



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 December 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	2025 On 01-February-18			Bond Future	128.34	127.9179	128.3439	127.9179	1,070.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2025 On 01-February-18	133.90	Put	Bond Future	5556	6	5556	6	0.00
04/12/2017	2025 On 01-February-18	133.88	Put	Bond Future	5536	6	5536	6	0.00
04/12/2017	2025 On 01-February-18	133.89	Put	Bond Future	5546	6	5546	6	0.00
04/12/2017	2025 On 03-May-18			Bond Future	130.75	130.3141	130.7480	130.3141	0.00
04/12/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2025 On 03-May-18	133.21	Put	Bond Future	2462	3	2462	3	0.00
04/12/2017	2025 On 03-May-18	133.20	Put	Bond Future	2452	3	2452	3	0.00
04/12/2017	2025 On 03-May-18	133.22	Put	Bond Future	2472	3	2472	3	0.00
04/12/2017	2025 On 02-August-18			Bond Future	133.21	132.7692	133.2103	132.7692	0.00
04/12/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2025 On 02-August-18	136.66	Put	Bond Future	3450	4	3450	4	0.00
04/12/2017	2025 On 02-August-18	136.67	Put	Bond Future	3460	4	3460	4	0.00
04/12/2017	2025 On 02-August-18	136.65	Put	Bond Future	3440	4	3440	4	0.00
04/12/2017	2029 On 01-February-18			Bond Future	98.31	98.3053	98.3072	98.3053	1,370.00
04/12/2017	2029 On 03-May-18			Bond Future	99.13	99.1286	99.1306	99.1286	0.00
04/12/2017	2029 On 02-August-18			Bond Future	101.03	101.0301	101.0313	101.0301	0.00
04/12/2017	2030 On 01-February-18			Bond Future	9.74	87.2962	9.7446	87.2962	70,819.00
04/12/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2030 On 01-February-18	9.37	Put	Bond Future	2437	3	2437	3	0.00
04/12/2017	2030 On 01-February-18	9.38	Put	Bond Future	2371	3	2371	3	0.00
04/12/2017	2030 On 01-February-18	9.39	Put	Bond Future	2305	3	2305	3	0.00
04/12/2017	2030 On 03-May-18			Bond Future	9.82	88.9242	9.8221	88.9242	0.00
04/12/2017	2030 On 03-May-18	9.49	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2030 On 03-May-18	9.51	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2030 On 03-May-18	9.50	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
04/12/2017	2030 On 03-May-18	9.50	Put	Bond Future	2054	3	2054	3	0.00
04/12/2017	2030 On 03-May-18	9.51	Put	Bond Future	1989	3	1989	3	0.00
04/12/2017	2030 On 03-May-18	9.49	Put	Bond Future	2119	3	2119	3	0.00
04/12/2017	2030 On 02-August-18			Bond Future	9.90	86.6057	9.9000	86.6057	0.00
04/12/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2030 On 02-August-18	9.47	Put	Bond Future	2706	3	2706	3	0.00
04/12/2017	2030 On 02-August-18	9.45	Put	Bond Future	2835	4	2835	4	0.00
04/12/2017	2030 On 02-August-18	9.46	Put	Bond Future	2771	3	2771	3	0.00
04/12/2017	2032 On 01-February-18			Bond Future	9.93	89.6046	9.9316	89.6046	44,248.00
04/12/2017	2032 On 01-February-18	9.57	Call	Bond Future	863	1	863	1	0.00
04/12/2017	2032 On 01-February-18	9.30	Call	Bond Future	411	0	411	0	7,800.00
04/12/2017	2032 On 01-February-18	9.56	Call	Bond Future	841	1	841	1	0.00
04/12/2017	2032 On 01-February-18	9.20	Call	Bond Future	300	0	300	0	7,500.00
04/12/2017	2032 On 01-February-18	9.55	Call	Bond Future	821	1	821	1	0.00
04/12/2017	2032 On 01-February-18	9.45	Call	Bond Future	632	1	632	1	750.00
04/12/2017	2032 On 01-February-18	9.40	Call	Bond Future	551	0	551	0	6,800.00
04/12/2017	2032 On 01-February-18	9.20	Put	Bond Future	5502	6	5502	6	0.00
04/12/2017	2032 On 01-February-18	9.56	Put	Bond Future	3430	4	3430	4	0.00
04/12/2017	2032 On 01-February-18	9.45	Put	Bond Future	4009	5	4009	5	0.00
04/12/2017	2032 On 01-February-18	9.40	Put	Bond Future	4288	5	4288	5	0.00
04/12/2017	2032 On 01-February-18	9.55	Put	Bond Future	3481	4	3481	4	0.00
04/12/2017	2032 On 01-February-18	9.57	Put	Bond Future	3380	4	3380	4	0.00
04/12/2017	2032 On 01-February-18	9.30	Put	Bond Future	4877	5	4877	5	0.00
04/12/2017	2032 On 03-May-18			Bond Future	10.01	87.1186	10.0080	87.1186	0.00
04/12/2017	2032 On 03-May-18	9.70	Call	Bond Future	2113	2	2113	2	0.00
04/12/2017	2032 On 03-May-18	9.71	Call	Bond Future	2141	2	2141	2	0.00
04/12/2017	2032 On 03-May-18	9.72	Call	Bond Future	2169	2	2169	2	0.00
04/12/2017	2032 On 03-May-18	9.72	Put	Bond Future	4135	5	4135	5	0.00
04/12/2017	2032 On 03-May-18	9.70	Put	Bond Future	4218	5	4218	5	0.00
04/12/2017	2032 On 03-May-18	9.71	Put	Bond Future	4176	5	4176	5	0.00
04/12/2017	2032 On 02-August-18			Bond Future	10.08	88.7716	10.0822	88.7716	0.00
04/12/2017	2032 On 02-August-18	9.68	Call	Bond Future	2767	3	2767	3	0.00

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04/12/2017	2032 On 02-August-18	9.67	Call	Bond Future	2739	2	2739	2	0.00
04/12/2017	2032 On 02-August-18	9.66	Call	Bond Future	2712	2	2712	2	0.00
04/12/2017	2032 On 02-August-18	9.67	Put	Bond Future	5528	6	5528	6	0.00
04/12/2017	2032 On 02-August-18	9.66	Put	Bond Future	5570	6	5570	6	0.00
04/12/2017	2032 On 02-August-18	9.68	Put	Bond Future	5487	6	5487	6	0.00
04/12/2017	2033 On 01-February-18			Bond Future	101.24	101.2396	101.2418	101.2396	5,283.00
04/12/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2033 On 01-February-18	109.65	Put	Bond Future	8408	8	8408	8	0.00
04/12/2017	2033 On 01-February-18	109.66	Put	Bond Future	8418	8	8418	8	0.00
04/12/2017	2033 On 01-February-18	109.64	Put	Bond Future	8398	8	8398	8	0.00
04/12/2017	2033 On 03-May-18			Bond Future	102.05	102.0474	102.0495	102.0474	0.00
04/12/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2033 On 03-May-18	107.69	Put	Bond Future	5640	6	5640	6	0.00
04/12/2017	2033 On 03-May-18	107.70	Put	Bond Future	5650	6	5650	6	0.00
04/12/2017	2033 On 03-May-18	107.71	Put	Bond Future	5660	6	5660	6	0.00
04/12/2017	2033 On 02-August-18			Bond Future	104.01	104.0048	104.0062	104.0048	0.00
04/12/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2033 On 02-August-18	109.93	Put	Bond Future	5924	6	5924	6	0.00
04/12/2017	2033 On 02-August-18	109.94	Put	Bond Future	5934	6	5934	6	0.00
04/12/2017	2033 On 02-August-18	109.92	Put	Bond Future	5914	6	5914	6	0.00
04/12/2017	2037 On 01-February-18			Bond Future	10.16	85.5679	10.1599	85.5679	53,533.00
04/12/2017	2037 On 01-February-18	9.88	Call	Bond Future	1138	1	1138	1	2,000.00
04/12/2017	2037 On 01-February-18	9.82	Call	Bond Future	987	1	987	1	0.00
04/12/2017	2037 On 01-February-18	9.83	Call	Bond Future	1012	1	1012	1	0.00
04/12/2017	2037 On 01-February-18	9.81	Call	Bond Future	964	1	964	1	0.00
04/12/2017	2037 On 01-February-18	10.32	Call	Bond Future	2682	2	2682	2	0.00
04/12/2017	2037 On 01-February-18	10.72	Call	Bond Future	4657	4	4657	4	0.00
04/12/2017	2037 On 01-February-18	10.72	Put	Bond Future	649	1	649	1	2,000.00

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04/12/2017	2037 On 01-February-18	10.32	Put	Bond Future	1505	2	1505	2	2,000.00
04/12/2017	2037 On 01-February-18	9.83	Put	Bond Future	3518	4	3518	4	0.00
04/12/2017	2037 On 01-February-18	9.81	Put	Bond Future	3626	4	3626	4	0.00
04/12/2017	2037 On 01-February-18	9.88	Put	Bond Future	3258	4	3258	4	0.00
04/12/2017	2037 On 01-February-18	9.82	Put	Bond Future	3572	4	3572	4	0.00
04/12/2017	2037 On 03-May-18			Bond Future	10.24	87.1637	10.2368	87.1637	0.00
04/12/2017	2037 On 03-May-18	9.97	Call	Bond Future	2588	2	2588	2	0.00
04/12/2017	2037 On 03-May-18	9.99	Call	Bond Future	2652	2	2652	2	0.00
04/12/2017	2037 On 03-May-18	9.98	Call	Bond Future	2620	2	2620	2	0.00
04/12/2017	2037 On 03-May-18	9.98	Put	Bond Future	4535	5	4535	5	0.00
04/12/2017	2037 On 03-May-18	9.97	Put	Bond Future	4579	5	4579	5	0.00
04/12/2017	2037 On 03-May-18	9.99	Put	Bond Future	4491	5	4491	5	0.00
04/12/2017	2037 On 02-August-18			Bond Future	10.31	84.5614	10.3142	84.5614	0.00
04/12/2017	2037 On 02-August-18	9.95	Call	Bond Future	3129	3	3129	3	0.00
04/12/2017	2037 On 02-August-18	9.96	Call	Bond Future	3160	3	3160	3	0.00
04/12/2017	2037 On 02-August-18	9.97	Call	Bond Future	3191	3	3191	3	0.00
04/12/2017	2037 On 02-August-18	9.97	Put	Bond Future	5737	6	5737	6	0.00
04/12/2017	2037 On 02-August-18	9.95	Put	Bond Future	5826	6	5826	6	0.00
04/12/2017	2037 On 02-August-18	9.96	Put	Bond Future	5781	6	5781	6	0.00
04/12/2017	2038 On 01-February-18			Bond Future	120.90	120.5115	120.8976	120.5115	19,043.00
04/12/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2038 On 01-February-18	136.93	Put	Bond Future	16032	16	16032	16	0.00
04/12/2017	2038 On 01-February-18	136.95	Put	Bond Future	16052	16	16052	16	0.00
04/12/2017	2038 On 01-February-18	136.94	Put	Bond Future	16042	16	16042	16	0.00
04/12/2017	2038 On 03-May-18			Bond Future	123.16	122.7691	123.1621	122.7691	0.00
04/12/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2038 On 03-May-18	132.27	Put	Bond Future	9108	10	9108	10	0.00
04/12/2017	2038 On 03-May-18	132.29	Put	Bond Future	9128	10	9128	10	0.00
04/12/2017	2038 On 03-May-18	132.28	Put	Bond Future	9118	10	9118	10	0.00
04/12/2017	2038 On 02-August-18			Bond Future	125.47	125.0739	125.4736	125.0739	0.00

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04/12/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2038 On 02-August-18	134.53	Put	Bond Future	9056	9	9056	9	0.00
04/12/2017	2038 On 02-August-18	134.54	Put	Bond Future	9066	9	9066	9	0.00
04/12/2017	2038 On 02-August-18	134.55	Put	Bond Future	9076	9	9076	9	0.00
04/12/2017	2040 On 01-February-18			Bond Future	10.26	88.5759	10.2554	88.5759	26,025.00
04/12/2017	2040 On 01-February-18	9.87	Call	Bond Future	968	1	968	1	0.00
04/12/2017	2040 On 01-February-18	9.89	Call	Bond Future	1017	1	1017	1	0.00
04/12/2017	2040 On 01-February-18	9.88	Call	Bond Future	992	1	992	1	0.00
04/12/2017	2040 On 01-February-18	9.88	Put	Bond Future	4038	5	4038	5	0.00
04/12/2017	2040 On 01-February-18	9.89	Put	Bond Future	3979	5	3979	5	0.00
04/12/2017	2040 On 01-February-18	9.87	Put	Bond Future	4097	5	4097	5	0.00
04/12/2017	2040 On 03-May-18			Bond Future	10.33	90.2278	10.3330	90.2278	0.00
04/12/2017	2040 On 03-May-18	10.07	Call	Bond Future	2780	3	2780	3	0.00
04/12/2017	2040 On 03-May-18	10.08	Call	Bond Future	2813	3	2813	3	0.00
04/12/2017	2040 On 03-May-18	10.06	Call	Bond Future	2746	2	2746	2	0.00
04/12/2017	2040 On 03-May-18	10.06	Put	Bond Future	4914	5	4914	5	0.00
04/12/2017	2040 On 03-May-18	10.07	Put	Bond Future	4867	5	4867	5	0.00
04/12/2017	2040 On 03-May-18	10.08	Put	Bond Future	4820	5	4820	5	0.00
04/12/2017	2040 On 02-August-18			Bond Future	10.41	87.4333	10.4110	87.4333	0.00
04/12/2017	2040 On 02-August-18	10.05	Call	Bond Future	3412	3	3412	3	0.00
04/12/2017	2040 On 02-August-18	10.04	Call	Bond Future	3379	3	3379	3	0.00
04/12/2017	2040 On 02-August-18	10.03	Call	Bond Future	3346	3	3346	3	0.00
04/12/2017	2040 On 02-August-18	10.04	Put	Bond Future	6305	7	6305	7	0.00
04/12/2017	2040 On 02-August-18	10.03	Put	Bond Future	6353	7	6353	7	0.00
04/12/2017	2040 On 02-August-18	10.05	Put	Bond Future	6257	7	6257	7	0.00
04/12/2017	2044 On 01-February-18			Bond Future	10.29	85.4773	10.2942	85.4773	18,064.00
04/12/2017	2044 On 01-February-18	9.89	Call	Bond Future	938	1	938	1	0.00
04/12/2017	2044 On 01-February-18	9.90	Call	Bond Future	961	1	961	1	0.00
04/12/2017	2044 On 01-February-18	9.91	Call	Bond Future	985	1	985	1	0.00
04/12/2017	2044 On 01-February-18	9.91	Put	Bond Future	4124	5	4124	5	0.00
04/12/2017	2044 On 01-February-18	9.89	Put	Bond Future	4245	5	4245	5	0.00
04/12/2017	2044 On 01-February-18	9.90	Put	Bond Future	4184	5	4184	5	0.00

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04/12/2017	2044 On 03-May-18			Bond Future	10.37	87.0714	10.3699	87.0714	0.00
04/12/2017	2044 On 03-May-18	10.11	Call	Bond Future	2823	3	2823	3	0.00
04/12/2017	2044 On 03-May-18	10.10	Call	Bond Future	2789	3	2789	3	0.00
04/12/2017	2044 On 03-May-18	10.09	Call	Bond Future	2756	2	2756	2	0.00
04/12/2017	2044 On 03-May-18	10.10	Put	Bond Future	4945	5	4945	5	0.00
04/12/2017	2044 On 03-May-18	10.09	Put	Bond Future	4993	5	4993	5	0.00
04/12/2017	2044 On 03-May-18	10.11	Put	Bond Future	4897	5	4897	5	0.00
04/12/2017	2044 On 02-August-18			Bond Future	10.45	84.3421	10.4459	84.3421	0.00
04/12/2017	2044 On 02-August-18	10.05	Call	Bond Future	3338	3	3338	3	0.00
04/12/2017	2044 On 02-August-18	10.07	Call	Bond Future	3403	3	3403	3	0.00
04/12/2017	2044 On 02-August-18	10.06	Call	Bond Future	3370	3	3370	3	0.00
04/12/2017	2044 On 02-August-18	10.06	Put	Bond Future	6439	7	6439	7	0.00
04/12/2017	2044 On 02-August-18	10.07	Put	Bond Future	6390	7	6390	7	0.00
04/12/2017	2044 On 02-August-18	10.05	Put	Bond Future	6488	7	6488	7	0.00
04/12/2017	2046 On 01-February-18			Bond Future	115.39	114.7116	115.3900	114.7116	21,177.00
04/12/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2046 On 01-February-18	132.90	Put	Bond Future	17510	18	17510	18	0.00
04/12/2017	2046 On 01-February-18	132.91	Put	Bond Future	17520	18	17520	18	0.00
04/12/2017	2046 On 01-February-18	132.92	Put	Bond Future	17530	18	17530	18	0.00
04/12/2017	2046 On 03-May-18			Bond Future	115.95	115.2606	115.9515	115.2606	0.00
04/12/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2046 On 03-May-18	127.94	Put	Bond Future	11988	13	11988	13	0.00
04/12/2017	2046 On 03-May-18	127.95	Put	Bond Future	11998	13	11998	13	0.00
04/12/2017	2046 On 03-May-18	127.93	Put	Bond Future	11978	13	11978	13	0.00
04/12/2017	2046 On 02-August-18			Bond Future	118.17	117.4716	118.1748	117.4716	0.00
04/12/2017	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2046 On 02-August-18	128.79	Put	Bond Future	10615	11	10615	11	0.00
04/12/2017	2046 On 02-August-18	128.77	Put	Bond Future	10595	11	10595	11	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
04/12/2017	2046 On 02-August-18	128.78	Put	Bond Future	10605	11	10605	11	0.00
04/12/2017	2050 On 01-February-18			Bond Future	119.65	119.1321	119.6526	119.1321	24,130.00
04/12/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2050 On 01-February-18	140.24	Put	Bond Future	20587	21	20587	21	0.00
04/12/2017	2050 On 01-February-18	140.23	Put	Bond Future	20577	21	20577	21	0.00
04/12/2017	2050 On 01-February-18	140.25	Put	Bond Future	20597	21	20597	21	0.00
04/12/2017	2050 On 03-May-18			Bond Future	121.89	121.3637	121.8939	121.3637	0.00
04/12/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2050 On 03-May-18	135.63	Put	Bond Future	13736	14	13736	14	0.00
04/12/2017	2050 On 03-May-18	135.61	Put	Bond Future	13716	14	13716	14	0.00
04/12/2017	2050 On 03-May-18	135.62	Put	Bond Future	13726	14	13726	14	0.00
04/12/2017	2050 On 02-August-18			Bond Future	122.50	121.9583	122.4978	121.9583	0.00
04/12/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
04/12/2017	2050 On 02-August-18	137.54	Put	Bond Future	15042	16	15042	16	0.00
04/12/2017	2050 On 02-August-18	137.52	Put	Bond Future	15022	16	15022	16	0.00
04/12/2017	2050 On 02-August-18	137.53	Put	Bond Future	15032	16	15032	16	0.00
04/12/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	AL37 On 01-February-18			Index Future	554.85	553.2910	554.8480	553.2910	0.00
04/12/2017	AL37 On 03-May-18			Index Future	565.20	563.6110	565.2000	563.6110	0.00
04/12/2017	AL37 On 02-August-18			Index Future	575.92	574.3050	575.9220	574.3050	0.00
04/12/2017	AL7T On 01-February-18			Index Future	631.67	628.7310	631.6680	628.7310	0.00
04/12/2017	AL7T On 03-May-18			Index Future	643.45	640.4580	643.4530	640.4580	0.00
04/12/2017	AL7T On 02-August-18			Index Future	655.66	652.6110	655.6590	652.6110	0.00
04/12/2017	ALBI On 01-February-18			Index Future	569.11	565.4330	569.1080	565.4330	761.00
04/12/2017	ALBI On 03-May-18			Index Future	579.73	575.9800	579.7260	575.9800	0.00
04/12/2017	ALBI On 02-August-18			Index Future	590.72	586.9090	590.7240	586.9090	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
04/12/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/12/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	CS23 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
04/12/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	EL28 On 01-February-18			Bond Future	125.83	125.8235	125.8284	125.8235	0.00
04/12/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
04/12/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
04/12/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
04/12/2017	EL28 On 01-February-18	132.30	Put	Bond Future	6472	6	6472	6	0.00
04/12/2017	EL28 On 01-February-18	132.31	Put	Bond Future	6482	6	6482	6	0.00
04/12/2017	EL28 On 01-February-18	132.29	Put	Bond Future	6462	6	6462	6	0.00
04/12/2017	EL28 On 03-May-18			Bond Future	126.43	126.4209	126.4259	126.4209	0.00
04/12/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
04/12/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
04/12/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
04/12/2017	EL28 On 03-May-18	133.18	Put	Bond Future	6754	7	6754	7	0.00
04/12/2017	EL28 On 03-May-18	133.19	Put	Bond Future	6764	7	6764	7	0.00
04/12/2017	EL28 On 03-May-18	133.20	Put	Bond Future	6774	7	6774	7	0.00
04/12/2017	EL28 On 02-August-18			Bond Future	128.85	128.8459	128.8499	128.8459	0.00
04/12/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
04/12/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
04/12/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
04/12/2017	EL28 On 02-August-18	134.94	Put	Bond Future	6090	6	6090	6	0.00
04/12/2017	EL28 On 02-August-18	134.95	Put	Bond Future	6100	6	6100	6	0.00
04/12/2017	EL28 On 02-August-18	134.93	Put	Bond Future	6080	6	6080	6	0.00
04/12/2017	ES33 On 01-February-18			Bond Future	11.28	74.9992	11.2753	74.9992	9,466.00
04/12/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
04/12/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
04/12/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
04/12/2017	ES33 On 01-February-18	11.01	Put	Bond Future	1544	2	1544	2	0.00
04/12/2017	ES33 On 01-February-18	10.99	Put	Bond Future	1662	2	1662	2	0.00
04/12/2017	ES33 On 01-February-18	11.00	Put	Bond Future	1603	2	1603	2	0.00
04/12/2017	ES33 On 03-May-18			Bond Future	11.39	72.6065	11.3921	72.6065	0.00
04/12/2017	ES33 On 03-May-18	11.20	Call	Bond Future	0	0	0	0	0.00
04/12/2017	ES33 On 03-May-18	11.22	Call	Bond Future	0	0	0	0	0.00
04/12/2017	ES33 On 03-May-18	11.21	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
04/12/2017	ES33 On 03-May-18	11.21	Put	Bond Future	1037	2	1037	2	0.00
04/12/2017	ES33 On 03-May-18	11.20	Put	Bond Future	1094	2	1094	2	0.00
04/12/2017	ES33 On 03-May-18	11.22	Put	Bond Future	979	2	979	2	0.00
04/12/2017	ES33 On 02-August-18			Bond Future	11.51	73.9841	11.5077	73.9841	0.00
04/12/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
04/12/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0	0	0	0	0.00
04/12/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
04/12/2017	ES33 On 02-August-18	11.16	Put	Bond Future	1965	3	1965	3	0.00
04/12/2017	ES33 On 02-August-18	11.14	Put	Bond Future	2080	3	2080	3	0.00
04/12/2017	ES33 On 02-August-18	11.15	Put	Bond Future	2022	3	2022	3	0.00
04/12/2017	ES42 On 01-February-18			Bond Future	11.52	77.3147	11.5229	77.3147	7,957.00
04/12/2017	ES42 On 03-May-18			Bond Future	11.64	74.4954	11.6420	74.4954	0.00
04/12/2017	ES42 On 02-August-18			Bond Future	11.76	75.9088	11.7577	75.9088	0.00
04/12/2017	GOVI On 01-February-18			GOVI	567.35	563.5980	567.3500	563.5980	781.00
04/12/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
04/12/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
04/12/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
04/12/2017	GOVI On 01-February-18	581.02	Put	GOVI	136700	17	136700	17	0.00
04/12/2017	GOVI On 01-February-18	581.03	Put	GOVI	136800	17	136800	17	0.00
04/12/2017	GOVI On 01-February-18	581.04	Put	GOVI	136900	17	136900	17	0.00
04/12/2017	GOVI On 03-May-18			GOVI	577.94	574.1100	577.9360	574.1100	0.00
04/12/2017	GOVI On 03-May-18	590.29	Call	GOVI	0	0	0	0	0.00
04/12/2017	GOVI On 03-May-18	590.27	Call	GOVI	0	0	0	0	0.00
04/12/2017	GOVI On 03-May-18	590.28	Call	GOVI	0	0	0	0	0.00
04/12/2017	GOVI On 03-May-18	590.28	Put	GOVI	123440	16	123440	16	0.00
04/12/2017	GOVI On 03-May-18	590.29	Put	GOVI	123540	16	123540	16	0.00
04/12/2017	GOVI On 03-May-18	590.27	Put	GOVI	123340	16	123340	16	0.00
04/12/2017	GOVI On 02-August-18			GOVI	588.90	585.0040	588.8990	585.0040	0.00
04/12/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
04/12/2017	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
04/12/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
04/12/2017	GOVI On 02-August-18	605.70	Put	GOVI	168010	21	168010	21	0.00
04/12/2017	GOVI On 02-August-18	605.71	Put	GOVI	168110	21	168110	21	0.00
04/12/2017	GOVI On 02-August-18	605.72	Put	GOVI	168210	21	168210	21	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
04/12/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/12/2017	IGOV On 01-February-18			Index Future	243.32	242.9430	243.3160	242.9430	877.00
04/12/2017	IGOV On 03-May-18			Index Future	247.87	247.4930	247.8740	247.4930	272.00
04/12/2017	IGOV On 02-August-18			Index Future	252.63	252.2410	252.6260	252.2410	0.00
04/12/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7595	99.7595	99.7595	0.00
04/12/2017	IS01 On 15-March-18			Interest Rate Swap	99.73	99.7270	99.7274	99.7270	0.00
04/12/2017	IS01 On 21-June-18			Interest Rate Swap	99.95	99.9474	99.9452	99.9474	0.00
04/12/2017	IS01 On 20-September-18			Interest Rate Swap	100.20	100.2086	100.1982	100.2086	0.00
04/12/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
04/12/2017	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0088	99.0096	99.0088	0.00
04/12/2017	IS02 On 15-June-18			Interest Rate Swap	98.63	98.6366	98.6340	98.6366	0.00
04/12/2017	IS02 On 21-September-18			Interest Rate Swap	98.67	98.6770	98.6666	98.6770	0.00
04/12/2017	IS02 On 21-December-18			Interest Rate Swap	99.17	99.2000	99.1700	99.2000	0.00
04/12/2017	IS02 On 15-March-19			Interest Rate Swap	99.69	99.7207	99.6856	99.7207	0.00
04/12/2017	IS02 On 21-June-19			Interest Rate Swap	100.22	100.2643	100.2156	100.2643	0.00
04/12/2017	IS02 On 20-September-19			Interest Rate Swap	100.76	100.8197	100.7642	100.8197	0.00
04/12/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	IS05 On 17-December-20			Interest Rate Swap	97.67	97.7828	97.6728	97.7828	0.00
04/12/2017	IS05 On 16-March-21			Interest Rate Swap	97.02	97.1518	97.0248	97.1518	0.00
04/12/2017	IS05 On 15-June-21			Interest Rate Swap	96.35	96.4945	96.3495	96.4945	0.00
04/12/2017	IS05 On 21-September-21			Interest Rate Swap	96.65	96.8108	96.6480	96.8108	0.00
04/12/2017	IS05 On 21-December-21			Interest Rate Swap	98.94	99.1134	98.9357	99.1134	51.00
04/12/2017	IS05 On 15-March-22			Interest Rate Swap	99.17	99.3678	99.1750	99.3678	0.00
04/12/2017	IS05 On 21-June-22			Interest Rate Swap	100.47	100.6767	100.4673	100.6767	0.00
04/12/2017	IS05 On 20-September-22			Interest Rate Swap	102.75	102.9673	102.7455	102.9673	0.00
04/12/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	IS10 On 17-December-25			Interest Rate Swap	98.46	98.6821	98.4588	98.6821	0.00
04/12/2017	IS10 On 16-March-26			Interest Rate Swap	95.58	95.8215	95.5847	95.8215	0.00
04/12/2017	IS10 On 15-June-26			Interest Rate Swap	94.42	94.6724	94.4198	94.6724	0.00
04/12/2017	IS10 On 21-September-26			Interest Rate Swap	96.59	96.8545	96.5915	96.8545	0.00
04/12/2017	IS10 On 21-December-26			Interest Rate Swap	100.34	100.6055	100.3396	100.6055	0.00
04/12/2017	IS10 On 15-March-27			Interest Rate Swap	98.99	99.2655	98.9916	99.2655	0.00
04/12/2017	IS10 On 21-June-27			Interest Rate Swap	101.06	101.3325	101.0577	101.3325	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
04/12/2017	IS10 On 20-September-27			Interest Rate Swap	104.73	105.0002	104.7291	105.0002	0.00
04/12/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
04/12/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/12/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/12/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/12/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
04/12/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.20	92.8000	7.2000	92.8000	0.00
04/12/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
04/12/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	2,500.00
04/12/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
04/12/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
04/12/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
04/12/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
04/12/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.58	92.4200	7.5800	92.4200	0.00
04/12/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.67	92.3300	7.6700	92.3300	0.00
04/12/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.77	92.2300	7.7700	92.2300	0.00
04/12/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.85	92.1500	7.8500	92.1500	0.00
04/12/2017	R023 On 01-February-18			Bond Future	8.64	99.4842	8.6385	99.4842	61,216.00
04/12/2017	R023 On 01-February-18	8.32	Call	Bond Future	423	0	423	0	0.00
04/12/2017	R023 On 01-February-18	8.33	Call	Bond Future	436	0	436	0	0.00
04/12/2017	R023 On 01-February-18	8.31	Call	Bond Future	411	0	411	0	0.00
04/12/2017	R023 On 01-February-18	8.31	Put	Bond Future	1717	2	1717	2	0.00
04/12/2017	R023 On 01-February-18	8.32	Put	Bond Future	1689	2	1689	2	0.00
04/12/2017	R023 On 01-February-18	8.33	Put	Bond Future	1661	2	1661	2	0.00
04/12/2017	R023 On 03-May-18			Bond Future	8.70	97.4098	8.7042	97.4098	0.00
04/12/2017	R023 On 03-May-18	8.27	Call	Bond Future	762	1	762	1	0.00
04/12/2017	R023 On 03-May-18	9.19	Call	Bond Future	2587	2	2587	2	0.00
04/12/2017	R023 On 03-May-18	8.29	Call	Bond Future	788	1	788	1	0.00
04/12/2017	R023 On 03-May-18	8.28	Call	Bond Future	775	1	775	1	0.00
04/12/2017	R023 On 03-May-18	8.29	Put	Bond Future	2369	3	2369	3	0.00
04/12/2017	R023 On 03-May-18	9.19	Put	Bond Future	773	1	773	1	2,500.00
04/12/2017	R023 On 03-May-18	8.28	Put	Bond Future	2394	3	2394	3	0.00
04/12/2017	R023 On 03-May-18	8.27	Put	Bond Future	2420	3	2420	3	0.00
04/12/2017	R035 On 01-February-18			Bond Future	10.08	93.4891	10.0782	93.4891	56,034.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
04/12/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
04/12/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
04/12/2017	R035 On 01-February-18	9.74	Put	Bond Future	2581	3	2581	3	0.00
04/12/2017	R035 On 01-February-18	9.73	Put	Bond Future	2659	3	2659	3	0.00
04/12/2017	R035 On 01-February-18	9.75	Put	Bond Future	2503	3	2503	3	0.00
04/12/2017	R035 On 03-May-18			Bond Future	10.15	90.7325	10.1526	90.7325	0.00
04/12/2017	R035 On 03-May-18	9.90	Call	Bond Future	0	0	0	0	0.00
04/12/2017	R035 On 03-May-18	9.91	Call	Bond Future	0	0	0	0	0.00
04/12/2017	R035 On 03-May-18	9.89	Call	Bond Future	0	0	0	0	0.00
04/12/2017	R035 On 03-May-18	9.89	Put	Bond Future	1966	3	1966	3	0.00
04/12/2017	R035 On 03-May-18	9.90	Put	Bond Future	1890	3	1890	3	0.00
04/12/2017	R035 On 03-May-18	9.91	Put	Bond Future	1814	3	1814	3	0.00
04/12/2017	R186 On 01-February-18			Bond Future	9.29	108.0196	9.2903	108.0196	90,024.00
04/12/2017	R186 On 01-February-18	8.50	Call	Bond Future	166	0	166	0	1,460.00
04/12/2017	R186 On 01-February-18	7.75	Call	Bond Future	5	0	5	0	1,460.00
04/12/2017	R186 On 01-February-18	8.96	Call	Bond Future	732	1	732	1	0.00
04/12/2017	R186 On 01-February-18	9.00	Call	Bond Future	813	1	813	1	0.00
04/12/2017	R186 On 01-February-18	9.25	Call	Bond Future	1453	1	1453	1	0.00
04/12/2017	R186 On 01-February-18	8.98	Call	Bond Future	772	1	772	1	0.00
04/12/2017	R186 On 01-February-18	8.75	Call	Bond Future	397	0	397	0	0.00
04/12/2017	R186 On 01-February-18	9.65	Call	Bond Future	2949	3	2949	3	0.00
04/12/2017	R186 On 01-February-18	8.97	Call	Bond Future	752	1	752	1	0.00
04/12/2017	R186 On 01-February-18	8.96	Put	Bond Future	2819	3	2819	3	0.00
04/12/2017	R186 On 01-February-18	9.00	Put	Bond Future	2644	3	2644	3	6,200.00
04/12/2017	R186 On 01-February-18	8.75	Put	Bond Future	3840	4	3840	4	775.00
04/12/2017	R186 On 01-February-18	9.25	Put	Bond Future	1705	2	1705	2	775.00
04/12/2017	R186 On 01-February-18	9.65	Put	Bond Future	736	1	736	1	1,950.00
04/12/2017	R186 On 01-February-18	8.98	Put	Bond Future	2731	3	2731	3	0.00
04/12/2017	R186 On 01-February-18	8.97	Put	Bond Future	2775	3	2775	3	0.00
04/12/2017	R186 On 01-February-18	8.50	Put	Bond Future	5251	6	5251	6	0.00
04/12/2017	R186 On 01-February-18	7.75	Put	Bond Future	10214	11	10214	11	0.00
04/12/2017	R186 On 03-May-18			Bond Future	9.37	110.0343	9.3670	110.0343	0.00
04/12/2017	R186 On 03-May-18	9.30	Call	Bond Future	2449	2	2449	2	1,120.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2017	R186 On 03-May-18	10.14	Call	Bond Future	5609	5	5609	5	0.00
04/12/2017	R186 On 03-May-18	8.93	Call	Bond Future	1484	1	1484	1	0.00
04/12/2017	R186 On 03-May-18	8.92	Call	Bond Future	1462	1	1462	1	0.00
04/12/2017	R186 On 03-May-18	9.75	Call	Bond Future	3999	4	3999	4	0.00
04/12/2017	R186 On 03-May-18	8.91	Call	Bond Future	1440	1	1440	1	0.00
04/12/2017	R186 On 03-May-18	8.92	Put	Bond Future	4226	5	4226	5	0.00
04/12/2017	R186 On 03-May-18	9.75	Put	Bond Future	1703	2	1703	2	3,200.00
04/12/2017	R186 On 03-May-18	8.91	Put	Bond Future	4267	5	4267	5	0.00
04/12/2017	R186 On 03-May-18	10.14	Put	Bond Future	1043	1	1043	1	1,120.00
04/12/2017	R186 On 03-May-18	8.93	Put	Bond Future	4186	5	4186	5	0.00
04/12/2017	R186 On 03-May-18	9.30	Put	Bond Future	2857	3	2857	3	0.00
04/12/2017	R197 On 01-February-18			Bond Future	294.19	294.1836	294.1880	294.1836	2,350.00
04/12/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
04/12/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
04/12/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
04/12/2017	R197 On 01-February-18	301.66	Put	Bond Future	7472	7	7472	7	0.00
04/12/2017	R197 On 01-February-18	301.67	Put	Bond Future	7482	7	7482	7	0.00
04/12/2017	R197 On 01-February-18	301.68	Put	Bond Future	7492	7	7492	7	0.00
04/12/2017	R197 On 03-May-18			Bond Future	299.70	299.6945	299.6987	299.6945	0.00
04/12/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
04/12/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
04/12/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
04/12/2017	R197 On 03-May-18	304.45	Put	Bond Future	4751	5	4751	5	0.00
04/12/2017	R197 On 03-May-18	304.46	Put	Bond Future	4761	5	4761	5	0.00
04/12/2017	R197 On 03-May-18	304.44	Put	Bond Future	4741	5	4741	5	0.00
04/12/2017	R202 On 01-February-18			Bond Future	229.21	229.2064	229.2117	229.2064	21,522.00
04/12/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
04/12/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
04/12/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
04/12/2017	R202 On 01-February-18	249.07	Put	Bond Future	19858	20	19858	20	0.00
04/12/2017	R202 On 01-February-18	249.06	Put	Bond Future	19848	20	19848	20	0.00
04/12/2017	R202 On 01-February-18	249.08	Put	Bond Future	19868	20	19868	20	0.00
04/12/2017	R202 On 03-May-18			Bond Future	233.51	233.5001	233.5051	233.5001	0.00
04/12/2017	R202 On 03-May-18	247.47	Call	Bond Future	96	0	96	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
04/12/2017	R202 On 03-May-18	247.48	Call	Bond Future	96	0	96	0	0.00
04/12/2017	R202 On 03-May-18	247.49	Call	Bond Future	96	0	96	0	0.00
04/12/2017	R202 On 03-May-18	247.49	Put	Bond Future	14080	14	14080	14	0.00
04/12/2017	R202 On 03-May-18	247.47	Put	Bond Future	14061	14	14061	14	0.00
04/12/2017	R202 On 03-May-18	247.48	Put	Bond Future	14071	14	14071	14	0.00
04/12/2017	R204 On 01-February-18			Bond Future	7.51	101.3774	7.5142	101.3774	38,225.00
04/12/2017	R204 On 01-February-18	7.25	Call	Bond Future	76	0	76	0	0.00
04/12/2017	R204 On 01-February-18	7.27	Call	Bond Future	81	0	81	0	0.00
04/12/2017	R204 On 01-February-18	7.26	Call	Bond Future	78	0	78	0	0.00
04/12/2017	R204 On 01-February-18	7.26	Put	Bond Future	290	0	290	0	0.00
04/12/2017	R204 On 01-February-18	7.27	Put	Bond Future	285	0	285	0	0.00
04/12/2017	R204 On 01-February-18	7.25	Put	Bond Future	296	0	296	0	0.00
04/12/2017	R204 On 03-May-18			Bond Future	7.51	103.2682	7.5068	103.2682	0.00
04/12/2017	R204 On 03-May-18	7.09	Call	Bond Future	109	0	109	0	0.00
04/12/2017	R204 On 03-May-18	7.10	Call	Bond Future	111	0	111	0	0.00
04/12/2017	R204 On 03-May-18	7.08	Call	Bond Future	107	0	107	0	0.00
04/12/2017	R204 On 03-May-18	7.08	Put	Bond Future	363	0	363	0	0.00
04/12/2017	R204 On 03-May-18	7.09	Put	Bond Future	359	0	359	0	0.00
04/12/2017	R204 On 03-May-18	7.10	Put	Bond Future	355	0	355	0	0.00
04/12/2017	R207 On 01-February-18			Bond Future	8.10	98.8166	8.1024	98.8166	45,210.00
04/12/2017	R207 On 01-February-18	7.60	Call	Bond Future	66	0	66	0	0.00
04/12/2017	R207 On 01-February-18	7.62	Call	Bond Future	72	0	72	0	0.00
04/12/2017	R207 On 01-February-18	7.61	Call	Bond Future	69	0	69	0	0.00
04/12/2017	R207 On 01-February-18	7.60	Put	Bond Future	948	1	948	1	0.00
04/12/2017	R207 On 01-February-18	7.62	Put	Bond Future	919	1	919	1	0.00
04/12/2017	R207 On 01-February-18	7.61	Put	Bond Future	933	1	933	1	0.00
04/12/2017	R207 On 03-May-18			Bond Future	8.20	100.6596	8.1997	100.6596	0.00
04/12/2017	R207 On 03-May-18	7.58	Call	Bond Future	167	0	167	0	0.00
04/12/2017	R207 On 03-May-18	7.57	Call	Bond Future	164	0	164	0	0.00
04/12/2017	R207 On 03-May-18	7.56	Call	Bond Future	160	0	160	0	0.00
04/12/2017	R207 On 03-May-18	7.57	Put	Bond Future	1136	1	1136	1	0.00
04/12/2017	R207 On 03-May-18	7.56	Put	Bond Future	1148	1	1148	1	0.00
04/12/2017	R207 On 03-May-18	7.58	Put	Bond Future	1124	1	1124	1	0.00
04/12/2017	R208 On 01-February-18			Bond Future	8.33	97.9011	8.3349	97.9011	34,879.00

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04/12/2017	R208 On 01-February-18	7.84	Call	Bond Future	140	0	140	0	0.00
04/12/2017	R208 On 01-February-18	7.85	Call	Bond Future	145	0	145	0	0.00
04/12/2017	R208 On 01-February-18	7.83	Call	Bond Future	135	0	135	0	0.00
04/12/2017	R208 On 01-February-18	7.83	Put	Bond Future	1483	2	1483	2	0.00
04/12/2017	R208 On 01-February-18	7.84	Put	Bond Future	1461	2	1461	2	0.00
04/12/2017	R208 On 01-February-18	7.85	Put	Bond Future	1440	2	1440	2	0.00
04/12/2017	R208 On 03-May-18			Bond Future	8.41	96.3258	8.4105	96.3258	0.00
04/12/2017	R208 On 03-May-18	7.77	Call	Bond Future	277	0	277	0	0.00
04/12/2017	R208 On 03-May-18	7.79	Call	Bond Future	290	0	290	0	0.00
04/12/2017	R208 On 03-May-18	7.78	Call	Bond Future	284	0	284	0	0.00
04/12/2017	R208 On 03-May-18	7.79	Put	Bond Future	1831	2	1831	2	0.00
04/12/2017	R208 On 03-May-18	7.78	Put	Bond Future	1850	2	1850	2	0.00
04/12/2017	R208 On 03-May-18	7.77	Put	Bond Future	1868	2	1868	2	0.00
04/12/2017	R209 On 01-February-18			Bond Future	10.00	70.5019	10.0004	70.5019	154,182.00
04/12/2017	R209 On 01-February-18	9.71	Call	Bond Future	959	1	959	1	0.00
04/12/2017	R209 On 01-February-18	9.88	Call	Bond Future	1383	1	1383	1	0.00
04/12/2017	R209 On 01-February-18	9.59	Call	Bond Future	717	1	717	1	0.00
04/12/2017	R209 On 01-February-18	9.72	Call	Bond Future	981	1	981	1	0.00
04/12/2017	R209 On 01-February-18	9.73	Call	Bond Future	1004	1	1004	1	0.00
04/12/2017	R209 On 01-February-18	10.10	Call	Bond Future	2076	2	2076	2	0.00
04/12/2017	R209 On 01-February-18	9.85	Call	Bond Future	1301	1	1301	1	0.00
04/12/2017	R209 On 01-February-18	9.33	Call	Bond Future	344	0	344	0	220.00
04/12/2017	R209 On 01-February-18	9.75	Call	Bond Future	1050	1	1050	1	5,000.00
04/12/2017	R209 On 01-February-18	10.00	Call	Bond Future	1740	2	1740	2	0.00
04/12/2017	R209 On 01-February-18	9.32	Call	Bond Future	334	0	334	0	157.00
04/12/2017	R209 On 01-February-18	9.87	Call	Bond Future	1356	1	1356	1	0.00
04/12/2017	R209 On 01-February-18	9.52	Call	Bond Future	597	0	597	0	739.00
04/12/2017	R209 On 01-February-18	9.89	Call	Bond Future	1411	1	1411	1	0.00
04/12/2017	R209 On 01-February-18	10.22	Call	Bond Future	2517	2	2517	2	0.00
04/12/2017	R209 On 01-February-18	9.75	Put	Bond Future	2653	3	2653	3	0.00
04/12/2017	R209 On 01-February-18	9.72	Put	Bond Future	2780	3	2780	3	0.00
04/12/2017	R209 On 01-February-18	10.10	Put	Bond Future	1453	2	1453	2	3,000.00
04/12/2017	R209 On 01-February-18	9.85	Put	Bond Future	2257	3	2257	3	7,500.00
04/12/2017	R209 On 01-February-18	9.33	Put	Bond Future	4763	5	4763	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2017	R209 On 01-February-18	9.89	Put	Bond Future	2111	2	2111	2	157.00
04/12/2017	R209 On 01-February-18	9.32	Put	Bond Future	4822	5	4822	5	0.00
04/12/2017	R209 On 01-February-18	9.87	Put	Bond Future	2183	3	2183	3	739.00
04/12/2017	R209 On 01-February-18	9.52	Put	Bond Future	3722	4	3722	4	0.00
04/12/2017	R209 On 01-February-18	10.00	Put	Bond Future	1743	2	1743	2	7,488.00
04/12/2017	R209 On 01-February-18	10.22	Put	Bond Future	1156	1	1156	1	739.00
04/12/2017	R209 On 01-February-18	9.71	Put	Bond Future	2823	3	2823	3	0.00
04/12/2017	R209 On 01-February-18	9.59	Put	Bond Future	3373	4	3373	4	377.00
04/12/2017	R209 On 01-February-18	9.88	Put	Bond Future	2147	3	2147	3	220.00
04/12/2017	R209 On 01-February-18	9.73	Put	Bond Future	2737	3	2737	3	0.00
04/12/2017	R209 On 03-May-18			Bond Future	10.07	68.6674	10.0673	68.6674	0.00
04/12/2017	R209 On 03-May-18	9.85	Call	Bond Future	2186	2	2186	2	0.00
04/12/2017	R209 On 03-May-18	10.22	Call	Bond Future	3326	3	3326	3	0.00
04/12/2017	R209 On 03-May-18	10.73	Call	Bond Future	5255	5	5255	5	0.00
04/12/2017	R209 On 03-May-18	9.75	Call	Bond Future	1922	2	1922	2	435.00
04/12/2017	R209 On 03-May-18	10.00	Call	Bond Future	2618	2	2618	2	0.00
04/12/2017	R209 On 03-May-18	9.84	Call	Bond Future	2159	2	2159	2	0.00
04/12/2017	R209 On 03-May-18	9.86	Call	Bond Future	2214	2	2214	2	0.00
04/12/2017	R209 On 03-May-18	10.00	Put	Bond Future	3039	3	3039	3	5,000.00
04/12/2017	R209 On 03-May-18	9.84	Put	Bond Future	3595	4	3595	4	0.00
04/12/2017	R209 On 03-May-18	9.86	Put	Bond Future	3521	4	3521	4	0.00
04/12/2017	R209 On 03-May-18	9.85	Put	Bond Future	3558	4	3558	4	0.00
04/12/2017	R209 On 03-May-18	10.22	Put	Bond Future	2386	3	2386	3	435.00
04/12/2017	R209 On 03-May-18	10.73	Put	Bond Future	1313	2	1313	2	435.00
04/12/2017	R209 On 03-May-18	9.75	Put	Bond Future	3939	4	3939	4	0.00
04/12/2017	R209 On 02-August-18			Bond Future	10.13	69.9704	10.1318	69.9704	0.00
04/12/2017	R209 On 02-August-18	10.84	Call	Bond Future	6240	6	6240	6	0.00
04/12/2017	R209 On 02-August-18	10.21	Call	Bond Future	4000	4	4000	4	0.00
04/12/2017	R209 On 02-August-18	9.66	Call	Bond Future	2423	2	2423	2	435.00
04/12/2017	R209 On 02-August-18	10.38	Call	Bond Future	4566	4	4566	4	0.00
04/12/2017	R209 On 02-August-18	10.40	Call	Bond Future	4635	4	4635	4	0.00
04/12/2017	R209 On 02-August-18	10.39	Call	Bond Future	4600	4	4600	4	0.00
04/12/2017	R209 On 02-August-18	9.66	Put	Bond Future	5420	6	5420	6	0.00
04/12/2017	R209 On 02-August-18	10.38	Put	Bond Future	3065	3	3065	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
04/12/2017	R209 On 02-August-18	10.40	Put	Bond Future	3015	3	3015	3	0.00
04/12/2017	R209 On 02-August-18	10.39	Put	Bond Future	3039	3	3039	3	0.00
04/12/2017	R209 On 02-August-18	10.21	Put	Bond Future	3521	4	3521	4	435.00
04/12/2017	R209 On 02-August-18	10.84	Put	Bond Future	2085	2	2085	2	435.00
04/12/2017	R209 On 01-November-18			Bond Future	10.20	68.1711	10.1956	68.1711	0.00
04/12/2017	R209 On 01-November-18	1,016.01	Call	Bond Future	67896	67	67896	67	0.00
04/12/2017	R209 On 01-November-18	1,016.00	Call	Bond Future	67896	67	67896	67	0.00
04/12/2017	R209 On 01-November-18	10.57	Call	Bond Future	5662	5	5662	5	0.00
04/12/2017	R209 On 01-November-18	9.94	Call	Bond Future	3677	3	3677	3	0.00
04/12/2017	R209 On 01-November-18	1,015.99	Call	Bond Future	67896	67	67896	67	0.00
04/12/2017	R209 On 01-November-18	9.34	Call	Bond Future	2180	2	2180	2	435.00
04/12/2017	R209 On 01-November-18	1,016.00	Put	Bond Future	0	0	0	0	0.00
04/12/2017	R209 On 01-November-18	9.94	Put	Bond Future	5258	6	5258	6	435.00
04/12/2017	R209 On 01-November-18	10.57	Put	Bond Future	3440	4	3440	4	435.00
04/12/2017	R209 On 01-November-18	1,015.99	Put	Bond Future	0	0	0	0	0.00
04/12/2017	R209 On 01-November-18	9.34	Put	Bond Future	7695	8	7695	8	0.00
04/12/2017	R209 On 01-November-18	1,016.01	Put	Bond Future	0	0	0	0	0.00
04/12/2017	R210 On 01-February-18			Bond Future	182.68	182.6806	182.6841	182.6806	2,159.00
04/12/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
04/12/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
04/12/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
04/12/2017	R210 On 01-February-18	192.38	Put	Bond Future	9696	10	9696	10	0.00
04/12/2017	R210 On 01-February-18	192.37	Put	Bond Future	9686	10	9686	10	0.00
04/12/2017	R210 On 01-February-18	192.36	Put	Bond Future	9676	10	9676	10	0.00
04/12/2017	R210 On 03-May-18			Bond Future	183.68	183.6775	183.6810	183.6775	0.00
04/12/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
04/12/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
04/12/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
04/12/2017	R210 On 03-May-18	191.45	Put	Bond Future	7769	8	7769	8	0.00
04/12/2017	R210 On 03-May-18	191.44	Put	Bond Future	7759	8	7759	8	0.00
04/12/2017	R210 On 03-May-18	191.46	Put	Bond Future	7779	8	7779	8	0.00
04/12/2017	R212 On 01-February-18			Bond Future	149.40	149.3972	149.3994	149.3972	4,967.00
04/12/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
04/12/2017	R212 On 01-February-18	154.71	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
04/12/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
04/12/2017	R212 On 01-February-18	154.69	Put	Bond Future	5291	5	5291	5	0.00
04/12/2017	R212 On 01-February-18	154.70	Put	Bond Future	5301	5	5301	5	0.00
04/12/2017	R212 On 01-February-18	154.71	Put	Bond Future	5311	5	5311	5	0.00
04/12/2017	R212 On 03-May-18			Bond Future	152.20	152.1957	152.1978	152.1957	0.00
04/12/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
04/12/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
04/12/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
04/12/2017	R212 On 03-May-18	154.29	Put	Bond Future	2092	2	2092	2	0.00
04/12/2017	R212 On 03-May-18	154.30	Put	Bond Future	2102	2	2102	2	0.00
04/12/2017	R212 On 03-May-18	154.28	Put	Bond Future	2082	2	2082	2	0.00
04/12/2017	R213 On 01-February-18			Bond Future	9.82	81.9502	9.8207	81.9502	58,817.00
04/12/2017	R213 On 01-February-18	9.43	Call	Bond Future	705	1	705	1	0.00
04/12/2017	R213 On 01-February-18	9.42	Call	Bond Future	687	1	687	1	0.00
04/12/2017	R213 On 01-February-18	9.41	Call	Bond Future	670	1	670	1	0.00
04/12/2017	R213 On 01-February-18	9.42	Put	Bond Future	3229	4	3229	4	0.00
04/12/2017	R213 On 01-February-18	9.41	Put	Bond Future	3276	4	3276	4	0.00
04/12/2017	R213 On 01-February-18	9.43	Put	Bond Future	3182	4	3182	4	0.00
04/12/2017	R213 On 03-May-18			Bond Future	9.89	79.9291	9.8915	79.9291	0.00
04/12/2017	R213 On 03-May-18	9.56	Call	Bond Future	1823	2	1823	2	0.00
04/12/2017	R213 On 03-May-18	9.57	Call	Bond Future	1847	2	1847	2	0.00
04/12/2017	R213 On 03-May-18	9.58	Call	Bond Future	1872	2	1872	2	0.00
04/12/2017	R213 On 03-May-18	9.58	Put	Bond Future	3809	4	3809	4	0.00
04/12/2017	R213 On 03-May-18	9.56	Put	Bond Future	3886	4	3886	4	0.00
04/12/2017	R213 On 03-May-18	9.57	Put	Bond Future	3848	4	3848	4	0.00
04/12/2017	R214 On 01-February-18			Bond Future	10.18	69.7475	10.1830	69.7475	49,807.00
04/12/2017	R214 On 01-February-18	9.82	Call	Bond Future	846	1	846	1	0.00
04/12/2017	R214 On 01-February-18	9.84	Call	Bond Future	887	1	887	1	0.00
04/12/2017	R214 On 01-February-18	9.83	Call	Bond Future	866	1	866	1	0.00
04/12/2017	R214 On 01-February-18	9.83	Put	Bond Future	3203	4	3203	4	0.00
04/12/2017	R214 On 01-February-18	9.84	Put	Bond Future	3156	4	3156	4	0.00
04/12/2017	R214 On 01-February-18	9.82	Put	Bond Future	3251	4	3251	4	0.00
04/12/2017	R214 On 03-May-18			Bond Future	10.25	67.7522	10.2500	67.7522	0.00
04/12/2017	R214 On 03-May-18	9.98	Call	Bond Future	2167	2	2167	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
04/12/2017	R214 On 03-May-18	9.99	Call	Bond Future	2194	2	2194	2	0.00
04/12/2017	R214 On 03-May-18	9.97	Call	Bond Future	2140	2	2140	2	0.00
04/12/2017	R214 On 03-May-18	9.97	Put	Bond Future	3963	4	3963	4	0.00
04/12/2017	R214 On 03-May-18	9.98	Put	Bond Future	3923	4	3923	4	0.00
04/12/2017	R214 On 03-May-18	9.99	Put	Bond Future	3884	4	3884	4	0.00
04/12/2017	R248 On 01-February-18			Bond Future	10.24	89.1362	10.2447	89.1362	102,388.00
04/12/2017	R248 On 01-February-18	9.89	Call	Bond Future	1126	1	1126	1	0.00
04/12/2017	R248 On 01-February-18	9.91	Call	Bond Future	1180	1	1180	1	0.00
04/12/2017	R248 On 01-February-18	9.90	Call	Bond Future	1153	1	1153	1	0.00
04/12/2017	R248 On 01-February-18	9.89	Put	Bond Future	4099	5	4099	5	0.00
04/12/2017	R248 On 01-February-18	9.91	Put	Bond Future	3980	5	3980	5	0.00
04/12/2017	R248 On 01-February-18	9.90	Put	Bond Future	4039	5	4039	5	0.00
04/12/2017	R248 On 03-May-18			Bond Future	10.31	86.3617	10.3140	86.3617	0.00
04/12/2017	R248 On 03-May-18	10.07	Call	Bond Future	2832	3	2832	3	0.00
04/12/2017	R248 On 03-May-18	10.06	Call	Bond Future	2798	2	2798	2	0.00
04/12/2017	R248 On 03-May-18	10.05	Call	Bond Future	2763	2	2763	2	0.00
04/12/2017	R248 On 03-May-18	10.06	Put	Bond Future	4882	5	4882	5	0.00
04/12/2017	R248 On 03-May-18	10.05	Put	Bond Future	4931	5	4931	5	0.00
04/12/2017	R248 On 03-May-18	10.07	Put	Bond Future	4833	5	4833	5	0.00