



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/10/2017 TO: 02/10/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	2025 On 02-November-17			Bond Future	130.39	130.4011	130.3950	130.4011	914.00
02/10/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
02/10/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
02/10/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
02/10/2017	2025 On 02-November-17	132.97	Put	Bond Future	2575	3	3	3	0.00
02/10/2017	2025 On 02-November-17	132.98	Put	Bond Future	2585	3	3	3	0.00
02/10/2017	2025 On 02-November-17	132.96	Put	Bond Future	2565	3	3	3	0.00
02/10/2017	2025 On 01-February-18			Bond Future	131.50	131.5062	131.4985	131.5062	0.00
02/10/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
02/10/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
02/10/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
02/10/2017	2025 On 01-February-18	133.90	Put	Bond Future	2402	2	2	2	0.00
02/10/2017	2025 On 01-February-18	133.88	Put	Bond Future	2382	2	2	2	0.00
02/10/2017	2025 On 01-February-18	133.89	Put	Bond Future	2392	2	2	2	0.00
02/10/2017	2025 On 03-May-18			Bond Future	133.99	134.0015	133.9940	134.0015	0.00
02/10/2017	2025 On 03-May-18	133.22	Call	Bond Future	774	1	1	1	0.00
02/10/2017	2025 On 03-May-18	133.21	Call	Bond Future	784	1	1	1	0.00
02/10/2017	2025 On 03-May-18	133.20	Call	Bond Future	794	1	1	1	0.00
02/10/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
02/10/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
02/10/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
02/10/2017	2029 On 02-November-17			Bond Future	99.54	99.9561	99.5446	99.9561	1,370.00
02/10/2017	2029 On 01-February-18			Bond Future	101.41	101.8286	101.4082	101.8286	0.00
02/10/2017	2029 On 03-May-18			Bond Future	102.32	102.7437	102.3157	102.7437	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2017	2030 On 02-November-17			Bond Future	9.18	93.9396	93.5966	93.9396	59,172.00
02/10/2017	2030 On 02-November-17	9.34	Call	Bond Future	1117	1	1	1	0.00
02/10/2017	2030 On 02-November-17	9.35	Call	Bond Future	1184	2	1	2	0.00
02/10/2017	2030 On 02-November-17	9.36	Call	Bond Future	1251	2	1	2	0.00
02/10/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
02/10/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
02/10/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
02/10/2017	2030 On 01-February-18			Bond Future	9.23	91.6617	91.3117	91.6617	0.00
02/10/2017	2030 On 01-February-18	9.38	Call	Bond Future	989	1	1	1	0.00
02/10/2017	2030 On 01-February-18	9.39	Call	Bond Future	1056	1	1	1	0.00
02/10/2017	2030 On 01-February-18	9.37	Call	Bond Future	923	1	1	1	0.00
02/10/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
02/10/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
02/10/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
02/10/2017	2030 On 03-May-18			Bond Future	9.29	93.3663	93.0097	93.3663	0.00
02/10/2017	2030 On 03-May-18	9.49	Call	Bond Future	1299	2	1	2	0.00
02/10/2017	2030 On 03-May-18	9.51	Call	Bond Future	1429	2	1	2	0.00
02/10/2017	2030 On 03-May-18	9.50	Call	Bond Future	1364	2	1	2	0.00
02/10/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
02/10/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
02/10/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
02/10/2017	2032 On 02-November-17			Bond Future	9.40	92.1849	91.8564	92.1849	32,988.00
02/10/2017	2032 On 02-November-17	9.48	Call	Bond Future	1476	2	1	2	0.00
02/10/2017	2032 On 02-November-17	9.49	Call	Bond Future	1518	2	2	2	0.00
02/10/2017	2032 On 02-November-17	9.50	Call	Bond Future	1560	2	2	2	0.00
02/10/2017	2032 On 02-November-17	9.50	Put	Bond Future	850	1	1	1	0.00
02/10/2017	2032 On 02-November-17	9.48	Put	Bond Future	910	1	1	1	0.00
02/10/2017	2032 On 02-November-17	9.49	Put	Bond Future	880	1	1	1	0.00
02/10/2017	2032 On 01-February-18			Bond Future	9.46	93.8796	93.5443	93.8796	0.00
02/10/2017	2032 On 01-February-18	9.30	Call	Bond Future	1718	2	2	2	7,800.00
02/10/2017	2032 On 01-February-18	9.57	Call	Bond Future	2684	3	3	3	0.00
02/10/2017	2032 On 01-February-18	9.20	Call	Bond Future	1425	2	1	2	7,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2017	2032 On 01-February-18	9.56	Call	Bond Future	2644	3	3	3	0.00
02/10/2017	2032 On 01-February-18	9.55	Call	Bond Future	2604	3	3	3	0.00
02/10/2017	2032 On 01-February-18	9.45	Call	Bond Future	2225	2	2	2	750.00
02/10/2017	2032 On 01-February-18	9.40	Call	Bond Future	2048	2	2	2	6,800.00
02/10/2017	2032 On 01-February-18	9.56	Put	Bond Future	1957	2	2	2	0.00
02/10/2017	2032 On 01-February-18	9.20	Put	Bond Future	3352	3	3	3	0.00
02/10/2017	2032 On 01-February-18	9.55	Put	Bond Future	1989	2	2	2	0.00
02/10/2017	2032 On 01-February-18	9.45	Put	Bond Future	2326	2	2	2	0.00
02/10/2017	2032 On 01-February-18	9.40	Put	Bond Future	2510	2	3	2	0.00
02/10/2017	2032 On 01-February-18	9.57	Put	Bond Future	1926	2	2	2	0.00
02/10/2017	2032 On 01-February-18	9.30	Put	Bond Future	2909	3	3	3	0.00
02/10/2017	2032 On 03-May-18			Bond Future	9.53	91.4687	91.1271	91.4687	0.00
02/10/2017	2032 On 03-May-18	9.70	Call	Bond Future	3738	4	4	4	0.00
02/10/2017	2032 On 03-May-18	9.71	Call	Bond Future	3779	4	4	4	0.00
02/10/2017	2032 On 03-May-18	9.72	Call	Bond Future	3819	4	4	4	0.00
02/10/2017	2032 On 03-May-18	9.72	Put	Bond Future	2453	2	2	2	0.00
02/10/2017	2032 On 03-May-18	9.70	Put	Bond Future	2512	2	3	2	0.00
02/10/2017	2032 On 03-May-18	9.71	Put	Bond Future	2482	2	2	2	0.00
02/10/2017	2033 On 02-November-17			Bond Future	105.23	105.2342	105.2295	105.2342	5,234.00
02/10/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
02/10/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
02/10/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
02/10/2017	2033 On 02-November-17	110.08	Put	Bond Future	4851	5	5	5	0.00
02/10/2017	2033 On 02-November-17	110.07	Put	Bond Future	4841	5	5	5	0.00
02/10/2017	2033 On 02-November-17	110.09	Put	Bond Future	4861	5	5	5	0.00
02/10/2017	2033 On 01-February-18			Bond Future	107.20	107.2054	107.1995	107.2054	0.00
02/10/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
02/10/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
02/10/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
02/10/2017	2033 On 01-February-18	109.65	Put	Bond Future	2450	2	2	2	0.00
02/10/2017	2033 On 01-February-18	109.66	Put	Bond Future	2460	2	2	2	0.00
02/10/2017	2033 On 01-February-18	109.64	Put	Bond Future	2440	2	2	2	0.00
02/10/2017	2033 On 03-May-18			Bond Future	108.15	108.1530	108.1473	108.1530	0.00

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02/10/2017	2033 On 03-May-18	107.70	Call	Bond Future	447	0	0	0	0.00
02/10/2017	2033 On 03-May-18	107.71	Call	Bond Future	437	0	0	0	0.00
02/10/2017	2033 On 03-May-18	107.69	Call	Bond Future	457	0	0	0	0.00
02/10/2017	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00
02/10/2017	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
02/10/2017	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00
02/10/2017	2037 On 02-November-17			Bond Future	9.70	92.2310	91.9139	92.2310	54,588.00
02/10/2017	2037 On 02-November-17	9.66	Call	Bond Future	1265	1	1	1	0.00
02/10/2017	2037 On 02-November-17	9.67	Call	Bond Future	1303	2	1	2	0.00
02/10/2017	2037 On 02-November-17	9.65	Call	Bond Future	1228	1	1	1	0.00
02/10/2017	2037 On 02-November-17	9.65	Put	Bond Future	1605	2	2	2	0.00
02/10/2017	2037 On 02-November-17	9.66	Put	Bond Future	1562	1	2	1	0.00
02/10/2017	2037 On 02-November-17	9.67	Put	Bond Future	1519	1	2	1	0.00
02/10/2017	2037 On 01-February-18			Bond Future	9.76	89.6714	89.3476	89.6714	160.00
02/10/2017	2037 On 01-February-18	9.83	Call	Bond Future	2858	3	3	3	0.00
02/10/2017	2037 On 01-February-18	9.81	Call	Bond Future	2774	3	3	3	0.00
02/10/2017	2037 On 01-February-18	9.82	Call	Bond Future	2816	3	3	3	0.00
02/10/2017	2037 On 01-February-18	9.81	Put	Bond Future	2379	2	2	2	0.00
02/10/2017	2037 On 01-February-18	9.83	Put	Bond Future	2307	2	2	2	0.00
02/10/2017	2037 On 01-February-18	9.82	Put	Bond Future	2343	2	2	2	0.00
02/10/2017	2037 On 03-May-18			Bond Future	9.82	91.3390	91.0092	91.3390	0.00
02/10/2017	2037 On 03-May-18	9.97	Call	Bond Future	4135	4	4	4	0.00
02/10/2017	2037 On 03-May-18	9.99	Call	Bond Future	4221	4	4	4	0.00
02/10/2017	2037 On 03-May-18	9.98	Call	Bond Future	4178	4	4	4	0.00
02/10/2017	2037 On 03-May-18	9.98	Put	Bond Future	2983	3	3	3	0.00
02/10/2017	2037 On 03-May-18	9.97	Put	Bond Future	3016	3	3	3	0.00
02/10/2017	2037 On 03-May-18	9.99	Put	Bond Future	2950	3	3	3	0.00
02/10/2017	2038 On 02-November-17			Bond Future	128.73	128.7339	128.7281	128.7339	19,719.00
02/10/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
02/10/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
02/10/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
02/10/2017	2038 On 02-November-17	136.81	Put	Bond Future	8082	8	8	8	0.00

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02/10/2017	2038 On 02-November-17	136.82	Put	Bond Future	8092	8	8	8	0.00
02/10/2017	2038 On 02-November-17	136.80	Put	Bond Future	8072	8	8	8	0.00
02/10/2017	2038 On 01-February-18			Bond Future	129.63	129.6405	129.6332	129.6405	0.00
02/10/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
02/10/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
02/10/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
02/10/2017	2038 On 01-February-18	136.93	Put	Bond Future	7297	7	7	7	0.00
02/10/2017	2038 On 01-February-18	136.95	Put	Bond Future	7317	7	7	7	0.00
02/10/2017	2038 On 01-February-18	136.94	Put	Bond Future	7307	7	7	7	0.00
02/10/2017	2038 On 03-May-18			Bond Future	132.09	132.1004	132.0934	132.1004	0.00
02/10/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
02/10/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
02/10/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
02/10/2017	2038 On 03-May-18	132.27	Put	Bond Future	177	0	0	0	0.00
02/10/2017	2038 On 03-May-18	132.29	Put	Bond Future	197	0	0	0	0.00
02/10/2017	2038 On 03-May-18	132.28	Put	Bond Future	187	0	0	0	0.00
02/10/2017	2040 On 02-November-17			Bond Future	9.82	95.3479	95.0539	95.3479	17,446.00
02/10/2017	2040 On 02-November-17	9.66	Call	Bond Future	950	1	1	1	0.00
02/10/2017	2040 On 02-November-17	9.65	Call	Bond Future	919	1	1	1	0.00
02/10/2017	2040 On 02-November-17	9.67	Call	Bond Future	981	1	1	1	0.00
02/10/2017	2040 On 02-November-17	9.65	Put	Bond Future	2353	2	2	2	0.00
02/10/2017	2040 On 02-November-17	9.66	Put	Bond Future	2297	2	2	2	0.00
02/10/2017	2040 On 02-November-17	9.67	Put	Bond Future	2243	2	2	2	0.00
02/10/2017	2040 On 01-February-18			Bond Future	9.88	92.5952	92.2952	92.5952	0.00
02/10/2017	2040 On 01-February-18	9.87	Call	Bond Future	2771	3	3	3	0.00
02/10/2017	2040 On 01-February-18	9.89	Call	Bond Future	2855	3	3	3	0.00
02/10/2017	2040 On 01-February-18	9.88	Call	Bond Future	2813	3	3	3	0.00
02/10/2017	2040 On 01-February-18	9.88	Put	Bond Future	2825	3	3	3	0.00
02/10/2017	2040 On 01-February-18	9.89	Put	Bond Future	2784	3	3	3	0.00
02/10/2017	2040 On 01-February-18	9.87	Put	Bond Future	2867	3	3	3	0.00
02/10/2017	2040 On 03-May-18			Bond Future	9.95	94.3173	94.0114	94.3173	0.00
02/10/2017	2040 On 03-May-18	10.07	Call	Bond Future	4410	5	4	5	0.00
02/10/2017	2040 On 03-May-18	10.08	Call	Bond Future	4455	5	4	5	0.00

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02/10/2017	2040 On 03-May-18	10.06	Call	Bond Future	4366	5	4	5	0.00
02/10/2017	2040 On 03-May-18	10.06	Put	Bond Future	3450	3	3	3	0.00
02/10/2017	2040 On 03-May-18	10.07	Put	Bond Future	3414	3	3	3	0.00
02/10/2017	2040 On 03-May-18	10.08	Put	Bond Future	3378	3	3	3	0.00
02/10/2017	2044 On 02-November-17			Bond Future	9.82	92.5955	92.2972	92.5955	26,425.00
02/10/2017	2044 On 02-November-17	9.66	Call	Bond Future	960	1	1	1	0.00
02/10/2017	2044 On 02-November-17	9.68	Call	Bond Future	1025	1	1	1	0.00
02/10/2017	2044 On 02-November-17	9.67	Call	Bond Future	992	1	1	1	0.00
02/10/2017	2044 On 02-November-17	9.67	Put	Bond Future	2308	2	2	2	0.00
02/10/2017	2044 On 02-November-17	9.68	Put	Bond Future	2253	2	2	2	0.00
02/10/2017	2044 On 02-November-17	9.66	Put	Bond Future	2364	2	2	2	0.00
02/10/2017	2044 On 01-February-18			Bond Future	9.88	89.9175	89.6129	89.9175	0.00
02/10/2017	2044 On 01-February-18	9.89	Call	Bond Future	2904	3	3	3	0.00
02/10/2017	2044 On 01-February-18	9.90	Call	Bond Future	2947	3	3	3	0.00
02/10/2017	2044 On 01-February-18	9.91	Call	Bond Future	2991	3	3	3	0.00
02/10/2017	2044 On 01-February-18	9.91	Put	Bond Future	2763	3	3	3	0.00
02/10/2017	2044 On 01-February-18	9.89	Put	Bond Future	2845	3	3	3	0.00
02/10/2017	2044 On 01-February-18	9.90	Put	Bond Future	2803	3	3	3	0.00
02/10/2017	2044 On 03-May-18			Bond Future	9.95	91.5897	91.2793	91.5897	0.00
02/10/2017	2044 On 03-May-18	10.11	Call	Bond Future	4681	5	5	5	0.00
02/10/2017	2044 On 03-May-18	10.10	Call	Bond Future	4635	5	5	5	0.00
02/10/2017	2044 On 03-May-18	10.09	Call	Bond Future	4589	5	5	5	0.00
02/10/2017	2044 On 03-May-18	10.10	Put	Bond Future	3366	3	3	3	0.00
02/10/2017	2044 On 03-May-18	10.09	Put	Bond Future	3402	3	3	3	0.00
02/10/2017	2044 On 03-May-18	10.11	Put	Bond Future	3330	3	3	3	0.00
02/10/2017	2046 On 02-November-17			Bond Future	124.33	124.0866	124.3324	124.0866	21,292.00
02/10/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
02/10/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
02/10/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
02/10/2017	2046 On 02-November-17	136.30	Put	Bond Future	11968	12	12	12	0.00
02/10/2017	2046 On 02-November-17	136.32	Put	Bond Future	11988	12	12	12	0.00
02/10/2017	2046 On 02-November-17	136.31	Put	Bond Future	11978	12	12	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2017	2046 On 01-February-18			Bond Future	126.66	126.4111	126.6601	126.4111	0.00
02/10/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
02/10/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
02/10/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
02/10/2017	2046 On 01-February-18	132.90	Put	Bond Future	6240	6	6	6	0.00
02/10/2017	2046 On 01-February-18	132.91	Put	Bond Future	6250	6	6	6	0.00
02/10/2017	2046 On 01-February-18	132.92	Put	Bond Future	6260	7	6	7	0.00
02/10/2017	2046 On 03-May-18			Bond Future	127.47	127.2117	127.4659	127.2117	0.00
02/10/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
02/10/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
02/10/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
02/10/2017	2046 On 03-May-18	127.94	Put	Bond Future	474	1	0	1	0.00
02/10/2017	2046 On 03-May-18	127.95	Put	Bond Future	484	1	0	1	0.00
02/10/2017	2046 On 03-May-18	127.93	Put	Bond Future	464	1	0	1	0.00
02/10/2017	2050 On 02-November-17			Bond Future	132.75	132.4585	132.7479	132.4585	22,612.00
02/10/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
02/10/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
02/10/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
02/10/2017	2050 On 02-November-17	144.65	Put	Bond Future	11902	12	12	12	0.00
02/10/2017	2050 On 02-November-17	144.66	Put	Bond Future	11912	12	12	12	0.00
02/10/2017	2050 On 02-November-17	144.67	Put	Bond Future	11922	12	12	12	0.00
02/10/2017	2050 On 01-February-18			Bond Future	133.56	133.2666	133.5599	133.2666	0.00
02/10/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
02/10/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
02/10/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
02/10/2017	2050 On 01-February-18	140.24	Put	Bond Future	6680	7	7	7	0.00
02/10/2017	2050 On 01-February-18	140.23	Put	Bond Future	6670	7	7	7	0.00
02/10/2017	2050 On 01-February-18	140.25	Put	Bond Future	6690	7	7	7	0.00
02/10/2017	2050 On 03-May-18			Bond Future	136.09	135.7953	136.0947	135.7953	0.00
02/10/2017	2050 On 03-May-18	135.61	Call	Bond Future	485	0	0	0	0.00
02/10/2017	2050 On 03-May-18	135.62	Call	Bond Future	475	0	0	0	0.00
02/10/2017	2050 On 03-May-18	135.63	Call	Bond Future	465	0	0	0	0.00
02/10/2017	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2017	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
02/10/2017	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
02/10/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	AL37 On 02-November-17			Index Future	557.55	558.6160	557.5450	558.6160	0.00
02/10/2017	AL37 On 01-February-18			Index Future	567.79	568.8850	567.7910	568.8850	0.00
02/10/2017	AL37 On 03-May-18			Index Future	578.35	579.4670	578.3520	579.4670	0.00
02/10/2017	AL7T On 02-November-17			Index Future	641.97	643.8030	641.9690	643.8030	0.00
02/10/2017	AL7T On 01-February-18			Index Future	653.77	655.6380	653.7660	655.6380	0.00
02/10/2017	AL7T On 03-May-18			Index Future	665.93	667.8340	665.9270	667.8340	0.00
02/10/2017	ALBI On 02-November-17			Index Future	577.29	578.9470	577.2890	578.9470	776.00
02/10/2017	ALBI On 01-February-18			Index Future	587.90	589.5900	587.8980	589.5900	0.00
02/10/2017	ALBI On 03-May-18			Index Future	598.83	600.5570	598.8330	600.5570	0.00
02/10/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/10/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	C303 On 28-February-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
02/10/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	EL28 On 02-November-17			Bond Future	127.60	127.6057	127.6024	127.6057	0.00
02/10/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
02/10/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
02/10/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
02/10/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6278	6	6	6	0.00
02/10/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6288	6	6	6	0.00
02/10/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6268	6	6	6	0.00
02/10/2017	EL28 On 01-February-18			Bond Future	129.99	129.9961	129.9913	129.9961	0.00
02/10/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
02/10/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
02/10/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
02/10/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2309	2	2	2	0.00
02/10/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2319	2	2	2	0.00
02/10/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2299	2	2	2	0.00
02/10/2017	EL28 On 03-May-18			Bond Future	132.46	132.4629	132.4583	132.4629	0.00
02/10/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
02/10/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
02/10/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
02/10/2017	EL28 On 03-May-18	133.18	Put	Bond Future	722	1	1	1	0.00
02/10/2017	EL28 On 03-May-18	133.19	Put	Bond Future	732	1	1	1	0.00
02/10/2017	EL28 On 03-May-18	133.20	Put	Bond Future	742	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2017	ES33 On 02-November-17			Bond Future	10.76	76.7915	76.5498	76.7915	9,466.00
02/10/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
02/10/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
02/10/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
02/10/2017	ES33 On 02-November-17	10.67	Put	Bond Future	536	0	1	0	0.00
02/10/2017	ES33 On 02-November-17	10.66	Put	Bond Future	598	0	1	0	0.00
02/10/2017	ES33 On 02-November-17	10.68	Put	Bond Future	474	0	0	0	0.00
02/10/2017	ES33 On 01-February-18			Bond Future	10.86	78.2032	77.9565	78.2032	0.00
02/10/2017	ES33 On 01-February-18	10.99	Call	Bond Future	763	1	1	1	0.00
02/10/2017	ES33 On 01-February-18	11.00	Call	Bond Future	822	1	1	1	0.00
02/10/2017	ES33 On 01-February-18	11.01	Call	Bond Future	881	1	1	1	0.00
02/10/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
02/10/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
02/10/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
02/10/2017	ES33 On 03-May-18			Bond Future	10.97	75.8663	75.6148	75.8663	0.00
02/10/2017	ES33 On 03-May-18	11.20	Call	Bond Future	1372	2	1	2	0.00
02/10/2017	ES33 On 03-May-18	11.22	Call	Bond Future	1487	2	1	2	0.00
02/10/2017	ES33 On 03-May-18	11.21	Call	Bond Future	1429	2	1	2	0.00
02/10/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
02/10/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
02/10/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
02/10/2017	ES42 On 02-November-17			Bond Future	11.02	79.3098	79.0810	79.3098	7,957.00
02/10/2017	ES42 On 01-February-18			Bond Future	11.12	80.7677	80.5342	80.7677	0.00
02/10/2017	ES42 On 03-May-18			Bond Future	11.23	78.0087	77.7707	78.0087	0.00
02/10/2017	GOVI On 02-November-17			GOVI	575.88	577.5660	575.8810	577.5660	672.00
02/10/2017	GOVI On 02-November-17	572.46	Call	GOVI	34210	5	3	5	0.00
02/10/2017	GOVI On 02-November-17	572.45	Call	GOVI	34310	5	3	5	0.00
02/10/2017	GOVI On 02-November-17	572.44	Call	GOVI	34410	5	3	5	0.00
02/10/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
02/10/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
02/10/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
02/10/2017	GOVI On 01-February-18			GOVI	586.46	588.1840	586.4640	588.1840	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2017	GOVI On 01-February-18	581.03	Call	GOVI	54340	7	5	7	0.00
02/10/2017	GOVI On 01-February-18	581.04	Call	GOVI	54240	7	5	7	0.00
02/10/2017	GOVI On 01-February-18	581.02	Call	GOVI	54440	7	5	7	0.00
02/10/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
02/10/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
02/10/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
02/10/2017	GOVI On 03-May-18			GOVI	597.37	599.1250	597.3730	599.1250	0.00
02/10/2017	GOVI On 03-May-18	590.27	Call	GOVI	71030	9	7	9	0.00
02/10/2017	GOVI On 03-May-18	590.29	Call	GOVI	70830	9	7	9	0.00
02/10/2017	GOVI On 03-May-18	590.28	Call	GOVI	70930	9	7	9	0.00
02/10/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
02/10/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
02/10/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
02/10/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/10/2017	IGOV On 02-November-17			Index Future	250.96	250.9210	250.9580	250.9210	1,167.00
02/10/2017	IGOV On 01-February-18			Index Future	255.66	255.6210	255.6560	255.6210	0.00
02/10/2017	IGOV On 03-May-18			Index Future	260.51	260.4720	260.5080	260.4720	0.00
02/10/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
02/10/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7596	99.7596	99.7596	0.00
02/10/2017	IS01 On 15-March-18			Interest Rate Swap	99.67	99.6678	99.6678	99.6678	0.00
02/10/2017	IS01 On 21-June-18			Interest Rate Swap	99.77	99.7653	99.7688	99.7653	0.00
02/10/2017	IS01 On 20-September-18			Interest Rate Swap	99.87	99.8572	99.8654	99.8572	0.00
02/10/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
02/10/2017	IS02 On 16-March-18			Interest Rate Swap	98.95	98.9530	98.9526	98.9530	0.00
02/10/2017	IS02 On 15-June-18			Interest Rate Swap	98.46	98.4581	98.4611	98.4581	0.00
02/10/2017	IS02 On 21-September-18			Interest Rate Swap	98.33	98.3250	98.3333	98.3250	0.00
02/10/2017	IS02 On 21-December-18			Interest Rate Swap	98.67	98.6500	98.6700	98.6500	0.00
02/10/2017	IS02 On 15-March-19			Interest Rate Swap	99.02	98.9970	99.0169	98.9970	0.00
02/10/2017	IS02 On 21-June-19			Interest Rate Swap	99.36	99.3283	99.3565	99.3283	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2017	IS02 On 20-September-19			Interest Rate Swap	99.72	99.6863	99.7156	99.6863	0.00
02/10/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	IS05 On 17-December-20			Interest Rate Swap	95.81	95.7297	95.8114	95.7297	0.00
02/10/2017	IS05 On 16-March-21			Interest Rate Swap	95.02	94.9388	95.0235	94.9388	0.00
02/10/2017	IS05 On 15-June-21			Interest Rate Swap	94.20	94.1140	94.2020	94.1140	0.00
02/10/2017	IS05 On 21-September-21			Interest Rate Swap	94.36	94.2642	94.3570	94.2642	0.00
02/10/2017	IS05 On 21-December-21			Interest Rate Swap	96.54	96.4359	96.5362	96.4359	51.00
02/10/2017	IS05 On 15-March-22			Interest Rate Swap	96.66	96.5511	96.6609	96.5511	0.00
02/10/2017	IS05 On 21-June-22			Interest Rate Swap	97.84	97.7166	97.8364	97.7166	0.00
02/10/2017	IS05 On 20-September-22			Interest Rate Swap	100.03	99.9078	100.0350	99.9078	0.00
02/10/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	IS10 On 17-December-25			Interest Rate Swap	94.74	94.5630	94.7439	94.5630	0.00
02/10/2017	IS10 On 16-March-26			Interest Rate Swap	91.76	91.5734	91.7606	91.5734	0.00
02/10/2017	IS10 On 15-June-26			Interest Rate Swap	90.51	90.3217	90.5138	90.3217	0.00
02/10/2017	IS10 On 21-September-26			Interest Rate Swap	92.68	92.4861	92.6805	92.4861	0.00
02/10/2017	IS10 On 21-December-26			Interest Rate Swap	96.47	96.2765	96.4730	96.2765	0.00
02/10/2017	IS10 On 15-March-27			Interest Rate Swap	95.05	94.8494	95.0543	94.8494	0.00
02/10/2017	IS10 On 21-June-27			Interest Rate Swap	97.13	96.9200	97.1296	96.9200	0.00
02/10/2017	IS10 On 20-September-27			Interest Rate Swap	100.87	100.6543	100.8650	100.6543	0.00
02/10/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
02/10/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/10/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
02/10/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
02/10/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.02	92.9800	92.9800	92.9800	0.00
02/10/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.00	93.0000	93.0000	93.0000	0.00
02/10/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.90	93.1000	93.1000	93.1000	0.00
02/10/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.86	93.1400	93.1400	93.1400	0.00
02/10/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.79	93.2100	93.2100	93.2100	0.00
02/10/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.75	93.2500	93.2500	93.2500	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2017	JBAF On 18-April-18			Jibar Tradeable Future	6.70	93.3000	93.3000	93.3000	0.00
02/10/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.67	93.3300	93.3300	93.3300	0.00
02/10/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.67	93.3300	93.3300	93.3300	0.00
02/10/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
02/10/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.69	93.3100	93.3100	93.3100	0.00
02/10/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.73	93.2700	93.2700	93.2700	0.00
02/10/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.80	93.2000	93.2000	93.2000	0.00
02/10/2017	R023 On 02-November-17			Bond Future	7.95	100.7881	100.5724	100.7881	56,990.00
02/10/2017	R023 On 02-November-17	8.56	Call	Bond Future	2547	3	3	3	0.00
02/10/2017	R023 On 02-November-17	8.57	Call	Bond Future	2587	3	3	3	0.00
02/10/2017	R023 On 02-November-17	8.58	Call	Bond Future	2627	3	3	3	0.00
02/10/2017	R023 On 02-November-17	8.57	Put	Bond Future	10	0	0	0	0.00
02/10/2017	R023 On 02-November-17	8.58	Put	Bond Future	9	0	0	0	0.00
02/10/2017	R023 On 02-November-17	8.56	Put	Bond Future	11	0	0	0	0.00
02/10/2017	R023 On 01-February-18			Bond Future	7.99	102.6409	102.4205	102.6409	0.00
02/10/2017	R023 On 01-February-18	8.32	Call	Bond Future	1868	2	2	2	0.00
02/10/2017	R023 On 01-February-18	8.33	Call	Bond Future	1896	2	2	2	0.00
02/10/2017	R023 On 01-February-18	8.31	Call	Bond Future	1840	2	2	2	0.00
02/10/2017	R023 On 01-February-18	8.31	Put	Bond Future	539	0	1	0	0.00
02/10/2017	R023 On 01-February-18	8.32	Put	Bond Future	527	0	1	0	0.00
02/10/2017	R023 On 01-February-18	8.33	Put	Bond Future	515	0	1	0	0.00
02/10/2017	R023 On 03-May-18			Bond Future	8.01	100.6203	100.3956	100.6203	0.00
02/10/2017	R023 On 03-May-18	8.27	Call	Bond Future	1901	2	2	2	0.00
02/10/2017	R023 On 03-May-18	8.29	Call	Bond Future	1950	2	2	2	0.00
02/10/2017	R023 On 03-May-18	8.28	Call	Bond Future	1925	2	2	2	0.00
02/10/2017	R023 On 03-May-18	8.29	Put	Bond Future	882	1	1	1	0.00
02/10/2017	R023 On 03-May-18	8.28	Put	Bond Future	895	1	1	1	0.00
02/10/2017	R023 On 03-May-18	8.27	Put	Bond Future	909	1	1	1	0.00
02/10/2017	R035 On 02-November-17			Bond Future	9.58	96.0312	95.7123	96.0312	37,540.00
02/10/2017	R035 On 02-November-17	9.60	Call	Bond Future	132	0	0	0	0.00
02/10/2017	R035 On 02-November-17	9.59	Call	Bond Future	52	0	0	0	0.00
02/10/2017	R035 On 02-November-17	9.61	Call	Bond Future	212	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
02/10/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
02/10/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
02/10/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
02/10/2017	R035 On 01-February-18			Bond Future	9.65	97.7967	97.4710	97.7967	0.00
02/10/2017	R035 On 01-February-18	9.73	Call	Bond Future	634	1	1	1	0.00
02/10/2017	R035 On 01-February-18	9.75	Call	Bond Future	790	1	1	1	0.00
02/10/2017	R035 On 01-February-18	9.74	Call	Bond Future	712	1	1	1	0.00
02/10/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
02/10/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
02/10/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
02/10/2017	R035 On 03-May-18			Bond Future	9.71	95.1154	94.7836	95.1154	0.00
02/10/2017	R035 On 03-May-18	9.90	Call	Bond Future	1458	2	1	2	0.00
02/10/2017	R035 On 03-May-18	9.91	Call	Bond Future	1534	2	2	2	0.00
02/10/2017	R035 On 03-May-18	9.89	Call	Bond Future	1382	2	1	2	0.00
02/10/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
02/10/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
02/10/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
02/10/2017	R186 On 02-November-17			Bond Future	8.62	116.0274	115.6895	116.0274	135,593.00
02/10/2017	R186 On 02-November-17	8.75	Call	Bond Future	1504	2	2	2	0.00
02/10/2017	R186 On 02-November-17	8.88	Call	Bond Future	2107	2	2	2	0.00
02/10/2017	R186 On 02-November-17	8.60	Call	Bond Future	940	1	1	1	0.00
02/10/2017	R186 On 02-November-17	8.90	Call	Bond Future	2208	3	2	3	0.00
02/10/2017	R186 On 02-November-17	9.00	Call	Bond Future	2737	3	3	3	0.00
02/10/2017	R186 On 02-November-17	8.89	Call	Bond Future	2157	2	2	2	0.00
02/10/2017	R186 On 02-November-17	8.88	Put	Bond Future	368	0	0	0	0.00
02/10/2017	R186 On 02-November-17	9.00	Put	Bond Future	214	0	0	0	5,000.00
02/10/2017	R186 On 02-November-17	8.90	Put	Bond Future	337	0	0	0	0.00
02/10/2017	R186 On 02-November-17	8.60	Put	Bond Future	1061	1	1	1	3,750.00
02/10/2017	R186 On 02-November-17	8.75	Put	Bond Future	623	1	1	1	0.00
02/10/2017	R186 On 02-November-17	8.89	Put	Bond Future	352	0	0	0	0.00
02/10/2017	R186 On 01-February-18			Bond Future	8.67	112.8605	112.5155	112.8605	198.00
02/10/2017	R186 On 01-February-18	7.75	Call	Bond Future	186	0	0	0	1,460.00
02/10/2017	R186 On 01-February-18	8.50	Call	Bond Future	1366	2	1	2	1,460.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2017	R186 On 01-February-18	9.00	Call	Bond Future	3177	3	3	3	0.00
02/10/2017	R186 On 01-February-18	9.25	Call	Bond Future	4347	5	4	5	0.00
02/10/2017	R186 On 01-February-18	8.96	Call	Bond Future	3005	3	3	3	0.00
02/10/2017	R186 On 01-February-18	8.75	Call	Bond Future	2173	2	2	2	0.00
02/10/2017	R186 On 01-February-18	8.98	Call	Bond Future	3090	3	3	3	0.00
02/10/2017	R186 On 01-February-18	8.97	Call	Bond Future	3047	3	3	3	0.00
02/10/2017	R186 On 01-February-18	8.96	Put	Bond Future	1112	1	1	1	0.00
02/10/2017	R186 On 01-February-18	9.00	Put	Bond Future	1029	1	1	1	6,200.00
02/10/2017	R186 On 01-February-18	8.75	Put	Bond Future	1636	2	2	2	820.00
02/10/2017	R186 On 01-February-18	9.25	Put	Bond Future	619	1	1	1	820.00
02/10/2017	R186 On 01-February-18	8.98	Put	Bond Future	1070	1	1	1	0.00
02/10/2017	R186 On 01-February-18	8.97	Put	Bond Future	1091	1	1	1	0.00
02/10/2017	R186 On 01-February-18	8.50	Put	Bond Future	2471	2	2	2	0.00
02/10/2017	R186 On 01-February-18	7.75	Put	Bond Future	6415	6	6	6	0.00
02/10/2017	R186 On 03-May-18			Bond Future	8.72	114.9595	114.6079	114.9595	0.00
02/10/2017	R186 On 03-May-18	8.93	Call	Bond Future	3325	4	3	4	0.00
02/10/2017	R186 On 03-May-18	8.92	Call	Bond Future	3288	4	3	4	0.00
02/10/2017	R186 On 03-May-18	8.91	Call	Bond Future	3250	3	3	3	0.00
02/10/2017	R186 On 03-May-18	8.92	Put	Bond Future	2005	2	2	2	0.00
02/10/2017	R186 On 03-May-18	8.91	Put	Bond Future	2030	2	2	2	0.00
02/10/2017	R186 On 03-May-18	8.93	Put	Bond Future	1980	2	2	2	0.00
02/10/2017	R197 On 02-November-17			Bond Future	301.35	301.3602	301.3458	301.3602	2,350.00
02/10/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
02/10/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
02/10/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
02/10/2017	R197 On 02-November-17	305.16	Put	Bond Future	3814	4	4	4	0.00
02/10/2017	R197 On 02-November-17	305.15	Put	Bond Future	3804	4	4	4	0.00
02/10/2017	R197 On 02-November-17	305.17	Put	Bond Future	3824	4	4	4	0.00
02/10/2017	R197 On 01-February-18			Bond Future	300.01	300.0317	300.0139	300.0317	0.00
02/10/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
02/10/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
02/10/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
02/10/2017	R197 On 01-February-18	301.66	Put	Bond Future	1646	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2017	R197 On 01-February-18	301.67	Put	Bond Future	1656	2	2	2	0.00
02/10/2017	R197 On 01-February-18	301.68	Put	Bond Future	1666	2	2	2	0.00
02/10/2017	R197 On 03-May-18			Bond Future	305.71	305.7248	305.7074	305.7248	0.00
02/10/2017	R197 On 03-May-18	304.44	Call	Bond Future	1267	1	1	1	0.00
02/10/2017	R197 On 03-May-18	304.46	Call	Bond Future	1247	1	1	1	0.00
02/10/2017	R197 On 03-May-18	304.45	Call	Bond Future	1257	1	1	1	0.00
02/10/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
02/10/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
02/10/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
02/10/2017	R202 On 02-November-17			Bond Future	242.46	242.4706	242.4597	242.4706	28,667.00
02/10/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
02/10/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
02/10/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
02/10/2017	R202 On 02-November-17	253.90	Put	Bond Future	11440	11	11	11	0.00
02/10/2017	R202 On 02-November-17	253.91	Put	Bond Future	11450	11	11	11	0.00
02/10/2017	R202 On 02-November-17	253.89	Put	Bond Future	11430	11	11	11	0.00
02/10/2017	R202 On 01-February-18			Bond Future	243.30	243.3086	243.2951	243.3086	0.00
02/10/2017	R202 On 01-February-18	249.08	Call	Bond Future	681	1	1	1	0.00
02/10/2017	R202 On 01-February-18	249.07	Call	Bond Future	683	1	1	1	0.00
02/10/2017	R202 On 01-February-18	249.06	Call	Bond Future	685	1	1	1	0.00
02/10/2017	R202 On 01-February-18	249.07	Put	Bond Future	6458	6	6	6	0.00
02/10/2017	R202 On 01-February-18	249.06	Put	Bond Future	6450	6	6	6	0.00
02/10/2017	R202 On 01-February-18	249.08	Put	Bond Future	6466	6	6	6	0.00
02/10/2017	R202 On 03-May-18			Bond Future	247.91	247.9254	247.9123	247.9254	0.00
02/10/2017	R202 On 03-May-18	247.47	Call	Bond Future	3690	4	4	4	0.00
02/10/2017	R202 On 03-May-18	247.48	Call	Bond Future	3685	4	4	4	0.00
02/10/2017	R202 On 03-May-18	247.49	Call	Bond Future	3680	4	4	4	0.00
02/10/2017	R202 On 03-May-18	247.49	Put	Bond Future	3258	3	3	3	0.00
02/10/2017	R202 On 03-May-18	247.47	Put	Bond Future	3248	3	3	3	0.00
02/10/2017	R202 On 03-May-18	247.48	Put	Bond Future	3253	3	3	3	0.00
02/10/2017	R204 On 02-November-17			Bond Future	6.95	104.1810	104.1389	104.1810	43,887.00
02/10/2017	R204 On 02-November-17	7.75	Call	Bond Future	851	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2017	R204 On 02-November-17	7.76	Call	Bond Future	862	1	1	1	0.00
02/10/2017	R204 On 02-November-17	7.74	Call	Bond Future	841	1	1	1	0.00
02/10/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
02/10/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
02/10/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
02/10/2017	R204 On 01-February-18			Bond Future	6.80	102.0582	102.0145	102.0582	0.00
02/10/2017	R204 On 01-February-18	7.25	Call	Bond Future	408	0	0	0	0.00
02/10/2017	R204 On 01-February-18	7.27	Call	Bond Future	422	0	0	0	0.00
02/10/2017	R204 On 01-February-18	7.26	Call	Bond Future	415	0	0	0	0.00
02/10/2017	R204 On 01-February-18	7.26	Put	Bond Future	34	0	0	0	0.00
02/10/2017	R204 On 01-February-18	7.27	Put	Bond Future	32	0	0	0	0.00
02/10/2017	R204 On 01-February-18	7.25	Put	Bond Future	35	0	0	0	0.00
02/10/2017	R204 On 03-May-18			Bond Future	6.51	103.9564	103.9117	103.9564	0.00
02/10/2017	R204 On 03-May-18	7.09	Call	Bond Future	387	0	0	0	0.00
02/10/2017	R204 On 03-May-18	7.10	Call	Bond Future	392	0	0	0	0.00
02/10/2017	R204 On 03-May-18	7.08	Call	Bond Future	382	0	0	0	0.00
02/10/2017	R204 On 03-May-18	7.08	Put	Bond Future	40	0	0	0	0.00
02/10/2017	R204 On 03-May-18	7.09	Put	Bond Future	39	0	0	0	0.00
02/10/2017	R204 On 03-May-18	7.10	Put	Bond Future	38	0	0	0	0.00
02/10/2017	R207 On 02-November-17			Bond Future	7.30	102.2472	102.1425	102.2472	41,044.00
02/10/2017	R207 On 02-November-17	8.03	Call	Bond Future	1430	2	1	2	0.00
02/10/2017	R207 On 02-November-17	8.05	Call	Bond Future	1469	2	1	2	0.00
02/10/2017	R207 On 02-November-17	8.04	Call	Bond Future	1450	2	1	2	0.00
02/10/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
02/10/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
02/10/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
02/10/2017	R207 On 01-February-18			Bond Future	7.28	100.4858	100.3783	100.4858	0.00
02/10/2017	R207 On 01-February-18	7.60	Call	Bond Future	701	1	1	1	0.00
02/10/2017	R207 On 01-February-18	7.62	Call	Bond Future	728	1	1	1	0.00
02/10/2017	R207 On 01-February-18	7.61	Call	Bond Future	714	1	1	1	0.00
02/10/2017	R207 On 01-February-18	7.60	Put	Bond Future	136	0	0	0	0.00
02/10/2017	R207 On 01-February-18	7.62	Put	Bond Future	127	0	0	0	0.00
02/10/2017	R207 On 01-February-18	7.61	Put	Bond Future	132	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2017	R207 On 03-May-18			Bond Future	7.25	102.3546	102.2451	102.3546	0.00
02/10/2017	R207 On 03-May-18	7.58	Call	Bond Future	728	1	1	1	0.00
02/10/2017	R207 On 03-May-18	7.57	Call	Bond Future	717	1	1	1	0.00
02/10/2017	R207 On 03-May-18	7.56	Call	Bond Future	706	1	1	1	0.00
02/10/2017	R207 On 03-May-18	7.57	Put	Bond Future	221	0	0	0	0.00
02/10/2017	R207 On 03-May-18	7.56	Put	Bond Future	225	0	0	0	0.00
02/10/2017	R207 On 03-May-18	7.58	Put	Bond Future	216	0	0	0	0.00
02/10/2017	R208 On 02-November-17			Bond Future	7.55	98.5000	98.3354	98.5000	31,771.00
02/10/2017	R208 On 02-November-17	8.20	Call	Bond Future	1865	2	2	2	0.00
02/10/2017	R208 On 02-November-17	8.19	Call	Bond Future	1837	2	2	2	0.00
02/10/2017	R208 On 02-November-17	8.18	Call	Bond Future	1809	2	2	2	0.00
02/10/2017	R208 On 02-November-17	8.19	Put	Bond Future	1	0	0	0	0.00
02/10/2017	R208 On 02-November-17	8.18	Put	Bond Future	1	0	0	0	0.00
02/10/2017	R208 On 02-November-17	8.20	Put	Bond Future	1	0	0	0	0.00
02/10/2017	R208 On 01-February-18			Bond Future	7.56	100.3108	100.1424	100.3108	0.00
02/10/2017	R208 On 01-February-18	7.84	Call	Bond Future	1045	1	1	1	0.00
02/10/2017	R208 On 01-February-18	7.85	Call	Bond Future	1064	1	1	1	0.00
02/10/2017	R208 On 01-February-18	7.83	Call	Bond Future	1026	1	1	1	0.00
02/10/2017	R208 On 01-February-18	7.83	Put	Bond Future	302	0	0	0	0.00
02/10/2017	R208 On 01-February-18	7.84	Put	Bond Future	294	0	0	0	0.00
02/10/2017	R208 On 01-February-18	7.85	Put	Bond Future	286	0	0	0	0.00
02/10/2017	R208 On 03-May-18			Bond Future	7.57	98.7753	98.6036	98.7753	0.00
02/10/2017	R208 On 03-May-18	7.77	Call	Bond Future	1015	1	1	1	0.00
02/10/2017	R208 On 03-May-18	7.79	Call	Bond Future	1047	1	1	1	0.00
02/10/2017	R208 On 03-May-18	7.78	Call	Bond Future	1031	1	1	1	0.00
02/10/2017	R208 On 03-May-18	7.79	Put	Bond Future	483	0	0	0	0.00
02/10/2017	R208 On 03-May-18	7.78	Put	Bond Future	492	0	0	0	0.00
02/10/2017	R208 On 03-May-18	7.77	Put	Bond Future	501	0	1	0	0.00
02/10/2017	R209 On 02-November-17			Bond Future	9.54	72.6654	72.3967	72.6654	125,637.00
02/10/2017	R209 On 02-November-17	9.52	Call	Bond Future	1067	1	1	1	0.00
02/10/2017	R209 On 02-November-17	10.00	Call	Bond Future	3233	3	3	3	0.00
02/10/2017	R209 On 02-November-17	9.54	Call	Bond Future	1134	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2017	R209 On 02-November-17	9.75	Call	Bond Future	1975	2	2	2	0.00
02/10/2017	R209 On 02-November-17	9.53	Call	Bond Future	1100	1	1	1	0.00
02/10/2017	R209 On 02-November-17	9.58	Call	Bond Future	1275	1	1	1	0.00
02/10/2017	R209 On 02-November-17	9.33	Call	Bond Future	554	1	1	1	1,350.00
02/10/2017	R209 On 02-November-17	9.00	Call	Bond Future	119	0	0	0	2,248.00
02/10/2017	R209 On 02-November-17	10.60	Call	Bond Future	6667	7	7	7	0.00
02/10/2017	R209 On 02-November-17	8.30	Call	Bond Future	1	0	0	0	2,800.00
02/10/2017	R209 On 02-November-17	9.88	Call	Bond Future	2602	3	3	3	0.00
02/10/2017	R209 On 02-November-17	9.75	Put	Bond Future	551	1	1	1	6,500.00
02/10/2017	R209 On 02-November-17	9.53	Put	Bond Future	1135	1	1	1	0.00
02/10/2017	R209 On 02-November-17	9.58	Put	Bond Future	975	1	1	1	1,350.00
02/10/2017	R209 On 02-November-17	9.33	Put	Bond Future	1954	2	2	2	0.00
02/10/2017	R209 On 02-November-17	8.30	Put	Bond Future	9080	9	9	9	0.00
02/10/2017	R209 On 02-November-17	9.52	Put	Bond Future	1169	1	1	1	0.00
02/10/2017	R209 On 02-November-17	9.00	Put	Bond Future	3858	4	4	4	0.00
02/10/2017	R209 On 02-November-17	10.60	Put	Bond Future	9	0	0	0	1,300.00
02/10/2017	R209 On 02-November-17	9.88	Put	Bond Future	338	0	0	0	1,350.00
02/10/2017	R209 On 02-November-17	10.00	Put	Bond Future	206	0	0	0	1,138.00
02/10/2017	R209 On 02-November-17	9.54	Put	Bond Future	1102	1	1	1	0.00
02/10/2017	R209 On 01-February-18			Bond Future	9.59	74.0012	73.7270	74.0012	0.00
02/10/2017	R209 On 01-February-18	9.71	Call	Bond Future	2539	3	3	3	0.00
02/10/2017	R209 On 01-February-18	10.10	Call	Bond Future	4165	4	4	4	0.00
02/10/2017	R209 On 01-February-18	9.85	Call	Bond Future	3084	3	3	3	0.00
02/10/2017	R209 On 01-February-18	9.73	Call	Bond Future	2614	3	3	3	0.00
02/10/2017	R209 On 01-February-18	9.72	Call	Bond Future	2576	3	3	3	0.00
02/10/2017	R209 On 01-February-18	10.00	Call	Bond Future	3717	4	4	4	0.00
02/10/2017	R209 On 01-February-18	10.00	Put	Bond Future	1073	1	1	1	7,500.00
02/10/2017	R209 On 01-February-18	10.10	Put	Bond Future	896	1	1	1	3,000.00
02/10/2017	R209 On 01-February-18	9.85	Put	Bond Future	1393	1	1	1	7,500.00
02/10/2017	R209 On 01-February-18	9.72	Put	Bond Future	1728	2	2	2	0.00
02/10/2017	R209 On 01-February-18	9.71	Put	Bond Future	1756	2	2	2	0.00
02/10/2017	R209 On 01-February-18	9.73	Put	Bond Future	1700	2	2	2	0.00
02/10/2017	R209 On 03-May-18			Bond Future	9.65	72.2284	71.9489	72.2284	0.00
02/10/2017	R209 On 03-May-18	9.85	Call	Bond Future	3652	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2017	R209 On 03-May-18	9.86	Call	Bond Future	3690	4	4	4	0.00
02/10/2017	R209 On 03-May-18	9.84	Call	Bond Future	3615	4	4	4	0.00
02/10/2017	R209 On 03-May-18	9.84	Put	Bond Future	2359	2	2	2	0.00
02/10/2017	R209 On 03-May-18	9.86	Put	Bond Future	2305	2	2	2	0.00
02/10/2017	R209 On 03-May-18	9.85	Put	Bond Future	2332	2	2	2	0.00
02/10/2017	R210 On 02-November-17			Bond Future	185.47	185.4770	185.4686	185.4770	2,179.00
02/10/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
02/10/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
02/10/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
02/10/2017	R210 On 02-November-17	192.07	Put	Bond Future	6601	7	7	7	0.00
02/10/2017	R210 On 02-November-17	192.09	Put	Bond Future	6621	7	7	7	0.00
02/10/2017	R210 On 02-November-17	192.08	Put	Bond Future	6611	7	7	7	0.00
02/10/2017	R210 On 01-February-18			Bond Future	188.94	188.9516	188.9411	188.9516	0.00
02/10/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
02/10/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
02/10/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
02/10/2017	R210 On 01-February-18	192.38	Put	Bond Future	3439	3	3	3	0.00
02/10/2017	R210 On 01-February-18	192.37	Put	Bond Future	3429	3	3	3	0.00
02/10/2017	R210 On 01-February-18	192.36	Put	Bond Future	3419	3	3	3	0.00
02/10/2017	R210 On 03-May-18			Bond Future	190.10	190.1142	190.1041	190.1142	0.00
02/10/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
02/10/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
02/10/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
02/10/2017	R210 On 03-May-18	191.45	Put	Bond Future	1346	1	1	1	0.00
02/10/2017	R210 On 03-May-18	191.44	Put	Bond Future	1336	1	1	1	0.00
02/10/2017	R210 On 03-May-18	191.46	Put	Bond Future	1356	1	1	1	0.00
02/10/2017	R212 On 02-November-17			Bond Future	151.24	151.2522	151.2447	151.2522	4,064.00
02/10/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
02/10/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
02/10/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
02/10/2017	R212 On 02-November-17	152.41	Put	Bond Future	1165	1	1	1	0.00
02/10/2017	R212 On 02-November-17	152.42	Put	Bond Future	1175	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2017	R212 On 02-November-17	152.40	Put	Bond Future	1155	1	1	1	0.00
02/10/2017	R212 On 01-February-18			Bond Future	152.04	152.0473	152.0380	152.0473	0.00
02/10/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
02/10/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
02/10/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
02/10/2017	R212 On 01-February-18	154.69	Put	Bond Future	2652	3	3	3	0.00
02/10/2017	R212 On 01-February-18	154.70	Put	Bond Future	2662	3	3	3	0.00
02/10/2017	R212 On 01-February-18	154.71	Put	Bond Future	2672	3	3	3	0.00
02/10/2017	R212 On 03-May-18			Bond Future	154.92	154.9324	154.9233	154.9324	0.00
02/10/2017	R212 On 03-May-18	154.28	Call	Bond Future	643	1	1	1	0.00
02/10/2017	R212 On 03-May-18	154.30	Call	Bond Future	623	1	1	1	0.00
02/10/2017	R212 On 03-May-18	154.29	Call	Bond Future	633	1	1	1	0.00
02/10/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
02/10/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
02/10/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
02/10/2017	R213 On 02-November-17			Bond Future	9.25	84.5628	84.2630	84.5628	62,290.00
02/10/2017	R213 On 02-November-17	9.35	Call	Bond Future	1416	2	1	2	0.00
02/10/2017	R213 On 02-November-17	9.36	Call	Bond Future	1456	2	1	2	0.00
02/10/2017	R213 On 02-November-17	9.34	Call	Bond Future	1377	2	1	2	0.00
02/10/2017	R213 On 02-November-17	9.34	Put	Bond Future	789	1	1	1	0.00
02/10/2017	R213 On 02-November-17	9.35	Put	Bond Future	762	1	1	1	0.00
02/10/2017	R213 On 02-November-17	9.36	Put	Bond Future	737	1	1	1	0.00
02/10/2017	R213 On 01-February-18			Bond Future	9.31	86.1174	85.8114	86.1174	0.00
02/10/2017	R213 On 01-February-18	9.43	Call	Bond Future	2436	3	2	3	0.00
02/10/2017	R213 On 01-February-18	9.42	Call	Bond Future	2399	3	2	3	0.00
02/10/2017	R213 On 01-February-18	9.41	Call	Bond Future	2363	3	2	3	0.00
02/10/2017	R213 On 01-February-18	9.42	Put	Bond Future	1684	2	2	2	0.00
02/10/2017	R213 On 01-February-18	9.41	Put	Bond Future	1713	2	2	2	0.00
02/10/2017	R213 On 01-February-18	9.43	Put	Bond Future	1656	2	2	2	0.00
02/10/2017	R213 On 03-May-18			Bond Future	9.36	84.1697	83.8579	84.1697	0.00
02/10/2017	R213 On 03-May-18	9.56	Call	Bond Future	3467	4	3	4	0.00
02/10/2017	R213 On 03-May-18	9.57	Call	Bond Future	3504	4	4	4	0.00
02/10/2017	R213 On 03-May-18	9.58	Call	Bond Future	3542	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2017	R213 On 03-May-18	9.58	Put	Bond Future	2166	2	2	2	0.00
02/10/2017	R213 On 03-May-18	9.56	Put	Bond Future	2218	2	2	2	0.00
02/10/2017	R213 On 03-May-18	9.57	Put	Bond Future	2192	2	2	2	0.00
02/10/2017	R214 On 02-November-17			Bond Future	9.71	72.0368	71.7946	72.0368	43,355.00
02/10/2017	R214 On 02-November-17	9.58	Call	Bond Future	787	1	1	1	0.00
02/10/2017	R214 On 02-November-17	9.60	Call	Bond Future	842	1	1	1	0.00
02/10/2017	R214 On 02-November-17	9.59	Call	Bond Future	814	1	1	1	0.00
02/10/2017	R214 On 02-November-17	9.59	Put	Bond Future	1630	2	2	2	0.00
02/10/2017	R214 On 02-November-17	9.58	Put	Bond Future	1674	2	2	2	0.00
02/10/2017	R214 On 02-November-17	9.60	Put	Bond Future	1588	2	2	2	0.00
02/10/2017	R214 On 01-February-18			Bond Future	9.77	73.3611	73.1139	73.3611	0.00
02/10/2017	R214 On 01-February-18	9.82	Call	Bond Future	2412	3	2	3	0.00
02/10/2017	R214 On 01-February-18	9.84	Call	Bond Future	2485	3	2	3	0.00
02/10/2017	R214 On 01-February-18	9.83	Call	Bond Future	2449	3	2	3	0.00
02/10/2017	R214 On 01-February-18	9.83	Put	Bond Future	2011	2	2	2	0.00
02/10/2017	R214 On 01-February-18	9.84	Put	Bond Future	1979	2	2	2	0.00
02/10/2017	R214 On 01-February-18	9.82	Put	Bond Future	2042	2	2	2	0.00
02/10/2017	R214 On 03-May-18			Bond Future	9.82	71.4296	71.1777	71.4296	0.00
02/10/2017	R214 On 03-May-18	9.98	Call	Bond Future	3646	4	4	4	0.00
02/10/2017	R214 On 03-May-18	9.99	Call	Bond Future	3684	4	4	4	0.00
02/10/2017	R214 On 03-May-18	9.97	Call	Bond Future	3609	4	4	4	0.00
02/10/2017	R214 On 03-May-18	9.97	Put	Bond Future	2609	3	3	3	0.00
02/10/2017	R214 On 03-May-18	9.98	Put	Bond Future	2580	2	3	2	0.00
02/10/2017	R214 On 03-May-18	9.99	Put	Bond Future	2551	2	3	2	0.00
02/10/2017	R248 On 02-November-17			Bond Future	9.78	91.9578	91.6508	91.9578	87,324.00
02/10/2017	R248 On 02-November-17	9.66	Call	Bond Future	1068	1	1	1	0.00
02/10/2017	R248 On 02-November-17	9.65	Call	Bond Future	1033	1	1	1	0.00
02/10/2017	R248 On 02-November-17	9.64	Call	Bond Future	999	1	1	1	0.00
02/10/2017	R248 On 02-November-17	9.64	Put	Bond Future	2268	2	2	2	0.00
02/10/2017	R248 On 02-November-17	9.66	Put	Bond Future	2156	2	2	2	0.00
02/10/2017	R248 On 02-November-17	9.65	Put	Bond Future	2211	2	2	2	0.00
02/10/2017	R248 On 01-February-18			Bond Future	9.84	93.6483	93.3350	93.6483	170.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2017	R248 On 01-February-18	9.89	Call	Bond Future	3166	3	3	3	0.00
02/10/2017	R248 On 01-February-18	9.91	Call	Bond Future	3258	3	3	3	0.00
02/10/2017	R248 On 01-February-18	9.90	Call	Bond Future	3212	3	3	3	0.00
02/10/2017	R248 On 01-February-18	9.89	Put	Bond Future	2769	3	3	3	0.00
02/10/2017	R248 On 01-February-18	9.91	Put	Bond Future	2689	3	3	3	0.00
02/10/2017	R248 On 01-February-18	9.90	Put	Bond Future	2729	3	3	3	0.00
02/10/2017	R248 On 03-May-18			Bond Future	9.90	90.9533	90.6340	90.9533	0.00
02/10/2017	R248 On 03-May-18	10.07	Call	Bond Future	4835	5	5	5	0.00
02/10/2017	R248 On 03-May-18	10.06	Call	Bond Future	4788	5	5	5	0.00
02/10/2017	R248 On 03-May-18	10.05	Call	Bond Future	4741	5	5	5	0.00
02/10/2017	R248 On 03-May-18	10.06	Put	Bond Future	3446	3	3	3	0.00
02/10/2017	R248 On 03-May-18	10.05	Put	Bond Future	3483	3	3	3	0.00
02/10/2017	R248 On 03-May-18	10.07	Put	Bond Future	3409	3	3	3	0.00