



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
06/12/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	2025 On 01-February-18			Bond Future	128.40	128.9428	128.3996	128.9428	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
06/12/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2025 On 01-February-18	133.90	Put	Bond Future	5500	5	5500	5	0.00
06/12/2017	2025 On 01-February-18	133.88	Put	Bond Future	5480	5	5480	5	0.00
06/12/2017	2025 On 01-February-18	133.89	Put	Bond Future	5490	5	5490	5	0.00
06/12/2017	2025 On 03-May-18			Bond Future	130.81	131.3586	130.8064	131.3586	0.00
06/12/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2025 On 03-May-18	133.21	Put	Bond Future	2404	2	2404	2	0.00
06/12/2017	2025 On 03-May-18	133.20	Put	Bond Future	2394	2	2394	2	0.00
06/12/2017	2025 On 03-May-18	133.22	Put	Bond Future	2414	2	2414	2	0.00
06/12/2017	2025 On 02-August-18			Bond Future	133.27	133.8305	133.2656	133.8305	0.00
06/12/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2025 On 02-August-18	136.66	Put	Bond Future	3394	3	3394	3	0.00
06/12/2017	2025 On 02-August-18	136.67	Put	Bond Future	3404	3	3404	3	0.00
06/12/2017	2025 On 02-August-18	136.65	Put	Bond Future	3384	3	3384	3	0.00
06/12/2017	2029 On 01-February-18			Bond Future	99.41	99.3979	99.4060	99.3979	1,370.00
06/12/2017	2029 On 03-May-18			Bond Future	100.25	100.2421	100.2513	100.2421	0.00
06/12/2017	2029 On 02-August-18			Bond Future	102.17	102.1624	102.1701	102.1624	0.00
06/12/2017	2030 On 01-February-18			Bond Future	9.66	88.4484	9.6647	88.4484	70,819.00
06/12/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2030 On 01-February-18	9.37	Put	Bond Future	1925	2	1925	2	0.00
06/12/2017	2030 On 01-February-18	9.38	Put	Bond Future	1859	2	1859	2	0.00
06/12/2017	2030 On 01-February-18	9.39	Put	Bond Future	1793	2	1793	2	0.00
06/12/2017	2030 On 03-May-18			Bond Future	9.74	90.0987	9.7392	90.0987	0.00
06/12/2017	2030 On 03-May-18	9.49	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2030 On 03-May-18	9.51	Call	Bond Future	0	0	0	0	0.00
06/12/2017	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
06/12/2017	2030 On 03-May-18	9.50	Put	Bond Future	1531	2	1531	2	0.00
06/12/2017	2030 On 03-May-18	9.51	Put	Bond Future	1466	1	1466	1	0.00
06/12/2017	2030 On 03-May-18	9.49	Put	Bond Future	1596	2	1596	2	0.00
06/12/2017	2030 On 02-August-18			Bond Future	9.81	87.8013	9.8144	87.8013	0.00
06/12/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2030 On 02-August-18	9.47	Put	Bond Future	2176	2	2176	2	0.00
06/12/2017	2030 On 02-August-18	9.45	Put	Bond Future	2305	2	2305	2	0.00
06/12/2017	2030 On 02-August-18	9.46	Put	Bond Future	2241	2	2241	2	0.00
06/12/2017	2032 On 01-February-18			Bond Future	9.85	90.8352	9.8466	90.8352	45,020.00
06/12/2017	2032 On 01-February-18	9.57	Call	Bond Future	1127	1	1127	1	0.00
06/12/2017	2032 On 01-February-18	9.30	Call	Bond Future	581	1	581	1	7,800.00
06/12/2017	2032 On 01-February-18	9.56	Call	Bond Future	1102	1	1102	1	0.00
06/12/2017	2032 On 01-February-18	9.20	Call	Bond Future	439	0	439	0	7,500.00
06/12/2017	2032 On 01-February-18	9.55	Call	Bond Future	1078	1	1078	1	0.00
06/12/2017	2032 On 01-February-18	9.45	Call	Bond Future	854	1	854	1	750.00
06/12/2017	2032 On 01-February-18	9.40	Call	Bond Future	755	1	755	1	6,800.00
06/12/2017	2032 On 01-February-18	9.20	Put	Bond Future	5058	5	5058	5	0.00
06/12/2017	2032 On 01-February-18	9.56	Put	Bond Future	3108	3	3108	3	0.00
06/12/2017	2032 On 01-February-18	9.45	Put	Bond Future	3647	4	3647	4	0.00
06/12/2017	2032 On 01-February-18	9.40	Put	Bond Future	3909	4	3909	4	0.00
06/12/2017	2032 On 01-February-18	9.55	Put	Bond Future	3155	3	3155	3	0.00
06/12/2017	2032 On 01-February-18	9.57	Put	Bond Future	3062	3	3062	3	0.00
06/12/2017	2032 On 01-February-18	9.30	Put	Bond Future	4464	4	4464	4	0.00
06/12/2017	2032 On 03-May-18			Bond Future	9.92	88.3730	9.9199	88.3730	0.00
06/12/2017	2032 On 03-May-18	9.70	Call	Bond Future	2661	2	2661	2	0.00
06/12/2017	2032 On 03-May-18	9.71	Call	Bond Future	2691	2	2691	2	0.00
06/12/2017	2032 On 03-May-18	9.72	Call	Bond Future	2722	2	2722	2	0.00
06/12/2017	2032 On 03-May-18	9.72	Put	Bond Future	4092	4	4092	4	0.00
06/12/2017	2032 On 03-May-18	9.70	Put	Bond Future	4170	4	4170	4	0.00
06/12/2017	2032 On 03-May-18	9.71	Put	Bond Future	4131	4	4131	4	0.00
06/12/2017	2032 On 02-August-18			Bond Future	9.99	90.0487	9.9914	90.0487	0.00
06/12/2017	2032 On 02-August-18	9.68	Call	Bond Future	3120	3	3120	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2017	2032 On 02-August-18	9.67	Call	Bond Future	3091	3	3091	3	0.00
06/12/2017	2032 On 02-August-18	9.66	Call	Bond Future	3061	3	3061	3	0.00
06/12/2017	2032 On 02-August-18	9.67	Put	Bond Future	5276	5	5276	5	0.00
06/12/2017	2032 On 02-August-18	9.66	Put	Bond Future	5316	5	5316	5	0.00
06/12/2017	2032 On 02-August-18	9.68	Put	Bond Future	5236	5	5236	5	0.00
06/12/2017	2033 On 01-February-18			Bond Future	102.50	102.5595	102.5024	102.5595	5,283.00
06/12/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2033 On 01-February-18	109.65	Put	Bond Future	7148	7	7148	7	0.00
06/12/2017	2033 On 01-February-18	109.66	Put	Bond Future	7158	7	7158	7	0.00
06/12/2017	2033 On 01-February-18	109.64	Put	Bond Future	7138	7	7138	7	0.00
06/12/2017	2033 On 03-May-18			Bond Future	103.34	103.3924	103.3352	103.3924	0.00
06/12/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2033 On 03-May-18	107.69	Put	Bond Future	4355	4	4355	4	0.00
06/12/2017	2033 On 03-May-18	107.70	Put	Bond Future	4365	4	4365	4	0.00
06/12/2017	2033 On 03-May-18	107.71	Put	Bond Future	4375	4	4375	4	0.00
06/12/2017	2033 On 02-August-18			Bond Future	105.31	105.3731	105.3131	105.3731	0.00
06/12/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2033 On 02-August-18	109.93	Put	Bond Future	4617	5	4617	5	0.00
06/12/2017	2033 On 02-August-18	109.94	Put	Bond Future	4627	5	4627	5	0.00
06/12/2017	2033 On 02-August-18	109.92	Put	Bond Future	4607	5	4607	5	0.00
06/12/2017	2037 On 01-February-18			Bond Future	10.08	86.9444	10.0751	86.9444	53,670.00
06/12/2017	2037 On 01-February-18	9.88	Call	Bond Future	1521	1	1521	1	2,000.00
06/12/2017	2037 On 01-February-18	9.82	Call	Bond Future	1344	1	1344	1	0.00
06/12/2017	2037 On 01-February-18	9.83	Call	Bond Future	1373	1	1373	1	0.00
06/12/2017	2037 On 01-February-18	10.72	Call	Bond Future	5276	5	5276	5	0.00
06/12/2017	2037 On 01-February-18	9.81	Call	Bond Future	1316	1	1316	1	0.00
06/12/2017	2037 On 01-February-18	10.32	Call	Bond Future	3227	3	3227	3	0.00
06/12/2017	2037 On 01-February-18	10.32	Put	Bond Future	1416	1	1416	1	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2017	2037 On 01-February-18	10.72	Put	Bond Future	634	1	634	1	2,000.00
06/12/2017	2037 On 01-February-18	9.83	Put	Bond Future	3246	3	3246	3	0.00
06/12/2017	2037 On 01-February-18	9.81	Put	Bond Future	3345	3	3345	3	0.00
06/12/2017	2037 On 01-February-18	9.88	Put	Bond Future	3007	3	3007	3	0.00
06/12/2017	2037 On 01-February-18	9.82	Put	Bond Future	3295	3	3295	3	0.00
06/12/2017	2037 On 03-May-18			Bond Future	10.15	88.5666	10.1491	88.5666	0.00
06/12/2017	2037 On 03-May-18	9.97	Call	Bond Future	3143	3	3143	3	0.00
06/12/2017	2037 On 03-May-18	9.99	Call	Bond Future	3211	3	3211	3	0.00
06/12/2017	2037 On 03-May-18	9.98	Call	Bond Future	3177	3	3177	3	0.00
06/12/2017	2037 On 03-May-18	9.98	Put	Bond Future	4446	4	4446	4	0.00
06/12/2017	2037 On 03-May-18	9.97	Put	Bond Future	4487	4	4487	4	0.00
06/12/2017	2037 On 03-May-18	9.99	Put	Bond Future	4404	4	4404	4	0.00
06/12/2017	2037 On 02-August-18			Bond Future	10.22	85.9899	10.2239	85.9899	0.00
06/12/2017	2037 On 02-August-18	9.95	Call	Bond Future	3652	3	3652	3	0.00
06/12/2017	2037 On 02-August-18	9.96	Call	Bond Future	3686	3	3686	3	0.00
06/12/2017	2037 On 02-August-18	9.97	Call	Bond Future	3719	3	3719	3	0.00
06/12/2017	2037 On 02-August-18	9.97	Put	Bond Future	5608	5	5608	5	0.00
06/12/2017	2037 On 02-August-18	9.95	Put	Bond Future	5693	5	5693	5	0.00
06/12/2017	2037 On 02-August-18	9.96	Put	Bond Future	5650	5	5650	5	0.00
06/12/2017	2038 On 01-February-18			Bond Future	123.24	120.9014	123.2424	120.9014	19,043.00
06/12/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2038 On 01-February-18	136.93	Put	Bond Future	13688	16	13688	16	0.00
06/12/2017	2038 On 01-February-18	136.95	Put	Bond Future	13708	16	13708	16	0.00
06/12/2017	2038 On 01-February-18	136.94	Put	Bond Future	13698	16	13698	16	0.00
06/12/2017	2038 On 03-May-18			Bond Future	125.55	123.1665	125.5525	123.1665	0.00
06/12/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2038 On 03-May-18	132.27	Put	Bond Future	6718	9	6718	9	0.00
06/12/2017	2038 On 03-May-18	132.29	Put	Bond Future	6738	9	6738	9	0.00
06/12/2017	2038 On 03-May-18	132.28	Put	Bond Future	6728	9	6728	9	0.00
06/12/2017	2038 On 02-August-18			Bond Future	127.91	125.4759	127.9056	125.4759	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2017	2038 On 02-August-18	134.54	Call	Bond Future	0		0	0	0	0.00
06/12/2017	2038 On 02-August-18	134.53	Call	Bond Future	0		0	0	0	0.00
06/12/2017	2038 On 02-August-18	134.55	Call	Bond Future	0		0	0	0	0.00
06/12/2017	2038 On 02-August-18	134.53	Put	Bond Future	6624		9	6624	9	0.00
06/12/2017	2038 On 02-August-18	134.54	Put	Bond Future	6634		9	6634	9	0.00
06/12/2017	2038 On 02-August-18	134.55	Put	Bond Future	6644		9	6644	9	0.00
06/12/2017	2040 On 01-February-18			Bond Future	10.17		89.9177	10.1705	89.9177	26,023.00
06/12/2017	2040 On 01-February-18	9.87	Call	Bond Future	1308		1	1308	1	0.00
06/12/2017	2040 On 01-February-18	9.89	Call	Bond Future	1366		1	1366	1	0.00
06/12/2017	2040 On 01-February-18	9.88	Call	Bond Future	1337		1	1337	1	0.00
06/12/2017	2040 On 01-February-18	9.88	Put	Bond Future	3708		4	3708	4	0.00
06/12/2017	2040 On 01-February-18	9.89	Put	Bond Future	3654		4	3654	4	0.00
06/12/2017	2040 On 01-February-18	9.87	Put	Bond Future	3763		4	3763	4	0.00
06/12/2017	2040 On 03-May-18			Bond Future	10.25		91.5954	10.2452	91.5954	0.00
06/12/2017	2040 On 03-May-18	10.07	Call	Bond Future	3378		3	3378	3	0.00
06/12/2017	2040 On 03-May-18	10.08	Call	Bond Future	3414		3	3414	3	0.00
06/12/2017	2040 On 03-May-18	10.00	Call	Bond Future	3129		3	3129	3	1,500.00
06/12/2017	2040 On 03-May-18	9.00	Call	Bond Future	760		1	760	1	1,500.00
06/12/2017	2040 On 03-May-18	10.06	Call	Bond Future	3342		3	3342	3	0.00
06/12/2017	2040 On 03-May-18	10.06	Put	Bond Future	4822		5	4822	5	0.00
06/12/2017	2040 On 03-May-18	9.00	Put	Bond Future	11532		11	11532	11	0.00
06/12/2017	2040 On 03-May-18	10.00	Put	Bond Future	5097		5	5097	5	0.00
06/12/2017	2040 On 03-May-18	10.07	Put	Bond Future	4777		4	4777	4	0.00
06/12/2017	2040 On 03-May-18	10.08	Put	Bond Future	4733		4	4733	4	0.00
06/12/2017	2040 On 02-August-18			Bond Future	10.32		88.8257	10.3207	88.8257	0.00
06/12/2017	2040 On 02-August-18	10.05	Call	Bond Future	3984		4	3984	4	0.00
06/12/2017	2040 On 02-August-18	10.04	Call	Bond Future	3949		4	3949	4	0.00
06/12/2017	2040 On 02-August-18	10.03	Call	Bond Future	3914		4	3914	4	0.00
06/12/2017	2040 On 02-August-18	10.04	Put	Bond Future	6177		6	6177	6	0.00
06/12/2017	2040 On 02-August-18	10.03	Put	Bond Future	6223		6	6223	6	0.00
06/12/2017	2040 On 02-August-18	10.05	Put	Bond Future	6131		6	6131	6	0.00
06/12/2017	2044 On 01-February-18			Bond Future	10.21		86.9034	10.2146	86.9034	22,082.00
06/12/2017	2044 On 01-February-18	9.89	Call	Bond Future	1261		1	1261	1	0.00
06/12/2017	2044 On 01-February-18	9.90	Call	Bond Future	1289		1	1289	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2017	2044 On 01-February-18	9.91	Call	Bond Future	1317	1	1317	1	0.00
06/12/2017	2044 On 01-February-18	9.91	Put	Bond Future	3821	4	3821	4	0.00
06/12/2017	2044 On 01-February-18	9.89	Put	Bond Future	3933	4	3933	4	0.00
06/12/2017	2044 On 01-February-18	9.90	Put	Bond Future	3877	4	3877	4	0.00
06/12/2017	2044 On 03-May-18			Bond Future	10.29	88.5248	10.2875	88.5248	0.00
06/12/2017	2044 On 03-May-18	10.11	Call	Bond Future	3415	3	3415	3	0.00
06/12/2017	2044 On 03-May-18	10.10	Call	Bond Future	3379	3	3379	3	0.00
06/12/2017	2044 On 03-May-18	10.09	Call	Bond Future	3343	3	3343	3	0.00
06/12/2017	2044 On 03-May-18	10.10	Put	Bond Future	4887	5	4887	5	0.00
06/12/2017	2044 On 03-May-18	10.09	Put	Bond Future	4932	5	4932	5	0.00
06/12/2017	2044 On 03-May-18	10.11	Put	Bond Future	4841	5	4841	5	0.00
06/12/2017	2044 On 02-August-18			Bond Future	10.36	85.8220	10.3612	85.8220	0.00
06/12/2017	2044 On 02-August-18	10.05	Call	Bond Future	3898	4	3898	4	0.00
06/12/2017	2044 On 02-August-18	10.07	Call	Bond Future	3967	4	3967	4	0.00
06/12/2017	2044 On 02-August-18	10.06	Call	Bond Future	3932	4	3932	4	0.00
06/12/2017	2044 On 02-August-18	10.06	Put	Bond Future	6344	6	6344	6	0.00
06/12/2017	2044 On 02-August-18	10.07	Put	Bond Future	6297	6	6297	6	0.00
06/12/2017	2044 On 02-August-18	10.05	Put	Bond Future	6391	6	6391	6	0.00
06/12/2017	2046 On 01-February-18			Bond Future	115.52	115.9605	115.5190	115.9605	21,177.00
06/12/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2046 On 01-February-18	132.90	Put	Bond Future	17381	17	17381	17	0.00
06/12/2017	2046 On 01-February-18	132.91	Put	Bond Future	17391	17	17391	17	0.00
06/12/2017	2046 On 01-February-18	132.92	Put	Bond Future	17401	17	17401	17	0.00
06/12/2017	2046 On 03-May-18			Bond Future	116.08	116.5333	116.0846	116.5333	0.00
06/12/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2046 On 03-May-18	127.94	Put	Bond Future	11855	11	11855	11	0.00
06/12/2017	2046 On 03-May-18	127.95	Put	Bond Future	11865	11	11865	11	0.00
06/12/2017	2046 On 03-May-18	127.93	Put	Bond Future	11845	11	11845	11	0.00
06/12/2017	2046 On 02-August-18			Bond Future	118.31	118.7658	118.3066	118.7658	0.00
06/12/2017	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2046 On 02-August-18	128.79	Put	Bond Future	10483	10	10483	10	0.00
06/12/2017	2046 On 02-August-18	128.77	Put	Bond Future	10463	10	10463	10	0.00
06/12/2017	2046 On 02-August-18	128.78	Put	Bond Future	10473	10	10473	10	0.00
06/12/2017	2050 On 01-February-18			Bond Future	121.24	120.7007	121.2392	120.7007	24,130.00
06/12/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2050 On 01-February-18	140.24	Put	Bond Future	19001	20	19001	20	0.00
06/12/2017	2050 On 01-February-18	140.23	Put	Bond Future	18991	20	18991	20	0.00
06/12/2017	2050 On 01-February-18	140.25	Put	Bond Future	19011	20	19011	20	0.00
06/12/2017	2050 On 03-May-18			Bond Future	123.51	122.9620	123.5120	122.9620	0.00
06/12/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2050 On 03-May-18	135.63	Put	Bond Future	12118	13	12118	13	0.00
06/12/2017	2050 On 03-May-18	135.61	Put	Bond Future	12098	13	12098	13	0.00
06/12/2017	2050 On 03-May-18	135.62	Put	Bond Future	12108	13	12108	13	0.00
06/12/2017	2050 On 02-August-18			Bond Future	124.14	123.5844	124.1428	123.5844	0.00
06/12/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
06/12/2017	2050 On 02-August-18	137.54	Put	Bond Future	13397	14	13397	14	0.00
06/12/2017	2050 On 02-August-18	137.52	Put	Bond Future	13377	14	13377	14	0.00
06/12/2017	2050 On 02-August-18	137.53	Put	Bond Future	13387	14	13387	14	0.00
06/12/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	AL37 On 01-February-18			Index Future	555.58	556.1740	555.5800	556.1740	0.00
06/12/2017	AL37 On 03-May-18			Index Future	565.95	566.5520	565.9520	566.5520	0.00
06/12/2017	AL37 On 02-August-18			Index Future	576.67	577.2960	576.6700	577.2960	0.00
06/12/2017	AL7T On 01-February-18			Index Future	634.59	634.5620	634.5880	634.5620	0.00
06/12/2017	AL7T On 03-May-18			Index Future	646.44	646.4030	646.4350	646.4030	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2017	AL7T On 02-August-18			Index Future	658.68	658.6620	658.6780	658.6620	0.00
06/12/2017	ALBI On 01-February-18			Index Future	572.19	572.3110	572.1930	572.3110	760.00
06/12/2017	ALBI On 03-May-18			Index Future	582.88	582.9900	582.8750	582.9900	0.00
06/12/2017	ALBI On 02-August-18			Index Future	593.91	594.0460	593.9140	594.0460	0.00
06/12/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/12/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	EL28 On 01-February-18			Bond Future	126.87	126.8528	126.8709	126.8528	0.00
06/12/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
06/12/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
06/12/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
06/12/2017	EL28 On 01-February-18	132.30	Put	Bond Future	5429	5	5429	5	0.00
06/12/2017	EL28 On 01-February-18	132.31	Put	Bond Future	5439	5	5439	5	0.00
06/12/2017	EL28 On 01-February-18	132.29	Put	Bond Future	5419	5	5419	5	0.00
06/12/2017	EL28 On 03-May-18			Bond Future	127.49	127.4700	127.4895	127.4700	0.00
06/12/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
06/12/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
06/12/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
06/12/2017	EL28 On 03-May-18	133.18	Put	Bond Future	5691	6	5691	6	0.00
06/12/2017	EL28 On 03-May-18	133.19	Put	Bond Future	5701	6	5701	6	0.00
06/12/2017	EL28 On 03-May-18	133.20	Put	Bond Future	5711	6	5711	6	0.00
06/12/2017	EL28 On 02-August-18			Bond Future	129.93	129.9120	129.9297	129.9120	0.00
06/12/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
06/12/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
06/12/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
06/12/2017	EL28 On 02-August-18	134.94	Put	Bond Future	5010	5	5010	5	0.00
06/12/2017	EL28 On 02-August-18	134.95	Put	Bond Future	5020	5	5020	5	0.00
06/12/2017	EL28 On 02-August-18	134.93	Put	Bond Future	5000	5	5000	5	0.00
06/12/2017	ES33 On 01-February-18			Bond Future	11.19	76.0400	11.1883	76.0400	9,466.00
06/12/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
06/12/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
06/12/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
06/12/2017	ES33 On 01-February-18	11.01	Put	Bond Future	1043	1	1043	1	0.00
06/12/2017	ES33 On 01-February-18	10.99	Put	Bond Future	1161	1	1161	1	0.00
06/12/2017	ES33 On 01-February-18	11.00	Put	Bond Future	1102	1	1102	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2017	ES33 On 03-May-18			Bond Future	11.30	73.6673	11.3018	73.6673	0.00
06/12/2017	ES33 On 03-May-18	11.20	Call	Bond Future	0	0	0	0	0.00
06/12/2017	ES33 On 03-May-18	11.22	Call	Bond Future	0	0	0	0	0.00
06/12/2017	ES33 On 03-May-18	11.21	Call	Bond Future	0	0	0	0	0.00
06/12/2017	ES33 On 03-May-18	11.21	Put	Bond Future	525	1	525	1	0.00
06/12/2017	ES33 On 03-May-18	11.20	Put	Bond Future	583	1	583	1	0.00
06/12/2017	ES33 On 03-May-18	11.22	Put	Bond Future	468	0	468	0	0.00
06/12/2017	ES33 On 02-August-18			Bond Future	11.41	75.0641	11.4145	75.0641	0.00
06/12/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
06/12/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0	0	0	0	0.00
06/12/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
06/12/2017	ES33 On 02-August-18	11.16	Put	Bond Future	1446	1	1446	1	0.00
06/12/2017	ES33 On 02-August-18	11.14	Put	Bond Future	1561	2	1561	2	0.00
06/12/2017	ES33 On 02-August-18	11.15	Put	Bond Future	1504	1	1504	1	0.00
06/12/2017	ES42 On 01-February-18			Bond Future	11.44	78.4399	11.4360	78.4399	7,957.00
06/12/2017	ES42 On 03-May-18			Bond Future	11.55	75.6422	11.5517	75.6422	0.00
06/12/2017	ES42 On 02-August-18			Bond Future	11.66	77.0765	11.6645	77.0765	0.00
06/12/2017	GOVI On 01-February-18			GOVI	570.48	570.5800	570.4810	570.5800	781.00
06/12/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
06/12/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
06/12/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
06/12/2017	GOVI On 01-February-18	581.02	Put	GOVI	105390	10	105390	10	0.00
06/12/2017	GOVI On 01-February-18	581.03	Put	GOVI	105490	10	105490	10	0.00
06/12/2017	GOVI On 01-February-18	581.04	Put	GOVI	105590	10	105590	10	0.00
06/12/2017	GOVI On 03-May-18			GOVI	581.13	581.2280	581.1310	581.2280	0.00
06/12/2017	GOVI On 03-May-18	590.29	Call	GOVI	0	0	0	0	0.00
06/12/2017	GOVI On 03-May-18	590.27	Call	GOVI	0	0	0	0	0.00
06/12/2017	GOVI On 03-May-18	590.28	Call	GOVI	0	0	0	0	0.00
06/12/2017	GOVI On 03-May-18	590.28	Put	GOVI	91490	9	91490	9	0.00
06/12/2017	GOVI On 03-May-18	590.29	Put	GOVI	91590	9	91590	9	0.00
06/12/2017	GOVI On 03-May-18	590.27	Put	GOVI	91390	9	91390	9	0.00
06/12/2017	GOVI On 02-August-18			GOVI	592.14	592.2500	592.1380	592.2500	0.00
06/12/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
06/12/2017	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
06/12/2017	GOVI On 02-August-18	605.70	Put	GOVI	135620	13	135620	13	0.00
06/12/2017	GOVI On 02-August-18	605.71	Put	GOVI	135720	13	135720	13	0.00
06/12/2017	GOVI On 02-August-18	605.72	Put	GOVI	135820	13	135820	13	0.00
06/12/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/12/2017	IGOV On 01-February-18			Index Future	245.18	244.8870	245.1750	244.8870	877.00
06/12/2017	IGOV On 03-May-18			Index Future	249.77	249.4760	249.7700	249.4760	269.00
06/12/2017	IGOV On 02-August-18			Index Future	254.55	254.2550	254.5510	254.2550	0.00
06/12/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7595	99.7595	99.7595	0.00
06/12/2017	IS01 On 15-March-18			Interest Rate Swap	99.73	99.7262	99.7265	99.7262	0.00
06/12/2017	IS01 On 21-June-18			Interest Rate Swap	99.94	99.9392	99.9401	99.9392	0.00
06/12/2017	IS01 On 20-September-18			Interest Rate Swap	100.19	100.1873	100.1938	100.1873	0.00
06/12/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
06/12/2017	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0083	99.0088	99.0083	0.00
06/12/2017	IS02 On 15-June-18			Interest Rate Swap	98.63	98.6286	98.6292	98.6286	0.00
06/12/2017	IS02 On 21-September-18			Interest Rate Swap	98.66	98.6555	98.6620	98.6555	0.00
06/12/2017	IS02 On 21-December-18			Interest Rate Swap	99.17	99.1500	99.1700	99.1500	0.00
06/12/2017	IS02 On 15-March-19			Interest Rate Swap	99.68	99.6619	99.6838	99.6619	0.00
06/12/2017	IS02 On 21-June-19			Interest Rate Swap	100.22	100.1842	100.2176	100.1842	0.00
06/12/2017	IS02 On 20-September-19			Interest Rate Swap	100.77	100.7272	100.7673	100.7272	0.00
06/12/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	IS05 On 17-December-20			Interest Rate Swap	97.65	97.5873	97.6464	97.5873	0.00
06/12/2017	IS05 On 16-March-21			Interest Rate Swap	96.99	96.9225	96.9895	96.9225	0.00
06/12/2017	IS05 On 15-June-21			Interest Rate Swap	96.30	96.2298	96.3040	96.2298	0.00
06/12/2017	IS05 On 21-September-21			Interest Rate Swap	96.59	96.5105	96.5919	96.5105	0.00
06/12/2017	IS05 On 21-December-21			Interest Rate Swap	98.87	98.7852	98.8698	98.7852	51.00
06/12/2017	IS05 On 15-March-22			Interest Rate Swap	99.10	99.0141	99.0992	99.0141	0.00
06/12/2017	IS05 On 21-June-22			Interest Rate Swap	100.38	100.2964	100.3819	100.2964	0.00
06/12/2017	IS05 On 20-September-22			Interest Rate Swap	102.65	102.5675	102.6511	102.5675	0.00
06/12/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	IS10 On 17-December-25			Interest Rate Swap	98.25	98.1309	98.2455	98.1309	0.00
06/12/2017	IS10 On 16-March-26			Interest Rate Swap	95.37	95.2471	95.3656	95.2471	0.00
06/12/2017	IS10 On 15-June-26			Interest Rate Swap	94.20	94.0734	94.1950	94.0734	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2017	IS10 On 21-September-26			Interest Rate Swap	96.36	96.2386	96.3625	96.2386	0.00
06/12/2017	IS10 On 21-December-26			Interest Rate Swap	100.10	99.9814	100.1050	99.9814	0.00
06/12/2017	IS10 On 15-March-27			Interest Rate Swap	98.74	98.6135	98.7392	98.6135	0.00
06/12/2017	IS10 On 21-June-27			Interest Rate Swap	100.79	100.6589	100.7866	100.6589	0.00
06/12/2017	IS10 On 20-September-27			Interest Rate Swap	104.45	104.3194	104.4461	104.3194	0.00
06/12/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
06/12/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/12/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/12/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/12/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
06/12/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.20	92.8000	7.2000	92.8000	0.00
06/12/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
06/12/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	2,500.00
06/12/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
06/12/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
06/12/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
06/12/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
06/12/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.58	92.4200	7.5800	92.4200	0.00
06/12/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.67	92.3300	7.6700	92.3300	0.00
06/12/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.77	92.2300	7.7700	92.2300	0.00
06/12/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.85	92.1500	7.8500	92.1500	0.00
06/12/2017	R023 On 01-February-18			Bond Future	8.59	100.1048	8.5939	100.1048	60,119.00
06/12/2017	R023 On 01-February-18	8.32	Call	Bond Future	500	1	500	1	0.00
06/12/2017	R023 On 01-February-18	8.33	Call	Bond Future	513	1	513	1	0.00
06/12/2017	R023 On 01-February-18	8.31	Call	Bond Future	486	0	486	0	0.00
06/12/2017	R023 On 01-February-18	8.31	Put	Bond Future	1616	2	1616	2	0.00
06/12/2017	R023 On 01-February-18	8.32	Put	Bond Future	1589	1	1589	1	0.00
06/12/2017	R023 On 01-February-18	8.33	Put	Bond Future	1563	1	1563	1	0.00
06/12/2017	R023 On 03-May-18			Bond Future	8.66	98.0427	8.6565	98.0427	0.00
06/12/2017	R023 On 03-May-18	8.27	Call	Bond Future	937	1	937	1	0.00
06/12/2017	R023 On 03-May-18	9.19	Call	Bond Future	2819	3	2819	3	0.00
06/12/2017	R023 On 03-May-18	8.29	Call	Bond Future	966	1	966	1	0.00
06/12/2017	R023 On 03-May-18	8.28	Call	Bond Future	951	1	951	1	0.00
06/12/2017	R023 On 03-May-18	8.29	Put	Bond Future	2366	2	2366	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2017	R023 On 03-May-18	9.19	Put	Bond Future	824	1	824	1	2,500.00
06/12/2017	R023 On 03-May-18	8.28	Put	Bond Future	2390	2	2390	2	0.00
06/12/2017	R023 On 03-May-18	8.27	Put	Bond Future	2415	2	2415	2	0.00
06/12/2017	R035 On 01-February-18			Bond Future	9.99	94.8372	9.9931	94.8372	56,193.00
06/12/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
06/12/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
06/12/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
06/12/2017	R035 On 01-February-18	9.74	Put	Bond Future	1942	2	1942	2	0.00
06/12/2017	R035 On 01-February-18	9.73	Put	Bond Future	2020	2	2020	2	0.00
06/12/2017	R035 On 01-February-18	9.75	Put	Bond Future	1864	2	1864	2	0.00
06/12/2017	R035 On 03-May-18			Bond Future	10.06	92.1064	10.0646	92.1064	0.00
06/12/2017	R035 On 03-May-18	9.90	Call	Bond Future	0	0	0	0	0.00
06/12/2017	R035 On 03-May-18	9.91	Call	Bond Future	0	0	0	0	0.00
06/12/2017	R035 On 03-May-18	9.89	Call	Bond Future	0	0	0	0	0.00
06/12/2017	R035 On 03-May-18	9.89	Put	Bond Future	1314	1	1314	1	0.00
06/12/2017	R035 On 03-May-18	9.90	Put	Bond Future	1238	1	1238	1	0.00
06/12/2017	R035 On 03-May-18	9.91	Put	Bond Future	1162	1	1162	1	0.00
06/12/2017	R186 On 01-February-18			Bond Future	9.20	109.0558	9.2045	109.0558	90,411.00
06/12/2017	R186 On 01-February-18	8.50	Call	Bond Future	264	0	264	0	1,460.00
06/12/2017	R186 On 01-February-18	7.75	Call	Bond Future	12	0	12	0	1,460.00
06/12/2017	R186 On 01-February-18	8.96	Call	Bond Future	978	1	978	1	0.00
06/12/2017	R186 On 01-February-18	9.00	Call	Bond Future	1073	1	1073	1	0.00
06/12/2017	R186 On 01-February-18	9.25	Call	Bond Future	1800	2	1800	2	0.00
06/12/2017	R186 On 01-February-18	8.98	Call	Bond Future	1025	1	1025	1	0.00
06/12/2017	R186 On 01-February-18	8.75	Call	Bond Future	571	0	571	0	0.00
06/12/2017	R186 On 01-February-18	9.65	Call	Bond Future	3403	3	3403	3	0.00
06/12/2017	R186 On 01-February-18	8.97	Call	Bond Future	1001	1	1001	1	0.00
06/12/2017	R186 On 01-February-18	8.96	Put	Bond Future	2528	2	2528	2	0.00
06/12/2017	R186 On 01-February-18	9.00	Put	Bond Future	2368	2	2368	2	6,200.00
06/12/2017	R186 On 01-February-18	8.75	Put	Bond Future	3476	3	3476	3	775.00
06/12/2017	R186 On 01-February-18	9.25	Put	Bond Future	1515	1	1515	1	775.00
06/12/2017	R186 On 01-February-18	9.65	Put	Bond Future	653	1	653	1	1,950.00
06/12/2017	R186 On 01-February-18	8.98	Put	Bond Future	2447	2	2447	2	0.00
06/12/2017	R186 On 01-February-18	8.97	Put	Bond Future	2487	2	2487	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2017	R186 On 01-February-18	8.50	Put	Bond Future	4812	5	4812	5	0.00
06/12/2017	R186 On 01-February-18	7.75	Put	Bond Future	9684	10	9684	10	0.00
06/12/2017	R186 On 03-May-18			Bond Future	9.28	111.0907	9.2771	111.0907	0.00
06/12/2017	R186 On 03-May-18	9.30	Call	Bond Future	2901	3	2901	3	1,120.00
06/12/2017	R186 On 03-May-18	10.14	Call	Bond Future	6166	6	6166	6	0.00
06/12/2017	R186 On 03-May-18	8.93	Call	Bond Future	1853	2	1853	2	0.00
06/12/2017	R186 On 03-May-18	8.92	Call	Bond Future	1828	2	1828	2	0.00
06/12/2017	R186 On 03-May-18	9.75	Call	Bond Future	4523	4	4523	4	0.00
06/12/2017	R186 On 03-May-18	8.91	Call	Bond Future	1804	2	1804	2	0.00
06/12/2017	R186 On 03-May-18	8.92	Put	Bond Future	4044	4	4044	4	0.00
06/12/2017	R186 On 03-May-18	9.75	Put	Bond Future	1679	2	1679	2	3,200.00
06/12/2017	R186 On 03-May-18	8.91	Put	Bond Future	4083	4	4083	4	0.00
06/12/2017	R186 On 03-May-18	10.14	Put	Bond Future	1050	1	1050	1	1,120.00
06/12/2017	R186 On 03-May-18	8.93	Put	Bond Future	4006	4	4006	4	0.00
06/12/2017	R186 On 03-May-18	9.30	Put	Bond Future	2760	3	2760	3	0.00
06/12/2017	R197 On 01-February-18			Bond Future	294.52	294.1951	294.5224	294.1951	2,350.00
06/12/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
06/12/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
06/12/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
06/12/2017	R197 On 01-February-18	301.66	Put	Bond Future	7138	7	7138	7	0.00
06/12/2017	R197 On 01-February-18	301.67	Put	Bond Future	7148	7	7148	7	0.00
06/12/2017	R197 On 01-February-18	301.68	Put	Bond Future	7158	7	7158	7	0.00
06/12/2017	R197 On 03-May-18			Bond Future	300.04	299.7071	300.0433	299.7071	0.00
06/12/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
06/12/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
06/12/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
06/12/2017	R197 On 03-May-18	304.45	Put	Bond Future	4407	5	4407	5	0.00
06/12/2017	R197 On 03-May-18	304.46	Put	Bond Future	4417	5	4417	5	0.00
06/12/2017	R197 On 03-May-18	304.44	Put	Bond Future	4397	5	4397	5	0.00
06/12/2017	R202 On 01-February-18			Bond Future	232.67	233.2313	232.6738	233.2313	21,522.00
06/12/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
06/12/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
06/12/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
06/12/2017	R202 On 01-February-18	249.07	Put	Bond Future	16397	16	16397	16	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2017	R202 On 01-February-18	249.06	Put	Bond Future	16387	16	16387	16	0.00
06/12/2017	R202 On 01-February-18	249.08	Put	Bond Future	16407	16	16407	16	0.00
06/12/2017	R202 On 03-May-18			Bond Future	237.04	237.6012	237.0355	237.6012	0.00
06/12/2017	R202 On 03-May-18	247.47	Call	Bond Future	291	0	291	0	0.00
06/12/2017	R202 On 03-May-18	247.48	Call	Bond Future	291	0	291	0	0.00
06/12/2017	R202 On 03-May-18	247.49	Call	Bond Future	290	0	290	0	0.00
06/12/2017	R202 On 03-May-18	247.49	Put	Bond Future	10744	10	10744	10	0.00
06/12/2017	R202 On 03-May-18	247.47	Put	Bond Future	10726	10	10726	10	0.00
06/12/2017	R202 On 03-May-18	247.48	Put	Bond Future	10735	10	10735	10	0.00
06/12/2017	R204 On 01-February-18			Bond Future	7.53	101.4459	7.5324	101.4459	38,225.00
06/12/2017	R204 On 01-February-18	7.25	Call	Bond Future	62	0	62	0	0.00
06/12/2017	R204 On 01-February-18	7.27	Call	Bond Future	67	0	67	0	0.00
06/12/2017	R204 On 01-February-18	7.26	Call	Bond Future	65	0	65	0	0.00
06/12/2017	R204 On 01-February-18	7.26	Put	Bond Future	292	0	292	0	0.00
06/12/2017	R204 On 01-February-18	7.27	Put	Bond Future	286	0	286	0	0.00
06/12/2017	R204 On 01-February-18	7.25	Put	Bond Future	298	0	298	0	0.00
06/12/2017	R204 On 03-May-18			Bond Future	7.53	103.3388	7.5303	103.3388	0.00
06/12/2017	R204 On 03-May-18	7.09	Call	Bond Future	89	0	89	0	0.00
06/12/2017	R204 On 03-May-18	7.10	Call	Bond Future	91	0	91	0	0.00
06/12/2017	R204 On 03-May-18	7.08	Call	Bond Future	88	0	88	0	0.00
06/12/2017	R204 On 03-May-18	7.08	Put	Bond Future	358	0	358	0	0.00
06/12/2017	R204 On 03-May-18	7.09	Put	Bond Future	354	0	354	0	0.00
06/12/2017	R204 On 03-May-18	7.10	Put	Bond Future	350	0	350	0	0.00
06/12/2017	R207 On 01-February-18			Bond Future	8.07	99.0279	8.0669	99.0279	45,372.00
06/12/2017	R207 On 01-February-18	7.60	Call	Bond Future	78	0	78	0	0.00
06/12/2017	R207 On 01-February-18	7.62	Call	Bond Future	85	0	85	0	0.00
06/12/2017	R207 On 01-February-18	7.61	Call	Bond Future	82	0	82	0	0.00
06/12/2017	R207 On 01-February-18	7.60	Put	Bond Future	898	1	898	1	0.00
06/12/2017	R207 On 01-February-18	7.62	Put	Bond Future	870	1	870	1	0.00
06/12/2017	R207 On 01-February-18	7.61	Put	Bond Future	884	1	884	1	0.00
06/12/2017	R207 On 03-May-18			Bond Future	8.16	100.8756	8.1578	100.8756	0.00
06/12/2017	R207 On 03-May-18	7.58	Call	Bond Future	206	0	206	0	0.00
06/12/2017	R207 On 03-May-18	7.57	Call	Bond Future	202	0	202	0	0.00
06/12/2017	R207 On 03-May-18	7.56	Call	Bond Future	198	0	198	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2017	R207 On 03-May-18	7.57	Put	Bond Future	1109	1	1109	1	0.00
06/12/2017	R207 On 03-May-18	7.56	Put	Bond Future	1121	1	1121	1	0.00
06/12/2017	R207 On 03-May-18	7.58	Put	Bond Future	1098	1	1098	1	0.00
06/12/2017	R208 On 01-February-18			Bond Future	8.31	98.2126	8.3107	98.2126	34,879.00
06/12/2017	R208 On 01-February-18	7.84	Call	Bond Future	150	0	150	0	0.00
06/12/2017	R208 On 01-February-18	7.85	Call	Bond Future	156	0	156	0	0.00
06/12/2017	R208 On 01-February-18	7.83	Call	Bond Future	145	0	145	0	0.00
06/12/2017	R208 On 01-February-18	7.83	Put	Bond Future	1429	1	1429	1	0.00
06/12/2017	R208 On 01-February-18	7.84	Put	Bond Future	1407	1	1407	1	0.00
06/12/2017	R208 On 01-February-18	7.85	Put	Bond Future	1386	1	1386	1	0.00
06/12/2017	R208 On 03-May-18			Bond Future	8.38	96.6439	8.3835	96.6439	0.00
06/12/2017	R208 On 03-May-18	7.77	Call	Bond Future	349	0	349	0	0.00
06/12/2017	R208 On 03-May-18	7.79	Call	Bond Future	363	0	363	0	0.00
06/12/2017	R208 On 03-May-18	7.78	Call	Bond Future	356	0	356	0	0.00
06/12/2017	R208 On 03-May-18	7.79	Put	Bond Future	1837	2	1837	2	0.00
06/12/2017	R208 On 03-May-18	7.78	Put	Bond Future	1855	2	1855	2	0.00
06/12/2017	R208 On 03-May-18	7.77	Put	Bond Future	1873	2	1873	2	0.00
06/12/2017	R209 On 01-February-18			Bond Future	9.92	71.6331	9.9160	71.6331	153,902.00
06/12/2017	R209 On 01-February-18	9.71	Call	Bond Future	1210	1	1210	1	0.00
06/12/2017	R209 On 01-February-18	9.88	Call	Bond Future	1688	2	1688	2	0.00
06/12/2017	R209 On 01-February-18	9.59	Call	Bond Future	929	1	929	1	0.00
06/12/2017	R209 On 01-February-18	9.72	Call	Bond Future	1235	1	1235	1	0.00
06/12/2017	R209 On 01-February-18	9.73	Call	Bond Future	1261	1	1261	1	0.00
06/12/2017	R209 On 01-February-18	10.10	Call	Bond Future	2444	2	2444	2	0.00
06/12/2017	R209 On 01-February-18	9.85	Call	Bond Future	1597	2	1597	2	0.00
06/12/2017	R209 On 01-February-18	9.33	Call	Bond Future	479	0	479	0	220.00
06/12/2017	R209 On 01-February-18	9.75	Call	Bond Future	1314	1	1314	1	5,000.00
06/12/2017	R209 On 01-February-18	10.00	Call	Bond Future	2081	2	2081	2	0.00
06/12/2017	R209 On 01-February-18	9.32	Call	Bond Future	465	0	465	0	157.00
06/12/2017	R209 On 01-February-18	9.87	Call	Bond Future	1657	2	1657	2	0.00
06/12/2017	R209 On 01-February-18	9.52	Call	Bond Future	787	1	787	1	739.00
06/12/2017	R209 On 01-February-18	9.89	Call	Bond Future	1719	2	1719	2	0.00
06/12/2017	R209 On 01-February-18	10.22	Call	Bond Future	2915	3	2915	3	0.00
06/12/2017	R209 On 01-February-18	9.75	Put	Bond Future	2383	2	2383	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2017	R209 On 01-February-18	9.72	Put	Bond Future	2500	2	2500	2	0.00
06/12/2017	R209 On 01-February-18	10.10	Put	Bond Future	1287	1	1287	1	3,000.00
06/12/2017	R209 On 01-February-18	9.85	Put	Bond Future	2019	2	2019	2	7,500.00
06/12/2017	R209 On 01-February-18	9.33	Put	Bond Future	4363	4	4363	4	0.00
06/12/2017	R209 On 01-February-18	9.89	Put	Bond Future	1885	2	1885	2	157.00
06/12/2017	R209 On 01-February-18	9.32	Put	Bond Future	4419	4	4419	4	0.00
06/12/2017	R209 On 01-February-18	9.87	Put	Bond Future	1951	2	1951	2	739.00
06/12/2017	R209 On 01-February-18	9.52	Put	Bond Future	3377	3	3377	3	0.00
06/12/2017	R209 On 01-February-18	10.00	Put	Bond Future	1549	1	1549	1	7,488.00
06/12/2017	R209 On 01-February-18	10.22	Put	Bond Future	1020	1	1020	1	739.00
06/12/2017	R209 On 01-February-18	9.71	Put	Bond Future	2540	2	2540	2	0.00
06/12/2017	R209 On 01-February-18	9.59	Put	Bond Future	3051	3	3051	3	377.00
06/12/2017	R209 On 01-February-18	9.88	Put	Bond Future	1918	2	1918	2	220.00
06/12/2017	R209 On 01-February-18	9.73	Put	Bond Future	2460	2	2460	2	0.00
06/12/2017	R209 On 03-May-18			Bond Future	9.98	69.8203	9.9802	69.8203	0.00
06/12/2017	R209 On 03-May-18	9.85	Call	Bond Future	2723	2	2723	2	0.00
06/12/2017	R209 On 03-May-18	10.22	Call	Bond Future	3932	4	3932	4	0.00
06/12/2017	R209 On 03-May-18	10.73	Call	Bond Future	5900	6	5900	6	0.00
06/12/2017	R209 On 03-May-18	9.75	Call	Bond Future	2436	2	2436	2	435.00
06/12/2017	R209 On 03-May-18	10.00	Call	Bond Future	3184	3	3184	3	0.00
06/12/2017	R209 On 03-May-18	9.84	Call	Bond Future	2693	2	2693	2	0.00
06/12/2017	R209 On 03-May-18	9.86	Call	Bond Future	2752	2	2752	2	0.00
06/12/2017	R209 On 03-May-18	10.00	Put	Bond Future	3060	3	3060	3	5,000.00
06/12/2017	R209 On 03-May-18	9.84	Put	Bond Future	3584	3	3584	3	0.00
06/12/2017	R209 On 03-May-18	9.86	Put	Bond Future	3515	3	3515	3	0.00
06/12/2017	R209 On 03-May-18	9.85	Put	Bond Future	3549	3	3549	3	0.00
06/12/2017	R209 On 03-May-18	10.22	Put	Bond Future	2448	2	2448	2	435.00
06/12/2017	R209 On 03-May-18	10.73	Put	Bond Future	1413	1	1413	1	435.00
06/12/2017	R209 On 03-May-18	9.75	Put	Bond Future	3907	4	3907	4	0.00
06/12/2017	R209 On 02-August-18			Bond Future	10.04	71.1442	10.0424	71.1442	0.00
06/12/2017	R209 On 02-August-18	10.84	Call	Bond Future	6729	7	6729	7	0.00
06/12/2017	R209 On 02-August-18	10.21	Call	Bond Future	4422	4	4422	4	0.00
06/12/2017	R209 On 02-August-18	9.66	Call	Bond Future	2756	3	2756	3	435.00
06/12/2017	R209 On 02-August-18	10.38	Call	Bond Future	5012	5	5012	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2017	R209 On 02-August-18	10.40	Call	Bond Future	5083	5	5083	5	0.00
06/12/2017	R209 On 02-August-18	10.39	Call	Bond Future	5048	5	5048	5	0.00
06/12/2017	R209 On 02-August-18	9.66	Put	Bond Future	5199	5	5199	5	0.00
06/12/2017	R209 On 02-August-18	10.38	Put	Bond Future	2958	3	2958	3	0.00
06/12/2017	R209 On 02-August-18	10.40	Put	Bond Future	2910	3	2910	3	0.00
06/12/2017	R209 On 02-August-18	10.39	Put	Bond Future	2934	3	2934	3	0.00
06/12/2017	R209 On 02-August-18	10.21	Put	Bond Future	3391	3	3391	3	435.00
06/12/2017	R209 On 02-August-18	10.84	Put	Bond Future	2021	2	2021	2	435.00
06/12/2017	R209 On 01-November-18			Bond Future	10.10	69.3687	10.1033	69.3687	0.00
06/12/2017	R209 On 01-November-18	1 016.01	Call	Bond Future	68461	68	68461	68	0.00
06/12/2017	R209 On 01-November-18	1 016.00	Call	Bond Future	68461	68	68461	68	0.00
06/12/2017	R209 On 01-November-18	10.57	Call	Bond Future	6094	6	6094	6	0.00
06/12/2017	R209 On 01-November-18	9.94	Call	Bond Future	4022	4	4022	4	0.00
06/12/2017	R209 On 01-November-18	1 015.99	Call	Bond Future	68461	68	68461	68	0.00
06/12/2017	R209 On 01-November-18	9.34	Call	Bond Future	2440	2	2440	2	435.00
06/12/2017	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
06/12/2017	R209 On 01-November-18	9.94	Put	Bond Future	5038	5	5038	5	435.00
06/12/2017	R209 On 01-November-18	10.57	Put	Bond Future	3308	3	3308	3	435.00
06/12/2017	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
06/12/2017	R209 On 01-November-18	9.34	Put	Bond Future	7390	7	7390	7	0.00
06/12/2017	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
06/12/2017	R210 On 01-February-18			Bond Future	184.18	184.1638	184.1788	184.1638	2,159.00
06/12/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
06/12/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
06/12/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
06/12/2017	R210 On 01-February-18	192.38	Put	Bond Future	8201	8	8201	8	0.00
06/12/2017	R210 On 01-February-18	192.37	Put	Bond Future	8191	8	8191	8	0.00
06/12/2017	R210 On 01-February-18	192.36	Put	Bond Future	8181	8	8181	8	0.00
06/12/2017	R210 On 03-May-18			Bond Future	185.21	185.1892	185.2062	185.1892	0.00
06/12/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
06/12/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
06/12/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
06/12/2017	R210 On 03-May-18	191.45	Put	Bond Future	6244	6	6244	6	0.00
06/12/2017	R210 On 03-May-18	191.44	Put	Bond Future	6234	6	6234	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2017	R210 On 03-May-18	191.46	Put	Bond Future	6254	6	6254	6	0.00
06/12/2017	R212 On 01-February-18			Bond Future	149.59	149.4030	149.5892	149.4030	4,967.00
06/12/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
06/12/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
06/12/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
06/12/2017	R212 On 01-February-18	154.69	Put	Bond Future	5101	5	5101	5	0.00
06/12/2017	R212 On 01-February-18	154.70	Put	Bond Future	5111	5	5111	5	0.00
06/12/2017	R212 On 01-February-18	154.71	Put	Bond Future	5121	5	5121	5	0.00
06/12/2017	R212 On 03-May-18			Bond Future	152.39	152.2021	152.3933	152.2021	0.00
06/12/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
06/12/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
06/12/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
06/12/2017	R212 On 03-May-18	154.29	Put	Bond Future	1897	2	1897	2	0.00
06/12/2017	R212 On 03-May-18	154.30	Put	Bond Future	1907	2	1907	2	0.00
06/12/2017	R212 On 03-May-18	154.28	Put	Bond Future	1887	2	1887	2	0.00
06/12/2017	R213 On 01-February-18			Bond Future	9.74	83.0697	9.7358	83.0697	58,787.00
06/12/2017	R213 On 01-February-18	9.43	Call	Bond Future	933	1	933	1	0.00
06/12/2017	R213 On 01-February-18	9.42	Call	Bond Future	911	1	911	1	0.00
06/12/2017	R213 On 01-February-18	9.41	Call	Bond Future	890	1	890	1	0.00
06/12/2017	R213 On 01-February-18	9.42	Put	Bond Future	2923	3	2923	3	0.00
06/12/2017	R213 On 01-February-18	9.41	Put	Bond Future	2967	3	2967	3	0.00
06/12/2017	R213 On 01-February-18	9.43	Put	Bond Future	2880	3	2880	3	0.00
06/12/2017	R213 On 03-May-18			Bond Future	9.80	81.0701	9.8035	81.0701	0.00
06/12/2017	R213 On 03-May-18	9.56	Call	Bond Future	2307	2	2307	2	0.00
06/12/2017	R213 On 03-May-18	9.57	Call	Bond Future	2334	2	2334	2	0.00
06/12/2017	R213 On 03-May-18	9.58	Call	Bond Future	2361	2	2361	2	0.00
06/12/2017	R213 On 03-May-18	9.58	Put	Bond Future	3758	3	3758	3	0.00
06/12/2017	R213 On 03-May-18	9.56	Put	Bond Future	3830	4	3830	4	0.00
06/12/2017	R213 On 03-May-18	9.57	Put	Bond Future	3794	4	3794	4	0.00
06/12/2017	R214 On 01-February-18			Bond Future	10.10	70.8728	10.0984	70.8728	49,807.00
06/12/2017	R214 On 01-February-18	9.82	Call	Bond Future	1110	1	1110	1	0.00
06/12/2017	R214 On 01-February-18	9.84	Call	Bond Future	1159	1	1159	1	0.00
06/12/2017	R214 On 01-February-18	9.83	Call	Bond Future	1134	1	1134	1	0.00
06/12/2017	R214 On 01-February-18	9.83	Put	Bond Future	2923	3	2923	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2017	R214 On 01-February-18	9.84	Put	Bond Future	2879	3	2879	3	0.00
06/12/2017	R214 On 01-February-18	9.82	Put	Bond Future	2967	3	2967	3	0.00
06/12/2017	R214 On 03-May-18			Bond Future	10.16	68.8992	10.1627	68.8992	0.00
06/12/2017	R214 On 03-May-18	9.98	Call	Bond Future	2729	2	2729	2	0.00
06/12/2017	R214 On 03-May-18	9.99	Call	Bond Future	2759	2	2759	2	0.00
06/12/2017	R214 On 03-May-18	9.97	Call	Bond Future	2700	2	2700	2	0.00
06/12/2017	R214 On 03-May-18	9.97	Put	Bond Future	3963	4	3963	4	0.00
06/12/2017	R214 On 03-May-18	9.98	Put	Bond Future	3926	4	3926	4	0.00
06/12/2017	R214 On 03-May-18	9.99	Put	Bond Future	3889	4	3889	4	0.00
06/12/2017	R248 On 01-February-18			Bond Future	10.16	90.6411	10.1599	90.6411	102,706.00
06/12/2017	R248 On 01-February-18	9.89	Call	Bond Future	1442	1	1442	1	0.00
06/12/2017	R248 On 01-February-18	9.91	Call	Bond Future	1504	1	1504	1	0.00
06/12/2017	R248 On 01-February-18	9.90	Call	Bond Future	1473	1	1473	1	0.00
06/12/2017	R248 On 01-February-18	9.89	Put	Bond Future	3720	4	3720	4	0.00
06/12/2017	R248 On 01-February-18	9.91	Put	Bond Future	3610	4	3610	4	0.00
06/12/2017	R248 On 01-February-18	9.90	Put	Bond Future	3665	4	3665	4	0.00
06/12/2017	R248 On 03-May-18			Bond Future	10.23	87.8954	10.2264	87.8954	0.00
06/12/2017	R248 On 03-May-18	10.07	Call	Bond Future	3565	3	3565	3	0.00
06/12/2017	R248 On 03-May-18	10.06	Call	Bond Future	3527	3	3527	3	0.00
06/12/2017	R248 On 03-May-18	10.05	Call	Bond Future	3489	3	3489	3	0.00
06/12/2017	R248 On 03-May-18	10.06	Put	Bond Future	4903	4	4903	4	0.00
06/12/2017	R248 On 03-May-18	10.05	Put	Bond Future	4949	5	4949	5	0.00
06/12/2017	R248 On 03-May-18	10.07	Put	Bond Future	4857	4	4857	4	0.00