



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: 05/12/2017 TO: 05/12/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	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
05/12/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	2025 On 01-February-18			Bond Future	128.94	128.3439	128.9428	128.3439	1,070.00
05/12/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2025 On 01-February-18	133.90	Put	Bond Future	4957	6	5	6	0.00
05/12/2017	2025 On 01-February-18	133.88	Put	Bond Future	4937	6	5	6	0.00
05/12/2017	2025 On 01-February-18	133.89	Put	Bond Future	4947	6	5	6	0.00
05/12/2017	2025 On 03-May-18			Bond Future	131.36	130.7480	131.3586	130.7480	0.00
05/12/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2025 On 03-May-18	133.21	Put	Bond Future	1851	2	2	2	0.00
05/12/2017	2025 On 03-May-18	133.20	Put	Bond Future	1841	2	2	2	0.00
05/12/2017	2025 On 03-May-18	133.22	Put	Bond Future	1861	2	2	2	0.00
05/12/2017	2025 On 02-August-18			Bond Future	133.83	133.2103	133.8305	133.2103	0.00
05/12/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2025 On 02-August-18	136.66	Put	Bond Future	2829	3	3	3	0.00
05/12/2017	2025 On 02-August-18	136.67	Put	Bond Future	2839	3	3	3	0.00
05/12/2017	2025 On 02-August-18	136.65	Put	Bond Future	2819	3	3	3	0.00
05/12/2017	2029 On 01-February-18			Bond Future	99.40	98.3072	99.3979	98.3072	1,370.00
05/12/2017	2029 On 03-May-18			Bond Future	100.24	99.1306	100.2421	99.1306	0.00
05/12/2017	2029 On 02-August-18			Bond Future	102.16	101.0313	102.1624	101.0313	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
05/12/2017	2030 On 01-February-18			Bond Future	9.67	87.9511	88.4484	87.9511	70,819.00
05/12/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2030 On 01-February-18	9.37	Put	Bond Future	1940	2	2	2	0.00
05/12/2017	2030 On 01-February-18	9.38	Put	Bond Future	1874	2	2	2	0.00
05/12/2017	2030 On 01-February-18	9.39	Put	Bond Future	1808	2	2	2	0.00
05/12/2017	2030 On 03-May-18			Bond Future	9.74	89.5918	90.0987	89.5918	0.00
05/12/2017	2030 On 03-May-18	9.49	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2030 On 03-May-18	9.51	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2030 On 03-May-18	9.50	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2030 On 03-May-18	9.50	Put	Bond Future	1547	2	2	2	0.00
05/12/2017	2030 On 03-May-18	9.51	Put	Bond Future	1482	2	1	2	0.00
05/12/2017	2030 On 03-May-18	9.49	Put	Bond Future	1612	2	2	2	0.00
05/12/2017	2030 On 02-August-18			Bond Future	9.82	87.2855	87.8013	87.2855	0.00
05/12/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2030 On 02-August-18	9.47	Put	Bond Future	2190	3	2	3	0.00
05/12/2017	2030 On 02-August-18	9.45	Put	Bond Future	2319	3	2	3	0.00
05/12/2017	2030 On 02-August-18	9.46	Put	Bond Future	2255	3	2	3	0.00
05/12/2017	2032 On 01-February-18			Bond Future	9.85	90.2689	90.8352	90.2689	44,252.00
05/12/2017	2032 On 01-February-18	9.57	Call	Bond Future	1032	1	1	1	0.00
05/12/2017	2032 On 01-February-18	9.30	Call	Bond Future	508	0	1	0	7,800.00
05/12/2017	2032 On 01-February-18	9.56	Call	Bond Future	1008	1	1	1	0.00
05/12/2017	2032 On 01-February-18	9.20	Call	Bond Future	375	0	0	0	7,500.00
05/12/2017	2032 On 01-February-18	9.45	Call	Bond Future	767	1	1	1	750.00
05/12/2017	2032 On 01-February-18	9.40	Call	Bond Future	672	1	1	1	6,800.00
05/12/2017	2032 On 01-February-18	9.55	Call	Bond Future	984	1	1	1	0.00
05/12/2017	2032 On 01-February-18	9.20	Put	Bond Future	5011	6	5	6	0.00
05/12/2017	2032 On 01-February-18	9.56	Put	Bond Future	3031	3	3	3	0.00
05/12/2017	2032 On 01-February-18	9.45	Put	Bond Future	3577	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
05/12/2017	2032 On 01-February-18	9.40	Put	Bond Future	3843	4	4	4	0.00
05/12/2017	2032 On 01-February-18	9.55	Put	Bond Future	3078	3	3	3	0.00
05/12/2017	2032 On 01-February-18	9.57	Put	Bond Future	2984	3	3	3	0.00
05/12/2017	2032 On 01-February-18	9.30	Put	Bond Future	4407	5	4	5	0.00
05/12/2017	2032 On 03-May-18			Bond Future	9.92	87.7957	88.3730	87.7957	0.00
05/12/2017	2032 On 03-May-18	9.70	Call	Bond Future	2347	2	2	2	0.00
05/12/2017	2032 On 03-May-18	9.71	Call	Bond Future	2377	2	2	2	0.00
05/12/2017	2032 On 03-May-18	9.72	Call	Bond Future	2407	2	2	2	0.00
05/12/2017	2032 On 03-May-18	9.72	Put	Bond Future	3796	4	4	4	0.00
05/12/2017	2032 On 03-May-18	9.70	Put	Bond Future	3875	4	4	4	0.00
05/12/2017	2032 On 03-May-18	9.71	Put	Bond Future	3835	4	4	4	0.00
05/12/2017	2032 On 02-August-18			Bond Future	9.99	89.4611	90.0487	89.4611	0.00
05/12/2017	2032 On 02-August-18	9.68	Call	Bond Future	3009	3	3	3	0.00
05/12/2017	2032 On 02-August-18	9.67	Call	Bond Future	2980	3	3	3	0.00
05/12/2017	2032 On 02-August-18	9.66	Call	Bond Future	2951	3	3	3	0.00
05/12/2017	2032 On 02-August-18	9.67	Put	Bond Future	5181	6	5	6	0.00
05/12/2017	2032 On 02-August-18	9.66	Put	Bond Future	5221	6	5	6	0.00
05/12/2017	2032 On 02-August-18	9.68	Put	Bond Future	5141	5	5	5	0.00
05/12/2017	2033 On 01-February-18			Bond Future	102.56	101.2418	102.5595	101.2418	5,283.00
05/12/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2033 On 01-February-18	109.65	Put	Bond Future	7090	8	7	8	0.00
05/12/2017	2033 On 01-February-18	109.66	Put	Bond Future	7100	8	7	8	0.00
05/12/2017	2033 On 01-February-18	109.64	Put	Bond Future	7080	8	7	8	0.00
05/12/2017	2033 On 03-May-18			Bond Future	103.39	102.0495	103.3924	102.0495	0.00
05/12/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2033 On 03-May-18	107.69	Put	Bond Future	4298	6	4	6	0.00
05/12/2017	2033 On 03-May-18	107.70	Put	Bond Future	4308	6	4	6	0.00
05/12/2017	2033 On 03-May-18	107.71	Put	Bond Future	4318	6	4	6	0.00
05/12/2017	2033 On 02-August-18			Bond Future	105.37	104.0062	105.3731	104.0062	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
05/12/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2033 On 02-August-18	109.93	Put	Bond Future	4557	6	5	6	0.00
05/12/2017	2033 On 02-August-18	109.94	Put	Bond Future	4567	6	5	6	0.00
05/12/2017	2033 On 02-August-18	109.92	Put	Bond Future	4547	6	5	6	0.00
05/12/2017	2037 On 01-February-18			Bond Future	10.07	86.2896	86.9444	86.2896	53,670.00
05/12/2017	2037 On 01-February-18	9.88	Call	Bond Future	1366	1	1	1	2,000.00
05/12/2017	2037 On 01-February-18	9.82	Call	Bond Future	1193	1	1	1	0.00
05/12/2017	2037 On 01-February-18	9.83	Call	Bond Future	1221	1	1	1	0.00
05/12/2017	2037 On 01-February-18	10.72	Call	Bond Future	5174	5	5	5	0.00
05/12/2017	2037 On 01-February-18	9.81	Call	Bond Future	1166	1	1	1	0.00
05/12/2017	2037 On 01-February-18	10.32	Call	Bond Future	3076	3	3	3	0.00
05/12/2017	2037 On 01-February-18	10.32	Put	Bond Future	1245	2	1	2	2,000.00
05/12/2017	2037 On 01-February-18	10.72	Put	Bond Future	511	1	1	1	2,000.00
05/12/2017	2037 On 01-February-18	9.83	Put	Bond Future	3073	4	3	4	0.00
05/12/2017	2037 On 01-February-18	9.81	Put	Bond Future	3173	4	3	4	0.00
05/12/2017	2037 On 01-February-18	9.88	Put	Bond Future	2831	3	3	3	0.00
05/12/2017	2037 On 01-February-18	9.82	Put	Bond Future	3123	4	3	4	0.00
05/12/2017	2037 On 03-May-18			Bond Future	10.15	87.8993	88.5666	87.8993	0.00
05/12/2017	2037 On 03-May-18	9.97	Call	Bond Future	2873	3	3	3	0.00
05/12/2017	2037 On 03-May-18	9.99	Call	Bond Future	2941	3	3	3	0.00
05/12/2017	2037 On 03-May-18	9.98	Call	Bond Future	2907	3	3	3	0.00
05/12/2017	2037 On 03-May-18	9.98	Put	Bond Future	4155	5	4	5	0.00
05/12/2017	2037 On 03-May-18	9.97	Put	Bond Future	4197	5	4	5	0.00
05/12/2017	2037 On 03-May-18	9.99	Put	Bond Future	4114	4	4	4	0.00
05/12/2017	2037 On 02-August-18			Bond Future	10.22	85.3104	85.9899	85.3104	0.00
05/12/2017	2037 On 02-August-18	9.95	Call	Bond Future	3419	3	3	3	0.00
05/12/2017	2037 On 02-August-18	9.96	Call	Bond Future	3451	3	3	3	0.00
05/12/2017	2037 On 02-August-18	9.97	Call	Bond Future	3485	3	3	3	0.00
05/12/2017	2037 On 02-August-18	9.97	Put	Bond Future	5350	6	5	6	0.00
05/12/2017	2037 On 02-August-18	9.95	Put	Bond Future	5436	6	5	6	0.00
05/12/2017	2037 On 02-August-18	9.96	Put	Bond Future	5393	6	5	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2017	2038 On 01-February-18			Bond Future	120.90	120.8976	120.9014	120.8976	19,043.00
05/12/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2038 On 01-February-18	136.93	Put	Bond Future	16029	16	16	16	0.00
05/12/2017	2038 On 01-February-18	136.95	Put	Bond Future	16049	16	16	16	0.00
05/12/2017	2038 On 01-February-18	136.94	Put	Bond Future	16039	16	16	16	0.00
05/12/2017	2038 On 03-May-18			Bond Future	123.17	123.1621	123.1665	123.1621	0.00
05/12/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2038 On 03-May-18	132.27	Put	Bond Future	9103	9	9	9	0.00
05/12/2017	2038 On 03-May-18	132.29	Put	Bond Future	9123	9	9	9	0.00
05/12/2017	2038 On 03-May-18	132.28	Put	Bond Future	9113	9	9	9	0.00
05/12/2017	2038 On 02-August-18			Bond Future	125.48	125.4736	125.4759	125.4736	0.00
05/12/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2038 On 02-August-18	134.53	Put	Bond Future	9054	9	9	9	0.00
05/12/2017	2038 On 02-August-18	134.54	Put	Bond Future	9064	9	9	9	0.00
05/12/2017	2038 On 02-August-18	134.55	Put	Bond Future	9074	9	9	9	0.00
05/12/2017	2040 On 01-February-18			Bond Future	10.17	89.2626	89.9177	89.2626	26,023.00
05/12/2017	2040 On 01-February-18	9.87	Call	Bond Future	1158	1	1	1	0.00
05/12/2017	2040 On 01-February-18	9.89	Call	Bond Future	1214	1	1	1	0.00
05/12/2017	2040 On 01-February-18	9.88	Call	Bond Future	1186	1	1	1	0.00
05/12/2017	2040 On 01-February-18	9.88	Put	Bond Future	3576	4	4	4	0.00
05/12/2017	2040 On 01-February-18	9.89	Put	Bond Future	3521	4	4	4	0.00
05/12/2017	2040 On 01-February-18	9.87	Put	Bond Future	3632	4	4	4	0.00
05/12/2017	2040 On 03-May-18			Bond Future	10.25	90.9277	91.5954	90.9277	0.00
05/12/2017	2040 On 03-May-18	10.07	Call	Bond Future	3065	3	3	3	0.00
05/12/2017	2040 On 03-May-18	10.08	Call	Bond Future	3101	3	3	3	0.00
05/12/2017	2040 On 03-May-18	9.00	Call	Bond Future	609	0	1	0	1,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2017	2040 On 03-May-18	10.06	Call	Bond Future	3029	3	3	3	0.00
05/12/2017	2040 On 03-May-18	10.00	Call	Bond Future	2819	0	3	0	1,500.00
05/12/2017	2040 On 03-May-18	9.00	Put	Bond Future	11401	0	11	0	0.00
05/12/2017	2040 On 03-May-18	10.06	Put	Bond Future	4530	5	5	5	0.00
05/12/2017	2040 On 03-May-18	10.00	Put	Bond Future	4808	0	5	0	0.00
05/12/2017	2040 On 03-May-18	10.07	Put	Bond Future	4485	5	4	5	0.00
05/12/2017	2040 On 03-May-18	10.08	Put	Bond Future	4440	5	4	5	0.00
05/12/2017	2040 On 02-August-18			Bond Future	10.32	88.1460	88.8257	88.1460	0.00
05/12/2017	2040 On 02-August-18	10.05	Call	Bond Future	3703	3	4	3	0.00
05/12/2017	2040 On 02-August-18	10.04	Call	Bond Future	3668	3	4	3	0.00
05/12/2017	2040 On 02-August-18	10.03	Call	Bond Future	3633	3	4	3	0.00
05/12/2017	2040 On 02-August-18	10.04	Put	Bond Future	5914	6	6	6	0.00
05/12/2017	2040 On 02-August-18	10.03	Put	Bond Future	5960	6	6	6	0.00
05/12/2017	2040 On 02-August-18	10.05	Put	Bond Future	5868	6	6	6	0.00
05/12/2017	2044 On 01-February-18			Bond Future	10.21	86.2457	86.9034	86.2457	18,397.00
05/12/2017	2044 On 01-February-18	9.89	Call	Bond Future	1122	1	1	1	0.00
05/12/2017	2044 On 01-February-18	9.90	Call	Bond Future	1150	1	1	1	0.00
05/12/2017	2044 On 01-February-18	9.91	Call	Bond Future	1177	1	1	1	0.00
05/12/2017	2044 On 01-February-18	9.91	Put	Bond Future	3658	4	4	4	0.00
05/12/2017	2044 On 01-February-18	9.89	Put	Bond Future	3772	4	4	4	0.00
05/12/2017	2044 On 01-February-18	9.90	Put	Bond Future	3715	4	4	4	0.00
05/12/2017	2044 On 03-May-18			Bond Future	10.28	87.8546	88.5248	87.8546	0.00
05/12/2017	2044 On 03-May-18	10.11	Call	Bond Future	3111	3	3	3	0.00
05/12/2017	2044 On 03-May-18	10.10	Call	Bond Future	3075	3	3	3	0.00
05/12/2017	2044 On 03-May-18	10.09	Call	Bond Future	3039	3	3	3	0.00
05/12/2017	2044 On 03-May-18	10.10	Put	Bond Future	4560	5	5	5	0.00
05/12/2017	2044 On 03-May-18	10.09	Put	Bond Future	4606	5	5	5	0.00
05/12/2017	2044 On 03-May-18	10.11	Put	Bond Future	4515	5	5	5	0.00
05/12/2017	2044 On 02-August-18			Bond Future	10.36	85.1397	85.8220	85.1397	0.00
05/12/2017	2044 On 02-August-18	10.05	Call	Bond Future	3624	3	4	3	0.00
05/12/2017	2044 On 02-August-18	10.07	Call	Bond Future	3693	3	4	3	0.00
05/12/2017	2044 On 02-August-18	10.06	Call	Bond Future	3659	3	4	3	0.00
05/12/2017	2044 On 02-August-18	10.06	Put	Bond Future	6045	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2017	2044 On 02-August-18	10.07	Put	Bond Future	5998	6	6	6	0.00
05/12/2017	2044 On 02-August-18	10.05	Put	Bond Future	6092	6	6	6	0.00
05/12/2017	2046 On 01-February-18			Bond Future	115.96	115.3900	115.9605	115.3900	21,177.00
05/12/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2046 On 01-February-18	132.90	Put	Bond Future	16939	18	17	18	0.00
05/12/2017	2046 On 01-February-18	132.91	Put	Bond Future	16949	18	17	18	0.00
05/12/2017	2046 On 01-February-18	132.92	Put	Bond Future	16959	18	17	18	0.00
05/12/2017	2046 On 03-May-18			Bond Future	116.53	115.9515	116.5333	115.9515	0.00
05/12/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2046 On 03-May-18	127.94	Put	Bond Future	11407	12	11	12	0.00
05/12/2017	2046 On 03-May-18	127.95	Put	Bond Future	11417	12	11	12	0.00
05/12/2017	2046 On 03-May-18	127.93	Put	Bond Future	11397	12	11	12	0.00
05/12/2017	2046 On 02-August-18			Bond Future	118.77	118.1748	118.7658	118.1748	0.00
05/12/2017	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2046 On 02-August-18	128.79	Put	Bond Future	10024	11	10	11	0.00
05/12/2017	2046 On 02-August-18	128.77	Put	Bond Future	10004	11	10	11	0.00
05/12/2017	2046 On 02-August-18	128.78	Put	Bond Future	10014	11	10	11	0.00
05/12/2017	2050 On 01-February-18			Bond Future	120.70	119.6526	120.7007	119.6526	24,130.00
05/12/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2050 On 01-February-18	140.24	Put	Bond Future	19539	21	20	21	0.00
05/12/2017	2050 On 01-February-18	140.23	Put	Bond Future	19529	21	20	21	0.00
05/12/2017	2050 On 01-February-18	140.25	Put	Bond Future	19549	21	20	21	0.00
05/12/2017	2050 On 03-May-18			Bond Future	122.96	121.8939	122.9620	121.8939	0.00
05/12/2017	2050 On 03-May-18	135.61	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
05/12/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2050 On 03-May-18	135.63	Put	Bond Future	12668	14	13	14	0.00
05/12/2017	2050 On 03-May-18	135.61	Put	Bond Future	12648	14	13	14	0.00
05/12/2017	2050 On 03-May-18	135.62	Put	Bond Future	12658	14	13	14	0.00
05/12/2017	2050 On 02-August-18			Bond Future	123.58	122.4978	123.5844	122.4978	0.00
05/12/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
05/12/2017	2050 On 02-August-18	137.54	Put	Bond Future	13956	15	14	15	0.00
05/12/2017	2050 On 02-August-18	137.52	Put	Bond Future	13936	15	14	15	0.00
05/12/2017	2050 On 02-August-18	137.53	Put	Bond Future	13946	15	14	15	0.00
05/12/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	AL37 On 01-February-18			Index Future	556.17	554.8480	556.1740	554.8480	0.00
05/12/2017	AL37 On 03-May-18			Index Future	566.55	565.2000	566.5520	565.2000	0.00
05/12/2017	AL37 On 02-August-18			Index Future	577.30	575.9220	577.2960	575.9220	0.00
05/12/2017	AL7T On 01-February-18			Index Future	634.56	631.6680	634.5620	631.6680	0.00
05/12/2017	AL7T On 03-May-18			Index Future	646.40	643.4530	646.4030	643.4530	0.00
05/12/2017	AL7T On 02-August-18			Index Future	658.66	655.6590	658.6620	655.6590	0.00
05/12/2017	ALBI On 01-February-18			Index Future	572.31	569.1080	572.3110	569.1080	761.00
05/12/2017	ALBI On 03-May-18			Index Future	582.99	579.7260	582.9900	579.7260	0.00
05/12/2017	ALBI On 02-August-18			Index Future	594.05	590.7240	594.0460	590.7240	0.00
05/12/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	C023 On 28-February-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
05/12/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/12/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	C212 On 31-January-22			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
05/12/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	EL28 On 01-February-18			Bond Future	126.85	125.8284	126.8528	125.8284	0.00
05/12/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
05/12/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
05/12/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
05/12/2017	EL28 On 01-February-18	132.30	Put	Bond Future	5447	6	5	6	0.00
05/12/2017	EL28 On 01-February-18	132.31	Put	Bond Future	5457	6	5	6	0.00
05/12/2017	EL28 On 01-February-18	132.29	Put	Bond Future	5437	6	5	6	0.00
05/12/2017	EL28 On 03-May-18			Bond Future	127.47	126.4259	127.4700	126.4259	0.00
05/12/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
05/12/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
05/12/2017	EL28 On 03-May-18	133.18	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
05/12/2017	EL28 On 03-May-18	133.18	Put	Bond Future	5710	7	6	7	0.00
05/12/2017	EL28 On 03-May-18	133.19	Put	Bond Future	5720	7	6	7	0.00
05/12/2017	EL28 On 03-May-18	133.20	Put	Bond Future	5730	7	6	7	0.00
05/12/2017	EL28 On 02-August-18			Bond Future	129.91	128.8499	129.9120	128.8499	0.00
05/12/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
05/12/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
05/12/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
05/12/2017	EL28 On 02-August-18	134.94	Put	Bond Future	5028	6	5	6	0.00
05/12/2017	EL28 On 02-August-18	134.95	Put	Bond Future	5038	6	5	6	0.00
05/12/2017	EL28 On 02-August-18	134.93	Put	Bond Future	5018	6	5	6	0.00
05/12/2017	ES33 On 01-February-18			Bond Future	11.19	75.5313	76.0400	75.5313	9,466.00
05/12/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
05/12/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
05/12/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
05/12/2017	ES33 On 01-February-18	11.01	Put	Bond Future	1035	2	1	2	0.00
05/12/2017	ES33 On 01-February-18	10.99	Put	Bond Future	1153	2	1	2	0.00
05/12/2017	ES33 On 01-February-18	11.00	Put	Bond Future	1094	2	1	2	0.00
05/12/2017	ES33 On 03-May-18			Bond Future	11.30	73.1488	73.6673	73.1488	0.00
05/12/2017	ES33 On 03-May-18	11.20	Call	Bond Future	0	0	0	0	0.00
05/12/2017	ES33 On 03-May-18	11.22	Call	Bond Future	0	0	0	0	0.00
05/12/2017	ES33 On 03-May-18	11.21	Call	Bond Future	0	0	0	0	0.00
05/12/2017	ES33 On 03-May-18	11.21	Put	Bond Future	518	1	1	1	0.00
05/12/2017	ES33 On 03-May-18	11.20	Put	Bond Future	576	1	1	1	0.00
05/12/2017	ES33 On 03-May-18	11.22	Put	Bond Future	461	1	0	1	0.00
05/12/2017	ES33 On 02-August-18			Bond Future	11.41	74.5363	75.0641	74.5363	0.00
05/12/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
05/12/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0	0	0	0	0.00
05/12/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
05/12/2017	ES33 On 02-August-18	11.16	Put	Bond Future	1437	2	1	2	0.00
05/12/2017	ES33 On 02-August-18	11.14	Put	Bond Future	1552	2	2	2	0.00
05/12/2017	ES33 On 02-August-18	11.15	Put	Bond Future	1495	2	1	2	0.00
05/12/2017	ES42 On 01-February-18			Bond Future	11.44	77.9062	78.4399	77.9062	7,957.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2017	ES42 On 03-May-18			Bond Future	11.56	75.0982	75.6422	75.0982	0.00
05/12/2017	ES42 On 02-August-18			Bond Future	11.67	76.5227	77.0765	76.5227	0.00
05/12/2017	GOVI On 01-February-18			GOVI	570.58	567.3500	570.5800	567.3500	781.00
05/12/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
05/12/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
05/12/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
05/12/2017	GOVI On 01-February-18	581.02	Put	GOVI	104400	14	10	14	0.00
05/12/2017	GOVI On 01-February-18	581.03	Put	GOVI	104500	14	10	14	0.00
05/12/2017	GOVI On 01-February-18	581.04	Put	GOVI	104600	14	10	14	0.00
05/12/2017	GOVI On 03-May-18			GOVI	581.23	577.9360	581.2280	577.9360	0.00
05/12/2017	GOVI On 03-May-18	590.29	Call	GOVI	0	0	0	0	0.00
05/12/2017	GOVI On 03-May-18	590.27	Call	GOVI	0	0	0	0	0.00
05/12/2017	GOVI On 03-May-18	590.28	Call	GOVI	0	0	0	0	0.00
05/12/2017	GOVI On 03-May-18	590.28	Put	GOVI	90520	12	9	12	0.00
05/12/2017	GOVI On 03-May-18	590.29	Put	GOVI	90620	12	9	12	0.00
05/12/2017	GOVI On 03-May-18	590.27	Put	GOVI	90420	12	9	12	0.00
05/12/2017	GOVI On 02-August-18			GOVI	592.25	588.8990	592.2500	588.8990	0.00
05/12/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
05/12/2017	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
05/12/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
05/12/2017	GOVI On 02-August-18	605.70	Put	GOVI	134500	17	13	17	0.00
05/12/2017	GOVI On 02-August-18	605.71	Put	GOVI	134600	17	13	17	0.00
05/12/2017	GOVI On 02-August-18	605.72	Put	GOVI	134700	17	13	17	0.00
05/12/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/12/2017	IGOV On 01-February-18			Index Future	244.89	243.3160	244.8870	243.3160	877.00
05/12/2017	IGOV On 03-May-18			Index Future	249.48	247.8740	249.4760	247.8740	268.00
05/12/2017	IGOV On 02-August-18			Index Future	254.26	252.6260	254.2550	252.6260	0.00
05/12/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7595	99.7595	99.7595	0.00
05/12/2017	IS01 On 15-March-18			Interest Rate Swap	99.73	99.7274	99.7262	99.7274	0.00
05/12/2017	IS01 On 21-June-18			Interest Rate Swap	99.94	99.9452	99.9392	99.9452	0.00
05/12/2017	IS01 On 20-September-18			Interest Rate Swap	100.19	100.1982	100.1873	100.1982	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
05/12/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
05/12/2017	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0096	99.0083	99.0096	0.00
05/12/2017	IS02 On 15-June-18			Interest Rate Swap	98.63	98.6340	98.6286	98.6340	0.00
05/12/2017	IS02 On 21-September-18			Interest Rate Swap	98.66	98.6666	98.6555	98.6666	0.00
05/12/2017	IS02 On 21-December-18			Interest Rate Swap	99.15	99.1700	99.1500	99.1700	0.00
05/12/2017	IS02 On 15-March-19			Interest Rate Swap	99.66	99.6856	99.6619	99.6856	0.00
05/12/2017	IS02 On 21-June-19			Interest Rate Swap	100.18	100.2156	100.1842	100.2156	0.00
05/12/2017	IS02 On 20-September-19			Interest Rate Swap	100.73	100.7642	100.7272	100.7642	0.00
05/12/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	IS05 On 17-December-20			Interest Rate Swap	97.59	97.6728	97.5873	97.6728	0.00
05/12/2017	IS05 On 16-March-21			Interest Rate Swap	96.92	97.0248	96.9225	97.0248	0.00
05/12/2017	IS05 On 15-June-21			Interest Rate Swap	96.23	96.3495	96.2298	96.3495	0.00
05/12/2017	IS05 On 21-September-21			Interest Rate Swap	96.51	96.6480	96.5105	96.6480	0.00
05/12/2017	IS05 On 21-December-21			Interest Rate Swap	98.79	98.9357	98.7852	98.9357	51.00
05/12/2017	IS05 On 15-March-22			Interest Rate Swap	99.01	99.1750	99.0141	99.1750	0.00
05/12/2017	IS05 On 21-June-22			Interest Rate Swap	100.30	100.4673	100.2964	100.4673	0.00
05/12/2017	IS05 On 20-September-22			Interest Rate Swap	102.57	102.7455	102.5675	102.7455	0.00
05/12/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	IS10 On 17-December-25			Interest Rate Swap	98.13	98.4588	98.1309	98.4588	0.00
05/12/2017	IS10 On 16-March-26			Interest Rate Swap	95.25	95.5847	95.2471	95.5847	0.00
05/12/2017	IS10 On 15-June-26			Interest Rate Swap	94.07	94.4198	94.0734	94.4198	0.00
05/12/2017	IS10 On 21-September-26			Interest Rate Swap	96.24	96.5915	96.2386	96.5915	0.00
05/12/2017	IS10 On 21-December-26			Interest Rate Swap	99.98	100.3396	99.9814	100.3396	0.00
05/12/2017	IS10 On 15-March-27			Interest Rate Swap	98.61	98.9916	98.6135	98.9916	0.00
05/12/2017	IS10 On 21-June-27			Interest Rate Swap	100.66	101.0577	100.6589	101.0577	0.00
05/12/2017	IS10 On 20-September-27			Interest Rate Swap	104.32	104.7291	104.3194	104.7291	0.00
05/12/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
05/12/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
05/12/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	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
05/12/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
05/12/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.14	92.8600	92.8600	92.8600	0.00
05/12/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.20	92.8000	92.8000	92.8000	0.00
05/12/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.26	92.7400	92.7400	92.7400	0.00
05/12/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.30	92.7000	92.7000	92.7000	2,500.00
05/12/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.33	92.6700	92.6700	92.6700	0.00
05/12/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
05/12/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.49	92.5100	92.5100	92.5100	0.00
05/12/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
05/12/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.58	92.4200	92.4200	92.4200	0.00
05/12/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.67	92.3300	92.3300	92.3300	0.00
05/12/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.77	92.2300	92.2300	92.2300	0.00
05/12/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.85	92.1500	92.1500	92.1500	0.00
05/12/2017	R023 On 01-February-18			Bond Future	8.56	99.8140	100.1048	99.8140	61,213.00
05/12/2017	R023 On 01-February-18	8.32	Call	Bond Future	509	0	1	0	0.00
05/12/2017	R023 On 01-February-18	8.33	Call	Bond Future	523	0	1	0	0.00
05/12/2017	R023 On 01-February-18	8.31	Call	Bond Future	495	0	0	0	0.00
05/12/2017	R023 On 01-February-18	8.31	Put	Bond Future	1510	2	2	2	0.00
05/12/2017	R023 On 01-February-18	8.32	Put	Bond Future	1484	2	1	2	0.00
05/12/2017	R023 On 01-February-18	8.33	Put	Bond Future	1458	2	1	2	0.00
05/12/2017	R023 On 03-May-18			Bond Future	8.63	97.7462	98.0427	97.7462	0.00
05/12/2017	R023 On 03-May-18	8.27	Call	Bond Future	859	1	1	1	0.00
05/12/2017	R023 On 03-May-18	9.19	Call	Bond Future	2792	3	3	3	0.00
05/12/2017	R023 On 03-May-18	8.29	Call	Bond Future	888	1	1	1	0.00
05/12/2017	R023 On 03-May-18	8.28	Call	Bond Future	874	1	1	1	0.00
05/12/2017	R023 On 03-May-18	8.29	Put	Bond Future	2173	2	2	2	0.00
05/12/2017	R023 On 03-May-18	9.19	Put	Bond Future	681	1	1	1	2,500.00
05/12/2017	R023 On 03-May-18	8.28	Put	Bond Future	2197	2	2	2	0.00
05/12/2017	R023 On 03-May-18	8.27	Put	Bond Future	2221	2	2	2	0.00
05/12/2017	R035 On 01-February-18			Bond Future	9.99	94.1782	94.8372	94.1782	56,184.00
05/12/2017	R035 On 01-February-18	9.73	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
05/12/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
05/12/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
05/12/2017	R035 On 01-February-18	9.74	Put	Bond Future	1922	3	2	3	0.00
05/12/2017	R035 On 01-February-18	9.73	Put	Bond Future	2000	3	2	3	0.00
05/12/2017	R035 On 01-February-18	9.75	Put	Bond Future	1844	3	2	3	0.00
05/12/2017	R035 On 03-May-18			Bond Future	10.06	91.4348	92.1064	91.4348	0.00
05/12/2017	R035 On 03-May-18	9.90	Call	Bond Future	0	0	0	0	0.00
05/12/2017	R035 On 03-May-18	9.91	Call	Bond Future	0	0	0	0	0.00
05/12/2017	R035 On 03-May-18	9.89	Call	Bond Future	0	0	0	0	0.00
05/12/2017	R035 On 03-May-18	9.89	Put	Bond Future	1295	2	1	2	0.00
05/12/2017	R035 On 03-May-18	9.90	Put	Bond Future	1219	2	1	2	0.00
05/12/2017	R035 On 03-May-18	9.91	Put	Bond Future	1143	2	1	2	0.00
05/12/2017	R186 On 01-February-18			Bond Future	9.21	108.5357	109.0558	108.5357	89,222.00
05/12/2017	R186 On 01-February-18	8.50	Call	Bond Future	216	0	0	0	1,460.00
05/12/2017	R186 On 01-February-18	7.75	Call	Bond Future	7	0	0	0	1,460.00
05/12/2017	R186 On 01-February-18	8.96	Call	Bond Future	889	1	1	1	0.00
05/12/2017	R186 On 01-February-18	9.00	Call	Bond Future	983	1	1	1	0.00
05/12/2017	R186 On 01-February-18	9.25	Call	Bond Future	1704	1	2	1	0.00
05/12/2017	R186 On 01-February-18	8.98	Call	Bond Future	935	1	1	1	0.00
05/12/2017	R186 On 01-February-18	8.75	Call	Bond Future	497	0	0	0	0.00
05/12/2017	R186 On 01-February-18	9.65	Call	Bond Future	3321	3	3	3	0.00
05/12/2017	R186 On 01-February-18	8.97	Call	Bond Future	912	1	1	1	0.00
05/12/2017	R186 On 01-February-18	8.96	Put	Bond Future	2457	3	2	3	0.00
05/12/2017	R186 On 01-February-18	9.00	Put	Bond Future	2294	3	2	3	6,200.00
05/12/2017	R186 On 01-February-18	8.75	Put	Bond Future	3420	4	3	4	775.00
05/12/2017	R186 On 01-February-18	9.25	Put	Bond Future	1435	2	1	2	775.00
05/12/2017	R186 On 01-February-18	9.65	Put	Bond Future	588	1	1	1	1,950.00
05/12/2017	R186 On 01-February-18	8.98	Put	Bond Future	2375	3	2	3	0.00
05/12/2017	R186 On 01-February-18	8.97	Put	Bond Future	2415	3	2	3	0.00
05/12/2017	R186 On 01-February-18	8.50	Put	Bond Future	4781	5	5	5	0.00
05/12/2017	R186 On 01-February-18	7.75	Put	Bond Future	9696	10	10	10	0.00
05/12/2017	R186 On 03-May-18			Bond Future	9.28	110.5605	111.0907	110.5605	0.00
05/12/2017	R186 On 03-May-18	9.30	Call	Bond Future	2707	2	3	2	1,120.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2017	R186 On 03-May-18	10.14	Call	Bond Future	6010	6	6	6	0.00
05/12/2017	R186 On 03-May-18	8.93	Call	Bond Future	1670	1	2	1	0.00
05/12/2017	R186 On 03-May-18	8.92	Call	Bond Future	1646	1	2	1	0.00
05/12/2017	R186 On 03-May-18	9.75	Call	Bond Future	4340	4	4	4	0.00
05/12/2017	R186 On 03-May-18	8.91	Call	Bond Future	1622	1	2	1	0.00
05/12/2017	R186 On 03-May-18	8.92	Put	Bond Future	3880	4	4	4	0.00
05/12/2017	R186 On 03-May-18	9.75	Put	Bond Future	1514	2	2	2	3,200.00
05/12/2017	R186 On 03-May-18	8.91	Put	Bond Future	3919	4	4	4	0.00
05/12/2017	R186 On 03-May-18	10.14	Put	Bond Future	913	1	1	1	1,120.00
05/12/2017	R186 On 03-May-18	8.93	Put	Bond Future	3841	4	4	4	0.00
05/12/2017	R186 On 03-May-18	9.30	Put	Bond Future	2585	3	3	3	0.00
05/12/2017	R197 On 01-February-18			Bond Future	294.20	294.1880	294.1951	294.1880	2,350.00
05/12/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
05/12/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
05/12/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
05/12/2017	R197 On 01-February-18	301.66	Put	Bond Future	7465	7	7	7	0.00
05/12/2017	R197 On 01-February-18	301.67	Put	Bond Future	7475	7	7	7	0.00
05/12/2017	R197 On 01-February-18	301.68	Put	Bond Future	7485	7	7	7	0.00
05/12/2017	R197 On 03-May-18			Bond Future	299.71	299.6987	299.7071	299.6987	0.00
05/12/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
05/12/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
05/12/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
05/12/2017	R197 On 03-May-18	304.45	Put	Bond Future	4743	5	5	5	0.00
05/12/2017	R197 On 03-May-18	304.46	Put	Bond Future	4753	5	5	5	0.00
05/12/2017	R197 On 03-May-18	304.44	Put	Bond Future	4733	5	5	5	0.00
05/12/2017	R202 On 01-February-18			Bond Future	233.23	229.2117	233.2313	229.2117	21,522.00
05/12/2017	R202 On 01-February-18	249.08	Call	Bond Future	1	0	0	0	0.00
05/12/2017	R202 On 01-February-18	249.07	Call	Bond Future	1	0	0	0	0.00
05/12/2017	R202 On 01-February-18	249.06	Call	Bond Future	1	0	0	0	0.00
05/12/2017	R202 On 01-February-18	249.07	Put	Bond Future	15839	20	16	20	0.00
05/12/2017	R202 On 01-February-18	249.06	Put	Bond Future	15829	20	16	20	0.00
05/12/2017	R202 On 01-February-18	249.08	Put	Bond Future	15849	20	16	20	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
05/12/2017	R202 On 03-May-18			Bond Future	237.60	233.5051	237.6012	233.5051	0.00
05/12/2017	R202 On 03-May-18	247.47	Call	Bond Future	348	0	0	0	0.00
05/12/2017	R202 On 03-May-18	247.48	Call	Bond Future	347	0	0	0	0.00
05/12/2017	R202 On 03-May-18	247.49	Call	Bond Future	346	0	0	0	0.00
05/12/2017	R202 On 03-May-18	247.49	Put	Bond Future	10235	14	10	14	0.00
05/12/2017	R202 On 03-May-18	247.47	Put	Bond Future	10217	14	10	14	0.00
05/12/2017	R202 On 03-May-18	247.48	Put	Bond Future	10226	14	10	14	0.00
05/12/2017	R204 On 01-February-18			Bond Future	7.48	101.4211	101.4459	101.4211	38,225.00
05/12/2017	R204 On 01-February-18	7.25	Call	Bond Future	82	0	0	0	0.00
05/12/2017	R204 On 01-February-18	7.27	Call	Bond Future	88	0	0	0	0.00
05/12/2017	R204 On 01-February-18	7.26	Call	Bond Future	85	0	0	0	0.00
05/12/2017	R204 On 01-February-18	7.26	Put	Bond Future	272	0	0	0	0.00
05/12/2017	R204 On 01-February-18	7.27	Put	Bond Future	267	0	0	0	0.00
05/12/2017	R204 On 01-February-18	7.25	Put	Bond Future	278	0	0	0	0.00
05/12/2017	R204 On 03-May-18			Bond Future	7.46	103.3132	103.3388	103.3132	0.00
05/12/2017	R204 On 03-May-18	7.09	Call	Bond Future	117	0	0	0	0.00
05/12/2017	R204 On 03-May-18	7.10	Call	Bond Future	119	0	0	0	0.00
05/12/2017	R204 On 03-May-18	7.08	Call	Bond Future	114	0	0	0	0.00
05/12/2017	R204 On 03-May-18	7.08	Put	Bond Future	345	0	0	0	0.00
05/12/2017	R204 On 03-May-18	7.09	Put	Bond Future	341	0	0	0	0.00
05/12/2017	R204 On 03-May-18	7.10	Put	Bond Future	338	0	0	0	0.00
05/12/2017	R207 On 01-February-18			Bond Future	8.05	98.9313	99.0279	98.9313	45,372.00
05/12/2017	R207 On 01-February-18	7.60	Call	Bond Future	80	0	0	0	0.00
05/12/2017	R207 On 01-February-18	7.62	Call	Bond Future	87	0	0	0	0.00
05/12/2017	R207 On 01-February-18	7.61	Call	Bond Future	84	0	0	0	0.00
05/12/2017	R207 On 01-February-18	7.60	Put	Bond Future	865	1	1	1	0.00
05/12/2017	R207 On 01-February-18	7.62	Put	Bond Future	837	1	1	1	0.00
05/12/2017	R207 On 01-February-18	7.61	Put	Bond Future	851	1	1	1	0.00
05/12/2017	R207 On 03-May-18			Bond Future	8.14	100.7769	100.8756	100.7769	0.00
05/12/2017	R207 On 03-May-18	7.58	Call	Bond Future	190	0	0	0	0.00
05/12/2017	R207 On 03-May-18	7.57	Call	Bond Future	186	0	0	0	0.00
05/12/2017	R207 On 03-May-18	7.56	Call	Bond Future	181	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
05/12/2017	R207 On 03-May-18	7.57	Put	Bond Future	1059	1	1	1	0.00
05/12/2017	R207 On 03-May-18	7.56	Put	Bond Future	1070	1	1	1	0.00
05/12/2017	R207 On 03-May-18	7.58	Put	Bond Future	1048	1	1	1	0.00
05/12/2017	R208 On 01-February-18			Bond Future	8.28	98.0703	98.2126	98.0703	34,879.00
05/12/2017	R208 On 01-February-18	7.84	Call	Bond Future	164	0	0	0	0.00
05/12/2017	R208 On 01-February-18	7.85	Call	Bond Future	170	0	0	0	0.00
05/12/2017	R208 On 01-February-18	7.83	Call	Bond Future	159	0	0	0	0.00
05/12/2017	R208 On 01-February-18	7.83	Put	Bond Future	1364	1	1	1	0.00
05/12/2017	R208 On 01-February-18	7.84	Put	Bond Future	1343	1	1	1	0.00
05/12/2017	R208 On 01-February-18	7.85	Put	Bond Future	1322	1	1	1	0.00
05/12/2017	R208 On 03-May-18			Bond Future	8.35	96.4986	96.6439	96.4986	0.00
05/12/2017	R208 On 03-May-18	7.77	Call	Bond Future	310	0	0	0	0.00
05/12/2017	R208 On 03-May-18	7.79	Call	Bond Future	324	0	0	0	0.00
05/12/2017	R208 On 03-May-18	7.78	Call	Bond Future	317	0	0	0	0.00
05/12/2017	R208 On 03-May-18	7.79	Put	Bond Future	1719	2	2	2	0.00
05/12/2017	R208 On 03-May-18	7.78	Put	Bond Future	1738	2	2	2	0.00
05/12/2017	R208 On 03-May-18	7.77	Put	Bond Future	1756	2	2	2	0.00
05/12/2017	R209 On 01-February-18			Bond Future	9.91	71.0798	71.6331	71.0798	154,182.00
05/12/2017	R209 On 01-February-18	9.71	Call	Bond Future	1149	1	1	1	0.00
05/12/2017	R209 On 01-February-18	9.88	Call	Bond Future	1627	1	2	1	0.00
05/12/2017	R209 On 01-February-18	9.59	Call	Bond Future	871	1	1	1	0.00
05/12/2017	R209 On 01-February-18	9.72	Call	Bond Future	1174	1	1	1	0.00
05/12/2017	R209 On 01-February-18	9.73	Call	Bond Future	1200	1	1	1	0.00
05/12/2017	R209 On 01-February-18	10.10	Call	Bond Future	2389	2	2	2	0.00
05/12/2017	R209 On 01-February-18	9.85	Call	Bond Future	1536	1	2	1	0.00
05/12/2017	R209 On 01-February-18	9.33	Call	Bond Future	432	0	0	0	220.00
05/12/2017	R209 On 01-February-18	9.75	Call	Bond Future	1252	1	1	1	5,000.00
05/12/2017	R209 On 01-February-18	10.00	Call	Bond Future	2023	2	2	2	0.00
05/12/2017	R209 On 01-February-18	9.32	Call	Bond Future	419	0	0	0	157.00
05/12/2017	R209 On 01-February-18	9.87	Call	Bond Future	1596	1	2	1	0.00
05/12/2017	R209 On 01-February-18	9.52	Call	Bond Future	732	1	1	1	739.00
05/12/2017	R209 On 01-February-18	9.89	Call	Bond Future	1658	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
05/12/2017	R209 On 01-February-18	10.22	Call	Bond Future	2866	3	3	3	0.00
05/12/2017	R209 On 01-February-18	9.75	Put	Bond Future	2302	3	2	3	0.00
05/12/2017	R209 On 01-February-18	9.72	Put	Bond Future	2419	3	2	3	0.00
05/12/2017	R209 On 01-February-18	10.10	Put	Bond Future	1214	1	1	1	3,000.00
05/12/2017	R209 On 01-February-18	9.85	Put	Bond Future	1938	2	2	2	7,500.00
05/12/2017	R209 On 01-February-18	9.33	Put	Bond Future	4298	5	4	5	0.00
05/12/2017	R209 On 01-February-18	9.89	Put	Bond Future	1805	2	2	2	157.00
05/12/2017	R209 On 01-February-18	9.32	Put	Bond Future	4354	5	4	5	0.00
05/12/2017	R209 On 01-February-18	9.87	Put	Bond Future	1871	2	2	2	739.00
05/12/2017	R209 On 01-February-18	9.52	Put	Bond Future	3303	4	3	4	0.00
05/12/2017	R209 On 01-February-18	10.00	Put	Bond Future	1472	2	1	2	7,488.00
05/12/2017	R209 On 01-February-18	10.22	Put	Bond Future	952	1	1	1	739.00
05/12/2017	R209 On 01-February-18	9.71	Put	Bond Future	2460	3	2	3	0.00
05/12/2017	R209 On 01-February-18	9.59	Put	Bond Future	2974	3	3	3	377.00
05/12/2017	R209 On 01-February-18	9.88	Put	Bond Future	1838	2	2	2	220.00
05/12/2017	R209 On 01-February-18	9.73	Put	Bond Future	2380	3	2	3	0.00
05/12/2017	R209 On 03-May-18			Bond Future	9.98	69.2565	69.8203	69.2565	0.00
05/12/2017	R209 On 03-May-18	9.85	Call	Bond Future	2436	2	2	2	0.00
05/12/2017	R209 On 03-May-18	10.22	Call	Bond Future	3648	3	4	3	0.00
05/12/2017	R209 On 03-May-18	10.73	Call	Bond Future	5663	5	6	5	0.00
05/12/2017	R209 On 03-May-18	9.75	Call	Bond Future	2151	2	2	2	435.00
05/12/2017	R209 On 03-May-18	10.00	Call	Bond Future	2898	3	3	3	0.00
05/12/2017	R209 On 03-May-18	9.84	Call	Bond Future	2406	2	2	2	0.00
05/12/2017	R209 On 03-May-18	9.86	Call	Bond Future	2465	2	2	2	0.00
05/12/2017	R209 On 03-May-18	10.00	Put	Bond Future	2754	3	3	3	5,000.00
05/12/2017	R209 On 03-May-18	9.84	Put	Bond Future	3278	4	3	4	0.00
05/12/2017	R209 On 03-May-18	9.86	Put	Bond Future	3209	4	3	4	0.00
05/12/2017	R209 On 03-May-18	9.85	Put	Bond Future	3243	4	3	4	0.00
05/12/2017	R209 On 03-May-18	10.22	Put	Bond Future	2145	2	2	2	435.00
05/12/2017	R209 On 03-May-18	10.73	Put	Bond Future	1158	1	1	1	435.00
05/12/2017	R209 On 03-May-18	9.75	Put	Bond Future	3604	4	4	4	0.00
05/12/2017	R209 On 02-August-18			Bond Future	10.04	70.5702	71.1442	70.5702	0.00
05/12/2017	R209 On 02-August-18	10.84	Call	Bond Future	6637	6	7	6	0.00
05/12/2017	R209 On 02-August-18	10.21	Call	Bond Future	4313	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
05/12/2017	R209 On 02-August-18	9.66	Call	Bond Future	2652	2	3	2	435.00
05/12/2017	R209 On 02-August-18	10.38	Call	Bond Future	4903	5	5	5	0.00
05/12/2017	R209 On 02-August-18	10.40	Call	Bond Future	4975	5	5	5	0.00
05/12/2017	R209 On 02-August-18	10.39	Call	Bond Future	4939	5	5	5	0.00
05/12/2017	R209 On 02-August-18	9.66	Put	Bond Future	5075	5	5	5	0.00
05/12/2017	R209 On 02-August-18	10.38	Put	Bond Future	2828	3	3	3	0.00
05/12/2017	R209 On 02-August-18	10.40	Put	Bond Future	2781	3	3	3	0.00
05/12/2017	R209 On 02-August-18	10.39	Put	Bond Future	2804	3	3	3	0.00
05/12/2017	R209 On 02-August-18	10.21	Put	Bond Future	3260	4	3	4	435.00
05/12/2017	R209 On 02-August-18	10.84	Put	Bond Future	1908	2	2	2	435.00
05/12/2017	R209 On 01-November-18			Bond Future	10.10	68.7837	69.3687	68.7837	0.00
05/12/2017	R209 On 01-November-18	1,016.01	Call	Bond Future	68481	68	68	68	0.00
05/12/2017	R209 On 01-November-18	1,016.00	Call	Bond Future	68481	68	68	68	0.00
05/12/2017	R209 On 01-November-18	10.57	Call	Bond Future	6018	6	6	6	0.00
05/12/2017	R209 On 01-November-18	9.94	Call	Bond Future	3954	4	4	4	0.00
05/12/2017	R209 On 01-November-18	1,015.99	Call	Bond Future	68481	68	68	68	0.00
05/12/2017	R209 On 01-November-18	9.34	Call	Bond Future	2377	2	2	2	435.00
05/12/2017	R209 On 01-November-18	1,016.00	Put	Bond Future	0	0	0	0	0.00
05/12/2017	R209 On 01-November-18	9.94	Put	Bond Future	4951	5	5	5	435.00
05/12/2017	R209 On 01-November-18	10.57	Put	Bond Future	3211	3	3	3	435.00
05/12/2017	R209 On 01-November-18	1,015.99	Put	Bond Future	0	0	0	0	0.00
05/12/2017	R209 On 01-November-18	9.34	Put	Bond Future	7307	8	7	8	0.00
05/12/2017	R209 On 01-November-18	1,016.01	Put	Bond Future	0	0	0	0	0.00
05/12/2017	R210 On 01-February-18			Bond Future	184.16	182.6841	184.1638	182.6841	2,159.00
05/12/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
05/12/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
05/12/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
05/12/2017	R210 On 01-February-18	192.38	Put	Bond Future	8216	10	8	10	0.00
05/12/2017	R210 On 01-February-18	192.37	Put	Bond Future	8206	10	8	10	0.00
05/12/2017	R210 On 01-February-18	192.36	Put	Bond Future	8196	10	8	10	0.00
05/12/2017	R210 On 03-May-18			Bond Future	185.19	183.6810	185.1892	183.6810	0.00
05/12/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
05/12/2017	R210 On 03-May-18	191.45	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
05/12/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
05/12/2017	R210 On 03-May-18	191.45	Put	Bond Future	6261	8	6	8	0.00
05/12/2017	R210 On 03-May-18	191.44	Put	Bond Future	6251	8	6	8	0.00
05/12/2017	R210 On 03-May-18	191.46	Put	Bond Future	6271	8	6	8	0.00
05/12/2017	R212 On 01-February-18			Bond Future	149.40	149.3994	149.4030	149.3994	4,967.00
05/12/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
05/12/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
05/12/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
05/12/2017	R212 On 01-February-18	154.69	Put	Bond Future	5287	5	5	5	0.00
05/12/2017	R212 On 01-February-18	154.70	Put	Bond Future	5297	5	5	5	0.00
05/12/2017	R212 On 01-February-18	154.71	Put	Bond Future	5307	5	5	5	0.00
05/12/2017	R212 On 03-May-18			Bond Future	152.20	152.1978	152.2021	152.1978	0.00
05/12/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
05/12/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
05/12/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
05/12/2017	R212 On 03-May-18	154.29	Put	Bond Future	2088	2	2	2	0.00
05/12/2017	R212 On 03-May-18	154.30	Put	Bond Future	2098	2	2	2	0.00
05/12/2017	R212 On 03-May-18	154.28	Put	Bond Future	2078	2	2	2	0.00
05/12/2017	R213 On 01-February-18			Bond Future	9.74	82.5546	83.0697	82.5546	58,787.00
05/12/2017	R213 On 01-February-18	9.43	Call	Bond Future	850	1	1	1	0.00
05/12/2017	R213 On 01-February-18	9.42	Call	Bond Future	829	1	1	1	0.00
05/12/2017	R213 On 01-February-18	9.41	Call	Bond Future	809	1	1	1	0.00
05/12/2017	R213 On 01-February-18	9.42	Put	Bond Future	2856	3	3	3	0.00
05/12/2017	R213 On 01-February-18	9.41	Put	Bond Future	2901	3	3	3	0.00
05/12/2017	R213 On 01-February-18	9.43	Put	Bond Future	2812	3	3	3	0.00
05/12/2017	R213 On 03-May-18			Bond Future	9.81	80.5452	81.0701	80.5452	0.00
05/12/2017	R213 On 03-May-18	9.56	Call	Bond Future	2030	2	2	2	0.00
05/12/2017	R213 On 03-May-18	9.57	Call	Bond Future	2057	2	2	2	0.00
05/12/2017	R213 On 03-May-18	9.58	Call	Bond Future	2084	2	2	2	0.00
05/12/2017	R213 On 03-May-18	9.58	Put	Bond Future	3496	4	3	4	0.00
05/12/2017	R213 On 03-May-18	9.56	Put	Bond Future	3569	4	4	4	0.00
05/12/2017	R213 On 03-May-18	9.57	Put	Bond Future	3532	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
05/12/2017	R214 On 01-February-18			Bond Future	10.10	70.3390	70.8728	70.3390	49,807.00
05/12/2017	R214 On 01-February-18	9.82	Call	Bond Future	1007	1	1	1	0.00
05/12/2017	R214 On 01-February-18	9.84	Call	Bond Future	1055	1	1	1	0.00
05/12/2017	R214 On 01-February-18	9.83	Call	Bond Future	1031	1	1	1	0.00
05/12/2017	R214 On 01-February-18	9.83	Put	Bond Future	2834	3	3	3	0.00
05/12/2017	R214 On 01-February-18	9.84	Put	Bond Future	2790	3	3	3	0.00
05/12/2017	R214 On 01-February-18	9.82	Put	Bond Future	2879	3	3	3	0.00
05/12/2017	R214 On 03-May-18			Bond Future	10.17	68.3552	68.8992	68.3552	0.00
05/12/2017	R214 On 03-May-18	9.98	Call	Bond Future	2398	2	2	2	0.00
05/12/2017	R214 On 03-May-18	9.99	Call	Bond Future	2427	2	2	2	0.00
05/12/2017	R214 On 03-May-18	9.97	Call	Bond Future	2369	2	2	2	0.00
05/12/2017	R214 On 03-May-18	9.97	Put	Bond Future	3647	4	4	4	0.00
05/12/2017	R214 On 03-May-18	9.98	Put	Bond Future	3610	4	4	4	0.00
05/12/2017	R214 On 03-May-18	9.99	Put	Bond Future	3573	4	4	4	0.00
05/12/2017	R248 On 01-February-18			Bond Future	10.16	89.9656	90.6411	89.9656	102,706.00
05/12/2017	R248 On 01-February-18	9.89	Call	Bond Future	1336	1	1	1	0.00
05/12/2017	R248 On 01-February-18	9.91	Call	Bond Future	1397	1	1	1	0.00
05/12/2017	R248 On 01-February-18	9.90	Call	Bond Future	1366	1	1	1	0.00
05/12/2017	R248 On 01-February-18	9.89	Put	Bond Future	3633	4	4	4	0.00
05/12/2017	R248 On 01-February-18	9.91	Put	Bond Future	3521	4	4	4	0.00
05/12/2017	R248 On 01-February-18	9.90	Put	Bond Future	3577	4	4	4	0.00
05/12/2017	R248 On 03-May-18			Bond Future	10.23	87.2070	87.8954	87.2070	0.00
05/12/2017	R248 On 03-May-18	10.07	Call	Bond Future	3131	3	3	3	0.00
05/12/2017	R248 On 03-May-18	10.06	Call	Bond Future	3093	3	3	3	0.00
05/12/2017	R248 On 03-May-18	10.05	Call	Bond Future	3056	3	3	3	0.00
05/12/2017	R248 On 03-May-18	10.06	Put	Bond Future	4490	5	4	5	0.00
05/12/2017	R248 On 03-May-18	10.05	Put	Bond Future	4536	5	5	5	0.00
05/12/2017	R248 On 03-May-18	10.07	Put	Bond Future	4443	5	4	5	0.00