



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 WEEKLY STATISTICS REPORT

FROM: 02/08/2017 TO: 02/08/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	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
02/08/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	2025 On 03-August-17			Bond Future	127.50	127.5096	127.4959	127.5096	1,914.00
02/08/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2025 On 03-August-17	133.97	Put	Bond Future	6474	6	6	6	0.00
02/08/2017	2025 On 03-August-17	133.98	Put	Bond Future	6484	6	6	6	0.00
02/08/2017	2025 On 03-August-17	133.96	Put	Bond Future	6464	6	6	6	0.00
02/08/2017	2025 On 02-November-17			Bond Future	129.89	129.9056	129.8900	129.9056	2,291.00
02/08/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2025 On 02-November-17	132.97	Put	Bond Future	3080	3	3	3	0.00
02/08/2017	2025 On 02-November-17	132.98	Put	Bond Future	3090	3	3	3	0.00
02/08/2017	2025 On 02-November-17	132.96	Put	Bond Future	3070	3	3	3	0.00
02/08/2017	2025 On 01-February-18			Bond Future	131.00	131.0202	131.0039	131.0202	0.00
02/08/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2025 On 01-February-18	133.90	Put	Bond Future	2896	3	3	3	0.00
02/08/2017	2025 On 01-February-18	133.88	Put	Bond Future	2876	3	3	3	0.00
02/08/2017	2025 On 01-February-18	133.89	Put	Bond Future	2886	3	3	3	0.00
02/08/2017	2025 On 03-May-18			Bond Future	133.54	133.5544	133.5371	133.5544	0.00
02/08/2017	2025 On 03-May-18	133.22	Call	Bond Future	317	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
02/08/2017	2025 On 03-May-18	133.21	Call	Bond Future	327	0	0	0	0.00
02/08/2017	2025 On 03-May-18	133.20	Call	Bond Future	337	0	0	0	0.00
02/08/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
02/08/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
02/08/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
02/08/2017	2029 On 03-August-17			Bond Future	99.44	99.4485	99.4379	99.4485	0.00
02/08/2017	2029 On 02-November-17			Bond Future	100.30	100.3157	100.3036	100.3157	1,370.00
02/08/2017	2029 On 01-February-18			Bond Future	102.21	102.2202	102.2077	102.2202	0.00
02/08/2017	2029 On 03-May-18			Bond Future	103.16	103.1694	103.1561	103.1694	0.00
02/08/2017	2030 On 03-August-17			Bond Future	9.15	91.6312	91.7132	91.6312	14,596.00
02/08/2017	2030 On 03-August-17	9.33	Call	Bond Future	1229	1	1	1	0.00
02/08/2017	2030 On 03-August-17	9.34	Call	Bond Future	1297	1	1	1	0.00
02/08/2017	2030 On 03-August-17	9.35	Call	Bond Future	1365	1	1	1	0.00
02/08/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
02/08/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
02/08/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
02/08/2017	2030 On 02-November-17			Bond Future	9.20	93.3178	93.4008	93.3178	54,270.00
02/08/2017	2030 On 02-November-17	9.34	Call	Bond Future	921	1	1	1	0.00
02/08/2017	2030 On 02-November-17	9.35	Call	Bond Future	988	1	1	1	0.00
02/08/2017	2030 On 02-November-17	9.36	Call	Bond Future	1055	1	1	1	0.00
02/08/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
02/08/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
02/08/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
02/08/2017	2030 On 01-February-18			Bond Future	9.26	91.0449	91.1290	91.0449	0.00
02/08/2017	2030 On 01-February-18	9.38	Call	Bond Future	807	1	1	1	0.00
02/08/2017	2030 On 01-February-18	9.39	Call	Bond Future	873	1	1	1	0.00
02/08/2017	2030 On 01-February-18	9.37	Call	Bond Future	741	1	1	1	0.00
02/08/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
02/08/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
02/08/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
02/08/2017	2030 On 03-May-18			Bond Future	9.32	92.7567	92.8424	92.7567	0.00
02/08/2017	2030 On 03-May-18	9.49	Call	Bond Future	1132	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
02/08/2017	2030 On 03-May-18	9.51	Call	Bond Future	1261	1	1	1	0.00
02/08/2017	2030 On 03-May-18	9.50	Call	Bond Future	1197	1	1	1	0.00
02/08/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
02/08/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
02/08/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
02/08/2017	2032 On 03-August-17			Bond Future	9.36	94.0643	94.1532	94.0643	12,287.00
02/08/2017	2032 On 03-August-17	9.45	Call	Bond Future	684	1	1	1	0.00
02/08/2017	2032 On 03-August-17	9.43	Call	Bond Future	557	1	1	1	0.00
02/08/2017	2032 On 03-August-17	9.44	Call	Bond Future	619	1	1	1	0.00
02/08/2017	2032 On 03-August-17	9.43	Put	Bond Future	47	0	0	0	0.00
02/08/2017	2032 On 03-August-17	9.45	Put	Bond Future	27	0	0	0	0.00
02/08/2017	2032 On 03-August-17	9.44	Put	Bond Future	36	0	0	0	0.00
02/08/2017	2032 On 02-November-17			Bond Future	9.42	91.6390	91.7290	91.6390	32,123.00
02/08/2017	2032 On 02-November-17	9.48	Call	Bond Future	2259	2	2	2	0.00
02/08/2017	2032 On 02-November-17	9.49	Call	Bond Future	2298	2	2	2	0.00
02/08/2017	2032 On 02-November-17	9.50	Call	Bond Future	2337	2	2	2	0.00
02/08/2017	2032 On 02-November-17	9.50	Put	Bond Future	1755	2	2	2	0.00
02/08/2017	2032 On 02-November-17	9.48	Put	Bond Future	1821	2	2	2	0.00
02/08/2017	2032 On 02-November-17	9.49	Put	Bond Future	1787	2	2	2	0.00
02/08/2017	2032 On 01-February-18			Bond Future	9.48	93.3396	93.4309	93.3396	0.00
02/08/2017	2032 On 01-February-18	9.57	Call	Bond Future	3164	3	3	3	0.00
02/08/2017	2032 On 01-February-18	9.56	Call	Bond Future	3125	3	3	3	0.00
02/08/2017	2032 On 01-February-18	9.55	Call	Bond Future	3086	3	3	3	0.00
02/08/2017	2032 On 01-February-18	9.56	Put	Bond Future	2552	3	3	3	0.00
02/08/2017	2032 On 01-February-18	9.55	Put	Bond Future	2584	3	3	3	0.00
02/08/2017	2032 On 01-February-18	9.57	Put	Bond Future	2520	3	3	3	0.00
02/08/2017	2032 On 03-May-18			Bond Future	9.54	90.9374	91.0303	90.9374	0.00
02/08/2017	2032 On 03-May-18	9.70	Call	Bond Future	4113	4	4	4	0.00
02/08/2017	2032 On 03-May-18	9.71	Call	Bond Future	4153	4	4	4	0.00
02/08/2017	2032 On 03-May-18	9.72	Call	Bond Future	4192	4	4	4	0.00
02/08/2017	2032 On 03-May-18	9.72	Put	Bond Future	2924	3	3	3	0.00
02/08/2017	2032 On 03-May-18	9.70	Put	Bond Future	2983	3	3	3	0.00
02/08/2017	2032 On 03-May-18	9.71	Put	Bond Future	2953	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
02/08/2017	2033 On 03-August-17			Bond Future	104.02	104.0320	104.0209	104.0320	6,133.00
02/08/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2033 On 03-August-17	113.12	Put	Bond Future	9099	9	9	9	0.00
02/08/2017	2033 On 03-August-17	113.13	Put	Bond Future	9109	9	9	9	0.00
02/08/2017	2033 On 03-August-17	113.14	Put	Bond Future	9119	9	9	9	0.00
02/08/2017	2033 On 02-November-17			Bond Future	104.90	104.9146	104.9020	104.9146	5,174.00
02/08/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2033 On 02-November-17	110.08	Put	Bond Future	5178	5	5	5	0.00
02/08/2017	2033 On 02-November-17	110.07	Put	Bond Future	5168	5	5	5	0.00
02/08/2017	2033 On 02-November-17	110.09	Put	Bond Future	5188	5	5	5	0.00
02/08/2017	2033 On 01-February-18			Bond Future	106.89	106.9067	106.8936	106.9067	0.00
02/08/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2033 On 01-February-18	109.65	Put	Bond Future	2756	3	3	3	0.00
02/08/2017	2033 On 01-February-18	109.66	Put	Bond Future	2766	3	3	3	0.00
02/08/2017	2033 On 01-February-18	109.64	Put	Bond Future	2746	3	3	3	0.00
02/08/2017	2033 On 03-May-18			Bond Future	107.86	107.8759	107.8620	107.8759	0.00
02/08/2017	2033 On 03-May-18	107.70	Call	Bond Future	162	0	0	0	0.00
02/08/2017	2033 On 03-May-18	107.71	Call	Bond Future	152	0	0	0	0.00
02/08/2017	2033 On 03-May-18	107.69	Call	Bond Future	172	0	0	0	0.00
02/08/2017	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00
02/08/2017	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
02/08/2017	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00
02/08/2017	2037 On 03-August-17			Bond Future	9.70	89.6630	89.7590	89.6630	16,459.00
02/08/2017	2037 On 03-August-17	9.58	Call	Bond Future	12	0	0	0	0.00
02/08/2017	2037 On 03-August-17	9.57	Call	Bond Future	9	0	0	0	0.00
02/08/2017	2037 On 03-August-17	9.56	Call	Bond Future	6	0	0	0	0.00

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02/08/2017	2037 On 03-August-17	9.56	Put	Bond Future	1138	1	1	1	0.00
02/08/2017	2037 On 03-August-17	9.58	Put	Bond Future	982	1	1	1	0.00
02/08/2017	2037 On 03-August-17	9.57	Put	Bond Future	1060	1	1	1	0.00
02/08/2017	2037 On 02-November-17			Bond Future	9.76	91.3134	91.4107	91.3134	63,473.00
02/08/2017	2037 On 02-November-17	9.66	Call	Bond Future	1942	2	2	2	0.00
02/08/2017	2037 On 02-November-17	9.67	Call	Bond Future	1978	2	2	2	0.00
02/08/2017	2037 On 02-November-17	9.65	Call	Bond Future	1907	2	2	2	0.00
02/08/2017	2037 On 02-November-17	9.65	Put	Bond Future	2786	3	3	3	0.00
02/08/2017	2037 On 02-November-17	9.66	Put	Bond Future	2742	3	3	3	0.00
02/08/2017	2037 On 02-November-17	9.67	Put	Bond Future	2698	3	3	3	0.00
02/08/2017	2037 On 01-February-18			Bond Future	9.82	88.7529	88.8516	88.7529	160.00
02/08/2017	2037 On 01-February-18	9.81	Call	Bond Future	3177	3	3	3	0.00
02/08/2017	2037 On 01-February-18	9.83	Call	Bond Future	3256	3	3	3	0.00
02/08/2017	2037 On 01-February-18	9.82	Call	Bond Future	3216	3	3	3	0.00
02/08/2017	2037 On 01-February-18	9.81	Put	Bond Future	3277	3	3	3	0.00
02/08/2017	2037 On 01-February-18	9.83	Put	Bond Future	3201	3	3	3	0.00
02/08/2017	2037 On 01-February-18	9.82	Put	Bond Future	3239	3	3	3	0.00
02/08/2017	2037 On 03-May-18			Bond Future	9.89	90.4217	90.5221	90.4217	0.00
02/08/2017	2037 On 03-May-18	9.97	Call	Bond Future	4333	4	4	4	0.00
02/08/2017	2037 On 03-May-18	9.99	Call	Bond Future	4415	4	4	4	0.00
02/08/2017	2037 On 03-May-18	9.98	Call	Bond Future	4374	4	4	4	0.00
02/08/2017	2037 On 03-May-18	9.98	Put	Bond Future	3666	4	4	4	0.00
02/08/2017	2037 On 03-May-18	9.97	Put	Bond Future	3701	4	4	4	0.00
02/08/2017	2037 On 03-May-18	9.99	Put	Bond Future	3632	4	4	4	0.00
02/08/2017	2038 On 03-August-17			Bond Future	127.84	127.8507	127.8362	127.8507	10,915.00
02/08/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2038 On 03-August-17	141.18	Put	Bond Future	13344	13	13	13	0.00
02/08/2017	2038 On 03-August-17	141.16	Put	Bond Future	13324	13	13	13	0.00
02/08/2017	2038 On 03-August-17	141.17	Put	Bond Future	13334	13	13	13	0.00
02/08/2017	2038 On 02-November-17			Bond Future	130.24	130.2530	130.2366	130.2530	19,558.00
02/08/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00

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02/08/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2038 On 02-November-17	136.81	Put	Bond Future	6573	7	7	7	0.00
02/08/2017	2038 On 02-November-17	136.82	Put	Bond Future	6583	7	7	7	0.00
02/08/2017	2038 On 02-November-17	136.80	Put	Bond Future	6563	7	7	7	0.00
02/08/2017	2038 On 01-February-18			Bond Future	131.19	131.2051	131.1882	131.2051	0.00
02/08/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2038 On 01-February-18	136.93	Put	Bond Future	5742	6	6	6	0.00
02/08/2017	2038 On 01-February-18	136.95	Put	Bond Future	5762	6	6	6	0.00
02/08/2017	2038 On 01-February-18	136.94	Put	Bond Future	5752	6	6	6	0.00
02/08/2017	2038 On 03-May-18			Bond Future	133.72	133.7430	133.7250	133.7430	0.00
02/08/2017	2038 On 03-May-18	132.27	Call	Bond Future	1455	1	1	1	0.00
02/08/2017	2038 On 03-May-18	132.29	Call	Bond Future	1435	1	1	1	0.00
02/08/2017	2038 On 03-May-18	132.28	Call	Bond Future	1445	1	1	1	0.00
02/08/2017	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
02/08/2017	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00
02/08/2017	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00
02/08/2017	2040 On 03-August-17			Bond Future	9.86	92.3634	92.4655	92.3634	2,558.00
02/08/2017	2040 On 03-August-17	9.61	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2040 On 03-August-17	9.63	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2040 On 03-August-17	9.62	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2040 On 03-August-17	9.61	Put	Bond Future	2148	2	2	2	0.00
02/08/2017	2040 On 03-August-17	9.63	Put	Bond Future	1974	2	2	2	0.00
02/08/2017	2040 On 03-August-17	9.62	Put	Bond Future	2061	2	2	2	0.00
02/08/2017	2040 On 02-November-17			Bond Future	9.92	94.0635	94.1670	94.0635	14,969.00
02/08/2017	2040 On 02-November-17	9.66	Call	Bond Future	1550	2	2	2	0.00
02/08/2017	2040 On 02-November-17	9.65	Call	Bond Future	1519	1	2	1	0.00
02/08/2017	2040 On 02-November-17	9.67	Call	Bond Future	1582	2	2	2	0.00
02/08/2017	2040 On 02-November-17	9.65	Put	Bond Future	3840	4	4	4	0.00
02/08/2017	2040 On 02-November-17	9.66	Put	Bond Future	3785	4	4	4	0.00
02/08/2017	2040 On 02-November-17	9.67	Put	Bond Future	3730	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
02/08/2017	2040 On 01-February-18			Bond Future	9.99	91.3038	91.4088	91.3038	0.00
02/08/2017	2040 On 01-February-18	9.87	Call	Bond Future	3009	3	3	3	0.00
02/08/2017	2040 On 01-February-18	9.89	Call	Bond Future	3085	3	3	3	0.00
02/08/2017	2040 On 01-February-18	9.88	Call	Bond Future	3047	3	3	3	0.00
02/08/2017	2040 On 01-February-18	9.88	Put	Bond Future	3946	4	4	4	0.00
02/08/2017	2040 On 01-February-18	9.89	Put	Bond Future	3901	4	4	4	0.00
02/08/2017	2040 On 01-February-18	9.87	Put	Bond Future	3991	4	4	4	0.00
02/08/2017	2040 On 03-May-18			Bond Future	10.06	93.0205	93.1273	93.0205	0.00
02/08/2017	2040 On 03-May-18	10.07	Call	Bond Future	4366	4	4	4	0.00
02/08/2017	2040 On 03-May-18	10.08	Call	Bond Future	4407	4	4	4	0.00
02/08/2017	2040 On 03-May-18	10.06	Call	Bond Future	4324	4	4	4	0.00
02/08/2017	2040 On 03-May-18	10.06	Put	Bond Future	4292	4	4	4	0.00
02/08/2017	2040 On 03-May-18	10.07	Put	Bond Future	4253	4	4	4	0.00
02/08/2017	2040 On 03-May-18	10.08	Put	Bond Future	4214	4	4	4	0.00
02/08/2017	2044 On 03-August-17			Bond Future	9.88	89.5302	89.6327	89.5302	18,023.00
02/08/2017	2044 On 03-August-17	9.62	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2044 On 03-August-17	9.64	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2044 On 03-August-17	9.63	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2044 On 03-August-17	9.63	Put	Bond Future	2173	2	2	2	0.00
02/08/2017	2044 On 03-August-17	9.64	Put	Bond Future	2084	2	2	2	0.00
02/08/2017	2044 On 03-August-17	9.62	Put	Bond Future	2261	2	2	2	0.00
02/08/2017	2044 On 02-November-17			Bond Future	9.94	91.1782	91.2821	91.1782	20,734.00
02/08/2017	2044 On 02-November-17	9.66	Call	Bond Future	1525	1	2	1	0.00
02/08/2017	2044 On 02-November-17	9.68	Call	Bond Future	1587	2	2	2	0.00
02/08/2017	2044 On 02-November-17	9.67	Call	Bond Future	1556	2	2	2	0.00
02/08/2017	2044 On 02-November-17	9.67	Put	Bond Future	3887	4	4	4	0.00
02/08/2017	2044 On 02-November-17	9.68	Put	Bond Future	3831	4	4	4	0.00
02/08/2017	2044 On 02-November-17	9.66	Put	Bond Future	3944	4	4	4	0.00
02/08/2017	2044 On 01-February-18			Bond Future	10.00	88.4901	88.5955	88.4901	0.00
02/08/2017	2044 On 01-February-18	9.89	Call	Bond Future	3076	3	3	3	0.00
02/08/2017	2044 On 01-February-18	9.90	Call	Bond Future	3115	3	3	3	0.00
02/08/2017	2044 On 01-February-18	9.91	Call	Bond Future	3154	3	3	3	0.00
02/08/2017	2044 On 01-February-18	9.91	Put	Bond Future	3943	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
02/08/2017	2044 On 01-February-18	9.89	Put	Bond Future	4034	4	4	4	0.00
02/08/2017	2044 On 01-February-18	9.90	Put	Bond Future	3988	4	4	4	0.00
02/08/2017	2044 On 03-May-18			Bond Future	10.07	90.1538	90.2611	90.1538	0.00
02/08/2017	2044 On 03-May-18	10.11	Call	Bond Future	4552	5	5	5	0.00
02/08/2017	2044 On 03-May-18	10.10	Call	Bond Future	4510	4	5	4	0.00
02/08/2017	2044 On 03-May-18	10.09	Call	Bond Future	4468	4	4	4	0.00
02/08/2017	2044 On 03-May-18	10.10	Put	Bond Future	4259	4	4	4	0.00
02/08/2017	2044 On 03-May-18	10.09	Put	Bond Future	4299	4	4	4	0.00
02/08/2017	2044 On 03-May-18	10.11	Put	Bond Future	4220	4	4	4	0.00
02/08/2017	2046 On 03-August-17			Bond Future	125.14	125.1512	125.1381	125.1512	14,798.00
02/08/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2046 On 03-August-17	141.18	Put	Bond Future	16042	16	16	16	0.00
02/08/2017	2046 On 03-August-17	141.17	Put	Bond Future	16032	16	16	16	0.00
02/08/2017	2046 On 03-August-17	141.19	Put	Bond Future	16052	16	16	16	0.00
02/08/2017	2046 On 02-November-17			Bond Future	125.91	125.9291	125.9141	125.9291	21,292.00
02/08/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2046 On 02-November-17	136.30	Put	Bond Future	10386	10	10	10	0.00
02/08/2017	2046 On 02-November-17	136.32	Put	Bond Future	10406	10	10	10	0.00
02/08/2017	2046 On 02-November-17	136.31	Put	Bond Future	10396	10	10	10	0.00
02/08/2017	2046 On 01-February-18			Bond Future	128.30	128.3201	128.3043	128.3201	0.00
02/08/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2046 On 01-February-18	132.90	Put	Bond Future	4596	5	5	5	0.00
02/08/2017	2046 On 01-February-18	132.91	Put	Bond Future	4606	5	5	5	0.00
02/08/2017	2046 On 01-February-18	132.92	Put	Bond Future	4616	5	5	5	0.00
02/08/2017	2046 On 03-May-18			Bond Future	129.17	129.1867	129.1700	129.1867	0.00
02/08/2017	2046 On 03-May-18	127.93	Call	Bond Future	1240	1	1	1	0.00
02/08/2017	2046 On 03-May-18	127.95	Call	Bond Future	1220	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
02/08/2017	2046 On 03-May-18	127.94	Call	Bond Future	1230	1	1	1	0.00
02/08/2017	2046 On 03-May-18	127.94	Put	Bond Future	0	0	0	0	0.00
02/08/2017	2046 On 03-May-18	127.95	Put	Bond Future	0	0	0	0	0.00
02/08/2017	2046 On 03-May-18	127.93	Put	Bond Future	0	0	0	0	0.00
02/08/2017	2050 On 03-August-17			Bond Future	131.49	130.4736	131.4885	130.4736	22,839.00
02/08/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2050 On 03-August-17	149.23	Put	Bond Future	17742	19	18	19	0.00
02/08/2017	2050 On 03-August-17	149.22	Put	Bond Future	17732	19	18	19	0.00
02/08/2017	2050 On 03-August-17	149.24	Put	Bond Future	17752	19	18	19	0.00
02/08/2017	2050 On 02-November-17			Bond Future	133.96	132.9252	133.9575	132.9252	21,927.00
02/08/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2050 On 02-November-17	144.65	Put	Bond Future	10692	12	11	12	0.00
02/08/2017	2050 On 02-November-17	144.66	Put	Bond Future	10702	12	11	12	0.00
02/08/2017	2050 On 02-November-17	144.67	Put	Bond Future	10712	12	11	12	0.00
02/08/2017	2050 On 01-February-18			Bond Future	134.81	133.7577	134.8094	133.7577	0.00
02/08/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
02/08/2017	2050 On 01-February-18	140.24	Put	Bond Future	5431	6	5	6	0.00
02/08/2017	2050 On 01-February-18	140.23	Put	Bond Future	5421	6	5	6	0.00
02/08/2017	2050 On 01-February-18	140.25	Put	Bond Future	5441	6	5	6	0.00
02/08/2017	2050 On 03-May-18			Bond Future	137.42	136.3449	137.4161	136.3449	0.00
02/08/2017	2050 On 03-May-18	135.61	Call	Bond Future	1806	1	2	1	0.00
02/08/2017	2050 On 03-May-18	135.62	Call	Bond Future	1796	1	2	1	0.00
02/08/2017	2050 On 03-May-18	135.63	Call	Bond Future	1786	1	2	1	0.00
02/08/2017	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
02/08/2017	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
02/08/2017	2050 On 03-May-18	135.62	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
02/08/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	AL37 On 03-August-17			Index Future	546.84	546.6200	546.8370	546.6200	0.00
02/08/2017	AL37 On 02-November-17			Index Future	556.90	556.6800	556.8990	556.6800	0.00
02/08/2017	AL37 On 01-February-18			Index Future	567.23	567.0130	567.2330	567.0130	0.00
02/08/2017	AL37 On 03-May-18			Index Future	577.90	577.6780	577.9000	577.6780	0.00
02/08/2017	AL7T On 03-August-17			Index Future	629.16	628.7570	629.1590	628.7570	0.00
02/08/2017	AL7T On 02-November-17			Index Future	640.74	640.3270	640.7360	640.3270	0.00
02/08/2017	AL7T On 01-February-18			Index Future	652.63	652.2130	652.6250	652.2130	0.00
02/08/2017	AL7T On 03-May-18			Index Future	664.90	664.4810	664.8990	664.4810	0.00
02/08/2017	ALBI On 03-August-17			Index Future	563.85	563.4210	563.8480	563.4210	88.00
02/08/2017	ALBI On 02-November-17			Index Future	574.22	573.7890	574.2230	573.7890	596.00
02/08/2017	ALBI On 01-February-18			Index Future	584.88	584.4400	584.8790	584.4400	0.00
02/08/2017	ALBI On 03-May-18			Index Future	595.88	595.4330	595.8780	595.4330	0.00
02/08/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	C040 On 31-January-40			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
02/08/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/08/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	C226 On 25-January-23			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
02/08/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2017	EL28 On 03-August-17			Bond Future	127.02	127.0255	127.0190	127.0255	0.00
02/08/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
02/08/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
02/08/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
02/08/2017	EL28 On 03-August-17	135.17	Put	Bond Future	8151	8	8	8	0.00
02/08/2017	EL28 On 03-August-17	135.16	Put	Bond Future	8141	8	8	8	0.00
02/08/2017	EL28 On 03-August-17	135.18	Put	Bond Future	8161	8	8	8	0.00
02/08/2017	EL28 On 02-November-17			Bond Future	127.66	127.6686	127.6604	127.6686	0.00
02/08/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
02/08/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
02/08/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
02/08/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6220	6	6	6	0.00
02/08/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6230	6	6	6	0.00
02/08/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6210	6	6	6	0.00
02/08/2017	EL28 On 01-February-18			Bond Future	130.08	130.0925	130.0838	130.0925	0.00
02/08/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
02/08/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
02/08/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
02/08/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2216	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
02/08/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2226	2	2	2	0.00
02/08/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2206	2	2	2	0.00
02/08/2017	EL28 On 03-May-18			Bond Future	132.60	132.6088	132.5993	132.6088	0.00
02/08/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
02/08/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
02/08/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
02/08/2017	EL28 On 03-May-18	133.18	Put	Bond Future	581	1	1	1	0.00
02/08/2017	EL28 On 03-May-18	133.19	Put	Bond Future	591	1	1	1	0.00
02/08/2017	EL28 On 03-May-18	133.20	Put	Bond Future	601	1	1	1	0.00
02/08/2017	ES33 On 03-August-17			Bond Future	10.80	77.9620	78.0440	77.9620	2,000.00
02/08/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
02/08/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
02/08/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
02/08/2017	ES33 On 03-August-17	10.54	Put	Bond Future	1590	2	2	2	0.00
02/08/2017	ES33 On 03-August-17	10.55	Put	Bond Future	1527	2	2	2	0.00
02/08/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1653	2	2	2	0.00
02/08/2017	ES33 On 02-November-17			Bond Future	10.90	75.6068	75.6899	75.6068	9,466.00
02/08/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
02/08/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
02/08/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
02/08/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1396	1	1	1	0.00
02/08/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1458	2	1	2	0.00
02/08/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1334	1	1	1	0.00
02/08/2017	ES33 On 01-February-18			Bond Future	11.01	77.0099	77.0942	77.0099	0.00
02/08/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
02/08/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
02/08/2017	ES33 On 01-February-18	11.01	Call	Bond Future	19	0	0	0	0.00
02/08/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
02/08/2017	ES33 On 01-February-18	10.99	Put	Bond Future	99	0	0	0	0.00
02/08/2017	ES33 On 01-February-18	11.00	Put	Bond Future	40	0	0	0	0.00
02/08/2017	ES33 On 03-May-18			Bond Future	11.11	74.6661	74.7519	74.6661	0.00
02/08/2017	ES33 On 03-May-18	11.20	Call	Bond Future	509	0	1	0	0.00
02/08/2017	ES33 On 03-May-18	11.22	Call	Bond Future	624	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
02/08/2017	ES33 On 03-May-18	11.21	Call	Bond Future	566	0	1	0	0.00
02/08/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
02/08/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
02/08/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
02/08/2017	ES42 On 03-August-17			Bond Future	11.07	80.7142	80.8063	80.7142	7,957.00
02/08/2017	ES42 On 02-November-17			Bond Future	11.18	77.9387	78.0320	77.9387	7,957.00
02/08/2017	ES42 On 01-February-18			Bond Future	11.28	79.3849	79.4796	79.3849	0.00
02/08/2017	ES42 On 03-May-18			Bond Future	11.39	76.6163	76.7126	76.6163	0.00
02/08/2017	GOVI On 03-August-17			GOVI	562.71	562.2860	562.7070	562.2860	27.00
02/08/2017	GOVI On 03-August-17	561.09	Call	GOVI	16170	1	2	1	0.00
02/08/2017	GOVI On 03-August-17	561.10	Call	GOVI	16070	1	2	1	0.00
02/08/2017	GOVI On 03-August-17	561.11	Call	GOVI	15970	1	2	1	0.00
02/08/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
02/08/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
02/08/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
02/08/2017	GOVI On 02-November-17			GOVI	573.06	572.6340	573.0610	572.6340	500.00
02/08/2017	GOVI On 02-November-17	572.46	Call	GOVI	6010	0	1	0	0.00
02/08/2017	GOVI On 02-November-17	572.45	Call	GOVI	6110	0	1	0	0.00
02/08/2017	GOVI On 02-November-17	572.44	Call	GOVI	6210	0	1	0	0.00
02/08/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
02/08/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
02/08/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
02/08/2017	GOVI On 01-February-18			GOVI	583.70	583.2630	583.6950	583.2630	0.00
02/08/2017	GOVI On 01-February-18	581.03	Call	GOVI	26650	2	3	2	0.00
02/08/2017	GOVI On 01-February-18	581.04	Call	GOVI	26550	2	3	2	0.00
02/08/2017	GOVI On 01-February-18	581.02	Call	GOVI	26750	2	3	2	0.00
02/08/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
02/08/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
02/08/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
02/08/2017	GOVI On 03-May-18			GOVI	594.67	594.2340	594.6720	594.2340	0.00
02/08/2017	GOVI On 03-May-18	590.27	Call	GOVI	44020	4	4	4	0.00
02/08/2017	GOVI On 03-May-18	590.29	Call	GOVI	43820	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
02/08/2017	GOVI On 03-May-18	590.28	Call	GOVI	43920	4	4	4	0.00
02/08/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
02/08/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
02/08/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
02/08/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/08/2017	IGOV On 03-August-17			Index Future	246.68	246.4900	246.6790	246.4900	480.00
02/08/2017	IGOV On 02-November-17			Index Future	251.31	251.1200	251.3110	251.1200	1,161.00
02/08/2017	IGOV On 01-February-18			Index Future	256.08	255.8880	256.0820	255.8880	0.00
02/08/2017	IGOV On 03-May-18			Index Future	261.03	260.8380	261.0340	260.8380	0.00
02/08/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
02/08/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
02/08/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00
02/08/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7615	99.7633	99.7615	0.00
02/08/2017	IS01 On 15-March-18			Interest Rate Swap	99.64	99.6363	99.6397	99.6363	0.00
02/08/2017	IS01 On 21-June-18			Interest Rate Swap	99.70	99.7007	99.7003	99.7007	0.00
02/08/2017	IS01 On 20-September-18			Interest Rate Swap	99.79	99.7971	99.7940	99.7971	0.00
02/08/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7931	99.7953	99.7931	0.00
02/08/2017	IS02 On 16-March-18			Interest Rate Swap	98.92	98.9143	98.9171	98.9143	0.00
02/08/2017	IS02 On 15-June-18			Interest Rate Swap	98.40	98.3945	98.3968	98.3945	0.00
02/08/2017	IS02 On 21-September-18			Interest Rate Swap	98.26	98.2626	98.2590	98.2626	0.00
02/08/2017	IS02 On 21-December-18			Interest Rate Swap	98.55	98.5600	98.5500	98.5600	0.00
02/08/2017	IS02 On 15-March-19			Interest Rate Swap	98.86	98.8753	98.8647	98.8753	0.00
02/08/2017	IS02 On 21-June-19			Interest Rate Swap	99.18	99.1998	99.1843	99.1998	0.00
02/08/2017	IS02 On 20-September-19			Interest Rate Swap	99.54	99.5540	99.5362	99.5540	0.00
02/08/2017	IS05 On 17-December-20			Interest Rate Swap	95.55	95.5685	95.5548	95.5685	0.00
02/08/2017	IS05 On 16-March-21			Interest Rate Swap	94.76	94.7806	94.7594	94.7806	0.00
02/08/2017	IS05 On 15-June-21			Interest Rate Swap	93.94	93.9673	93.9382	93.9673	0.00
02/08/2017	IS05 On 21-September-21			Interest Rate Swap	94.09	94.1308	94.0920	94.1308	0.00
02/08/2017	IS05 On 21-December-21			Interest Rate Swap	96.26	96.3126	96.2621	96.3126	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
02/08/2017	IS05 On 15-March-22			Interest Rate Swap	96.37	96.4309	96.3698	96.4309	0.00
02/08/2017	IS05 On 21-June-22			Interest Rate Swap	97.55	97.6203	97.5507	97.6203	0.00
02/08/2017	IS05 On 20-September-22			Interest Rate Swap	99.76	99.8236	99.7551	99.8236	0.00
02/08/2017	IS10 On 17-December-25			Interest Rate Swap	94.55	94.6589	94.5512	94.6589	0.00
02/08/2017	IS10 On 16-March-26			Interest Rate Swap	91.57	91.6885	91.5722	91.6885	0.00
02/08/2017	IS10 On 15-June-26			Interest Rate Swap	90.34	90.4620	90.3394	90.4620	0.00
02/08/2017	IS10 On 21-September-26			Interest Rate Swap	92.52	92.6480	92.5234	92.6480	0.00
02/08/2017	IS10 On 21-December-26			Interest Rate Swap	96.33	96.4472	96.3255	96.4472	0.00
02/08/2017	IS10 On 15-March-27			Interest Rate Swap	94.90	95.0193	94.8986	95.0193	0.00
02/08/2017	IS10 On 21-June-27			Interest Rate Swap	96.98	97.1033	96.9846	97.1033	0.00
02/08/2017	IS10 On 20-September-27			Interest Rate Swap	100.72	100.8387	100.7213	100.8387	0.00
02/08/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/08/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
02/08/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
02/08/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
02/08/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.06	92.9400	92.9400	92.9400	0.00
02/08/2017	JBAF On 20-September-17			Jibar Tradeable Future	6.93	93.0700	93.0700	93.0700	0.00
02/08/2017	JBAF On 18-October-17			Jibar Tradeable Future	6.90	93.1000	93.1000	93.1000	0.00
02/08/2017	JBAF On 15-November-17			Jibar Tradeable Future	6.82	93.1800	93.1800	93.1800	0.00
02/08/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.76	93.2400	93.2400	93.2400	0.00
02/08/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.73	93.2700	93.2700	93.2700	0.00
02/08/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.66	93.3400	93.3400	93.3400	2,500.00
02/08/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.63	93.3700	93.3700	93.3700	0.00
02/08/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.65	93.3500	93.3500	93.3500	0.00
02/08/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
02/08/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.70	93.3000	93.3000	93.3000	0.00
02/08/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.77	93.2300	93.2300	93.2300	0.00
02/08/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.83	93.1700	93.1700	93.1700	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
02/08/2017	R023 On 03-August-17			Bond Future	7.95	102.4469	102.4956	102.4469	11,815.00
02/08/2017	R023 On 03-August-17	8.59	Call	Bond Future	2768	3	3	3	0.00
02/08/2017	R023 On 03-August-17	8.60	Call	Bond Future	2810	3	3	3	0.00
02/08/2017	R023 On 03-August-17	8.58	Call	Bond Future	2725	3	3	3	0.00
02/08/2017	R023 On 03-August-17	8.58	Put	Bond Future	0	0	0	0	0.00
02/08/2017	R023 On 03-August-17	8.59	Put	Bond Future	0	0	0	0	0.00
02/08/2017	R023 On 03-August-17	8.60	Put	Bond Future	0	0	0	0	0.00
02/08/2017	R023 On 02-November-17			Bond Future	7.98	100.4042	100.4534	100.4042	53,785.00
02/08/2017	R023 On 02-November-17	8.56	Call	Bond Future	2591	3	3	3	0.00
02/08/2017	R023 On 02-November-17	8.58	Call	Bond Future	2662	3	3	3	0.00
02/08/2017	R023 On 02-November-17	8.57	Call	Bond Future	2626	3	3	3	0.00
02/08/2017	R023 On 02-November-17	8.57	Put	Bond Future	168	0	0	0	0.00
02/08/2017	R023 On 02-November-17	8.58	Put	Bond Future	162	0	0	0	0.00
02/08/2017	R023 On 02-November-17	8.56	Put	Bond Future	174	0	0	0	0.00
02/08/2017	R023 On 01-February-18			Bond Future	8.01	102.2676	102.3173	102.2676	0.00
02/08/2017	R023 On 01-February-18	8.32	Call	Bond Future	2024	2	2	2	0.00
02/08/2017	R023 On 01-February-18	8.33	Call	Bond Future	2051	2	2	2	0.00
02/08/2017	R023 On 01-February-18	8.31	Call	Bond Future	1997	2	2	2	0.00
02/08/2017	R023 On 01-February-18	8.31	Put	Bond Future	800	1	1	1	0.00
02/08/2017	R023 On 01-February-18	8.32	Put	Bond Future	786	1	1	1	0.00
02/08/2017	R023 On 01-February-18	8.33	Put	Bond Future	773	1	1	1	0.00
02/08/2017	R023 On 03-May-18			Bond Future	8.04	100.2604	100.3108	100.2604	0.00
02/08/2017	R023 On 03-May-18	8.27	Call	Bond Future	2057	2	2	2	0.00
02/08/2017	R023 On 03-May-18	8.29	Call	Bond Future	2105	2	2	2	0.00
02/08/2017	R023 On 03-May-18	8.28	Call	Bond Future	2081	2	2	2	0.00
02/08/2017	R023 On 03-May-18	8.29	Put	Bond Future	1121	1	1	1	0.00
02/08/2017	R023 On 03-May-18	8.28	Put	Bond Future	1136	1	1	1	0.00
02/08/2017	R023 On 03-May-18	8.27	Put	Bond Future	1150	1	1	1	0.00
02/08/2017	R035 On 03-August-17			Bond Future	9.62	97.5113	97.6085	97.5113	1,236.00
02/08/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R035 On 03-August-17	9.52	Put	Bond Future	811	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
02/08/2017	R035 On 03-August-17	9.50	Put	Bond Future	973	1	1	1	0.00
02/08/2017	R035 On 03-August-17	9.51	Put	Bond Future	892	1	1	1	0.00
02/08/2017	R035 On 02-November-17			Bond Future	9.68	94.8076	94.9060	94.8076	12,213.00
02/08/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R035 On 02-November-17	9.59	Put	Bond Future	754	1	1	1	0.00
02/08/2017	R035 On 02-November-17	9.60	Put	Bond Future	674	1	1	1	0.00
02/08/2017	R035 On 02-November-17	9.61	Put	Bond Future	595	1	1	1	0.00
02/08/2017	R035 On 01-February-18			Bond Future	9.75	96.5672	96.6670	96.5672	0.00
02/08/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R035 On 01-February-18	9.74	Put	Bond Future	92	0	0	0	0.00
02/08/2017	R035 On 01-February-18	9.73	Put	Bond Future	170	0	0	0	0.00
02/08/2017	R035 On 01-February-18	9.75	Put	Bond Future	14	0	0	0	0.00
02/08/2017	R035 On 03-May-18			Bond Future	9.81	93.8820	93.9837	93.8820	0.00
02/08/2017	R035 On 03-May-18	9.90	Call	Bond Future	659	1	1	1	0.00
02/08/2017	R035 On 03-May-18	9.91	Call	Bond Future	735	1	1	1	0.00
02/08/2017	R035 On 03-May-18	9.89	Call	Bond Future	583	0	1	0	0.00
02/08/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
02/08/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
02/08/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
02/08/2017	R186 On 03-August-17			Bond Future	8.60	113.3271	113.4069	113.3271	47,214.00
02/08/2017	R186 On 03-August-17	8.85	Call	Bond Future	1691	2	2	2	0.00
02/08/2017	R186 On 03-August-17	8.92	Call	Bond Future	2159	2	2	2	0.00
02/08/2017	R186 On 03-August-17	8.90	Call	Bond Future	2026	2	2	2	0.00
02/08/2017	R186 On 03-August-17	9.50	Call	Bond Future	5939	6	6	6	0.00
02/08/2017	R186 On 03-August-17	9.35	Call	Bond Future	4978	5	5	5	0.00
02/08/2017	R186 On 03-August-17	8.75	Call	Bond Future	1019	1	1	1	0.00
02/08/2017	R186 On 03-August-17	8.65	Call	Bond Future	396	0	0	0	0.00
02/08/2017	R186 On 03-August-17	8.80	Call	Bond Future	1355	1	1	1	0.00
02/08/2017	R186 On 03-August-17	9.00	Call	Bond Future	2691	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
02/08/2017	R186 On 03-August-17	8.93	Call	Bond Future	2226	2	2	2	0.00
02/08/2017	R186 On 03-August-17	8.91	Call	Bond Future	2092	2	2	2	0.00
02/08/2017	R186 On 03-August-17	8.80	Put	Bond Future	0	0	0	0	7,100.00
02/08/2017	R186 On 03-August-17	9.00	Put	Bond Future	0	0	0	0	0.00
02/08/2017	R186 On 03-August-17	8.91	Put	Bond Future	0	0	0	0	0.00
02/08/2017	R186 On 03-August-17	8.65	Put	Bond Future	58	0	0	0	2,500.00
02/08/2017	R186 On 03-August-17	8.75	Put	Bond Future	2	0	0	0	3,654.00
02/08/2017	R186 On 03-August-17	8.93	Put	Bond Future	0	0	0	0	0.00
02/08/2017	R186 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	6,500.00
02/08/2017	R186 On 03-August-17	8.90	Put	Bond Future	0	0	0	0	0.00
02/08/2017	R186 On 03-August-17	8.92	Put	Bond Future	0	0	0	0	0.00
02/08/2017	R186 On 03-August-17	8.85	Put	Bond Future	0	0	0	0	733.00
02/08/2017	R186 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	733.00
02/08/2017	R186 On 02-November-17			Bond Future	8.65	115.4130	115.4938	115.4130	166,907.00
02/08/2017	R186 On 02-November-17	8.75	Call	Bond Future	2048	2	2	2	0.00
02/08/2017	R186 On 02-November-17	8.88	Call	Bond Future	2575	3	3	3	0.00
02/08/2017	R186 On 02-November-17	9.00	Call	Bond Future	3113	3	3	3	0.00
02/08/2017	R186 On 02-November-17	8.90	Call	Bond Future	2662	3	3	3	0.00
02/08/2017	R186 On 02-November-17	8.89	Call	Bond Future	2618	3	3	3	0.00
02/08/2017	R186 On 02-November-17	8.88	Put	Bond Future	1032	1	1	1	0.00
02/08/2017	R186 On 02-November-17	8.90	Put	Bond Future	987	1	1	1	0.00
02/08/2017	R186 On 02-November-17	9.00	Put	Bond Future	785	1	1	1	5,000.00
02/08/2017	R186 On 02-November-17	8.75	Put	Bond Future	1363	1	1	1	2,500.00
02/08/2017	R186 On 02-November-17	8.89	Put	Bond Future	1009	1	1	1	0.00
02/08/2017	R186 On 01-February-18			Bond Future	8.70	112.2545	112.3363	112.2545	198.00
02/08/2017	R186 On 01-February-18	8.50	Call	Bond Future	1753	2	2	2	1,460.00
02/08/2017	R186 On 01-February-18	7.75	Call	Bond Future	387	0	0	0	1,460.00
02/08/2017	R186 On 01-February-18	9.00	Call	Bond Future	3494	3	3	3	0.00
02/08/2017	R186 On 01-February-18	8.96	Call	Bond Future	3331	3	3	3	0.00
02/08/2017	R186 On 01-February-18	8.98	Call	Bond Future	3412	3	3	3	0.00
02/08/2017	R186 On 01-February-18	8.97	Call	Bond Future	3371	3	3	3	0.00
02/08/2017	R186 On 01-February-18	9.00	Put	Bond Future	1525	2	2	2	6,200.00
02/08/2017	R186 On 01-February-18	8.96	Put	Bond Future	1617	2	2	2	0.00
02/08/2017	R186 On 01-February-18	8.98	Put	Bond Future	1571	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
02/08/2017	R186 On 01-February-18	8.97	Put	Bond Future	1594	2	2	2	0.00
02/08/2017	R186 On 01-February-18	8.50	Put	Bond Future	3037	3	3	3	0.00
02/08/2017	R186 On 01-February-18	7.75	Put	Bond Future	6795	7	7	7	0.00
02/08/2017	R186 On 03-May-18			Bond Future	8.74	114.3653	114.4484	114.3653	0.00
02/08/2017	R186 On 03-May-18	8.93	Call	Bond Future	3541	3	4	3	0.00
02/08/2017	R186 On 03-May-18	8.92	Call	Bond Future	3504	3	4	3	0.00
02/08/2017	R186 On 03-May-18	8.91	Call	Bond Future	3468	3	3	3	0.00
02/08/2017	R186 On 03-May-18	8.92	Put	Bond Future	2381	2	2	2	0.00
02/08/2017	R186 On 03-May-18	8.91	Put	Bond Future	2407	2	2	2	0.00
02/08/2017	R186 On 03-May-18	8.93	Put	Bond Future	2355	2	2	2	0.00
02/08/2017	R197 On 03-August-17			Bond Future	295.14	295.1701	295.1377	295.1701	813.00
02/08/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R197 On 03-August-17	308.06	Put	Bond Future	12922	13	13	13	0.00
02/08/2017	R197 On 03-August-17	308.07	Put	Bond Future	12932	13	13	13	0.00
02/08/2017	R197 On 03-August-17	308.05	Put	Bond Future	12912	13	13	13	0.00
02/08/2017	R197 On 02-November-17			Bond Future	300.68	300.7165	300.6796	300.7165	2,350.00
02/08/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R197 On 02-November-17	305.16	Put	Bond Future	4480	4	4	4	0.00
02/08/2017	R197 On 02-November-17	305.15	Put	Bond Future	4470	4	4	4	0.00
02/08/2017	R197 On 02-November-17	305.17	Put	Bond Future	4490	4	4	4	0.00
02/08/2017	R197 On 01-February-18			Bond Future	299.34	299.3763	299.3380	299.3763	0.00
02/08/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R197 On 01-February-18	301.66	Put	Bond Future	2322	2	2	2	0.00
02/08/2017	R197 On 01-February-18	301.67	Put	Bond Future	2332	2	2	2	0.00
02/08/2017	R197 On 01-February-18	301.68	Put	Bond Future	2342	2	2	2	0.00
02/08/2017	R197 On 03-May-18			Bond Future	305.13	305.1667	305.1261	305.1667	0.00
02/08/2017	R197 On 03-May-18	304.44	Call	Bond Future	686	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
02/08/2017	R197 On 03-May-18	304.46	Call	Bond Future	666	1	1	1	0.00
02/08/2017	R197 On 03-May-18	304.45	Call	Bond Future	676	1	1	1	0.00
02/08/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
02/08/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
02/08/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
02/08/2017	R202 On 03-August-17			Bond Future	236.88	236.9010	236.8765	236.9010	19,674.00
02/08/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R202 On 03-August-17	258.36	Put	Bond Future	21484	21	21	21	0.00
02/08/2017	R202 On 03-August-17	258.35	Put	Bond Future	21474	21	21	21	0.00
02/08/2017	R202 On 03-August-17	258.37	Put	Bond Future	21494	21	21	21	0.00
02/08/2017	R202 On 02-November-17			Bond Future	241.32	241.3523	241.3246	241.3523	28,529.00
02/08/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R202 On 02-November-17	253.90	Put	Bond Future	12575	13	13	13	0.00
02/08/2017	R202 On 02-November-17	253.91	Put	Bond Future	12585	13	13	13	0.00
02/08/2017	R202 On 02-November-17	253.89	Put	Bond Future	12565	13	13	13	0.00
02/08/2017	R202 On 01-February-18			Bond Future	242.16	242.1904	242.1615	242.1904	0.00
02/08/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R202 On 01-February-18	249.07	Put	Bond Future	6909	7	7	7	0.00
02/08/2017	R202 On 01-February-18	249.06	Put	Bond Future	6899	7	7	7	0.00
02/08/2017	R202 On 01-February-18	249.08	Put	Bond Future	6919	7	7	7	0.00
02/08/2017	R202 On 03-May-18			Bond Future	246.84	246.8748	246.8440	246.8748	0.00
02/08/2017	R202 On 03-May-18	247.47	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R202 On 03-May-18	247.48	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R202 On 03-May-18	247.49	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R202 On 03-May-18	247.49	Put	Bond Future	646	1	1	1	0.00
02/08/2017	R202 On 03-May-18	247.47	Put	Bond Future	626	1	1	1	0.00
02/08/2017	R202 On 03-May-18	247.48	Put	Bond Future	636	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
02/08/2017	R203 On 03-August-17			Bond Future	6.99	103.3696	103.3724	103.3696	0.00
02/08/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R203 On 03-August-17	4.88	Put	Bond Future	226	0	0	0	0.00
02/08/2017	R203 On 03-August-17	4.89	Put	Bond Future	225	0	0	0	0.00
02/08/2017	R203 On 03-August-17	4.87	Put	Bond Future	227	0	0	0	0.00
02/08/2017	R204 On 03-August-17			Bond Future	7.10	102.1537	102.1844	102.1537	5,449.00
02/08/2017	R204 On 03-August-17	7.77	Call	Bond Future	857	1	1	1	0.00
02/08/2017	R204 On 03-August-17	7.76	Call	Bond Future	844	1	1	1	0.00
02/08/2017	R204 On 03-August-17	7.75	Call	Bond Future	831	1	1	1	0.00
02/08/2017	R204 On 03-August-17	7.75	Put	Bond Future	0	0	0	0	0.00
02/08/2017	R204 On 03-August-17	7.77	Put	Bond Future	0	0	0	0	0.00
02/08/2017	R204 On 03-August-17	7.76	Put	Bond Future	0	0	0	0	0.00
02/08/2017	R204 On 02-November-17			Bond Future	7.02	104.0339	104.0648	104.0339	44,643.00
02/08/2017	R204 On 02-November-17	7.75	Call	Bond Future	777	1	1	1	0.00
02/08/2017	R204 On 02-November-17	7.74	Call	Bond Future	767	1	1	1	0.00
02/08/2017	R204 On 02-November-17	7.76	Call	Bond Future	788	1	1	1	0.00
02/08/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
02/08/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
02/08/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
02/08/2017	R204 On 01-February-18			Bond Future	6.87	101.9263	101.9572	101.9263	0.00
02/08/2017	R204 On 01-February-18	7.25	Call	Bond Future	395	0	0	0	0.00
02/08/2017	R204 On 01-February-18	7.27	Call	Bond Future	408	0	0	0	0.00
02/08/2017	R204 On 01-February-18	7.26	Call	Bond Future	401	0	0	0	0.00
02/08/2017	R204 On 01-February-18	7.26	Put	Bond Future	77	0	0	0	0.00
02/08/2017	R204 On 01-February-18	7.27	Put	Bond Future	75	0	0	0	0.00
02/08/2017	R204 On 01-February-18	7.25	Put	Bond Future	79	0	0	0	0.00
02/08/2017	R204 On 03-May-18			Bond Future	6.58	103.8429	103.8743	103.8429	0.00
02/08/2017	R204 On 03-May-18	7.09	Call	Bond Future	378	0	0	0	0.00
02/08/2017	R204 On 03-May-18	7.10	Call	Bond Future	383	0	0	0	0.00
02/08/2017	R204 On 03-May-18	7.08	Call	Bond Future	373	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
02/08/2017	R204 On 03-May-18	7.08	Put	Bond Future	68	0	0	0	0.00
02/08/2017	R204 On 03-May-18	7.09	Put	Bond Future	67	0	0	0	0.00
02/08/2017	R204 On 03-May-18	7.10	Put	Bond Future	66	0	0	0	0.00
02/08/2017	R207 On 03-August-17			Bond Future	7.37	100.1804	100.2024	100.1804	5,055.00
02/08/2017	R207 On 03-August-17	8.39	Call	Bond Future	2202	2	2	2	0.00
02/08/2017	R207 On 03-August-17	8.41	Call	Bond Future	2245	2	2	2	0.00
02/08/2017	R207 On 03-August-17	8.19	Call	Bond Future	1775	2	2	2	51.00
02/08/2017	R207 On 03-August-17	8.40	Call	Bond Future	2223	2	2	2	0.00
02/08/2017	R207 On 03-August-17	8.40	Put	Bond Future	0	0	0	0	0.00
02/08/2017	R207 On 03-August-17	8.41	Put	Bond Future	0	0	0	0	0.00
02/08/2017	R207 On 03-August-17	8.19	Put	Bond Future	0	0	0	0	0.00
02/08/2017	R207 On 03-August-17	8.39	Put	Bond Future	0	0	0	0	0.00
02/08/2017	R207 On 02-November-17			Bond Future	7.35	102.0244	102.0462	102.0244	40,855.00
02/08/2017	R207 On 02-November-17	8.03	Call	Bond Future	1348	1	1	1	0.00
02/08/2017	R207 On 02-November-17	8.04	Call	Bond Future	1366	1	1	1	0.00
02/08/2017	R207 On 02-November-17	8.05	Call	Bond Future	1385	1	1	1	0.00
02/08/2017	R207 On 02-November-17	8.05	Put	Bond Future	12	0	0	0	0.00
02/08/2017	R207 On 02-November-17	8.03	Put	Bond Future	14	0	0	0	0.00
02/08/2017	R207 On 02-November-17	8.04	Put	Bond Future	13	0	0	0	0.00
02/08/2017	R207 On 01-February-18			Bond Future	7.33	100.2766	100.2984	100.2766	0.00
02/08/2017	R207 On 01-February-18	7.60	Call	Bond Future	730	1	1	1	0.00
02/08/2017	R207 On 01-February-18	7.61	Call	Bond Future	743	1	1	1	0.00
02/08/2017	R207 On 01-February-18	7.62	Call	Bond Future	755	1	1	1	0.00
02/08/2017	R207 On 01-February-18	7.62	Put	Bond Future	235	0	0	0	0.00
02/08/2017	R207 On 01-February-18	7.60	Put	Bond Future	245	0	0	0	0.00
02/08/2017	R207 On 01-February-18	7.61	Put	Bond Future	240	0	0	0	0.00
02/08/2017	R207 On 03-May-18			Bond Future	7.29	102.1622	102.1843	102.1622	0.00
02/08/2017	R207 On 03-May-18	7.58	Call	Bond Future	769	1	1	1	0.00
02/08/2017	R207 On 03-May-18	7.57	Call	Bond Future	758	1	1	1	0.00
02/08/2017	R207 On 03-May-18	7.56	Call	Bond Future	748	1	1	1	0.00
02/08/2017	R207 On 03-May-18	7.57	Put	Bond Future	323	0	0	0	0.00
02/08/2017	R207 On 03-May-18	7.56	Put	Bond Future	328	0	0	0	0.00
02/08/2017	R207 On 03-May-18	7.58	Put	Bond Future	318	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
02/08/2017	R208 On 03-August-17			Bond Future	7.53	99.9207	99.9532	99.9207	6,876.00
02/08/2017	R208 On 03-August-17	8.30	Call	Bond Future	2360	2	2	2	0.00
02/08/2017	R208 On 03-August-17	8.32	Call	Bond Future	2420	2	2	2	0.00
02/08/2017	R208 On 03-August-17	8.31	Call	Bond Future	2390	2	2	2	0.00
02/08/2017	R208 On 03-August-17	8.31	Put	Bond Future	0	0	0	0	0.00
02/08/2017	R208 On 03-August-17	8.32	Put	Bond Future	0	0	0	0	0.00
02/08/2017	R208 On 03-August-17	8.30	Put	Bond Future	0	0	0	0	0.00
02/08/2017	R208 On 02-November-17			Bond Future	7.53	98.3589	98.3915	98.3589	32,234.00
02/08/2017	R208 On 02-November-17	8.20	Call	Bond Future	1959	2	2	2	0.00
02/08/2017	R208 On 02-November-17	8.19	Call	Bond Future	1933	2	2	2	0.00
02/08/2017	R208 On 02-November-17	8.18	Call	Bond Future	1907	2	2	2	0.00
02/08/2017	R208 On 02-November-17	8.19	Put	Bond Future	40	0	0	0	0.00
02/08/2017	R208 On 02-November-17	8.18	Put	Bond Future	42	0	0	0	0.00
02/08/2017	R208 On 02-November-17	8.20	Put	Bond Future	38	0	0	0	0.00
02/08/2017	R208 On 01-February-18			Bond Future	7.53	100.1843	100.2171	100.1843	0.00
02/08/2017	R208 On 01-February-18	7.84	Call	Bond Future	1229	1	1	1	0.00
02/08/2017	R208 On 01-February-18	7.85	Call	Bond Future	1248	1	1	1	0.00
02/08/2017	R208 On 01-February-18	7.83	Call	Bond Future	1211	1	1	1	0.00
02/08/2017	R208 On 01-February-18	7.83	Put	Bond Future	412	0	0	0	0.00
02/08/2017	R208 On 01-February-18	7.84	Put	Bond Future	404	0	0	0	0.00
02/08/2017	R208 On 01-February-18	7.85	Put	Bond Future	395	0	0	0	0.00
02/08/2017	R208 On 03-May-18			Bond Future	7.53	98.6667	98.7000	98.6667	0.00
02/08/2017	R208 On 03-May-18	7.77	Call	Bond Future	1208	1	1	1	0.00
02/08/2017	R208 On 03-May-18	7.79	Call	Bond Future	1240	1	1	1	0.00
02/08/2017	R208 On 03-May-18	7.78	Call	Bond Future	1224	1	1	1	0.00
02/08/2017	R208 On 03-May-18	7.79	Put	Bond Future	579	1	1	1	0.00
02/08/2017	R208 On 03-May-18	7.78	Put	Bond Future	588	1	1	1	0.00
02/08/2017	R208 On 03-May-18	7.77	Put	Bond Future	597	1	1	1	0.00
02/08/2017	R209 On 03-August-17			Bond Future	9.59	73.3995	73.4795	73.3995	19,932.00
02/08/2017	R209 On 03-August-17	9.44	Call	Bond Future	4	0	0	0	0.00
02/08/2017	R209 On 03-August-17	9.43	Call	Bond Future	3	0	0	0	0.00
02/08/2017	R209 On 03-August-17	9.45	Call	Bond Future	5	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
02/08/2017	R209 On 03-August-17	9.43	Put	Bond Future	1056	1	1	1	0.00
02/08/2017	R209 On 03-August-17	9.44	Put	Bond Future	989	1	1	1	0.00
02/08/2017	R209 On 03-August-17	9.45	Put	Bond Future	923	1	1	1	0.00
02/08/2017	R209 On 02-November-17			Bond Future	9.64	71.6015	71.6826	71.6015	84,004.00
02/08/2017	R209 On 02-November-17	9.52	Call	Bond Future	1524	1	2	1	0.00
02/08/2017	R209 On 02-November-17	10.00	Call	Bond Future	3290	3	3	3	0.00
02/08/2017	R209 On 02-November-17	9.54	Call	Bond Future	1583	2	2	2	0.00
02/08/2017	R209 On 02-November-17	9.75	Call	Bond Future	2280	2	2	2	0.00
02/08/2017	R209 On 02-November-17	9.53	Call	Bond Future	1553	2	2	2	0.00
02/08/2017	R209 On 02-November-17	9.00	Call	Bond Future	453	0	0	0	4,100.00
02/08/2017	R209 On 02-November-17	10.60	Call	Bond Future	6204	6	6	6	0.00
02/08/2017	R209 On 02-November-17	8.30	Call	Bond Future	41	0	0	0	2,800.00
02/08/2017	R209 On 02-November-17	9.75	Put	Bond Future	1570	2	2	2	6,500.00
02/08/2017	R209 On 02-November-17	9.53	Put	Bond Future	2302	2	2	2	0.00
02/08/2017	R209 On 02-November-17	8.30	Put	Bond Future	9835	10	10	10	0.00
02/08/2017	R209 On 02-November-17	9.52	Put	Bond Future	2340	2	2	2	0.00
02/08/2017	R209 On 02-November-17	9.00	Put	Bond Future	4906	5	5	5	0.00
02/08/2017	R209 On 02-November-17	10.60	Put	Bond Future	260	0	0	0	1,300.00
02/08/2017	R209 On 02-November-17	10.00	Put	Bond Future	976	1	1	1	3,360.00
02/08/2017	R209 On 02-November-17	9.54	Put	Bond Future	2265	2	2	2	0.00
02/08/2017	R209 On 01-February-18			Bond Future	9.70	72.9302	73.0125	72.9302	0.00
02/08/2017	R209 On 01-February-18	9.71	Call	Bond Future	2672	3	3	3	0.00
02/08/2017	R209 On 01-February-18	9.73	Call	Bond Future	2738	3	3	3	0.00
02/08/2017	R209 On 01-February-18	9.72	Call	Bond Future	2705	3	3	3	0.00
02/08/2017	R209 On 01-February-18	9.71	Put	Bond Future	2603	3	3	3	0.00
02/08/2017	R209 On 01-February-18	9.73	Put	Bond Future	2539	3	3	3	0.00
02/08/2017	R209 On 01-February-18	9.72	Put	Bond Future	2571	3	3	3	0.00
02/08/2017	R209 On 03-May-18			Bond Future	9.76	71.1521	71.2358	71.1521	0.00
02/08/2017	R209 On 03-May-18	9.85	Call	Bond Future	3602	4	4	4	0.00
02/08/2017	R209 On 03-May-18	9.86	Call	Bond Future	3636	4	4	4	0.00
02/08/2017	R209 On 03-May-18	9.84	Call	Bond Future	3567	4	4	4	0.00
02/08/2017	R209 On 03-May-18	9.84	Put	Bond Future	3024	3	3	3	0.00
02/08/2017	R209 On 03-May-18	9.86	Put	Bond Future	2965	3	3	3	0.00
02/08/2017	R209 On 03-May-18	9.85	Put	Bond Future	2994	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
02/08/2017	R210 On 03-August-17			Bond Future	184.71	184.7266	184.7068	184.7266	55.00
02/08/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R210 On 03-August-17	196.28	Put	Bond Future	11573	12	12	12	0.00
02/08/2017	R210 On 03-August-17	196.30	Put	Bond Future	11593	12	12	12	0.00
02/08/2017	R210 On 03-August-17	196.29	Put	Bond Future	11583	12	12	12	0.00
02/08/2017	R210 On 02-November-17			Bond Future	185.79	185.8121	185.7894	185.8121	2,234.00
02/08/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R210 On 02-November-17	192.07	Put	Bond Future	6281	6	6	6	0.00
02/08/2017	R210 On 02-November-17	192.09	Put	Bond Future	6301	6	6	6	0.00
02/08/2017	R210 On 02-November-17	192.08	Put	Bond Future	6291	6	6	6	0.00
02/08/2017	R210 On 01-February-18			Bond Future	189.32	189.3400	189.3165	189.3400	0.00
02/08/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R210 On 01-February-18	192.38	Put	Bond Future	3064	3	3	3	0.00
02/08/2017	R210 On 01-February-18	192.37	Put	Bond Future	3054	3	3	3	0.00
02/08/2017	R210 On 01-February-18	192.36	Put	Bond Future	3044	3	3	3	0.00
02/08/2017	R210 On 03-May-18			Bond Future	190.53	190.5533	190.5284	190.5533	0.00
02/08/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R210 On 03-May-18	191.45	Put	Bond Future	922	1	1	1	0.00
02/08/2017	R210 On 03-May-18	191.44	Put	Bond Future	912	1	1	1	0.00
02/08/2017	R210 On 03-May-18	191.46	Put	Bond Future	932	1	1	1	0.00
02/08/2017	R212 On 03-August-17			Bond Future	148.18	148.2940	148.1838	148.2940	2,258.00
02/08/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R212 On 03-August-17	153.36	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
02/08/2017	R212 On 03-August-17	153.35	Put	Bond Future	5166	5	5	5	0.00
02/08/2017	R212 On 03-August-17	153.36	Put	Bond Future	5176	5	5	5	0.00
02/08/2017	R212 On 03-August-17	153.34	Put	Bond Future	5156	5	5	5	0.00
02/08/2017	R212 On 02-November-17			Bond Future	150.97	151.0805	150.9664	151.0805	3,812.00
02/08/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R212 On 02-November-17	152.41	Put	Bond Future	1444	1	1	1	0.00
02/08/2017	R212 On 02-November-17	152.42	Put	Bond Future	1454	1	1	1	0.00
02/08/2017	R212 On 02-November-17	152.40	Put	Bond Future	1434	1	1	1	0.00
02/08/2017	R212 On 01-February-18			Bond Future	151.77	151.8891	151.7724	151.8891	0.00
02/08/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R212 On 01-February-18	154.69	Put	Bond Future	2918	3	3	3	0.00
02/08/2017	R212 On 01-February-18	154.70	Put	Bond Future	2928	3	3	3	0.00
02/08/2017	R212 On 01-February-18	154.71	Put	Bond Future	2938	3	3	3	0.00
02/08/2017	R212 On 03-May-18			Bond Future	154.71	154.8269	154.7072	154.8269	0.00
02/08/2017	R212 On 03-May-18	154.28	Call	Bond Future	427	1	0	1	0.00
02/08/2017	R212 On 03-May-18	154.30	Call	Bond Future	407	1	0	1	0.00
02/08/2017	R212 On 03-May-18	154.29	Call	Bond Future	417	1	0	1	0.00
02/08/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
02/08/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
02/08/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
02/08/2017	R213 On 03-August-17			Bond Future	9.24	85.8483	85.9280	85.8483	4,868.00
02/08/2017	R213 On 03-August-17	9.35	Call	Bond Future	742	1	1	1	0.00
02/08/2017	R213 On 03-August-17	9.34	Call	Bond Future	680	1	1	1	0.00
02/08/2017	R213 On 03-August-17	9.33	Call	Bond Future	619	1	1	1	0.00
02/08/2017	R213 On 03-August-17	9.34	Put	Bond Future	16	0	0	0	0.00
02/08/2017	R213 On 03-August-17	9.33	Put	Bond Future	22	0	0	0	0.00
02/08/2017	R213 On 03-August-17	9.35	Put	Bond Future	12	0	0	0	0.00
02/08/2017	R213 On 02-November-17			Bond Future	9.30	83.8803	83.9610	83.8803	62,910.00
02/08/2017	R213 On 02-November-17	9.35	Call	Bond Future	2020	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
02/08/2017	R213 On 02-November-17	9.36	Call	Bond Future	2055	2	2	2	0.00
02/08/2017	R213 On 02-November-17	9.34	Call	Bond Future	1984	2	2	2	0.00
02/08/2017	R213 On 02-November-17	9.34	Put	Bond Future	1698	2	2	2	0.00
02/08/2017	R213 On 02-November-17	9.35	Put	Bond Future	1668	2	2	2	0.00
02/08/2017	R213 On 02-November-17	9.36	Put	Bond Future	1638	2	2	2	0.00
02/08/2017	R213 On 01-February-18			Bond Future	9.36	85.4370	85.5189	85.4370	0.00
02/08/2017	R213 On 01-February-18	9.43	Call	Bond Future	2814	3	3	3	0.00
02/08/2017	R213 On 01-February-18	9.42	Call	Bond Future	2779	3	3	3	0.00
02/08/2017	R213 On 01-February-18	9.41	Call	Bond Future	2744	3	3	3	0.00
02/08/2017	R213 On 01-February-18	9.42	Put	Bond Future	2357	2	2	2	0.00
02/08/2017	R213 On 01-February-18	9.41	Put	Bond Future	2387	2	2	2	0.00
02/08/2017	R213 On 01-February-18	9.43	Put	Bond Future	2327	2	2	2	0.00
02/08/2017	R213 On 03-May-18			Bond Future	9.41	83.4936	83.5769	83.4936	0.00
02/08/2017	R213 On 03-May-18	9.56	Call	Bond Future	3699	4	4	4	0.00
02/08/2017	R213 On 03-May-18	9.57	Call	Bond Future	3735	4	4	4	0.00
02/08/2017	R213 On 03-May-18	9.58	Call	Bond Future	3771	4	4	4	0.00
02/08/2017	R213 On 03-May-18	9.58	Put	Bond Future	2677	3	3	3	0.00
02/08/2017	R213 On 03-May-18	9.56	Put	Bond Future	2731	3	3	3	0.00
02/08/2017	R213 On 03-May-18	9.57	Put	Bond Future	2704	3	3	3	0.00
02/08/2017	R214 On 03-August-17			Bond Future	9.77	72.8145	72.8971	72.8145	10,904.00
02/08/2017	R214 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R214 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R214 On 03-August-17	9.53	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R214 On 03-August-17	9.52	Put	Bond Future	1761	2	2	2	0.00
02/08/2017	R214 On 03-August-17	9.53	Put	Bond Future	1689	2	2	2	0.00
02/08/2017	R214 On 03-August-17	9.51	Put	Bond Future	1833	2	2	2	0.00
02/08/2017	R214 On 02-November-17			Bond Future	9.83	70.8601	70.9438	70.8601	44,098.00
02/08/2017	R214 On 02-November-17	9.58	Call	Bond Future	1253	1	1	1	0.00
02/08/2017	R214 On 02-November-17	9.60	Call	Bond Future	1305	1	1	1	0.00
02/08/2017	R214 On 02-November-17	9.59	Call	Bond Future	1279	1	1	1	0.00
02/08/2017	R214 On 02-November-17	9.59	Put	Bond Future	2946	3	3	3	0.00
02/08/2017	R214 On 02-November-17	9.58	Put	Bond Future	2991	3	3	3	0.00
02/08/2017	R214 On 02-November-17	9.60	Put	Bond Future	2901	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
02/08/2017	R214 On 01-February-18			Bond Future	9.89	72.1752	72.2601	72.1752	0.00
02/08/2017	R214 On 01-February-18	9.82	Call	Bond Future	2561	3	3	3	0.00
02/08/2017	R214 On 01-February-18	9.84	Call	Bond Future	2627	3	3	3	0.00
02/08/2017	R214 On 01-February-18	9.83	Call	Bond Future	2594	3	3	3	0.00
02/08/2017	R214 On 01-February-18	9.83	Put	Bond Future	3010	3	3	3	0.00
02/08/2017	R214 On 01-February-18	9.84	Put	Bond Future	2975	3	3	3	0.00
02/08/2017	R214 On 01-February-18	9.82	Put	Bond Future	3045	3	3	3	0.00
02/08/2017	R214 On 03-May-18			Bond Future	9.95	70.2359	70.3224	70.2359	0.00
02/08/2017	R214 On 03-May-18	9.98	Call	Bond Future	3543	4	4	4	0.00
02/08/2017	R214 On 03-May-18	9.99	Call	Bond Future	3577	4	4	4	0.00
02/08/2017	R214 On 03-May-18	9.97	Call	Bond Future	3510	3	4	3	0.00
02/08/2017	R214 On 03-May-18	9.97	Put	Bond Future	3365	3	3	3	0.00
02/08/2017	R214 On 03-May-18	9.98	Put	Bond Future	3332	3	3	3	0.00
02/08/2017	R214 On 03-May-18	9.99	Put	Bond Future	3299	3	3	3	0.00
02/08/2017	R248 On 03-August-17			Bond Future	9.85	93.1727	93.2778	93.1727	53,460.00
02/08/2017	R248 On 03-August-17	9.57	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R248 On 03-August-17	9.56	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R248 On 03-August-17	9.58	Call	Bond Future	0	0	0	0	0.00
02/08/2017	R248 On 03-August-17	9.56	Put	Bond Future	2554	3	3	3	0.00
02/08/2017	R248 On 03-August-17	9.57	Put	Bond Future	2463	3	2	3	0.00
02/08/2017	R248 On 03-August-17	9.58	Put	Bond Future	2371	2	2	2	0.00
02/08/2017	R248 On 02-November-17			Bond Future	9.91	90.4524	90.5591	90.4524	73,711.00
02/08/2017	R248 On 02-November-17	9.66	Call	Bond Future	1676	2	2	2	0.00
02/08/2017	R248 On 02-November-17	9.65	Call	Bond Future	1644	2	2	2	0.00
02/08/2017	R248 On 02-November-17	9.64	Call	Bond Future	1611	2	2	2	0.00
02/08/2017	R248 On 02-November-17	9.64	Put	Bond Future	3971	4	4	4	0.00
02/08/2017	R248 On 02-November-17	9.66	Put	Bond Future	3856	4	4	4	0.00
02/08/2017	R248 On 02-November-17	9.65	Put	Bond Future	3913	4	4	4	0.00
02/08/2017	R248 On 01-February-18			Bond Future	9.97	92.1311	92.2394	92.1311	170.00
02/08/2017	R248 On 01-February-18	9.89	Call	Bond Future	3291	3	3	3	0.00
02/08/2017	R248 On 01-February-18	9.91	Call	Bond Future	3373	3	3	3	0.00
02/08/2017	R248 On 01-February-18	9.90	Call	Bond Future	3332	3	3	3	0.00
02/08/2017	R248 On 01-February-18	9.89	Put	Bond Future	3990	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
02/08/2017	R248 On 01-February-18	9.91	Put	Bond Future	3899	4	4	4	0.00
02/08/2017	R248 On 01-February-18	9.90	Put	Bond Future	3944	4	4	4	0.00
02/08/2017	R248 On 03-May-18			Bond Future	10.03	89.4260	89.5362	89.4260	0.00
02/08/2017	R248 On 03-May-18	10.07	Call	Bond Future	4665	5	5	5	0.00
02/08/2017	R248 On 03-May-18	10.06	Call	Bond Future	4622	5	5	5	0.00
02/08/2017	R248 On 03-May-18	10.05	Call	Bond Future	4579	5	5	5	0.00
02/08/2017	R248 On 03-May-18	10.06	Put	Bond Future	4377	4	4	4	0.00
02/08/2017	R248 On 03-May-18	10.05	Put	Bond Future	4418	4	4	4	0.00
02/08/2017	R248 On 03-May-18	10.07	Put	Bond Future	4337	4	4	4	0.00