	Call	Bond Future	4579	5	4579	5	0.00
06/02/2017	2040 On 02-November-17	9.67	Call	Bond Future	4622	5	4622	5	0.00
06/02/2017	2040 On 02-November-17	9.65	Call	Bond Future	4536	4	4536	4	0.00
06/02/2017	2040 On 02-November-17	9.67	Put	Bond Future	4949	5	4949	5	0.00
06/02/2017	2040 On 02-November-17	9.66	Put	Bond Future	4992	5	4992	5	0.00
06/02/2017	2040 On 02-November-17	9.65	Put	Bond Future	5036	5	5036	5	0.00
06/02/2017	2044 On 02-February-17			Bond Future	9.63	91.7941	9.6250	91.7941	0.00
06/02/2017	2044 On 04-May-17			Bond Future	9.65	93.7148	9.6453	93.7148	19,116.00
06/02/2017	2044 On 04-May-17	9.67	Call	Bond Future	2824	3	2824	3	0.00
06/02/2017	2044 On 04-May-17	9.66	Call	Bond Future	2779	3	2779	3	0.00
06/02/2017	2044 On 04-May-17	9.68	Call	Bond Future	2870	3	2870	3	0.00
06/02/2017	2044 On 04-May-17	9.67	Put	Bond Future	2606	3	2606	3	0.00
06/02/2017	2044 On 04-May-17	9.68	Put	Bond Future	2564	3	2564	3	0.00
06/02/2017	2044 On 04-May-17	9.66	Put	Bond Future	2649	3	2649	3	0.00
06/02/2017	2044 On 03-August-17			Bond Future	9.70	91.1331	9.6956	91.1331	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
06/02/2017	2044 On 03-August-17	9.64	Call	Bond Future	3707	4	3707	4	0.00
06/02/2017	2044 On 03-August-17	9.62	Call	Bond Future	3622	4	3622	4	0.00
06/02/2017	2044 On 03-August-17	9.63	Call	Bond Future	3664	4	3664	4	0.00
06/02/2017	2044 On 03-August-17	9.62	Put	Bond Future	4287	4	4287	4	0.00
06/02/2017	2044 On 03-August-17	9.63	Put	Bond Future	4241	4	4241	4	0.00
06/02/2017	2044 On 03-August-17	9.64	Put	Bond Future	4196	4	4196	4	0.00
06/02/2017	2044 On 02-November-17			Bond Future	9.73	92.9549	9.7343	92.9549	0.00
06/02/2017	2044 On 02-November-17	9.66	Call	Bond Future	4554	5	4554	5	0.00
06/02/2017	2044 On 02-November-17	9.68	Call	Bond Future	4640	5	4640	5	0.00
06/02/2017	2044 On 02-November-17	9.67	Call	Bond Future	4597	5	4597	5	0.00
06/02/2017	2044 On 02-November-17	9.67	Put	Bond Future	5158	5	5158	5	0.00
06/02/2017	2044 On 02-November-17	9.68	Put	Bond Future	5113	5	5113	5	0.00
06/02/2017	2044 On 02-November-17	9.66	Put	Bond Future	5203	5	5203	5	0.00
06/02/2017	2046 On 02-February-17			Bond Future	133.56	133.5613	133.5613	133.5613	0.00
06/02/2017	2046 On 04-May-17			Bond Future	134.59	134.8776	134.5862	134.8776	19,696.00
06/02/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
06/02/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
06/02/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
06/02/2017	2046 On 04-May-17	138.33	Put	Bond Future	3744	3	3744	3	0.00
06/02/2017	2046 On 04-May-17	138.34	Put	Bond Future	3754	3	3754	3	0.00
06/02/2017	2046 On 04-May-17	138.32	Put	Bond Future	3734	3	3734	3	0.00
06/02/2017	2046 On 03-August-17			Bond Future	137.20	137.4951	137.1958	137.4951	0.00
06/02/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
06/02/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
06/02/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
06/02/2017	2046 On 03-August-17	141.19	Put	Bond Future	3994	4	3994	4	0.00
06/02/2017	2046 On 03-August-17	141.17	Put	Bond Future	3974	4	3974	4	0.00
06/02/2017	2046 On 03-August-17	141.18	Put	Bond Future	3984	4	3984	4	0.00
06/02/2017	2046 On 02-November-17			Bond Future	138.35	138.6540	138.3476	138.6540	0.00
06/02/2017	2046 On 02-November-17	136.30	Call	Bond Future	2048	2	2048	2	0.00
06/02/2017	2046 On 02-November-17	136.32	Call	Bond Future	2028	2	2028	2	0.00
06/02/2017	2046 On 02-November-17	136.31	Call	Bond Future	2038	2	2038	2	0.00
06/02/2017	2046 On 02-November-17	136.31	Put	Bond Future	0	0	0	0	0.00
06/02/2017	2046 On 02-November-17	136.32	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2017	2046 On 02-November-17	136.30	Put	Bond Future	0	0	0	0	0.00
06/02/2017	2050 On 02-February-17			Bond Future	142.20	142.2024	142.2024	142.2024	0.00
06/02/2017	2050 On 04-May-17			Bond Future	144.92	144.9294	144.9224	144.9294	24,079.00
06/02/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
06/02/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
06/02/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
06/02/2017	2050 On 04-May-17	147.84	Put	Bond Future	2918	3	2918	3	0.00
06/02/2017	2050 On 04-May-17	147.83	Put	Bond Future	2908	3	2908	3	0.00
06/02/2017	2050 On 04-May-17	147.85	Put	Bond Future	2928	3	2928	3	0.00
06/02/2017	2050 On 03-August-17			Bond Future	146.05	146.0634	146.0540	146.0634	0.00
06/02/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
06/02/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
06/02/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
06/02/2017	2050 On 03-August-17	149.22	Put	Bond Future	3166	3	3166	3	0.00
06/02/2017	2050 On 03-August-17	149.24	Put	Bond Future	3186	3	3186	3	0.00
06/02/2017	2050 On 03-August-17	149.23	Put	Bond Future	3176	3	3176	3	0.00
06/02/2017	2050 On 02-November-17			Bond Future	148.99	148.9986	148.9881	148.9986	0.00
06/02/2017	2050 On 02-November-17	144.65	Call	Bond Future	4338	4	4338	4	0.00
06/02/2017	2050 On 02-November-17	144.67	Call	Bond Future	4318	4	4318	4	0.00
06/02/2017	2050 On 02-November-17	144.66	Call	Bond Future	4328	4	4328	4	0.00
06/02/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
06/02/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
06/02/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
06/02/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	AL37 On 04-May-17			Index Future	525.19	524.9130	525.1900	524.9130	1.00
06/02/2017	AL37 On 03-August-17			Index Future	535.28	534.9990	535.2760	534.9990	0.00
06/02/2017	AL37 On 02-November-17			Index Future	545.97	545.6880	545.9710	545.6880	0.00
06/02/2017	AL7T On 04-May-17			Index Future	607.31	606.8780	607.3090	606.8780	0.00
06/02/2017	AL7T On 03-August-17			Index Future	618.97	618.5390	618.9720	618.5390	0.00
06/02/2017	AL7T On 02-November-17			Index Future	631.34	630.8970	631.3390	630.8970	0.00
06/02/2017	ALBI On 04-May-17			Index Future	551.51	550.9450	551.5080	550.9450	598.00
06/02/2017	ALBI On 03-August-17			Index Future	562.10	561.5310	562.0990	561.5310	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
06/02/2017	ALBI On 02-November-17			Index Future	573.33	572.7500	573.3300	572.7500	0.00
06/02/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/02/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	C446 On 31-March-46			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
06/02/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2017	EL28 On 02-February-17			Bond Future	128.89	128.8852	128.8852	128.8852	0.00
06/02/2017	EL28 On 04-May-17			Bond Future	130.05	130.0495	130.0455	130.0495	0.00
06/02/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
06/02/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
06/02/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
06/02/2017	EL28 On 04-May-17	137.90	Put	Bond Future	7854	8	7854	8	0.00
06/02/2017	EL28 On 04-May-17	137.92	Put	Bond Future	7874	8	7874	8	0.00
06/02/2017	EL28 On 04-May-17	137.91	Put	Bond Future	7864	8	7864	8	0.00
06/02/2017	EL28 On 03-August-17			Bond Future	132.57	132.5734	132.5673	132.5734	0.00
06/02/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
06/02/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
06/02/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
06/02/2017	EL28 On 03-August-17	135.17	Put	Bond Future	2603	3	2603	3	0.00
06/02/2017	EL28 On 03-August-17	135.16	Put	Bond Future	2593	3	2593	3	0.00
06/02/2017	EL28 On 03-August-17	135.18	Put	Bond Future	2613	3	2613	3	0.00
06/02/2017	EL28 On 02-November-17			Bond Future	133.46	133.4706	133.4633	133.4706	0.00
06/02/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
06/02/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
06/02/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
06/02/2017	EL28 On 02-November-17	133.87	Put	Bond Future	407	0	407	0	0.00
06/02/2017	EL28 On 02-November-17	133.88	Put	Bond Future	417	0	417	0	0.00
06/02/2017	EL28 On 02-November-17	133.89	Put	Bond Future	427	0	427	0	0.00
06/02/2017	ES33 On 02-February-17			Bond Future	10.50	79.6754	10.4950	79.6754	0.00
06/02/2017	ES33 On 04-May-17			Bond Future	10.54	77.5245	10.5415	77.5245	9,466.00
06/02/2017	ES33 On 04-May-17	10.55	Call	Bond Future	54	0	54	0	0.00
06/02/2017	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
06/02/2017	ES33 On 04-May-17	10.56	Call	Bond Future	117	0	117	0	0.00
06/02/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
06/02/2017	ES33 On 04-May-17	10.54	Put	Bond Future	9	0	9	0	0.00
06/02/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2017	ES33 On 03-August-17			Bond Future	10.62	79.0141	10.6222	79.0141	0.00
06/02/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
06/02/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
06/02/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
06/02/2017	ES33 On 03-August-17	10.53	Put	Bond Future	579	1	579	1	0.00
06/02/2017	ES33 On 03-August-17	10.54	Put	Bond Future	516	1	516	1	0.00
06/02/2017	ES33 On 03-August-17	10.55	Put	Bond Future	453	1	453	1	0.00
06/02/2017	ES33 On 02-November-17			Bond Future	10.70	76.7998	10.6991	76.7998	0.00
06/02/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
06/02/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
06/02/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
06/02/2017	ES33 On 02-November-17	10.67	Put	Bond Future	179	0	179	0	0.00
06/02/2017	ES33 On 02-November-17	10.68	Put	Bond Future	118	0	118	0	0.00
06/02/2017	ES33 On 02-November-17	10.66	Put	Bond Future	241	0	241	0	0.00
06/02/2017	ES42 On 02-February-17			Bond Future	10.64	83.8225	10.6350	83.8225	0.00
06/02/2017	ES42 On 04-May-17			Bond Future	10.68	81.2999	10.6811	81.2999	8,777.00
06/02/2017	ES42 On 03-August-17			Bond Future	10.76	82.8620	10.7603	82.8620	0.00
06/02/2017	ES42 On 02-November-17			Bond Future	10.83	80.2560	10.8348	80.2560	0.00
06/02/2017	GOVI On 04-May-17			GOVI	549.30	548.7730	549.3030	548.7730	394.00
06/02/2017	GOVI On 04-May-17	262.19	Call	GOVI	2871130	287	2871130	287	0.00
06/02/2017	GOVI On 04-May-17	262.20	Call	GOVI	2871030	287	2871030	287	0.00
06/02/2017	GOVI On 04-May-17	262.18	Call	GOVI	2871230	287	2871230	287	0.00
06/02/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
06/02/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
06/02/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
06/02/2017	GOVI On 03-August-17			GOVI	559.85	559.3180	559.8520	559.3180	0.00
06/02/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
06/02/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
06/02/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
06/02/2017	GOVI On 03-August-17	561.10	Put	GOVI	12480	2	12480	2	0.00
06/02/2017	GOVI On 03-August-17	561.09	Put	GOVI	12380	2	12380	2	0.00
06/02/2017	GOVI On 03-August-17	561.11	Put	GOVI	12580	2	12580	2	0.00
06/02/2017	GOVI On 02-November-17			GOVI	571.04	570.4930	571.0370	570.4930	0.00
06/02/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
06/02/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
06/02/2017	GOVI On 02-November-17	572.45	Put	GOVI	14130	2	14130	2	0.00
06/02/2017	GOVI On 02-November-17	572.46	Put	GOVI	14230	2	14230	2	0.00
06/02/2017	GOVI On 02-November-17	572.44	Put	GOVI	14030	2	14030	2	0.00
06/02/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/02/2017	IGOV On 04-May-17			Index Future	254.45	254.5200	254.4480	254.5200	922.00
06/02/2017	IGOV On 03-August-17			Index Future	259.38	259.4590	259.3830	259.4590	412.00
06/02/2017	IGOV On 02-November-17			Index Future	264.59	264.6730	264.5930	264.6730	0.00
06/02/2017	ILBI On 04-May-17			Index Future	688.17	688.3070	688.1690	688.3070	0.00
06/02/2017	ILBI On 03-August-17			Index Future	701.22	701.3580	701.2190	701.3580	0.00
06/02/2017	ILBI On 02-November-17			Index Future	715.37	715.5130	715.3660	715.5130	0.00
06/02/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0029	100.0029	100.0029	0.00
06/02/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6142	99.6136	99.6142	0.00
06/02/2017	IS01 On 21-September-17			Interest Rate Swap	99.65	99.6478	99.6467	99.6478	0.00
06/02/2017	IS01 On 21-December-17			Interest Rate Swap	99.90	99.9100	99.9048	99.9100	0.00
06/02/2017	IS01 On 15-March-18			Interest Rate Swap	99.94	99.9509	99.9424	99.9509	0.00
06/02/2017	IS02 On 18-December-17			Interest Rate Swap	99.93	99.9377	99.9329	99.9377	0.00
06/02/2017	IS02 On 16-March-18			Interest Rate Swap	99.23	99.2346	99.2258	99.2346	0.00
06/02/2017	IS02 On 15-June-18			Interest Rate Swap	98.89	98.9002	98.8858	98.9002	0.00
06/02/2017	IS02 On 21-September-18			Interest Rate Swap	98.95	98.9657	98.9467	98.9657	0.00
06/02/2017	IS02 On 21-December-18			Interest Rate Swap	99.45	99.4700	99.4500	99.4700	0.00
06/02/2017	IS02 On 15-March-19			Interest Rate Swap	99.96	99.9823	99.9607	99.9823	0.00
06/02/2017	IS05 On 17-December-20			Interest Rate Swap	97.77	97.8004	97.7674	97.8004	0.00
06/02/2017	IS05 On 16-March-21			Interest Rate Swap	97.09	97.1270	97.0895	97.1270	0.00
06/02/2017	IS05 On 15-June-21			Interest Rate Swap	96.37	96.4199	96.3748	96.4199	0.00
06/02/2017	IS05 On 21-September-21			Interest Rate Swap	96.64	96.6925	96.6387	96.6925	0.00
06/02/2017	IS05 On 21-December-21			Interest Rate Swap	98.90	98.9557	98.8955	98.9557	50.00
06/02/2017	IS05 On 15-March-22			Interest Rate Swap	99.10	99.1684	99.1021	99.1684	0.00
06/02/2017	IS10 On 17-December-25			Interest Rate Swap	97.91	97.9990	97.9144	97.9990	0.00
06/02/2017	IS10 On 16-March-26			Interest Rate Swap	94.99	95.0874	94.9934	95.0874	0.00
06/02/2017	IS10 On 15-June-26			Interest Rate Swap	93.79	93.8884	93.7851	93.8884	0.00
06/02/2017	IS10 On 21-September-26			Interest Rate Swap	95.93	96.0443	95.9348	96.0443	0.00
06/02/2017	IS10 On 21-December-26			Interest Rate Swap	99.67	99.7803	99.6678	99.7803	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
06/02/2017	IS10 On 15-March-27			Interest Rate Swap	98.28	98.3999	98.2802	98.3999	0.00
06/02/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/02/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/02/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/02/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/02/2017	JBAF On 15-February-17			Jibar Tradeable Future	7.36	92.6300	7.3600	92.6300	0.00
06/02/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.38	92.6100	7.3800	92.6100	1,000.00
06/02/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.40	92.5900	7.4000	92.5900	0.00
06/02/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.41	92.5800	7.4100	92.5800	0.00
06/02/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.43	92.5600	7.4300	92.5600	0.00
06/02/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.45	92.5400	7.4500	92.5400	0.00
06/02/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.46	92.5300	7.4600	92.5300	0.00
06/02/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.45	92.5100	7.4500	92.5100	0.00
06/02/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.46	92.5000	7.4600	92.5000	0.00
06/02/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.50	92.4800	7.5000	92.4800	0.00
06/02/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.53	92.4500	7.5300	92.4500	0.00
06/02/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
06/02/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.55	92.4200	7.5500	92.4200	0.00
06/02/2017	R023 On 02-February-17			Bond Future	8.46	100.1278	8.4550	100.1278	0.00
06/02/2017	R023 On 04-May-17			Bond Future	8.46	98.1838	8.4640	98.1838	19,210.00
06/02/2017	R023 On 04-May-17	8.59	Call	Bond Future	1466	1	1466	1	0.00
06/02/2017	R023 On 04-May-17	8.61	Call	Bond Future	1518	2	1518	2	0.00
06/02/2017	R023 On 04-May-17	8.60	Call	Bond Future	1492	1	1492	1	0.00
06/02/2017	R023 On 04-May-17	8.59	Put	Bond Future	910	1	910	1	0.00
06/02/2017	R023 On 04-May-17	8.60	Put	Bond Future	892	1	892	1	0.00
06/02/2017	R023 On 04-May-17	8.61	Put	Bond Future	874	1	874	1	0.00
06/02/2017	R023 On 03-August-17			Bond Future	8.50	100.0704	8.4986	100.0704	0.00
06/02/2017	R023 On 03-August-17	8.58	Call	Bond Future	1808	2	1808	2	0.00
06/02/2017	R023 On 03-August-17	8.60	Call	Bond Future	1855	2	1855	2	0.00
06/02/2017	R023 On 03-August-17	8.59	Call	Bond Future	1831	2	1831	2	0.00
06/02/2017	R023 On 03-August-17	8.58	Put	Bond Future	1461	1	1461	1	0.00
06/02/2017	R023 On 03-August-17	8.59	Put	Bond Future	1442	1	1442	1	0.00
06/02/2017	R023 On 03-August-17	8.60	Put	Bond Future	1423	1	1423	1	0.00
06/02/2017	R023 On 02-November-17			Bond Future	8.52	98.1377	8.5237	98.1377	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
06/02/2017	R023 On 02-November-17	8.56	Call	Bond Future	1974	2	1974	2	0.00
06/02/2017	R023 On 02-November-17	8.57	Call	Bond Future	1995	2	1995	2	0.00
06/02/2017	R023 On 02-November-17	8.58	Call	Bond Future	2018	2	2018	2	0.00
06/02/2017	R023 On 02-November-17	8.57	Put	Bond Future	1805	2	1805	2	0.00
06/02/2017	R023 On 02-November-17	8.58	Put	Bond Future	1786	2	1786	2	0.00
06/02/2017	R023 On 02-November-17	8.56	Put	Bond Future	1824	2	1824	2	0.00
06/02/2017	R035 On 02-February-17			Bond Future	9.52	98.4411	9.5150	98.4411	0.00
06/02/2017	R035 On 04-May-17			Bond Future	9.53	95.9713	9.5300	95.9713	7,952.00
06/02/2017	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
06/02/2017	R035 On 04-May-17	9.55	Call	Bond Future	163	0	163	0	0.00
06/02/2017	R035 On 04-May-17	9.54	Call	Bond Future	81	0	81	0	0.00
06/02/2017	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
06/02/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
06/02/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
06/02/2017	R035 On 03-August-17			Bond Future	9.58	97.8153	9.5786	97.8153	0.00
06/02/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
06/02/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
06/02/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
06/02/2017	R035 On 03-August-17	9.50	Put	Bond Future	636	1	636	1	0.00
06/02/2017	R035 On 03-August-17	9.52	Put	Bond Future	473	1	473	1	0.00
06/02/2017	R035 On 03-August-17	9.51	Put	Bond Future	554	1	554	1	0.00
06/02/2017	R035 On 02-November-17			Bond Future	9.62	95.2668	9.6226	95.2668	0.00
06/02/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
06/02/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
06/02/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
06/02/2017	R035 On 02-November-17	9.61	Put	Bond Future	100	0	100	0	0.00
06/02/2017	R035 On 02-November-17	9.60	Put	Bond Future	180	0	180	0	0.00
06/02/2017	R035 On 02-November-17	9.59	Put	Bond Future	260	0	260	0	0.00
06/02/2017	R186 On 02-February-17			Bond Future	8.84	112.1438	8.8400	112.1438	0.00
06/02/2017	R186 On 04-May-17			Bond Future	8.86	114.4082	8.8567	114.4082	117,672.00
06/02/2017	R186 On 04-May-17	9.20	Call	Bond Future	3254	3	3254	3	0.00
06/02/2017	R186 On 04-May-17	8.89	Call	Bond Future	1967	2	1967	2	0.00
06/02/2017	R186 On 04-May-17	8.94	Call	Bond Future	2153	2	2153	2	0.00
06/02/2017	R186 On 04-May-17	8.70	Call	Bond Future	1351	1	1351	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2017	R186 On 04-May-17	8.91	Call	Bond Future	2041	2	2041	2	0.00
06/02/2017	R186 On 04-May-17	8.98	Call	Bond Future	2308	2	2308	2	0.00
06/02/2017	R186 On 04-May-17	8.44	Call	Bond Future	737	1	737	1	500.00
06/02/2017	R186 On 04-May-17	8.90	Call	Bond Future	2004	2	2004	2	0.00
06/02/2017	R186 On 04-May-17	8.98	Put	Bond Future	1470	2	1470	2	0.00
06/02/2017	R186 On 04-May-17	9.20	Put	Bond Future	942	1	942	1	5,709.00
06/02/2017	R186 On 04-May-17	8.89	Put	Bond Future	1741	2	1741	2	0.00
06/02/2017	R186 On 04-May-17	8.94	Put	Bond Future	1586	2	1586	2	500.00
06/02/2017	R186 On 04-May-17	8.44	Put	Bond Future	3633	4	3633	4	0.00
06/02/2017	R186 On 04-May-17	8.90	Put	Bond Future	1709	2	1709	2	0.00
06/02/2017	R186 On 04-May-17	8.70	Put	Bond Future	2428	3	2428	3	0.00
06/02/2017	R186 On 04-May-17	8.91	Put	Bond Future	1678	2	1678	2	0.00
06/02/2017	R186 On 03-August-17			Bond Future	8.90	111.3032	8.9008	111.3032	0.00
06/02/2017	R186 On 03-August-17	9.50	Call	Bond Future	5129	5	5129	5	0.00
06/02/2017	R186 On 03-August-17	9.35	Call	Bond Future	4451	4	4451	4	0.00
06/02/2017	R186 On 03-August-17	8.91	Call	Bond Future	2709	3	2709	3	0.00
06/02/2017	R186 On 03-August-17	8.93	Call	Bond Future	2779	3	2779	3	0.00
06/02/2017	R186 On 03-August-17	8.92	Call	Bond Future	2744	3	2744	3	0.00
06/02/2017	R186 On 03-August-17	8.85	Call	Bond Future	2506	2	2506	2	0.00
06/02/2017	R186 On 03-August-17	9.35	Put	Bond Future	1503	2	1503	2	750.00
06/02/2017	R186 On 03-August-17	9.50	Put	Bond Future	1220	1	1220	1	6,500.00
06/02/2017	R186 On 03-August-17	8.91	Put	Bond Future	2648	3	2648	3	0.00
06/02/2017	R186 On 03-August-17	8.93	Put	Bond Future	2584	3	2584	3	0.00
06/02/2017	R186 On 03-August-17	8.85	Put	Bond Future	2846	3	2846	3	750.00
06/02/2017	R186 On 03-August-17	8.92	Put	Bond Future	2616	3	2616	3	0.00
06/02/2017	R186 On 02-November-17			Bond Future	8.93	113.5279	8.9330	113.5279	0.00
06/02/2017	R186 On 02-November-17	8.88	Call	Bond Future	3097	3	3097	3	0.00
06/02/2017	R186 On 02-November-17	8.89	Call	Bond Future	3130	3	3130	3	0.00
06/02/2017	R186 On 02-November-17	8.90	Call	Bond Future	3164	3	3164	3	0.00
06/02/2017	R186 On 02-November-17	8.89	Put	Bond Future	3412	3	3412	3	0.00
06/02/2017	R186 On 02-November-17	8.90	Put	Bond Future	3380	3	3380	3	0.00
06/02/2017	R186 On 02-November-17	8.88	Put	Bond Future	3445	4	3445	4	0.00
06/02/2017	R197 On 02-February-17			Bond Future	295.49	295.4924	295.4924	295.4924	0.00
06/02/2017	R197 On 04-May-17			Bond Future	301.67	301.6833	301.6690	301.6833	1,063.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
06/02/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
06/02/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
06/02/2017	R197 On 04-May-17	308.59	Put	Bond Future	6921	7	6921	7	0.00
06/02/2017	R197 On 04-May-17	308.60	Put	Bond Future	6931	7	6931	7	0.00
06/02/2017	R197 On 04-May-17	308.58	Put	Bond Future	6911	7	6911	7	0.00
06/02/2017	R197 On 03-August-17			Bond Future	300.57	300.5847	300.5654	300.5847	0.00
06/02/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
06/02/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
06/02/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
06/02/2017	R197 On 03-August-17	308.05	Put	Bond Future	7485	7	7485	7	0.00
06/02/2017	R197 On 03-August-17	308.07	Put	Bond Future	7505	7	7505	7	0.00
06/02/2017	R197 On 03-August-17	308.06	Put	Bond Future	7495	7	7495	7	0.00
06/02/2017	R197 On 02-November-17			Bond Future	306.60	306.6258	306.6039	306.6258	0.00
06/02/2017	R197 On 02-November-17	305.17	Call	Bond Future	1434	1	1434	1	0.00
06/02/2017	R197 On 02-November-17	305.16	Call	Bond Future	1444	1	1444	1	0.00
06/02/2017	R197 On 02-November-17	305.15	Call	Bond Future	1454	1	1454	1	0.00
06/02/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00
06/02/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
06/02/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
06/02/2017	R202 On 02-February-17			Bond Future	246.06	246.0563	246.0563	246.0563	0.00
06/02/2017	R202 On 04-May-17			Bond Future	250.76	250.7749	250.7630	250.7749	33,867.00
06/02/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
06/02/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
06/02/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
06/02/2017	R202 On 04-May-17	256.71	Put	Bond Future	5947	6	5947	6	0.00
06/02/2017	R202 On 04-May-17	256.72	Put	Bond Future	5957	6	5957	6	0.00
06/02/2017	R202 On 04-May-17	256.73	Put	Bond Future	5967	6	5967	6	0.00
06/02/2017	R202 On 03-August-17			Bond Future	251.93	251.9484	251.9323	251.9484	0.00
06/02/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
06/02/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
06/02/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
06/02/2017	R202 On 03-August-17	258.36	Put	Bond Future	6428	6	6428	6	0.00
06/02/2017	R202 On 03-August-17	258.37	Put	Bond Future	6438	6	6438	6	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
06/02/2017	R202 On 03-August-17	258.35	Put	Bond Future	6418	6	6418	6	0.00
06/02/2017	R202 On 02-November-17			Bond Future	256.99	257.0119	256.9935	257.0119	0.00
06/02/2017	R202 On 02-November-17	253.89	Call	Bond Future	3104	3	3104	3	0.00
06/02/2017	R202 On 02-November-17	253.90	Call	Bond Future	3094	3	3094	3	0.00
06/02/2017	R202 On 02-November-17	253.91	Call	Bond Future	3084	3	3084	3	0.00
06/02/2017	R202 On 02-November-17	253.89	Put	Bond Future	0	0	0	0	0.00
06/02/2017	R202 On 02-November-17	253.91	Put	Bond Future	0	0	0	0	0.00
06/02/2017	R202 On 02-November-17	253.90	Put	Bond Future	0	0	0	0	0.00
06/02/2017	R203 On 02-February-17			Bond Future	7.69	103.6142	7.6900	103.6142	0.00
06/02/2017	R203 On 04-May-17			Bond Future	7.52	101.4264	7.5240	101.4264	31,101.00
06/02/2017	R203 On 04-May-17	6.91	Call	Bond Future	3	0	3	0	0.00
06/02/2017	R203 On 04-May-17	6.93	Call	Bond Future	4	0	4	0	0.00
06/02/2017	R203 On 04-May-17	6.92	Call	Bond Future	4	0	4	0	0.00
06/02/2017	R203 On 04-May-17	6.92	Put	Bond Future	215	0	215	0	0.00
06/02/2017	R203 On 04-May-17	6.93	Put	Bond Future	212	0	212	0	0.00
06/02/2017	R203 On 04-May-17	6.91	Put	Bond Future	218	0	218	0	0.00
06/02/2017	R203 On 03-August-17			Bond Future	6.96	103.3753	6.9624	103.3753	0.00
06/02/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
06/02/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
06/02/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
06/02/2017	R203 On 03-August-17	4.89	Put	Bond Future	222	0	222	0	0.00
06/02/2017	R203 On 03-August-17	4.88	Put	Bond Future	223	0	223	0	0.00
06/02/2017	R203 On 03-August-17	4.87	Put	Bond Future	224	0	224	0	0.00
06/02/2017	R204 On 02-February-17			Bond Future	7.82	101.3474	7.8200	101.3474	0.00
06/02/2017	R204 On 04-May-17			Bond Future	7.79	103.3325	7.7940	103.3325	29,125.00
06/02/2017	R204 On 04-May-17	7.90	Call	Bond Future	350	0	350	0	0.00
06/02/2017	R204 On 04-May-17	7.92	Call	Bond Future	368	0	368	0	0.00
06/02/2017	R204 On 04-May-17	7.91	Call	Bond Future	359	0	359	0	0.00
06/02/2017	R204 On 04-May-17	7.91	Put	Bond Future	186	0	186	0	0.00
06/02/2017	R204 On 04-May-17	7.92	Put	Bond Future	180	0	180	0	0.00
06/02/2017	R204 On 04-May-17	7.90	Put	Bond Future	191	0	191	0	0.00
06/02/2017	R204 On 03-August-17			Bond Future	7.80	101.2774	7.7973	101.2774	0.00
06/02/2017	R204 On 03-August-17	7.75	Call	Bond Future	340	0	340	0	0.00
06/02/2017	R204 On 03-August-17	7.76	Call	Bond Future	347	0	347	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
06/02/2017	R204 On 03-August-17	7.77	Call	Bond Future	353	0	353	0	0.00
06/02/2017	R204 On 03-August-17	7.75	Put	Bond Future	401	0	401	0	0.00
06/02/2017	R204 On 03-August-17	7.76	Put	Bond Future	394	0	394	0	0.00
06/02/2017	R204 On 03-August-17	7.77	Put	Bond Future	388	0	388	0	0.00
06/02/2017	R204 On 02-November-17			Bond Future	7.72	103.3016	7.7217	103.3016	0.00
06/02/2017	R204 On 02-November-17	7.76	Call	Bond Future	410	0	410	0	0.00
06/02/2017	R204 On 02-November-17	7.74	Call	Bond Future	399	0	399	0	0.00
06/02/2017	R204 On 02-November-17	7.75	Call	Bond Future	404	0	404	0	0.00
06/02/2017	R204 On 02-November-17	7.74	Put	Bond Future	379	0	379	0	0.00
06/02/2017	R204 On 02-November-17	7.75	Put	Bond Future	374	0	374	0	0.00
06/02/2017	R204 On 02-November-17	7.76	Put	Bond Future	370	0	370	0	0.00
06/02/2017	R207 On 02-February-17			Bond Future	7.97	98.6003	7.9700	98.6003	0.00
06/02/2017	R207 On 04-May-17			Bond Future	7.97	100.5420	7.9655	100.5420	79,363.00
06/02/2017	R207 On 04-May-17	8.20	Call	Bond Future	778	1	778	1	0.00
06/02/2017	R207 On 04-May-17	8.22	Call	Bond Future	811	1	811	1	0.00
06/02/2017	R207 On 04-May-17	8.21	Call	Bond Future	795	1	795	1	0.00
06/02/2017	R207 On 04-May-17	8.22	Put	Bond Future	215	0	215	0	0.00
06/02/2017	R207 On 04-May-17	8.20	Put	Bond Future	229	0	229	0	0.00
06/02/2017	R207 On 04-May-17	8.21	Put	Bond Future	222	0	222	0	0.00
06/02/2017	R207 On 03-August-17			Bond Future	7.99	98.8305	7.9906	98.8305	0.00
06/02/2017	R207 On 03-August-17	8.19	Call	Bond Future	888	1	888	1	51.00
06/02/2017	R207 On 03-August-17	8.40	Call	Bond Future	1189	1	1189	1	0.00
06/02/2017	R207 On 03-August-17	8.39	Call	Bond Future	1174	1	1174	1	0.00
06/02/2017	R207 On 03-August-17	8.41	Call	Bond Future	1205	1	1205	1	0.00
06/02/2017	R207 On 03-August-17	8.39	Put	Bond Future	319	0	319	0	0.00
06/02/2017	R207 On 03-August-17	8.41	Put	Bond Future	307	0	307	0	0.00
06/02/2017	R207 On 03-August-17	8.19	Put	Bond Future	460	0	460	0	0.00
06/02/2017	R207 On 03-August-17	8.40	Put	Bond Future	313	0	313	0	0.00
06/02/2017	R207 On 02-November-17			Bond Future	7.97	100.8058	7.9690	100.8058	0.00
06/02/2017	R207 On 02-November-17	8.03	Call	Bond Future	802	1	802	1	0.00
06/02/2017	R207 On 02-November-17	8.05	Call	Bond Future	824	1	824	1	0.00
06/02/2017	R207 On 02-November-17	8.04	Call	Bond Future	813	1	813	1	0.00
06/02/2017	R207 On 02-November-17	8.04	Put	Bond Future	674	1	674	1	0.00
06/02/2017	R207 On 02-November-17	8.05	Put	Bond Future	665	1	665	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
06/02/2017	R207 On 02-November-17	8.03	Put	Bond Future	683	1	683	1	0.00
06/02/2017	R208 On 02-February-17			Bond Future	8.15	97.5569	8.1500	97.5569	0.00
06/02/2017	R208 On 04-May-17			Bond Future	8.15	96.0676	8.1547	96.0676	21,493.00
06/02/2017	R208 On 04-May-17	8.37	Call	Bond Future	1094	1	1094	1	0.00
06/02/2017	R208 On 04-May-17	8.39	Call	Bond Future	1137	1	1137	1	0.00
06/02/2017	R208 On 04-May-17	8.38	Call	Bond Future	1115	1	1115	1	0.00
06/02/2017	R208 On 04-May-17	8.37	Put	Bond Future	411	0	411	0	0.00
06/02/2017	R208 On 04-May-17	8.39	Put	Bond Future	390	0	390	0	0.00
06/02/2017	R208 On 04-May-17	8.38	Put	Bond Future	400	0	400	0	0.00
06/02/2017	R208 On 03-August-17			Bond Future	8.18	97.9135	8.1823	97.9135	0.00
06/02/2017	R208 On 03-August-17	8.30	Call	Bond Future	1212	1	1212	1	0.00
06/02/2017	R208 On 03-August-17	8.32	Call	Bond Future	1247	1	1247	1	0.00
06/02/2017	R208 On 03-August-17	8.31	Call	Bond Future	1229	1	1229	1	0.00
06/02/2017	R208 On 03-August-17	8.31	Put	Bond Future	845	1	845	1	0.00
06/02/2017	R208 On 03-August-17	8.32	Put	Bond Future	833	1	833	1	0.00
06/02/2017	R208 On 03-August-17	8.30	Put	Bond Future	858	1	858	1	0.00
06/02/2017	R208 On 02-November-17			Bond Future	8.19	96.4671	8.1890	96.4671	0.00
06/02/2017	R208 On 02-November-17	8.18	Call	Bond Future	1169	1	1169	1	0.00
06/02/2017	R208 On 02-November-17	8.20	Call	Bond Future	1199	1	1199	1	0.00
06/02/2017	R208 On 02-November-17	8.19	Call	Bond Future	1184	1	1184	1	0.00
06/02/2017	R208 On 02-November-17	8.19	Put	Bond Future	1181	1	1181	1	0.00
06/02/2017	R208 On 02-November-17	8.20	Put	Bond Future	1167	1	1167	1	0.00
06/02/2017	R208 On 02-November-17	8.18	Put	Bond Future	1195	1	1195	1	0.00
06/02/2017	R209 On 02-February-17			Bond Future	9.49	73.8973	9.4850	73.8973	0.00
06/02/2017	R209 On 04-May-17			Bond Future	9.50	72.2862	9.4961	72.2862	59,170.00
06/02/2017	R209 On 04-May-17	8.93	Call	Bond Future	593	1	593	1	1,130.00
06/02/2017	R209 On 04-May-17	9.63	Call	Bond Future	2483	2	2483	2	0.00
06/02/2017	R209 On 04-May-17	9.46	Call	Bond Future	1872	2	1872	2	0.00
06/02/2017	R209 On 04-May-17	9.33	Call	Bond Future	1468	1	1468	1	0.00
06/02/2017	R209 On 04-May-17	9.47	Call	Bond Future	1905	2	1905	2	0.00
06/02/2017	R209 On 04-May-17	9.48	Call	Bond Future	1939	2	1939	2	0.00
06/02/2017	R209 On 04-May-17	9.63	Put	Bond Future	1581	2	1581	2	1,130.00
06/02/2017	R209 On 04-May-17	8.93	Put	Bond Future	4603	5	4603	5	0.00
06/02/2017	R209 On 04-May-17	9.46	Put	Bond Future	2118	2	2118	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
06/02/2017	R209 On 04-May-17	9.33	Put	Bond Future	2611	3	2611	3	1,130.00
06/02/2017	R209 On 04-May-17	9.47	Put	Bond Future	2083	2	2083	2	0.00
06/02/2017	R209 On 04-May-17	9.48	Put	Bond Future	2049	2	2049	2	0.00
06/02/2017	R209 On 03-August-17			Bond Future	9.54	73.6752	9.5404	73.6752	0.00
06/02/2017	R209 On 03-August-17	9.44	Call	Bond Future	2589	3	2589	3	0.00
06/02/2017	R209 On 03-August-17	9.43	Call	Bond Future	2557	3	2557	3	0.00
06/02/2017	R209 On 03-August-17	9.45	Call	Bond Future	2622	3	2622	3	0.00
06/02/2017	R209 On 03-August-17	9.44	Put	Bond Future	3271	3	3271	3	0.00
06/02/2017	R209 On 03-August-17	9.45	Put	Bond Future	3235	3	3235	3	0.00
06/02/2017	R209 On 03-August-17	9.43	Put	Bond Future	3307	3	3307	3	0.00
06/02/2017	R209 On 02-November-17			Bond Future	9.58	71.9966	9.5783	71.9966	0.00
06/02/2017	R209 On 02-November-17	9.54	Call	Bond Future	3433	3	3433	3	0.00
06/02/2017	R209 On 02-November-17	9.52	Call	Bond Future	3366	3	3366	3	0.00
06/02/2017	R209 On 02-November-17	9.53	Call	Bond Future	3399	3	3399	3	0.00
06/02/2017	R209 On 02-November-17	9.54	Put	Bond Future	3689	4	3689	4	0.00
06/02/2017	R209 On 02-November-17	9.52	Put	Bond Future	3757	4	3757	4	0.00
06/02/2017	R209 On 02-November-17	9.53	Put	Bond Future	3723	4	3723	4	0.00
06/02/2017	R210 On 02-February-17			Bond Future	187.04	187.0396	187.0396	187.0396	0.00
06/02/2017	R210 On 04-May-17			Bond Future	188.85	188.8572	188.8481	188.8572	1,698.00
06/02/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
06/02/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
06/02/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
06/02/2017	R210 On 04-May-17	192.31	Put	Bond Future	3462	3	3462	3	0.00
06/02/2017	R210 On 04-May-17	192.33	Put	Bond Future	3482	3	3482	3	0.00
06/02/2017	R210 On 04-May-17	192.32	Put	Bond Future	3472	3	3472	3	0.00
06/02/2017	R210 On 03-August-17			Bond Future	192.51	192.5225	192.5099	192.5225	0.00
06/02/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
06/02/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
06/02/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
06/02/2017	R210 On 03-August-17	196.29	Put	Bond Future	3780	4	3780	4	0.00
06/02/2017	R210 On 03-August-17	196.30	Put	Bond Future	3790	4	3790	4	0.00
06/02/2017	R210 On 03-August-17	196.28	Put	Bond Future	3770	4	3770	4	0.00
06/02/2017	R210 On 02-November-17			Bond Future	193.95	193.9594	193.9453	193.9594	0.00
06/02/2017	R210 On 02-November-17	192.07	Call	Bond Future	1875	2	1875	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
06/02/2017	R210 On 02-November-17	192.08	Call	Bond Future	1865	2	1865	2	0.00
06/02/2017	R210 On 02-November-17	192.09	Call	Bond Future	1855	2	1855	2	0.00
06/02/2017	R210 On 02-November-17	192.08	Put	Bond Future	0	0	0	0	0.00
06/02/2017	R210 On 02-November-17	192.07	Put	Bond Future	0	0	0	0	0.00
06/02/2017	R210 On 02-November-17	192.09	Put	Bond Future	0	0	0	0	0.00
06/02/2017	R212 On 02-February-17			Bond Future	146.30	146.2978	146.2978	146.2978	0.00
06/02/2017	R212 On 04-May-17			Bond Future	149.30	149.3113	149.3042	149.3113	3,258.00
06/02/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
06/02/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
06/02/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
06/02/2017	R212 On 04-May-17	152.24	Put	Bond Future	2936	3	2936	3	0.00
06/02/2017	R212 On 04-May-17	152.23	Put	Bond Future	2926	3	2926	3	0.00
06/02/2017	R212 On 04-May-17	152.25	Put	Bond Future	2946	3	2946	3	0.00
06/02/2017	R212 On 03-August-17			Bond Future	150.15	150.1592	150.1496	150.1592	0.00
06/02/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
06/02/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
06/02/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
06/02/2017	R212 On 03-August-17	153.34	Put	Bond Future	3190	3	3190	3	0.00
06/02/2017	R212 On 03-August-17	153.35	Put	Bond Future	3200	3	3200	3	0.00
06/02/2017	R212 On 03-August-17	153.36	Put	Bond Future	3210	3	3210	3	0.00
06/02/2017	R212 On 02-November-17			Bond Future	153.17	153.1770	153.1662	153.1770	0.00
06/02/2017	R212 On 02-November-17	152.41	Call	Bond Future	756	1	756	1	0.00
06/02/2017	R212 On 02-November-17	152.42	Call	Bond Future	746	1	746	1	0.00
06/02/2017	R212 On 02-November-17	152.40	Call	Bond Future	766	1	766	1	0.00
06/02/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00
06/02/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
06/02/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
06/02/2017	R213 On 02-February-17			Bond Future	9.27	85.4824	9.2650	85.4824	0.00
06/02/2017	R213 On 04-May-17			Bond Future	9.29	83.6543	9.2856	83.6543	44,842.00
06/02/2017	R213 On 04-May-17	9.35	Call	Bond Future	2131	2	2131	2	0.00
06/02/2017	R213 On 04-May-17	9.37	Call	Bond Future	2205	2	2205	2	0.00
06/02/2017	R213 On 04-May-17	9.36	Call	Bond Future	2168	2	2168	2	0.00
06/02/2017	R213 On 04-May-17	9.36	Put	Bond Future	1669	2	1669	2	0.00
06/02/2017	R213 On 04-May-17	9.37	Put	Bond Future	1639	2	1639	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
06/02/2017	R213 On 04-May-17	9.35	Put	Bond Future	1700	2	1700	2	0.00
06/02/2017	R213 On 03-August-17			Bond Future	9.33	85.2617	9.3295	85.2617	0.00
06/02/2017	R213 On 03-August-17	9.33	Call	Bond Future	2783	3	2783	3	0.00
06/02/2017	R213 On 03-August-17	9.34	Call	Bond Future	2817	3	2817	3	0.00
06/02/2017	R213 On 03-August-17	9.35	Call	Bond Future	2852	3	2852	3	0.00
06/02/2017	R213 On 03-August-17	9.34	Put	Bond Future	2748	3	2748	3	0.00
06/02/2017	R213 On 03-August-17	9.35	Put	Bond Future	2716	3	2716	3	0.00
06/02/2017	R213 On 03-August-17	9.33	Put	Bond Future	2780	3	2780	3	0.00
06/02/2017	R213 On 02-November-17			Bond Future	9.37	83.4136	9.3684	83.4136	0.00
06/02/2017	R213 On 02-November-17	9.36	Call	Bond Future	3408	3	3408	3	0.00
06/02/2017	R213 On 02-November-17	9.34	Call	Bond Future	3341	3	3341	3	0.00
06/02/2017	R213 On 02-November-17	9.35	Call	Bond Future	3375	3	3375	3	0.00
06/02/2017	R213 On 02-November-17	9.34	Put	Bond Future	3528	4	3528	4	0.00
06/02/2017	R213 On 02-November-17	9.35	Put	Bond Future	3496	4	3496	4	0.00
06/02/2017	R213 On 02-November-17	9.36	Put	Bond Future	3464	4	3464	4	0.00
06/02/2017	R214 On 02-February-17			Bond Future	9.56	74.2416	9.5600	74.2416	0.00
06/02/2017	R214 On 04-May-17			Bond Future	9.57	72.4967	9.5692	72.4967	34,734.00
06/02/2017	R214 On 04-May-17	9.56	Call	Bond Future	2051	2	2051	2	0.00
06/02/2017	R214 On 04-May-17	9.58	Call	Bond Future	2123	2	2123	2	0.00
06/02/2017	R214 On 04-May-17	9.57	Call	Bond Future	2087	2	2087	2	0.00
06/02/2017	R214 On 04-May-17	9.56	Put	Bond Future	2117	2	2117	2	0.00
06/02/2017	R214 On 04-May-17	9.57	Put	Bond Future	2081	2	2081	2	0.00
06/02/2017	R214 On 04-May-17	9.58	Put	Bond Future	2046	2	2046	2	0.00
06/02/2017	R214 On 03-August-17			Bond Future	9.61	73.8897	9.6120	73.8897	0.00
06/02/2017	R214 On 03-August-17	9.51	Call	Bond Future	2693	3	2693	3	0.00
06/02/2017	R214 On 03-August-17	9.52	Call	Bond Future	2726	3	2726	3	0.00
06/02/2017	R214 On 03-August-17	9.53	Call	Bond Future	2761	3	2761	3	0.00
06/02/2017	R214 On 03-August-17	9.52	Put	Bond Future	3381	3	3381	3	0.00
06/02/2017	R214 On 03-August-17	9.53	Put	Bond Future	3344	3	3344	3	0.00
06/02/2017	R214 On 03-August-17	9.51	Put	Bond Future	3419	4	3419	4	0.00
06/02/2017	R214 On 02-November-17			Bond Future	9.65	72.0682	9.6505	72.0682	0.00
06/02/2017	R214 On 02-November-17	9.58	Call	Bond Future	3529	3	3529	3	0.00
06/02/2017	R214 On 02-November-17	9.60	Call	Bond Future	3599	4	3599	4	0.00
06/02/2017	R214 On 02-November-17	9.59	Call	Bond Future	3564	4	3564	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
06/02/2017	R214 On 02-November-17	9.58	Put	Bond Future	4027	4	4027	4	0.00
06/02/2017	R214 On 02-November-17	9.60	Put	Bond Future	3955	4	3955	4	0.00
06/02/2017	R214 On 02-November-17	9.59	Put	Bond Future	3991	4	3991	4	0.00
06/02/2017	R248 On 02-February-17			Bond Future	9.62	95.3018	9.6200	95.3018	0.00
06/02/2017	R248 On 04-May-17			Bond Future	9.64	92.8081	9.6360	92.8081	63,465.00
06/02/2017	R248 On 04-May-17	9.67	Call	Bond Future	2948	3	2948	3	0.00
06/02/2017	R248 On 04-May-17	9.66	Call	Bond Future	2902	3	2902	3	0.00
06/02/2017	R248 On 04-May-17	9.65	Call	Bond Future	2855	3	2855	3	0.00
06/02/2017	R248 On 04-May-17	9.66	Put	Bond Future	2685	3	2685	3	0.00
06/02/2017	R248 On 04-May-17	9.67	Put	Bond Future	2642	3	2642	3	0.00
06/02/2017	R248 On 04-May-17	9.65	Put	Bond Future	2729	3	2729	3	0.00
06/02/2017	R248 On 03-August-17			Bond Future	9.68	94.5914	9.6808	94.5914	200.00
06/02/2017	R248 On 03-August-17	9.57	Call	Bond Future	3577	4	3577	4	0.00
06/02/2017	R248 On 03-August-17	9.58	Call	Bond Future	3620	4	3620	4	0.00
06/02/2017	R248 On 03-August-17	9.56	Call	Bond Future	3535	3	3535	3	0.00
06/02/2017	R248 On 03-August-17	9.58	Put	Bond Future	4533	5	4533	5	0.00
06/02/2017	R248 On 03-August-17	9.57	Put	Bond Future	4581	5	4581	5	0.00
06/02/2017	R248 On 03-August-17	9.56	Put	Bond Future	4630	5	4630	5	0.00
06/02/2017	R248 On 02-November-17			Bond Future	9.72	92.0419	9.7213	92.0419	0.00
06/02/2017	R248 On 02-November-17	9.64	Call	Bond Future	4655	5	4655	5	0.00
06/02/2017	R248 On 02-November-17	9.66	Call	Bond Future	4743	5	4743	5	0.00
06/02/2017	R248 On 02-November-17	9.65	Call	Bond Future	4699	5	4699	5	0.00
06/02/2017	R248 On 02-November-17	9.64	Put	Bond Future	5384	5	5384	5	0.00
06/02/2017	R248 On 02-November-17	9.65	Put	Bond Future	5338	5	5338	5	0.00
06/02/2017	R248 On 02-November-17	9.66	Put	Bond Future	5292	5	5292	5	0.00