



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 05/05/2017 TO: 05/05/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	2025 On 04-May-17			Bond Future	128.28	128.2758	128.2758	128.2758	0.00
05/05/2017	2025 On 03-August-17			Bond Future	129.42	129.4054	129.4238	129.4054	2,414.00
05/05/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
05/05/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
05/05/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
05/05/2017	2025 On 03-August-17	133.96	Put	Bond Future	4536	5	5	5	0.00
05/05/2017	2025 On 03-August-17	133.98	Put	Bond Future	4556	5	5	5	0.00
05/05/2017	2025 On 03-August-17	133.97	Put	Bond Future	4546	5	5	5	0.00
05/05/2017	2025 On 02-November-17			Bond Future	131.94	131.9422	131.9374	131.9422	0.00
05/05/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
05/05/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
05/05/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
05/05/2017	2025 On 02-November-17	132.97	Put	Bond Future	1033	1	1	1	0.00
05/05/2017	2025 On 02-November-17	132.98	Put	Bond Future	1043	1	1	1	0.00
05/05/2017	2025 On 02-November-17	132.96	Put	Bond Future	1023	1	1	1	0.00
05/05/2017	2025 On 01-February-18			Bond Future	133.23	133.2530	133.2322	133.2530	0.00
05/05/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
05/05/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
05/05/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
05/05/2017	2025 On 01-February-18	133.89	Put	Bond Future	658	1	1	1	0.00
05/05/2017	2025 On 01-February-18	133.88	Put	Bond Future	648	1	1	1	0.00
05/05/2017	2025 On 01-February-18	133.90	Put	Bond Future	668	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2017	2029 On 04-May-17			Bond Future	99.05	99.0456	99.0456	99.0456	0.00
05/05/2017	2029 On 01-February-18			Bond Future	103.96	103.9730	103.9570	103.9730	0.00
05/05/2017	2030 On 04-May-17			Bond Future	9.13	93.7392	93.7392	93.7392	0.00
05/05/2017	2030 On 03-August-17			Bond Future	9.21	91.6194	91.2951	91.6194	32,026.00
05/05/2017	2030 On 03-August-17	9.33	Call	Bond Future	811	1	1	1	0.00
05/05/2017	2030 On 03-August-17	9.34	Call	Bond Future	879	1	1	1	0.00
05/05/2017	2030 On 03-August-17	9.35	Call	Bond Future	947	1	1	1	0.00
05/05/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
05/05/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
05/05/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
05/05/2017	2030 On 02-November-17			Bond Future	9.26	93.3937	93.0419	93.3937	0.00
05/05/2017	2030 On 02-November-17	9.35	Call	Bond Future	629	1	1	1	0.00
05/05/2017	2030 On 02-November-17	9.36	Call	Bond Future	696	1	1	1	0.00
05/05/2017	2030 On 02-November-17	9.34	Call	Bond Future	562	1	1	1	0.00
05/05/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
05/05/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
05/05/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
05/05/2017	2030 On 01-February-18			Bond Future	9.30	91.2548	90.8527	91.2548	0.00
05/05/2017	2030 On 01-February-18	9.38	Call	Bond Future	530	1	1	1	0.00
05/05/2017	2030 On 01-February-18	9.37	Call	Bond Future	464	1	0	1	0.00
05/05/2017	2030 On 01-February-18	9.39	Call	Bond Future	597	1	1	1	0.00
05/05/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
05/05/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
05/05/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
05/05/2017	2032 On 04-May-17			Bond Future	9.30	92.5263	92.5263	92.5263	0.00
05/05/2017	2032 On 03-August-17			Bond Future	9.37	94.3975	94.0890	94.3975	21,380.00
05/05/2017	2032 On 03-August-17	9.45	Call	Bond Future	2410	3	2	3	0.00
05/05/2017	2032 On 03-August-17	9.43	Call	Bond Future	2330	3	2	3	0.00
05/05/2017	2032 On 03-August-17	9.44	Call	Bond Future	2370	3	2	3	0.00
05/05/2017	2032 On 03-August-17	9.45	Put	Bond Future	1818	2	2	2	0.00
05/05/2017	2032 On 03-August-17	9.43	Put	Bond Future	1884	2	2	2	0.00
05/05/2017	2032 On 03-August-17	9.44	Put	Bond Future	1851	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2017	2032 On 02-November-17			Bond Future	9.42	92.0673	91.7314	92.0673	0.00
05/05/2017	2032 On 02-November-17	9.48	Call	Bond Future	3191	3	3	3	0.00
05/05/2017	2032 On 02-November-17	9.49	Call	Bond Future	3229	3	3	3	0.00
05/05/2017	2032 On 02-November-17	9.50	Call	Bond Future	3268	3	3	3	0.00
05/05/2017	2032 On 02-November-17	9.49	Put	Bond Future	2717	3	3	3	0.00
05/05/2017	2032 On 02-November-17	9.48	Put	Bond Future	2751	3	3	3	0.00
05/05/2017	2032 On 02-November-17	9.50	Put	Bond Future	2683	3	3	3	0.00
05/05/2017	2032 On 01-February-18			Bond Future	9.47	93.9074	93.5217	93.9074	0.00
05/05/2017	2032 On 01-February-18	9.55	Call	Bond Future	4023	4	4	4	0.00
05/05/2017	2032 On 01-February-18	9.56	Call	Bond Future	4061	4	4	4	0.00
05/05/2017	2032 On 01-February-18	9.57	Call	Bond Future	4100	4	4	4	0.00
05/05/2017	2032 On 01-February-18	9.56	Put	Bond Future	3397	3	3	3	0.00
05/05/2017	2032 On 01-February-18	9.57	Put	Bond Future	3365	3	3	3	0.00
05/05/2017	2032 On 01-February-18	9.55	Put	Bond Future	3430	3	3	3	0.00
05/05/2017	2033 On 04-May-17			Bond Future	105.40	105.3964	105.3964	105.3964	0.00
05/05/2017	2033 On 03-August-17			Bond Future	107.72	107.4174	107.7225	107.4174	6,134.00
05/05/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
05/05/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
05/05/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
05/05/2017	2033 On 03-August-17	113.12	Put	Bond Future	5398	6	5	6	0.00
05/05/2017	2033 On 03-August-17	113.13	Put	Bond Future	5408	6	5	6	0.00
05/05/2017	2033 On 03-August-17	113.14	Put	Bond Future	5418	6	5	6	0.00
05/05/2017	2033 On 02-November-17			Bond Future	108.74	108.4462	108.7378	108.4462	0.00
05/05/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
05/05/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
05/05/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
05/05/2017	2033 On 02-November-17	110.08	Put	Bond Future	1342	2	1	2	0.00
05/05/2017	2033 On 02-November-17	110.09	Put	Bond Future	1352	2	1	2	0.00
05/05/2017	2033 On 02-November-17	110.07	Put	Bond Future	1332	2	1	2	0.00
05/05/2017	2033 On 01-February-18			Bond Future	110.92	110.6349	110.9192	110.6349	0.00
05/05/2017	2033 On 01-February-18	109.64	Call	Bond Future	1279	1	1	1	0.00
05/05/2017	2033 On 01-February-18	109.66	Call	Bond Future	1259	1	1	1	0.00
05/05/2017	2033 On 01-February-18	109.65	Call	Bond Future	1269	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2017	2033 On 01-February-18	109.64	Put	Bond Future	0	0	0	0	0.00
05/05/2017	2033 On 01-February-18	109.66	Put	Bond Future	0	0	0	0	0.00
05/05/2017	2033 On 01-February-18	109.65	Put	Bond Future	0	0	0	0	0.00
05/05/2017	2037 On 04-May-17			Bond Future	9.56	92.9861	92.9861	92.9861	0.00
05/05/2017	2037 On 03-August-17			Bond Future	9.63	90.6610	90.3259	90.6610	57,302.00
05/05/2017	2037 On 03-August-17	9.58	Call	Bond Future	2186	2	2	2	0.00
05/05/2017	2037 On 03-August-17	9.57	Call	Bond Future	2147	2	2	2	0.00
05/05/2017	2037 On 03-August-17	9.56	Call	Bond Future	2109	2	2	2	0.00
05/05/2017	2037 On 03-August-17	9.57	Put	Bond Future	2631	2	3	2	0.00
05/05/2017	2037 On 03-August-17	9.58	Put	Bond Future	2589	2	3	2	0.00
05/05/2017	2037 On 03-August-17	9.56	Put	Bond Future	2674	3	3	3	0.00
05/05/2017	2037 On 02-November-17			Bond Future	9.68	92.4168	92.0541	92.4168	233.00
05/05/2017	2037 On 02-November-17	9.66	Call	Bond Future	3477	4	3	4	0.00
05/05/2017	2037 On 02-November-17	9.67	Call	Bond Future	3517	4	4	4	0.00
05/05/2017	2037 On 02-November-17	9.65	Call	Bond Future	3438	4	3	4	0.00
05/05/2017	2037 On 02-November-17	9.67	Put	Bond Future	3593	3	4	3	0.00
05/05/2017	2037 On 02-November-17	9.66	Put	Bond Future	3634	3	4	3	0.00
05/05/2017	2037 On 02-November-17	9.65	Put	Bond Future	3674	4	4	4	0.00
05/05/2017	2037 On 01-February-18			Bond Future	9.73	90.0081	89.5952	90.0081	0.00
05/05/2017	2037 On 01-February-18	9.82	Call	Bond Future	4625	5	5	5	0.00
05/05/2017	2037 On 01-February-18	9.83	Call	Bond Future	4667	5	5	5	0.00
05/05/2017	2037 On 01-February-18	9.81	Call	Bond Future	4583	5	5	5	0.00
05/05/2017	2037 On 01-February-18	9.82	Put	Bond Future	3903	4	4	4	0.00
05/05/2017	2037 On 01-February-18	9.83	Put	Bond Future	3868	4	4	4	0.00
05/05/2017	2037 On 01-February-18	9.81	Put	Bond Future	3939	4	4	4	0.00
05/05/2017	2038 On 04-May-17			Bond Future	131.39	131.3925	131.3925	131.3925	0.00
05/05/2017	2038 On 03-August-17			Bond Future	131.12	132.4156	131.1233	132.4156	22,422.00
05/05/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
05/05/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
05/05/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
05/05/2017	2038 On 03-August-17	141.17	Put	Bond Future	10047	9	10	9	0.00
05/05/2017	2038 On 03-August-17	141.16	Put	Bond Future	10037	9	10	9	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
05/05/2017	2038 On 03-August-17	141.18	Put	Bond Future	10057	9	10	9	0.00
05/05/2017	2038 On 02-November-17			Bond Future	133.67	135.0113	133.6701	135.0113	0.00
05/05/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
05/05/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
05/05/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
05/05/2017	2038 On 02-November-17	136.82	Put	Bond Future	3150	2	3	2	0.00
05/05/2017	2038 On 02-November-17	136.80	Put	Bond Future	3130	2	3	2	0.00
05/05/2017	2038 On 02-November-17	136.81	Put	Bond Future	3140	2	3	2	0.00
05/05/2017	2038 On 01-February-18			Bond Future	134.83	136.2150	134.8306	136.2150	0.00
05/05/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
05/05/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
05/05/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
05/05/2017	2038 On 01-February-18	136.93	Put	Bond Future	2099	1	2	1	0.00
05/05/2017	2038 On 01-February-18	136.94	Put	Bond Future	2109	1	2	1	0.00
05/05/2017	2038 On 01-February-18	136.95	Put	Bond Future	2119	1	2	1	0.00
05/05/2017	2040 On 04-May-17			Bond Future	9.65	96.5087	96.5087	96.5087	0.00
05/05/2017	2040 On 03-August-17			Bond Future	9.73	94.0113	93.6098	94.0113	13,816.00
05/05/2017	2040 On 03-August-17	9.63	Call	Bond Future	2178	2	2	2	0.00
05/05/2017	2040 On 03-August-17	9.62	Call	Bond Future	2139	2	2	2	0.00
05/05/2017	2040 On 03-August-17	9.61	Call	Bond Future	2101	2	2	2	0.00
05/05/2017	2040 On 03-August-17	9.62	Put	Bond Future	3056	3	3	3	0.00
05/05/2017	2040 On 03-August-17	9.61	Put	Bond Future	3104	3	3	3	0.00
05/05/2017	2040 On 03-August-17	9.63	Put	Bond Future	3007	3	3	3	0.00
05/05/2017	2040 On 02-November-17			Bond Future	9.78	95.8319	95.4009	95.8319	0.00
05/05/2017	2040 On 02-November-17	9.66	Call	Bond Future	3412	4	3	4	0.00
05/05/2017	2040 On 02-November-17	9.67	Call	Bond Future	3451	4	3	4	0.00
05/05/2017	2040 On 02-November-17	9.65	Call	Bond Future	3372	4	3	4	0.00
05/05/2017	2040 On 02-November-17	9.67	Put	Bond Future	4365	4	4	4	0.00
05/05/2017	2040 On 02-November-17	9.66	Put	Bond Future	4412	4	4	4	0.00
05/05/2017	2040 On 02-November-17	9.65	Put	Bond Future	4459	4	4	4	0.00
05/05/2017	2040 On 01-February-18			Bond Future	9.83	93.2411	92.7570	93.2411	0.00
05/05/2017	2040 On 01-February-18	9.87	Call	Bond Future	4840	5	5	5	0.00
05/05/2017	2040 On 01-February-18	9.89	Call	Bond Future	4928	5	5	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
05/05/2017	2040 On 01-February-18	9.88	Call	Bond Future	4884	5	5	5	0.00
05/05/2017	2040 On 01-February-18	9.87	Put	Bond Future	4475	4	4	4	0.00
05/05/2017	2040 On 01-February-18	9.88	Put	Bond Future	4435	4	4	4	0.00
05/05/2017	2040 On 01-February-18	9.89	Put	Bond Future	4395	4	4	4	0.00
05/05/2017	2044 On 04-May-17			Bond Future	9.71	93.2404	93.2404	93.2404	0.00
05/05/2017	2044 On 03-August-17			Bond Future	9.79	90.8068	90.4484	90.8068	22,344.00
05/05/2017	2044 On 03-August-17	9.63	Call	Bond Future	1991	2	2	2	0.00
05/05/2017	2044 On 03-August-17	9.62	Call	Bond Future	1955	2	2	2	0.00
05/05/2017	2044 On 03-August-17	9.64	Call	Bond Future	2028	2	2	2	0.00
05/05/2017	2044 On 03-August-17	9.62	Put	Bond Future	3400	3	3	3	0.00
05/05/2017	2044 On 03-August-17	9.63	Put	Bond Future	3348	3	3	3	0.00
05/05/2017	2044 On 03-August-17	9.64	Put	Bond Future	3297	3	3	3	0.00
05/05/2017	2044 On 02-November-17			Bond Future	9.84	92.5654	92.1791	92.5654	200.00
05/05/2017	2044 On 02-November-17	9.66	Call	Bond Future	3247	3	3	3	0.00
05/05/2017	2044 On 02-November-17	9.68	Call	Bond Future	3325	4	3	4	0.00
05/05/2017	2044 On 02-November-17	9.67	Call	Bond Future	3286	3	3	3	0.00
05/05/2017	2044 On 02-November-17	9.66	Put	Bond Future	4770	5	5	5	0.00
05/05/2017	2044 On 02-November-17	9.67	Put	Bond Future	4720	5	5	5	0.00
05/05/2017	2044 On 02-November-17	9.68	Put	Bond Future	4671	4	5	4	0.00
05/05/2017	2044 On 01-February-18			Bond Future	9.88	90.0345	89.5974	90.0345	0.00
05/05/2017	2044 On 01-February-18	9.90	Call	Bond Future	4803	5	5	5	0.00
05/05/2017	2044 On 01-February-18	9.91	Call	Bond Future	4846	5	5	5	0.00
05/05/2017	2044 On 01-February-18	9.89	Call	Bond Future	4760	5	5	5	0.00
05/05/2017	2044 On 01-February-18	9.90	Put	Bond Future	4674	4	5	4	0.00
05/05/2017	2044 On 01-February-18	9.91	Put	Bond Future	4633	4	5	4	0.00
05/05/2017	2044 On 01-February-18	9.89	Put	Bond Future	4716	5	5	5	0.00
05/05/2017	2046 On 04-May-17			Bond Future	125.35	125.3539	125.3539	125.3539	0.00
05/05/2017	2046 On 03-August-17			Bond Future	127.78	127.7577	127.7761	127.7577	22,790.00
05/05/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
05/05/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
05/05/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
05/05/2017	2046 On 03-August-17	141.19	Put	Bond Future	13414	13	13	13	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
05/05/2017	2046 On 03-August-17	141.17	Put	Bond Future	13394	13	13	13	0.00
05/05/2017	2046 On 03-August-17	141.18	Put	Bond Future	13404	13	13	13	0.00
05/05/2017	2046 On 02-November-17			Bond Future	128.67	128.6789	128.6745	128.6789	0.00
05/05/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
05/05/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
05/05/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
05/05/2017	2046 On 02-November-17	136.31	Put	Bond Future	7636	8	8	8	0.00
05/05/2017	2046 On 02-November-17	136.32	Put	Bond Future	7646	8	8	8	0.00
05/05/2017	2046 On 02-November-17	136.30	Put	Bond Future	7626	8	8	8	0.00
05/05/2017	2046 On 01-February-18			Bond Future	131.26	131.2760	131.2560	131.2760	0.00
05/05/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
05/05/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
05/05/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
05/05/2017	2046 On 01-February-18	132.90	Put	Bond Future	1644	2	2	2	0.00
05/05/2017	2046 On 01-February-18	132.91	Put	Bond Future	1654	2	2	2	0.00
05/05/2017	2046 On 01-February-18	132.92	Put	Bond Future	1664	2	2	2	0.00
05/05/2017	2050 On 04-May-17			Bond Future	136.43	136.4308	136.4308	136.4308	0.00
05/05/2017	2050 On 03-August-17			Bond Future	135.53	137.3882	135.5280	137.3882	26,009.00
05/05/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
05/05/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
05/05/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
05/05/2017	2050 On 03-August-17	149.23	Put	Bond Future	13702	12	14	12	0.00
05/05/2017	2050 On 03-August-17	149.24	Put	Bond Future	13712	12	14	12	0.00
05/05/2017	2050 On 03-August-17	149.22	Put	Bond Future	13692	12	14	12	0.00
05/05/2017	2050 On 02-November-17			Bond Future	138.16	140.0814	138.1602	140.0814	0.00
05/05/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
05/05/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
05/05/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
05/05/2017	2050 On 02-November-17	144.65	Put	Bond Future	6490	5	6	5	0.00
05/05/2017	2050 On 02-November-17	144.66	Put	Bond Future	6500	5	6	5	0.00
05/05/2017	2050 On 02-November-17	144.67	Put	Bond Future	6510	5	7	5	0.00
05/05/2017	2050 On 01-February-18			Bond Future	139.24	141.2164	139.2399	141.2164	0.00
05/05/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	1	0	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
05/05/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	1	0	1	0.00
05/05/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	1	0	1	0.00
05/05/2017	2050 On 01-February-18	140.24	Put	Bond Future	1000	0	1	0	0.00
05/05/2017	2050 On 01-February-18	140.25	Put	Bond Future	1010	0	1	0	0.00
05/05/2017	2050 On 01-February-18	140.23	Put	Bond Future	990	0	1	0	0.00
05/05/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	AL37 On 03-August-17			Index Future	542.62	543.8550	542.6200	543.8550	0.00
05/05/2017	AL37 On 02-November-17			Index Future	553.00	554.3870	553.0040	554.3870	0.00
05/05/2017	AL37 On 01-February-18			Index Future	563.80	565.4640	563.7970	565.4640	0.00
05/05/2017	AL7T On 03-August-17			Index Future	623.15	625.0510	623.1480	625.0510	0.00
05/05/2017	AL7T On 02-November-17			Index Future	635.07	637.1550	635.0730	637.1550	0.00
05/05/2017	AL7T On 01-February-18			Index Future	647.47	649.8860	647.4680	649.8860	0.00
05/05/2017	ALBI On 03-August-17			Index Future	563.84	565.6270	563.8410	565.6270	633.00
05/05/2017	ALBI On 02-November-17			Index Future	574.63	576.5800	574.6310	576.5800	0.00
05/05/2017	ALBI On 01-February-18			Index Future	585.85	588.1010	585.8470	588.1010	0.00
05/05/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	C038 On 31-January-38			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
05/05/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/05/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	C223 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
05/05/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2017	EL28 On 04-May-17			Bond Future	126.80	126.7960	126.7960	126.7960	0.00
05/05/2017	EL28 On 03-August-17			Bond Future	129.25	129.2275	129.2479	129.2275	0.00
05/05/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
05/05/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
05/05/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
05/05/2017	EL28 On 03-August-17	135.17	Put	Bond Future	5922	6	6	6	0.00
05/05/2017	EL28 On 03-August-17	135.16	Put	Bond Future	5912	6	6	6	0.00
05/05/2017	EL28 On 03-August-17	135.18	Put	Bond Future	5932	6	6	6	0.00
05/05/2017	EL28 On 02-November-17			Bond Future	130.01	130.0168	130.0145	130.0168	0.00
05/05/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
05/05/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
05/05/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
05/05/2017	EL28 On 02-November-17	133.87	Put	Bond Future	3856	4	4	4	0.00
05/05/2017	EL28 On 02-November-17	133.88	Put	Bond Future	3866	4	4	4	0.00
05/05/2017	EL28 On 02-November-17	133.89	Put	Bond Future	3876	4	4	4	0.00
05/05/2017	EL28 On 01-February-18			Bond Future	132.62	132.6411	132.6228	132.6411	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
05/05/2017	EL28 On 01-February-18	132.30	Call	Bond Future	323	0	0	0	0.00
05/05/2017	EL28 On 01-February-18	132.31	Call	Bond Future	313	0	0	0	0.00
05/05/2017	EL28 On 01-February-18	132.29	Call	Bond Future	333	0	0	0	0.00
05/05/2017	EL28 On 01-February-18	132.29	Put	Bond Future	0	0	0	0	0.00
05/05/2017	EL28 On 01-February-18	132.31	Put	Bond Future	0	0	0	0	0.00
05/05/2017	EL28 On 01-February-18	132.30	Put	Bond Future	0	0	0	0	0.00
05/05/2017	ES33 On 04-May-17			Bond Future	10.59	77.3211	77.3211	77.3211	0.00
05/05/2017	ES33 On 03-August-17			Bond Future	10.70	78.9175	78.6289	78.9175	9,466.00
05/05/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
05/05/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
05/05/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
05/05/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1068	1	1	1	0.00
05/05/2017	ES33 On 03-August-17	10.54	Put	Bond Future	1005	1	1	1	0.00
05/05/2017	ES33 On 03-August-17	10.55	Put	Bond Future	942	1	1	1	0.00
05/05/2017	ES33 On 02-November-17			Bond Future	10.79	76.6535	76.3417	76.6535	0.00
05/05/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
05/05/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
05/05/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
05/05/2017	ES33 On 02-November-17	10.67	Put	Bond Future	744	0	1	0	0.00
05/05/2017	ES33 On 02-November-17	10.68	Put	Bond Future	682	0	1	0	0.00
05/05/2017	ES33 On 02-November-17	10.66	Put	Bond Future	806	0	1	0	0.00
05/05/2017	ES33 On 01-February-18			Bond Future	10.88	78.1855	77.8316	78.1855	0.00
05/05/2017	ES33 On 01-February-18	10.99	Call	Bond Future	638	1	1	1	0.00
05/05/2017	ES33 On 01-February-18	11.00	Call	Bond Future	697	1	1	1	0.00
05/05/2017	ES33 On 01-February-18	11.01	Call	Bond Future	756	1	1	1	0.00
05/05/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
05/05/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
05/05/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
05/05/2017	ES42 On 04-May-17			Bond Future	10.86	80.1725	80.1725	80.1725	0.00
05/05/2017	ES42 On 03-August-17			Bond Future	10.96	81.8388	81.5513	81.8388	7,957.00
05/05/2017	ES42 On 02-November-17			Bond Future	11.05	79.1619	78.8503	79.1619	0.00
05/05/2017	ES42 On 01-February-18			Bond Future	11.14	80.7443	80.3891	80.7443	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
05/05/2017	GOVI On 03-August-17			GOVI	562.11	563.9000	562.1120	563.9000	401.00
05/05/2017	GOVI On 03-August-17	561.10	Call	GOVI	10120	3	1	3	0.00
05/05/2017	GOVI On 03-August-17	561.11	Call	GOVI	10020	3	1	3	0.00
05/05/2017	GOVI On 03-August-17	561.09	Call	GOVI	10220	3	1	3	0.00
05/05/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
05/05/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
05/05/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
05/05/2017	GOVI On 02-November-17			GOVI	572.87	574.8210	572.8690	574.8210	0.00
05/05/2017	GOVI On 02-November-17	572.44	Call	GOVI	4290	2	0	2	0.00
05/05/2017	GOVI On 02-November-17	572.45	Call	GOVI	4190	2	0	2	0.00
05/05/2017	GOVI On 02-November-17	572.46	Call	GOVI	4090	2	0	2	0.00
05/05/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
05/05/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
05/05/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
05/05/2017	GOVI On 01-February-18			GOVI	584.05	586.3060	584.0500	586.3060	0.00
05/05/2017	GOVI On 01-February-18	581.03	Call	GOVI	30200	5	3	5	0.00
05/05/2017	GOVI On 01-February-18	581.02	Call	GOVI	30300	5	3	5	0.00
05/05/2017	GOVI On 01-February-18	581.04	Call	GOVI	30100	5	3	5	0.00
05/05/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
05/05/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
05/05/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
05/05/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/05/2017	IGOV On 03-August-17			Index Future	251.30	251.8460	251.3010	251.8460	1,249.00
05/05/2017	IGOV On 02-November-17			Index Future	256.18	256.7830	256.1820	256.7830	0.00
05/05/2017	IGOV On 01-February-18			Index Future	261.32	261.9650	261.3210	261.9650	0.00
05/05/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
05/05/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
05/05/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	0.00
05/05/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6121	99.6122	99.6121	0.00
05/05/2017	IS01 On 21-December-17			Interest Rate Swap	99.82	99.8150	99.8177	99.8150	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
05/05/2017	IS01 On 15-March-18			Interest Rate Swap	99.77	99.7657	99.7708	99.7657	0.00
05/05/2017	IS01 On 21-June-18			Interest Rate Swap	99.96	99.9552	99.9607	99.9552	0.00
05/05/2017	IS02 On 18-December-17			Interest Rate Swap	99.85	99.8439	99.8466	99.8439	0.00
05/05/2017	IS02 On 16-March-18			Interest Rate Swap	99.05	99.0483	99.0528	99.0483	0.00
05/05/2017	IS02 On 15-June-18			Interest Rate Swap	98.65	98.6450	98.6501	98.6450	0.00
05/05/2017	IS02 On 21-September-18			Interest Rate Swap	98.61	98.6019	98.6097	98.6019	0.00
05/05/2017	IS02 On 21-December-18			Interest Rate Swap	99.02	99.0100	99.0200	99.0100	0.00
05/05/2017	IS02 On 15-March-19			Interest Rate Swap	99.45	99.4368	99.4504	99.4368	0.00
05/05/2017	IS02 On 21-June-19			Interest Rate Swap	99.89	99.8648	99.8942	99.8648	0.00
05/05/2017	IS05 On 17-December-20			Interest Rate Swap	96.82	96.7335	96.8239	96.7335	0.00
05/05/2017	IS05 On 16-March-21			Interest Rate Swap	96.12	96.0142	96.1152	96.0142	0.00
05/05/2017	IS05 On 15-June-21			Interest Rate Swap	95.37	95.2576	95.3741	95.2576	0.00
05/05/2017	IS05 On 21-September-21			Interest Rate Swap	95.61	95.4703	95.6063	95.4703	0.00
05/05/2017	IS05 On 21-December-21			Interest Rate Swap	97.84	97.6826	97.8369	97.6826	51.00
05/05/2017	IS05 On 15-March-22			Interest Rate Swap	98.02	97.8472	98.0182	97.8472	0.00
05/05/2017	IS05 On 21-June-22			Interest Rate Swap	99.25	99.0647	99.2507	99.0647	0.00
05/05/2017	IS10 On 17-December-25			Interest Rate Swap	96.38	96.0689	96.3758	96.0689	0.00
05/05/2017	IS10 On 16-March-26			Interest Rate Swap	93.42	93.1150	93.4220	93.1150	0.00
05/05/2017	IS10 On 15-June-26			Interest Rate Swap	92.19	91.8781	92.1901	91.8781	0.00
05/05/2017	IS10 On 21-September-26			Interest Rate Swap	94.33	94.0104	94.3263	94.0104	0.00
05/05/2017	IS10 On 21-December-26			Interest Rate Swap	98.06	97.7441	98.0621	97.7441	0.00
05/05/2017	IS10 On 15-March-27			Interest Rate Swap	96.66	96.3281	96.6567	96.3281	0.00
05/05/2017	IS10 On 21-June-27			Interest Rate Swap	98.70	98.3691	98.7009	98.3691	0.00
05/05/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
05/05/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
05/05/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
05/05/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
05/05/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.32	92.6800	92.6800	92.6800	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
05/05/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.26	92.7400	92.7400	92.7400	0.00
05/05/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.21	92.7900	92.7900	92.7900	0.00
05/05/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.19	92.8100	92.8100	92.8100	0.00
05/05/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.15	92.8500	92.8500	92.8500	0.00
05/05/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.13	92.8700	92.8700	92.8700	0.00
05/05/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.08	92.9200	92.9200	92.9200	0.00
05/05/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
05/05/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.09	92.9100	92.9100	92.9100	0.00
05/05/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.12	92.8800	92.8800	92.8800	0.00
05/05/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
05/05/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.17	92.8300	92.8300	92.8300	0.00
05/05/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.22	92.7800	92.7800	92.7800	0.00
05/05/2017	R023 On 04-May-17			Bond Future	8.09	99.9045	99.9045	99.9045	0.00
05/05/2017	R023 On 03-August-17			Bond Future	8.17	101.8242	101.5414	101.8242	32,290.00
05/05/2017	R023 On 03-August-17	8.58	Call	Bond Future	2199	2	2	2	0.00
05/05/2017	R023 On 03-August-17	8.60	Call	Bond Future	2263	2	2	2	0.00
05/05/2017	R023 On 03-August-17	8.59	Call	Bond Future	2231	2	2	2	0.00
05/05/2017	R023 On 03-August-17	8.58	Put	Bond Future	428	0	0	0	0.00
05/05/2017	R023 On 03-August-17	8.59	Put	Bond Future	417	0	0	0	0.00
05/05/2017	R023 On 03-August-17	8.60	Put	Bond Future	407	0	0	0	0.00
05/05/2017	R023 On 02-November-17			Bond Future	8.19	99.8651	99.5540	99.8651	0.00
05/05/2017	R023 On 02-November-17	8.56	Call	Bond Future	2306	3	2	3	0.00
05/05/2017	R023 On 02-November-17	8.57	Call	Bond Future	2334	3	2	3	0.00
05/05/2017	R023 On 02-November-17	8.58	Call	Bond Future	2362	3	2	3	0.00
05/05/2017	R023 On 02-November-17	8.57	Put	Bond Future	775	1	1	1	0.00
05/05/2017	R023 On 02-November-17	8.58	Put	Bond Future	762	1	1	1	0.00
05/05/2017	R023 On 02-November-17	8.56	Put	Bond Future	788	1	1	1	0.00
05/05/2017	R023 On 01-February-18			Bond Future	8.22	101.8608	101.4969	101.8608	0.00
05/05/2017	R023 On 01-February-18	8.32	Call	Bond Future	1978	2	2	2	0.00
05/05/2017	R023 On 01-February-18	8.33	Call	Bond Future	2000	2	2	2	0.00
05/05/2017	R023 On 01-February-18	8.31	Call	Bond Future	1956	2	2	2	0.00
05/05/2017	R023 On 01-February-18	8.32	Put	Bond Future	1561	1	2	1	0.00
05/05/2017	R023 On 01-February-18	8.33	Put	Bond Future	1543	1	2	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
05/05/2017	R023 On 01-February-18	8.31	Put	Bond Future	1579	1	2	1	0.00
05/05/2017	R035 On 04-May-17			Bond Future	9.48	96.5083	96.5083	96.5083	0.00
05/05/2017	R035 On 03-August-17			Bond Future	9.55	98.5495	98.1708	98.5495	9,853.00
05/05/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
05/05/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
05/05/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
05/05/2017	R035 On 03-August-17	9.51	Put	Bond Future	330	0	0	0	0.00
05/05/2017	R035 On 03-August-17	9.52	Put	Bond Future	248	0	0	0	0.00
05/05/2017	R035 On 03-August-17	9.50	Put	Bond Future	411	0	0	0	0.00
05/05/2017	R035 On 02-November-17			Bond Future	9.60	95.9563	95.5483	95.9563	0.00
05/05/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
05/05/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
05/05/2017	R035 On 02-November-17	9.61	Call	Bond Future	48	0	0	0	0.00
05/05/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
05/05/2017	R035 On 02-November-17	9.60	Put	Bond Future	32	0	0	0	0.00
05/05/2017	R035 On 02-November-17	9.59	Put	Bond Future	112	0	0	0	0.00
05/05/2017	R035 On 01-February-18			Bond Future	9.66	97.8740	97.4131	97.8740	0.00
05/05/2017	R035 On 01-February-18	9.73	Call	Bond Future	576	1	1	1	0.00
05/05/2017	R035 On 01-February-18	9.75	Call	Bond Future	732	1	1	1	0.00
05/05/2017	R035 On 01-February-18	9.74	Call	Bond Future	654	1	1	1	0.00
05/05/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
05/05/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
05/05/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
05/05/2017	R186 On 04-May-17			Bond Future	8.70	115.5929	115.5929	115.5929	0.00
05/05/2017	R186 On 03-August-17			Bond Future	8.77	112.5908	112.2330	112.5908	86,590.00
05/05/2017	R186 On 03-August-17	9.50	Call	Bond Future	5116	5	5	5	0.00
05/05/2017	R186 On 03-August-17	9.35	Call	Bond Future	4315	5	4	5	0.00
05/05/2017	R186 On 03-August-17	8.91	Call	Bond Future	2274	2	2	2	0.00
05/05/2017	R186 On 03-August-17	8.93	Call	Bond Future	2354	3	2	3	0.00
05/05/2017	R186 On 03-August-17	9.00	Call	Bond Future	2644	3	3	3	0.00
05/05/2017	R186 On 03-August-17	8.85	Call	Bond Future	2043	2	2	2	0.00
05/05/2017	R186 On 03-August-17	8.92	Call	Bond Future	2314	3	2	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
05/05/2017	R186 On 03-August-17	9.50	Put	Bond Future	351	0	0	0	6,500.00
05/05/2017	R186 On 03-August-17	9.35	Put	Bond Future	510	0	1	0	750.00
05/05/2017	R186 On 03-August-17	8.91	Put	Bond Future	1355	1	1	1	0.00
05/05/2017	R186 On 03-August-17	9.00	Put	Bond Future	1127	1	1	1	2,604.00
05/05/2017	R186 On 03-August-17	8.93	Put	Bond Future	1302	1	1	1	0.00
05/05/2017	R186 On 03-August-17	8.85	Put	Bond Future	1526	1	2	1	750.00
05/05/2017	R186 On 03-August-17	8.92	Put	Bond Future	1329	1	1	1	0.00
05/05/2017	R186 On 02-November-17			Bond Future	8.81	114.7712	114.3805	114.7712	4.00
05/05/2017	R186 On 02-November-17	8.88	Call	Bond Future	2858	3	3	3	0.00
05/05/2017	R186 On 02-November-17	8.90	Call	Bond Future	2929	3	3	3	0.00
05/05/2017	R186 On 02-November-17	8.89	Call	Bond Future	2893	3	3	3	0.00
05/05/2017	R186 On 02-November-17	8.89	Put	Bond Future	2397	2	2	2	0.00
05/05/2017	R186 On 02-November-17	8.90	Put	Bond Future	2368	2	2	2	0.00
05/05/2017	R186 On 02-November-17	8.88	Put	Bond Future	2427	2	2	2	0.00
05/05/2017	R186 On 01-February-18			Bond Future	8.85	111.7608	111.3099	111.7608	0.00
05/05/2017	R186 On 01-February-18	8.96	Call	Bond Future	3514	4	4	4	0.00
05/05/2017	R186 On 01-February-18	8.97	Call	Bond Future	3550	4	4	4	0.00
05/05/2017	R186 On 01-February-18	8.98	Call	Bond Future	3585	4	4	4	0.00
05/05/2017	R186 On 01-February-18	8.96	Put	Bond Future	2827	3	3	3	0.00
05/05/2017	R186 On 01-February-18	8.97	Put	Bond Future	2799	3	3	3	0.00
05/05/2017	R186 On 01-February-18	8.98	Put	Bond Future	2771	3	3	3	0.00
05/05/2017	R197 On 04-May-17			Bond Future	298.64	298.6407	298.6407	298.6407	0.00
05/05/2017	R197 On 03-August-17			Bond Future	297.52	297.4778	297.5209	297.4778	2,350.00
05/05/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
05/05/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
05/05/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
05/05/2017	R197 On 03-August-17	308.06	Put	Bond Future	10539	11	11	11	0.00
05/05/2017	R197 On 03-August-17	308.07	Put	Bond Future	10549	11	11	11	0.00
05/05/2017	R197 On 03-August-17	308.05	Put	Bond Future	10529	11	11	11	0.00
05/05/2017	R197 On 02-November-17			Bond Future	303.30	303.3093	303.2994	303.3093	0.00
05/05/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
05/05/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
05/05/2017	R197 On 02-November-17	305.15	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
05/05/2017	R197 On 02-November-17	305.16	Put	Bond Future	1861	2	2	2	0.00
05/05/2017	R197 On 02-November-17	305.17	Put	Bond Future	1871	2	2	2	0.00
05/05/2017	R197 On 02-November-17	305.15	Put	Bond Future	1851	2	2	2	0.00
05/05/2017	R197 On 01-February-18			Bond Future	302.33	302.3763	302.3298	302.3763	0.00
05/05/2017	R197 On 01-February-18	301.67	Call	Bond Future	660	1	1	1	0.00
05/05/2017	R197 On 01-February-18	301.68	Call	Bond Future	650	1	1	1	0.00
05/05/2017	R197 On 01-February-18	301.66	Call	Bond Future	670	1	1	1	0.00
05/05/2017	R197 On 01-February-18	301.68	Put	Bond Future	0	0	0	0	0.00
05/05/2017	R197 On 01-February-18	301.67	Put	Bond Future	0	0	0	0	0.00
05/05/2017	R197 On 01-February-18	301.66	Put	Bond Future	0	0	0	0	0.00
05/05/2017	R202 On 04-May-17			Bond Future	243.53	243.5330	243.5330	243.5330	0.00
05/05/2017	R202 On 03-August-17			Bond Future	244.58	244.5435	244.5786	244.5435	30,577.00
05/05/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
05/05/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
05/05/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
05/05/2017	R202 On 03-August-17	258.36	Put	Bond Future	13781	14	14	14	0.00
05/05/2017	R202 On 03-August-17	258.37	Put	Bond Future	13791	14	14	14	0.00
05/05/2017	R202 On 03-August-17	258.35	Put	Bond Future	13771	14	14	14	0.00
05/05/2017	R202 On 02-November-17			Bond Future	249.33	249.3375	249.3288	249.3375	0.00
05/05/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
05/05/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
05/05/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
05/05/2017	R202 On 02-November-17	253.89	Put	Bond Future	4561	5	5	5	0.00
05/05/2017	R202 On 02-November-17	253.90	Put	Bond Future	4571	5	5	5	0.00
05/05/2017	R202 On 02-November-17	253.91	Put	Bond Future	4581	5	5	5	0.00
05/05/2017	R202 On 01-February-18			Bond Future	250.58	250.6226	250.5841	250.6226	0.00
05/05/2017	R202 On 01-February-18	249.06	Call	Bond Future	1524	2	2	2	0.00
05/05/2017	R202 On 01-February-18	249.07	Call	Bond Future	1514	2	2	2	0.00
05/05/2017	R202 On 01-February-18	249.08	Call	Bond Future	1504	2	2	2	0.00
05/05/2017	R202 On 01-February-18	249.07	Put	Bond Future	0	0	0	0	0.00
05/05/2017	R202 On 01-February-18	249.08	Put	Bond Future	0	0	0	0	0.00
05/05/2017	R202 On 01-February-18	249.06	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2017	R203 On 04-May-17			Bond Future	7.48	101.4450	101.4450	101.4450	0.00
05/05/2017	R203 On 03-August-17			Bond Future	7.12	103.4812	103.3587	103.4812	0.00
05/05/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
05/05/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
05/05/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
05/05/2017	R203 On 03-August-17	4.87	Put	Bond Future	241	0	0	0	0.00
05/05/2017	R203 On 03-August-17	4.88	Put	Bond Future	240	0	0	0	0.00
05/05/2017	R203 On 03-August-17	4.89	Put	Bond Future	239	0	0	0	0.00
05/05/2017	R204 On 04-May-17			Bond Future	7.45	103.8658	103.8658	103.8658	0.00
05/05/2017	R204 On 03-August-17			Bond Future	7.44	101.8053	101.7507	101.8053	45,427.00
05/05/2017	R204 On 03-August-17	7.75	Call	Bond Future	473	1	0	1	0.00
05/05/2017	R204 On 03-August-17	7.77	Call	Bond Future	493	1	0	1	0.00
05/05/2017	R204 On 03-August-17	7.76	Call	Bond Future	483	1	0	1	0.00
05/05/2017	R204 On 03-August-17	7.75	Put	Bond Future	76	0	0	0	0.00
05/05/2017	R204 On 03-August-17	7.76	Put	Bond Future	73	0	0	0	0.00
05/05/2017	R204 On 03-August-17	7.77	Put	Bond Future	70	0	0	0	0.00
05/05/2017	R204 On 02-November-17			Bond Future	7.36	103.7769	103.6978	103.7769	0.00
05/05/2017	R204 On 02-November-17	7.76	Call	Bond Future	510	1	1	1	0.00
05/05/2017	R204 On 02-November-17	7.74	Call	Bond Future	494	1	0	1	0.00
05/05/2017	R204 On 02-November-17	7.75	Call	Bond Future	502	1	1	1	0.00
05/05/2017	R204 On 02-November-17	7.74	Put	Bond Future	94	0	0	0	0.00
05/05/2017	R204 On 02-November-17	7.75	Put	Bond Future	92	0	0	0	0.00
05/05/2017	R204 On 02-November-17	7.76	Put	Bond Future	90	0	0	0	0.00
05/05/2017	R204 On 01-February-18			Bond Future	7.20	101.8096	101.6813	101.8096	0.00
05/05/2017	R204 On 01-February-18	7.25	Call	Bond Future	297	0	0	0	0.00
05/05/2017	R204 On 01-February-18	7.27	Call	Bond Future	306	0	0	0	0.00
05/05/2017	R204 On 01-February-18	7.26	Call	Bond Future	302	0	0	0	0.00
05/05/2017	R204 On 01-February-18	7.26	Put	Bond Future	254	0	0	0	0.00
05/05/2017	R204 On 01-February-18	7.27	Put	Bond Future	250	0	0	0	0.00
05/05/2017	R204 On 01-February-18	7.25	Put	Bond Future	257	0	0	0	0.00
05/05/2017	R207 On 04-May-17			Bond Future	7.52	101.6219	101.6219	101.6219	0.00
05/05/2017	R207 On 03-August-17			Bond Future	7.56	99.9203	99.7909	99.9203	45,809.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2017	R207 On 03-August-17	8.19	Call	Bond Future	1403	2	1	2	51.00
05/05/2017	R207 On 03-August-17	8.39	Call	Bond Future	1806	2	2	2	0.00
05/05/2017	R207 On 03-August-17	8.41	Call	Bond Future	1847	2	2	2	0.00
05/05/2017	R207 On 03-August-17	8.40	Call	Bond Future	1827	2	2	2	0.00
05/05/2017	R207 On 03-August-17	8.39	Put	Bond Future	15	0	0	0	0.00
05/05/2017	R207 On 03-August-17	8.40	Put	Bond Future	15	0	0	0	0.00
05/05/2017	R207 On 03-August-17	8.41	Put	Bond Future	14	0	0	0	0.00
05/05/2017	R207 On 03-August-17	8.19	Put	Bond Future	39	0	0	0	0.00
05/05/2017	R207 On 02-November-17			Bond Future	7.53	101.8553	101.7004	101.8553	0.00
05/05/2017	R207 On 02-November-17	8.05	Call	Bond Future	1190	1	1	1	0.00
05/05/2017	R207 On 02-November-17	8.04	Call	Bond Future	1174	1	1	1	0.00
05/05/2017	R207 On 02-November-17	8.03	Call	Bond Future	1158	1	1	1	0.00
05/05/2017	R207 On 02-November-17	8.04	Put	Bond Future	166	0	0	0	0.00
05/05/2017	R207 On 02-November-17	8.03	Put	Bond Future	170	0	0	0	0.00
05/05/2017	R207 On 02-November-17	8.05	Put	Bond Future	162	0	0	0	0.00
05/05/2017	R207 On 01-February-18			Bond Future	7.47	100.2483	100.0431	100.2483	0.00
05/05/2017	R207 On 01-February-18	7.60	Call	Bond Future	728	1	1	1	0.00
05/05/2017	R207 On 01-February-18	7.61	Call	Bond Future	738	1	1	1	0.00
05/05/2017	R207 On 01-February-18	7.62	Call	Bond Future	749	1	1	1	0.00
05/05/2017	R207 On 01-February-18	7.61	Put	Bond Future	491	0	0	0	0.00
05/05/2017	R207 On 01-February-18	7.62	Put	Bond Future	484	0	0	0	0.00
05/05/2017	R207 On 01-February-18	7.60	Put	Bond Future	498	0	0	0	0.00
05/05/2017	R208 On 04-May-17			Bond Future	7.68	97.6456	97.6456	97.6456	0.00
05/05/2017	R208 On 03-August-17			Bond Future	7.72	99.5160	99.3429	99.5160	32,228.00
05/05/2017	R208 On 03-August-17	8.30	Call	Bond Future	1863	2	2	2	0.00
05/05/2017	R208 On 03-August-17	8.32	Call	Bond Future	1916	2	2	2	0.00
05/05/2017	R208 On 03-August-17	8.31	Call	Bond Future	1889	2	2	2	0.00
05/05/2017	R208 On 03-August-17	8.30	Put	Bond Future	113	0	0	0	0.00
05/05/2017	R208 On 03-August-17	8.31	Put	Bond Future	109	0	0	0	0.00
05/05/2017	R208 On 03-August-17	8.32	Put	Bond Future	106	0	0	0	0.00
05/05/2017	R208 On 02-November-17			Bond Future	7.72	98.0409	97.8420	98.0409	0.00
05/05/2017	R208 On 02-November-17	8.18	Call	Bond Future	1638	2	2	2	0.00
05/05/2017	R208 On 02-November-17	8.20	Call	Bond Future	1681	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2017	R208 On 02-November-17	8.19	Call	Bond Future	1659	2	2	2	0.00
05/05/2017	R208 On 02-November-17	8.19	Put	Bond Future	316	0	0	0	0.00
05/05/2017	R208 On 02-November-17	8.20	Put	Bond Future	309	0	0	0	0.00
05/05/2017	R208 On 02-November-17	8.18	Put	Bond Future	323	0	0	0	0.00
05/05/2017	R208 On 01-February-18			Bond Future	7.71	100.0002	99.7515	100.0002	0.00
05/05/2017	R208 On 01-February-18	7.85	Call	Bond Future	1212	1	1	1	0.00
05/05/2017	R208 On 01-February-18	7.83	Call	Bond Future	1181	1	1	1	0.00
05/05/2017	R208 On 01-February-18	7.84	Call	Bond Future	1196	1	1	1	0.00
05/05/2017	R208 On 01-February-18	7.83	Put	Bond Future	848	1	1	1	0.00
05/05/2017	R208 On 01-February-18	7.84	Put	Bond Future	836	1	1	1	0.00
05/05/2017	R208 On 01-February-18	7.85	Put	Bond Future	825	1	1	1	0.00
05/05/2017	R209 On 04-May-17			Bond Future	9.44	72.7767	72.7767	72.7767	0.00
05/05/2017	R209 On 03-August-17			Bond Future	9.51	74.2982	73.9818	74.2982	71,010.00
05/05/2017	R209 On 03-August-17	9.44	Call	Bond Future	1693	2	2	2	0.00
05/05/2017	R209 On 03-August-17	9.43	Call	Bond Future	1662	2	2	2	0.00
05/05/2017	R209 On 03-August-17	9.45	Call	Bond Future	1725	2	2	2	0.00
05/05/2017	R209 On 03-August-17	9.44	Put	Bond Future	2176	2	2	2	0.00
05/05/2017	R209 On 03-August-17	9.45	Put	Bond Future	2140	2	2	2	0.00
05/05/2017	R209 On 03-August-17	9.43	Put	Bond Future	2213	2	2	2	0.00
05/05/2017	R209 On 02-November-17			Bond Future	9.56	72.5868	72.2475	72.5868	476.00
05/05/2017	R209 On 02-November-17	10.00	Call	Bond Future	4504	5	5	5	0.00
05/05/2017	R209 On 02-November-17	9.54	Call	Bond Future	2752	3	3	3	0.00
05/05/2017	R209 On 02-November-17	9.52	Call	Bond Future	2684	3	3	3	0.00
05/05/2017	R209 On 02-November-17	10.60	Call	Bond Future	7210	7	7	7	0.00
05/05/2017	R209 On 02-November-17	8.30	Call	Bond Future	330	0	0	0	2,800.00
05/05/2017	R209 On 02-November-17	9.00	Call	Bond Future	1287	1	1	1	4,100.00
05/05/2017	R209 On 02-November-17	9.53	Call	Bond Future	2718	3	3	3	0.00
05/05/2017	R209 On 02-November-17	10.00	Put	Bond Future	1625	2	2	2	3,360.00
05/05/2017	R209 On 02-November-17	10.60	Put	Bond Future	702	1	1	1	1,300.00
05/05/2017	R209 On 02-November-17	9.00	Put	Bond Future	5175	5	5	5	0.00
05/05/2017	R209 On 02-November-17	9.54	Put	Bond Future	2868	3	3	3	0.00
05/05/2017	R209 On 02-November-17	9.52	Put	Bond Future	2936	3	3	3	0.00
05/05/2017	R209 On 02-November-17	8.30	Put	Bond Future	9559	9	10	9	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
05/05/2017	R209 On 02-November-17	9.53	Put	Bond Future	2902	3	3	3	0.00
05/05/2017	R209 On 01-February-18			Bond Future	9.60	74.0375	73.6575	74.0375	0.00
05/05/2017	R209 On 01-February-18	9.71	Call	Bond Future	3899	4	4	4	0.00
05/05/2017	R209 On 01-February-18	9.72	Call	Bond Future	3934	4	4	4	0.00
05/05/2017	R209 On 01-February-18	9.73	Call	Bond Future	3970	4	4	4	0.00
05/05/2017	R209 On 01-February-18	9.71	Put	Bond Future	3185	3	3	3	0.00
05/05/2017	R209 On 01-February-18	9.73	Put	Bond Future	3126	3	3	3	0.00
05/05/2017	R209 On 01-February-18	9.72	Put	Bond Future	3155	3	3	3	0.00
05/05/2017	R210 On 04-May-17			Bond Future	184.17	184.1674	184.1674	184.1674	0.00
05/05/2017	R210 On 03-August-17			Bond Future	187.73	187.6990	187.7254	187.6990	1,675.00
05/05/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
05/05/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
05/05/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
05/05/2017	R210 On 03-August-17	196.29	Put	Bond Future	8565	9	9	9	0.00
05/05/2017	R210 On 03-August-17	196.28	Put	Bond Future	8555	9	9	9	0.00
05/05/2017	R210 On 03-August-17	196.30	Put	Bond Future	8575	9	9	9	0.00
05/05/2017	R210 On 02-November-17			Bond Future	188.97	188.9782	188.9714	188.9782	0.00
05/05/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
05/05/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
05/05/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
05/05/2017	R210 On 02-November-17	192.08	Put	Bond Future	3109	3	3	3	0.00
05/05/2017	R210 On 02-November-17	192.09	Put	Bond Future	3119	3	3	3	0.00
05/05/2017	R210 On 02-November-17	192.07	Put	Bond Future	3099	3	3	3	0.00
05/05/2017	R210 On 01-February-18			Bond Future	192.76	192.7924	192.7625	192.7924	0.00
05/05/2017	R210 On 01-February-18	192.37	Call	Bond Future	393	0	0	0	0.00
05/05/2017	R210 On 01-February-18	192.38	Call	Bond Future	383	0	0	0	0.00
05/05/2017	R210 On 01-February-18	192.36	Call	Bond Future	403	0	0	0	0.00
05/05/2017	R210 On 01-February-18	192.36	Put	Bond Future	0	0	0	0	0.00
05/05/2017	R210 On 01-February-18	192.38	Put	Bond Future	0	0	0	0	0.00
05/05/2017	R210 On 01-February-18	192.37	Put	Bond Future	0	0	0	0	0.00
05/05/2017	R212 On 04-May-17			Bond Future	148.68	148.6849	148.6849	148.6849	0.00
05/05/2017	R212 On 03-August-17			Bond Future	149.46	149.5091	149.4636	149.5091	4,858.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
05/05/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
05/05/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
05/05/2017	R212 On 03-August-17	153.34	Put	Bond Future	3876	4	4	4	0.00
05/05/2017	R212 On 03-August-17	153.35	Put	Bond Future	3886	4	4	4	0.00
05/05/2017	R212 On 03-August-17	153.36	Put	Bond Future	3896	4	4	4	0.00
05/05/2017	R212 On 02-November-17			Bond Future	152.37	152.4400	152.3664	152.4400	0.00
05/05/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
05/05/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
05/05/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
05/05/2017	R212 On 02-November-17	152.40	Put	Bond Future	34	0	0	0	0.00
05/05/2017	R212 On 02-November-17	152.42	Put	Bond Future	54	0	0	0	0.00
05/05/2017	R212 On 02-November-17	152.41	Put	Bond Future	44	0	0	0	0.00
05/05/2017	R212 On 01-February-18			Bond Future	153.36	153.4565	153.3630	153.4565	0.00
05/05/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
05/05/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
05/05/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
05/05/2017	R212 On 01-February-18	154.69	Put	Bond Future	1327	1	1	1	0.00
05/05/2017	R212 On 01-February-18	154.70	Put	Bond Future	1337	1	1	1	0.00
05/05/2017	R212 On 01-February-18	154.71	Put	Bond Future	1347	1	1	1	0.00
05/05/2017	R213 On 04-May-17			Bond Future	9.17	84.5094	84.5094	84.5094	0.00
05/05/2017	R213 On 03-August-17			Bond Future	9.24	86.2182	85.9024	86.2182	55,673.00
05/05/2017	R213 On 03-August-17	9.33	Call	Bond Future	2154	2	2	2	0.00
05/05/2017	R213 On 03-August-17	9.35	Call	Bond Future	2229	2	2	2	0.00
05/05/2017	R213 On 03-August-17	9.34	Call	Bond Future	2191	2	2	2	0.00
05/05/2017	R213 On 03-August-17	9.34	Put	Bond Future	1553	1	2	1	0.00
05/05/2017	R213 On 03-August-17	9.35	Put	Bond Future	1525	1	2	1	0.00
05/05/2017	R213 On 03-August-17	9.33	Put	Bond Future	1582	1	2	1	0.00
05/05/2017	R213 On 02-November-17			Bond Future	9.29	84.3372	83.9960	84.3372	0.00
05/05/2017	R213 On 02-November-17	9.36	Call	Bond Future	2918	3	3	3	0.00
05/05/2017	R213 On 02-November-17	9.34	Call	Bond Future	2847	3	3	3	0.00
05/05/2017	R213 On 02-November-17	9.35	Call	Bond Future	2883	3	3	3	0.00
05/05/2017	R213 On 02-November-17	9.34	Put	Bond Future	2526	2	3	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
05/05/2017	R213 On 02-November-17	9.35	Put	Bond Future	2495	2	2	2	0.00
05/05/2017	R213 On 02-November-17	9.36	Put	Bond Future	2465	2	2	2	0.00
05/05/2017	R213 On 01-February-18			Bond Future	9.34	86.0227	85.6353	86.0227	0.00
05/05/2017	R213 On 01-February-18	9.43	Call	Bond Future	3679	4	4	4	0.00
05/05/2017	R213 On 01-February-18	9.42	Call	Bond Future	3644	4	4	4	0.00
05/05/2017	R213 On 01-February-18	9.41	Call	Bond Future	3609	4	4	4	0.00
05/05/2017	R213 On 01-February-18	9.42	Put	Bond Future	3105	3	3	3	0.00
05/05/2017	R213 On 01-February-18	9.43	Put	Bond Future	3075	3	3	3	0.00
05/05/2017	R213 On 01-February-18	9.41	Put	Bond Future	3135	3	3	3	0.00
05/05/2017	R214 On 04-May-17			Bond Future	9.61	72.3548	72.3548	72.3548	0.00
05/05/2017	R214 On 03-August-17			Bond Future	9.67	73.8730	73.5823	73.8730	35,526.00
05/05/2017	R214 On 03-August-17	9.51	Call	Bond Future	1520	2	2	2	0.00
05/05/2017	R214 On 03-August-17	9.53	Call	Bond Future	1581	2	2	2	0.00
05/05/2017	R214 On 03-August-17	9.52	Call	Bond Future	1550	2	2	2	0.00
05/05/2017	R214 On 03-August-17	9.51	Put	Bond Future	2668	3	3	3	0.00
05/05/2017	R214 On 03-August-17	9.53	Put	Bond Future	2585	2	3	2	0.00
05/05/2017	R214 On 03-August-17	9.52	Put	Bond Future	2626	2	3	2	0.00
05/05/2017	R214 On 02-November-17			Bond Future	9.72	72.0065	71.6938	72.0065	0.00
05/05/2017	R214 On 02-November-17	9.58	Call	Bond Future	2479	3	2	3	0.00
05/05/2017	R214 On 02-November-17	9.60	Call	Bond Future	2543	3	3	3	0.00
05/05/2017	R214 On 02-November-17	9.59	Call	Bond Future	2511	3	3	3	0.00
05/05/2017	R214 On 02-November-17	9.59	Put	Bond Future	3428	3	3	3	0.00
05/05/2017	R214 On 02-November-17	9.60	Put	Bond Future	3389	3	3	3	0.00
05/05/2017	R214 On 02-November-17	9.58	Put	Bond Future	3467	3	3	3	0.00
05/05/2017	R214 On 01-February-18			Bond Future	9.77	73.4456	73.0931	73.4456	0.00
05/05/2017	R214 On 01-February-18	9.82	Call	Bond Future	3867	4	4	4	0.00
05/05/2017	R214 On 01-February-18	9.84	Call	Bond Future	3939	4	4	4	0.00
05/05/2017	R214 On 01-February-18	9.83	Call	Bond Future	3903	4	4	4	0.00
05/05/2017	R214 On 01-February-18	9.82	Put	Bond Future	3518	3	4	3	0.00
05/05/2017	R214 On 01-February-18	9.83	Put	Bond Future	3486	3	3	3	0.00
05/05/2017	R214 On 01-February-18	9.84	Put	Bond Future	3454	3	3	3	0.00
05/05/2017	R248 On 04-May-17			Bond Future	9.70	92.3753	92.3753	92.3753	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
05/05/2017	R248 On 03-August-17			Bond Future	9.76	94.3120	93.9900	94.3120	74,177.00
05/05/2017	R248 On 03-August-17	9.57	Call	Bond Future	1907	2	2	2	0.00
05/05/2017	R248 On 03-August-17	9.56	Call	Bond Future	1871	2	2	2	0.00
05/05/2017	R248 On 03-August-17	9.58	Call	Bond Future	1944	2	2	2	0.00
05/05/2017	R248 On 03-August-17	9.58	Put	Bond Future	3603	3	4	3	0.00
05/05/2017	R248 On 03-August-17	9.57	Put	Bond Future	3658	3	4	3	0.00
05/05/2017	R248 On 03-August-17	9.56	Put	Bond Future	3714	4	4	4	0.00
05/05/2017	R248 On 02-November-17			Bond Future	9.82	91.7000	91.3509	91.7000	226.00
05/05/2017	R248 On 02-November-17	9.64	Call	Bond Future	3150	3	3	3	0.00
05/05/2017	R248 On 02-November-17	9.66	Call	Bond Future	3229	3	3	3	0.00
05/05/2017	R248 On 02-November-17	9.65	Call	Bond Future	3190	3	3	3	0.00
05/05/2017	R248 On 02-November-17	9.64	Put	Bond Future	4719	5	5	5	0.00
05/05/2017	R248 On 02-November-17	9.65	Put	Bond Future	4668	4	5	4	0.00
05/05/2017	R248 On 02-November-17	9.66	Put	Bond Future	4617	4	5	4	0.00
05/05/2017	R248 On 01-February-18			Bond Future	9.87	93.5327	93.1337	93.5327	0.00
05/05/2017	R248 On 01-February-18	9.89	Call	Bond Future	4968	5	5	5	0.00
05/05/2017	R248 On 01-February-18	9.90	Call	Bond Future	5012	5	5	5	0.00
05/05/2017	R248 On 01-February-18	9.91	Call	Bond Future	5057	5	5	5	0.00
05/05/2017	R248 On 01-February-18	9.90	Put	Bond Future	4731	5	5	5	0.00
05/05/2017	R248 On 01-February-18	9.91	Put	Bond Future	4689	5	5	5	0.00
05/05/2017	R248 On 01-February-18	9.89	Put	Bond Future	4772	5	5	5	0.00