



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 MONTHLY STATISTICS REPORT

For December 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	1409 On 28-February-41			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
21/12/2016	2025 On 02-February-17			Bond Future	127.13	127.1958	127.1340	127.1958	3,231.00
21/12/2016	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2025 On 02-February-17	129.99	Put	Bond Future	2856	3	2856	3	0.00
21/12/2016	2025 On 02-February-17	130.00	Put	Bond Future	2866	3	2866	3	0.00
21/12/2016	2025 On 02-February-17	130.01	Put	Bond Future	2876	3	2876	3	0.00
21/12/2016	2025 On 04-May-17			Bond Future	129.60	129.6616	129.5968	129.6616	0.00
21/12/2016	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2025 On 04-May-17	132.57	Put	Bond Future	2973	3	2973	3	0.00
21/12/2016	2025 On 04-May-17	132.58	Put	Bond Future	2983	3	2983	3	0.00
21/12/2016	2025 On 04-May-17	132.56	Put	Bond Future	2963	3	2963	3	0.00
21/12/2016	2025 On 03-August-17			Bond Future	130.85	130.9203	130.8534	130.9203	0.00
21/12/2016	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2025 On 03-August-17	133.96	Put	Bond Future	3107	3	3107	3	0.00
21/12/2016	2025 On 03-August-17	133.97	Put	Bond Future	3117	3	3117	3	0.00
21/12/2016	2025 On 03-August-17	133.98	Put	Bond Future	3127	3	3127	3	0.00
21/12/2016	2030 On 02-February-17			Bond Future	9.40	89.6532	9.4050	89.6532	34,064.00
21/12/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2030 On 02-February-17	9.30	Put	Bond Future	725	1	725	1	0.00
21/12/2016	2030 On 02-February-17	9.31	Put	Bond Future	655	1	655	1	0.00
21/12/2016	2030 On 02-February-17	9.29	Put	Bond Future	794	1	794	1	0.00
21/12/2016	2030 On 04-May-17			Bond Future	9.46	91.3859	9.4587	91.3859	0.00
21/12/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2030 On 04-May-17	9.33	Put	Bond Future	876	1	876	1	0.00
21/12/2016	2030 On 04-May-17	9.32	Put	Bond Future	945	1	945	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
21/12/2016	2030 On 04-May-17	9.34	Put	Bond Future	808	1	808	1	0.00
21/12/2016	2030 On 03-August-17			Bond Future	9.51	89.2006	9.5070	89.2006	0.00
21/12/2016	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2030 On 03-August-17	9.34	Put	Bond Future	1123	1	1123	1	0.00
21/12/2016	2030 On 03-August-17	9.33	Put	Bond Future	1191	1	1191	1	0.00
21/12/2016	2030 On 03-August-17	9.35	Put	Bond Future	1055	1	1055	1	0.00
21/12/2016	2032 On 02-February-17			Bond Future	9.56	92.4839	9.5564	92.4839	19,889.00
21/12/2016	2032 On 02-February-17	9.51	Call	Bond Future	1448	1	1448	1	0.00
21/12/2016	2032 On 02-February-17	9.53	Call	Bond Future	1518	1	1518	1	0.00
21/12/2016	2032 On 02-February-17	9.52	Call	Bond Future	1483	1	1483	1	0.00
21/12/2016	2032 On 02-February-17	9.52	Put	Bond Future	1750	2	1750	2	0.00
21/12/2016	2032 On 02-February-17	9.53	Put	Bond Future	1712	2	1712	2	0.00
21/12/2016	2032 On 02-February-17	9.51	Put	Bond Future	1788	2	1788	2	0.00
21/12/2016	2032 On 04-May-17			Bond Future	9.61	90.1120	9.6097	90.1120	0.00
21/12/2016	2032 On 04-May-17	9.46	Call	Bond Future	2339	2	2339	2	0.00
21/12/2016	2032 On 04-May-17	9.45	Call	Bond Future	2307	2	2307	2	0.00
21/12/2016	2032 On 04-May-17	9.44	Call	Bond Future	2276	2	2276	2	0.00
21/12/2016	2032 On 04-May-17	9.45	Put	Bond Future	3472	4	3472	4	0.00
21/12/2016	2032 On 04-May-17	9.44	Put	Bond Future	3514	4	3514	4	0.00
21/12/2016	2032 On 04-May-17	9.46	Put	Bond Future	3430	3	3430	3	0.00
21/12/2016	2032 On 03-August-17			Bond Future	9.66	91.9086	9.6560	91.9086	0.00
21/12/2016	2032 On 03-August-17	9.43	Call	Bond Future	2969	3	2969	3	0.00
21/12/2016	2032 On 03-August-17	9.45	Call	Bond Future	3032	3	3032	3	0.00
21/12/2016	2032 On 03-August-17	9.44	Call	Bond Future	3000	3	3000	3	0.00
21/12/2016	2032 On 03-August-17	9.45	Put	Bond Future	4520	5	4520	5	0.00
21/12/2016	2032 On 03-August-17	9.43	Put	Bond Future	4603	5	4603	5	0.00
21/12/2016	2032 On 03-August-17	9.44	Put	Bond Future	4562	5	4562	5	0.00
21/12/2016	2033 On 02-February-17			Bond Future	105.83	105.8785	105.8288	105.8785	5,474.00
21/12/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2033 On 02-February-17	109.71	Put	Bond Future	3881	4	3881	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
21/12/2016	2033 On 02-February-17	109.72	Put	Bond Future	3891	4	3891	4	0.00
21/12/2016	2033 On 02-February-17	109.70	Put	Bond Future	3871	4	3871	4	0.00
21/12/2016	2033 On 04-May-17			Bond Future	106.84	106.8910	106.8391	106.8910	0.00
21/12/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2033 On 04-May-17	110.84	Put	Bond Future	4001	4	4001	4	0.00
21/12/2016	2033 On 04-May-17	110.85	Put	Bond Future	4011	4	4011	4	0.00
21/12/2016	2033 On 04-May-17	110.83	Put	Bond Future	3991	4	3991	4	0.00
21/12/2016	2033 On 03-August-17			Bond Future	108.97	109.0280	108.9743	109.0280	0.00
21/12/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2033 On 03-August-17	113.12	Put	Bond Future	4146	4	4146	4	0.00
21/12/2016	2033 On 03-August-17	113.13	Put	Bond Future	4156	4	4156	4	0.00
21/12/2016	2033 On 03-August-17	113.14	Put	Bond Future	4166	4	4166	4	0.00
21/12/2016	2037 On 02-February-17			Bond Future	9.69	89.5883	9.6950	89.5883	45,256.00
21/12/2016	2037 On 02-February-17	9.66	Call	Bond Future	1677	2	1677	2	0.00
21/12/2016	2037 On 02-February-17	9.68	Call	Bond Future	1754	2	1754	2	0.00
21/12/2016	2037 On 02-February-17	9.67	Call	Bond Future	1715	2	1715	2	0.00
21/12/2016	2037 On 02-February-17	9.66	Put	Bond Future	1958	2	1958	2	0.00
21/12/2016	2037 On 02-February-17	9.67	Put	Bond Future	1916	2	1916	2	0.00
21/12/2016	2037 On 02-February-17	9.68	Put	Bond Future	1874	2	1874	2	0.00
21/12/2016	2037 On 04-May-17			Bond Future	9.75	91.3197	9.7486	91.3197	0.00
21/12/2016	2037 On 04-May-17	9.59	Call	Bond Future	2624	3	2624	3	0.00
21/12/2016	2037 On 04-May-17	9.58	Call	Bond Future	2589	3	2589	3	0.00
21/12/2016	2037 On 04-May-17	9.60	Call	Bond Future	2659	3	2659	3	0.00
21/12/2016	2037 On 04-May-17	9.58	Put	Bond Future	3945	4	3945	4	0.00
21/12/2016	2037 On 04-May-17	9.60	Put	Bond Future	3853	4	3853	4	0.00
21/12/2016	2037 On 04-May-17	9.59	Put	Bond Future	3898	4	3898	4	0.00
21/12/2016	2037 On 03-August-17			Bond Future	9.80	88.8827	9.7977	88.8827	0.00
21/12/2016	2037 On 03-August-17	9.58	Call	Bond Future	3407	3	3407	3	0.00
21/12/2016	2037 On 03-August-17	9.57	Call	Bond Future	3372	3	3372	3	0.00
21/12/2016	2037 On 03-August-17	9.56	Call	Bond Future	3338	3	3338	3	0.00

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21/12/2016	2037 On 03-August-17	9.56	Put	Bond Future	5238	5	5238	5	0.00
21/12/2016	2037 On 03-August-17	9.57	Put	Bond Future	5191	5	5191	5	0.00
21/12/2016	2037 On 03-August-17	9.58	Put	Bond Future	5145	5	5145	5	0.00
21/12/2016	2038 On 02-February-17			Bond Future	130.66	130.7234	130.6601	130.7234	22,790.00
21/12/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2038 On 02-February-17	137.05	Put	Bond Future	6390	6	6390	6	0.00
21/12/2016	2038 On 02-February-17	137.06	Put	Bond Future	6400	6	6400	6	0.00
21/12/2016	2038 On 02-February-17	137.07	Put	Bond Future	6410	6	6410	6	0.00
21/12/2016	2038 On 04-May-17			Bond Future	133.19	133.2575	133.1915	133.2575	0.00
21/12/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2038 On 04-May-17	139.78	Put	Bond Future	6588	7	6588	7	0.00
21/12/2016	2038 On 04-May-17	139.79	Put	Bond Future	6598	7	6598	7	0.00
21/12/2016	2038 On 04-May-17	139.77	Put	Bond Future	6578	7	6578	7	0.00
21/12/2016	2038 On 03-August-17			Bond Future	134.35	134.4215	134.3531	134.4215	0.00
21/12/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2038 On 03-August-17	141.17	Put	Bond Future	6817	7	6817	7	0.00
21/12/2016	2038 On 03-August-17	141.16	Put	Bond Future	6807	7	6807	7	0.00
21/12/2016	2038 On 03-August-17	141.18	Put	Bond Future	6827	7	6827	7	0.00
21/12/2016	2040 On 02-February-17			Bond Future	9.70	93.6650	9.6993	93.6650	8,238.00
21/12/2016	2040 On 02-February-17	9.58	Call	Bond Future	1507	1	1507	1	0.00
21/12/2016	2040 On 02-February-17	9.60	Call	Bond Future	1581	2	1581	2	0.00
21/12/2016	2040 On 02-February-17	9.59	Call	Bond Future	1544	2	1544	2	0.00
21/12/2016	2040 On 02-February-17	9.58	Put	Bond Future	2550	3	2550	3	0.00
21/12/2016	2040 On 02-February-17	9.60	Put	Bond Future	2448	3	2448	3	0.00
21/12/2016	2040 On 02-February-17	9.59	Put	Bond Future	2498	3	2498	3	0.00
21/12/2016	2040 On 04-May-17			Bond Future	9.75	95.4752	9.7514	95.4752	0.00
21/12/2016	2040 On 04-May-17	9.64	Call	Bond Future	3056	3	3056	3	0.00
21/12/2016	2040 On 04-May-17	9.63	Call	Bond Future	3017	3	3017	3	0.00

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21/12/2016	2040 On 04-May-17	9.62	Call	Bond Future	2978	3	2978	3	0.00
21/12/2016	2040 On 04-May-17	9.63	Put	Bond Future	4067	4	4067	4	0.00
21/12/2016	2040 On 04-May-17	9.62	Put	Bond Future	4115	4	4115	4	0.00
21/12/2016	2040 On 04-May-17	9.64	Put	Bond Future	4019	4	4019	4	0.00
21/12/2016	2040 On 03-August-17			Bond Future	9.80	92.8706	9.7990	92.8706	0.00
21/12/2016	2040 On 03-August-17	9.61	Call	Bond Future	3840	4	3840	4	0.00
21/12/2016	2040 On 03-August-17	9.62	Call	Bond Future	3878	4	3878	4	0.00
21/12/2016	2040 On 03-August-17	9.63	Call	Bond Future	3916	4	3916	4	0.00
21/12/2016	2040 On 03-August-17	9.62	Put	Bond Future	5418	5	5418	5	0.00
21/12/2016	2040 On 03-August-17	9.63	Put	Bond Future	5369	5	5369	5	0.00
21/12/2016	2040 On 03-August-17	9.61	Put	Bond Future	5467	6	5467	6	0.00
21/12/2016	2044 On 02-February-17			Bond Future	9.70	91.0333	9.6983	91.0333	20,531.00
21/12/2016	2044 On 02-February-17	9.77	Call	Bond Future	2340	2	2340	2	0.00
21/12/2016	2044 On 02-February-17	9.76	Call	Bond Future	2293	2	2293	2	0.00
21/12/2016	2044 On 02-February-17	9.78	Call	Bond Future	2388	2	2388	2	0.00
21/12/2016	2044 On 02-February-17	9.78	Put	Bond Future	1676	2	1676	2	0.00
21/12/2016	2044 On 02-February-17	9.77	Put	Bond Future	1715	2	1715	2	0.00
21/12/2016	2044 On 02-February-17	9.76	Put	Bond Future	1754	2	1754	2	0.00
21/12/2016	2044 On 04-May-17			Bond Future	9.75	92.7926	9.7482	92.7926	0.00
21/12/2016	2044 On 04-May-17	9.67	Call	Bond Future	3245	3	3245	3	0.00
21/12/2016	2044 On 04-May-17	9.68	Call	Bond Future	3285	3	3285	3	0.00
21/12/2016	2044 On 04-May-17	9.66	Call	Bond Future	3204	3	3204	3	0.00
21/12/2016	2044 On 04-May-17	9.67	Put	Bond Future	3929	4	3929	4	0.00
21/12/2016	2044 On 04-May-17	9.68	Put	Bond Future	3881	4	3881	4	0.00
21/12/2016	2044 On 04-May-17	9.66	Put	Bond Future	3976	4	3976	4	0.00
21/12/2016	2044 On 03-August-17			Bond Future	9.79	90.2599	9.7937	90.2599	0.00
21/12/2016	2044 On 03-August-17	9.64	Call	Bond Future	4044	4	4044	4	0.00
21/12/2016	2044 On 03-August-17	9.62	Call	Bond Future	3966	4	3966	4	0.00
21/12/2016	2044 On 03-August-17	9.63	Call	Bond Future	4005	4	4005	4	0.00
21/12/2016	2044 On 03-August-17	9.62	Put	Bond Future	5484	6	5484	6	0.00
21/12/2016	2044 On 03-August-17	9.63	Put	Bond Future	5434	6	5434	6	0.00
21/12/2016	2044 On 03-August-17	9.64	Put	Bond Future	5385	5	5385	5	0.00
21/12/2016	2046 On 02-February-17			Bond Future	132.77	132.8348	132.7707	132.8348	18,408.00
21/12/2016	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00

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21/12/2016	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2046 On 02-February-17	137.14	Put	Bond Future	4369	4	4369	4	0.00
21/12/2016	2046 On 02-February-17	137.15	Put	Bond Future	4379	4	4379	4	0.00
21/12/2016	2046 On 02-February-17	137.13	Put	Bond Future	4359	4	4359	4	0.00
21/12/2016	2046 On 04-May-17			Bond Future	133.81	133.8808	133.8138	133.8808	0.00
21/12/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2046 On 04-May-17	138.33	Put	Bond Future	4516	4	4516	4	0.00
21/12/2016	2046 On 04-May-17	138.34	Put	Bond Future	4526	4	4526	4	0.00
21/12/2016	2046 On 04-May-17	138.32	Put	Bond Future	4506	4	4506	4	0.00
21/12/2016	2046 On 03-August-17			Bond Future	136.49	136.5572	136.4883	136.5572	0.00
21/12/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2046 On 03-August-17	141.19	Put	Bond Future	4702	5	4702	5	0.00
21/12/2016	2046 On 03-August-17	141.17	Put	Bond Future	4682	5	4682	5	0.00
21/12/2016	2046 On 03-August-17	141.18	Put	Bond Future	4692	5	4692	5	0.00
21/12/2016	2050 On 02-February-17			Bond Future	139.29	139.3523	139.2859	139.3523	24,832.00
21/12/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2050 On 02-February-17	144.97	Put	Bond Future	5684	6	5684	6	0.00
21/12/2016	2050 On 02-February-17	144.98	Put	Bond Future	5694	6	5694	6	0.00
21/12/2016	2050 On 02-February-17	144.96	Put	Bond Future	5674	6	5674	6	0.00
21/12/2016	2050 On 04-May-17			Bond Future	141.98	142.0535	141.9839	142.0535	0.00
21/12/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2050 On 04-May-17	147.84	Put	Bond Future	5856	6	5856	6	0.00
21/12/2016	2050 On 04-May-17	147.85	Put	Bond Future	5866	6	5866	6	0.00
21/12/2016	2050 On 04-May-17	147.83	Put	Bond Future	5846	6	5846	6	0.00
21/12/2016	2050 On 03-August-17			Bond Future	143.16	143.2307	143.1587	143.2307	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
21/12/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
21/12/2016	2050 On 03-August-17	149.22	Put	Bond Future	6061	6	6061	6	0.00
21/12/2016	2050 On 03-August-17	149.24	Put	Bond Future	6081	6	6081	6	0.00
21/12/2016	2050 On 03-August-17	149.23	Put	Bond Future	6071	6	6071	6	0.00
21/12/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	AL37 On 02-February-17			Index Future	510.79	510.5940	510.7920	510.5940	7.00
21/12/2016	AL37 On 04-May-17			Index Future	520.66	520.4590	520.6570	520.4590	0.00
21/12/2016	AL37 On 03-August-17			Index Future	531.03	530.8310	531.0330	530.8310	0.00
21/12/2016	AL7T On 02-February-17			Index Future	589.15	588.7550	589.1460	588.7550	2.00
21/12/2016	AL7T On 04-May-17			Index Future	600.53	600.1300	600.5250	600.1300	0.00
21/12/2016	AL7T On 03-August-17			Index Future	612.49	612.0900	612.4920	612.0900	0.00
21/12/2016	ALBI On 02-February-17			Index Future	535.13	534.7470	535.1280	534.7470	746.00
21/12/2016	ALBI On 04-May-17			Index Future	545.46	545.0780	545.4640	545.0780	0.00
21/12/2016	ALBI On 03-August-17			Index Future	556.33	555.9410	556.3340	555.9410	0.00
21/12/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	C197 On 07-December-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
21/12/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/12/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2016	EL28 On 02-February-17			Bond Future	127.96	128.0088	127.9597	128.0088	0.00
21/12/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
21/12/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
21/12/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
21/12/2016	EL28 On 02-February-17	135.10	Put	Bond Future	7140	7	7140	7	0.00
21/12/2016	EL28 On 02-February-17	135.11	Put	Bond Future	7150	7	7150	7	0.00
21/12/2016	EL28 On 02-February-17	135.12	Put	Bond Future	7160	7	7160	7	0.00
21/12/2016	EL28 On 04-May-17			Bond Future	128.76	128.8070	128.7554	128.8070	0.00
21/12/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
21/12/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
21/12/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
21/12/2016	EL28 On 04-May-17	137.90	Put	Bond Future	9145	9	9145	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2016	EL28 On 04-May-17	137.91	Put	Bond Future	9155	9	9155	9	0.00
21/12/2016	EL28 On 04-May-17	137.92	Put	Bond Future	9165	9	9165	9	0.00
21/12/2016	EL28 On 03-August-17			Bond Future	131.33	131.3823	131.3289	131.3823	0.00
21/12/2016	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
21/12/2016	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
21/12/2016	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
21/12/2016	EL28 On 03-August-17	135.17	Put	Bond Future	3841	4	3841	4	0.00
21/12/2016	EL28 On 03-August-17	135.16	Put	Bond Future	3831	4	3831	4	0.00
21/12/2016	EL28 On 03-August-17	135.18	Put	Bond Future	3851	4	3851	4	0.00
21/12/2016	ES33 On 02-February-17			Bond Future	10.60	78.9407	10.5957	78.9407	8,849.00
21/12/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
21/12/2016	ES33 On 02-February-17	10.60	Call	Bond Future	27	0	27	0	0.00
21/12/2016	ES33 On 02-February-17	10.61	Call	Bond Future	90	0	90	0	0.00
21/12/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
21/12/2016	ES33 On 02-February-17	10.59	Put	Bond Future	36	0	36	0	0.00
21/12/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
21/12/2016	ES33 On 04-May-17			Bond Future	10.68	76.6725	10.6783	76.6725	0.00
21/12/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
21/12/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
21/12/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
21/12/2016	ES33 On 04-May-17	10.55	Put	Bond Future	805	1	805	1	0.00
21/12/2016	ES33 On 04-May-17	10.56	Put	Bond Future	741	1	741	1	0.00
21/12/2016	ES33 On 04-May-17	10.54	Put	Bond Future	868	1	868	1	0.00
21/12/2016	ES33 On 03-August-17			Bond Future	10.75	78.2011	10.7545	78.2011	0.00
21/12/2016	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
21/12/2016	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
21/12/2016	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
21/12/2016	ES33 On 03-August-17	10.53	Put	Bond Future	1398	1	1398	1	0.00
21/12/2016	ES33 On 03-August-17	10.55	Put	Bond Future	1272	1	1272	1	0.00
21/12/2016	ES33 On 03-August-17	10.54	Put	Bond Future	1335	1	1335	1	0.00
21/12/2016	ES42 On 02-February-17			Bond Future	10.72	83.1103	10.7233	83.1103	8,777.00
21/12/2016	ES42 On 04-May-17			Bond Future	10.81	80.4537	10.8054	80.4537	0.00
21/12/2016	ES42 On 03-August-17			Bond Future	10.88	82.0580	10.8803	82.0580	0.00
21/12/2016	GOVI On 02-February-17			GOVI	533.03	532.6260	533.0270	532.6260	486.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
21/12/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
21/12/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
21/12/2016	GOVI On 02-February-17	533.33	Put	GOVI	3030	1	3030	1	0.00
21/12/2016	GOVI On 02-February-17	533.34	Put	GOVI	3130	1	3130	1	0.00
21/12/2016	GOVI On 02-February-17	533.32	Put	GOVI	2930	1	2930	1	0.00
21/12/2016	GOVI On 04-May-17			GOVI	543.32	542.9160	543.3220	542.9160	0.00
21/12/2016	GOVI On 04-May-17	262.20	Call	GOVI	2811220	281	2811220	281	0.00
21/12/2016	GOVI On 04-May-17	262.19	Call	GOVI	2811320	281	2811320	281	0.00
21/12/2016	GOVI On 04-May-17	262.18	Call	GOVI	2811420	281	2811420	281	0.00
21/12/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
21/12/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
21/12/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
21/12/2016	GOVI On 03-August-17			GOVI	554.15	553.7360	554.1490	553.7360	0.00
21/12/2016	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
21/12/2016	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
21/12/2016	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
21/12/2016	GOVI On 03-August-17	561.11	Put	GOVI	69610	7	69610	7	0.00
21/12/2016	GOVI On 03-August-17	561.09	Put	GOVI	69410	7	69410	7	0.00
21/12/2016	GOVI On 03-August-17	561.10	Put	GOVI	69510	7	69510	7	0.00
21/12/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/12/2016	IGOV On 02-February-17			Index Future	247.43	247.4510	247.4270	247.4510	1,030.00
21/12/2016	IGOV On 04-May-17			Index Future	252.22	252.2470	252.2210	252.2470	0.00
21/12/2016	IGOV On 03-August-17			Index Future	257.26	257.2890	257.2620	257.2890	0.00
21/12/2016	ILBI On 02-February-17			Index Future	671.89	671.9190	671.8860	671.9190	157.00
21/12/2016	ILBI On 04-May-17			Index Future	684.92	684.9500	684.9150	684.9500	0.00
21/12/2016	ILBI On 03-August-17			Index Future	698.40	698.4340	698.3990	698.4340	0.00
21/12/2016	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0027	100.0027	100.0027	0.00
21/12/2016	IS01 On 15-June-17			Interest Rate Swap	99.62	99.6263	99.6205	99.6263	0.00
21/12/2016	IS01 On 21-September-17			Interest Rate Swap	99.66	99.6767	99.6635	99.6767	0.00
21/12/2016	IS01 On 21-December-17			Interest Rate Swap	99.93	99.9539	99.9342	99.9539	0.00
21/12/2016	IS01 On 15-March-18			Interest Rate Swap	99.98	100.0011	99.9762	100.0011	0.00
21/12/2016	IS02 On 18-December-17			Interest Rate Swap	99.96	99.9775	99.9591	99.9775	0.00
21/12/2016	IS02 On 16-March-18			Interest Rate Swap	99.26	99.2877	99.2628	99.2877	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
21/12/2016	IS02 On 15-June-18			Interest Rate Swap	98.95	98.9839	98.9523	98.9839	0.00
21/12/2016	IS02 On 21-September-18			Interest Rate Swap	99.05	99.0869	99.0463	99.0869	0.00
21/12/2016	IS02 On 21-December-18			Interest Rate Swap	99.57	99.6200	99.5700	99.6200	0.00
21/12/2016	IS02 On 15-March-19			Interest Rate Swap	100.10	100.1532	100.0994	100.1532	0.00
21/12/2016	IS05 On 17-December-20			Interest Rate Swap	98.22	98.2990	98.2237	98.2990	0.00
21/12/2016	IS05 On 16-March-21			Interest Rate Swap	97.61	97.6830	97.6052	97.6830	0.00
21/12/2016	IS05 On 15-June-21			Interest Rate Swap	96.96	97.0369	96.9556	97.0369	0.00
21/12/2016	IS05 On 21-September-21			Interest Rate Swap	97.28	97.3675	97.2817	97.3675	0.00
21/12/2016	IS05 On 21-December-21			Interest Rate Swap	99.57	99.6576	99.5708	99.6576	50.00
21/12/2016	IS05 On 15-March-22			Interest Rate Swap	99.82	99.9046	99.8193	99.9046	0.00
21/12/2016	IS10 On 17-December-25			Interest Rate Swap	99.24	99.3864	99.2445	99.3864	0.00
21/12/2016	IS10 On 16-March-26			Interest Rate Swap	96.40	96.5495	96.4042	96.5495	0.00
21/12/2016	IS10 On 15-June-26			Interest Rate Swap	95.25	95.3998	95.2510	95.3998	0.00
21/12/2016	IS10 On 21-September-26			Interest Rate Swap	97.40	97.5561	97.4049	97.5561	0.00
21/12/2016	IS10 On 21-December-26			Interest Rate Swap	101.11	101.2571	101.1069	101.2571	0.00
21/12/2016	IS10 On 15-March-27			Interest Rate Swap	99.76	99.9143	99.7615	99.9143	0.00
21/12/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/12/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
21/12/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
21/12/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/12/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
21/12/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.39	92.6100	7.3900	92.6100	0.00
21/12/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
21/12/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	1,000.00
21/12/2016	JBAF On 19-April-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
21/12/2016	JBAF On 17-May-17			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
21/12/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
21/12/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
21/12/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	0.00
21/12/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.59	92.4100	7.5900	92.4100	0.00
21/12/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.62	92.3800	7.6200	92.3800	0.00
21/12/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.64	92.3600	7.6400	92.3600	0.00
21/12/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
21/12/2016	R023 On 02-February-17			Bond Future	8.71	98.9005	8.7121	98.9005	19,260.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2016	R023 On 02-February-17	8.86	Call	Bond Future	1270	1	1270	1	0.00
21/12/2016	R023 On 02-February-17	8.85	Call	Bond Future	1242	1	1242	1	0.00
21/12/2016	R023 On 02-February-17	8.84	Call	Bond Future	1215	1	1215	1	0.00
21/12/2016	R023 On 02-February-17	8.85	Put	Bond Future	623	1	623	1	0.00
21/12/2016	R023 On 02-February-17	8.84	Put	Bond Future	641	1	641	1	0.00
21/12/2016	R023 On 02-February-17	8.86	Put	Bond Future	606	1	606	1	0.00
21/12/2016	R023 On 04-May-17			Bond Future	8.76	96.8792	8.7580	96.8792	0.00
21/12/2016	R023 On 04-May-17	8.59	Call	Bond Future	1209	1	1209	1	0.00
21/12/2016	R023 On 04-May-17	8.61	Call	Bond Future	1247	1	1247	1	0.00
21/12/2016	R023 On 04-May-17	8.60	Call	Bond Future	1228	1	1228	1	0.00
21/12/2016	R023 On 04-May-17	8.59	Put	Bond Future	1944	2	1944	2	0.00
21/12/2016	R023 On 04-May-17	8.61	Put	Bond Future	1894	2	1894	2	0.00
21/12/2016	R023 On 04-May-17	8.60	Put	Bond Future	1919	2	1919	2	0.00
21/12/2016	R023 On 03-August-17			Bond Future	8.79	98.8106	8.7924	98.8106	0.00
21/12/2016	R023 On 03-August-17	8.58	Call	Bond Future	1549	2	1549	2	0.00
21/12/2016	R023 On 03-August-17	8.60	Call	Bond Future	1586	2	1586	2	0.00
21/12/2016	R023 On 03-August-17	8.59	Call	Bond Future	1568	2	1568	2	0.00
21/12/2016	R023 On 03-August-17	8.58	Put	Bond Future	2447	2	2447	2	0.00
21/12/2016	R023 On 03-August-17	8.59	Put	Bond Future	2424	2	2424	2	0.00
21/12/2016	R023 On 03-August-17	8.60	Put	Bond Future	2400	2	2400	2	0.00
21/12/2016	R035 On 02-February-17			Bond Future	9.64	97.3417	9.6421	97.3417	7,194.00
21/12/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R035 On 02-February-17	9.51	Put	Bond Future	1073	1	1073	1	0.00
21/12/2016	R035 On 02-February-17	9.52	Put	Bond Future	991	1	991	1	0.00
21/12/2016	R035 On 02-February-17	9.50	Put	Bond Future	1155	1	1155	1	0.00
21/12/2016	R035 On 04-May-17			Bond Future	9.69	94.7195	9.6932	94.7195	0.00
21/12/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R035 On 04-May-17	9.53	Put	Bond Future	1313	1	1313	1	0.00
21/12/2016	R035 On 04-May-17	9.54	Put	Bond Future	1232	1	1232	1	0.00
21/12/2016	R035 On 04-May-17	9.55	Put	Bond Future	1151	1	1151	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
21/12/2016	R035 On 03-August-17			Bond Future	9.74	96.6078	9.7382	96.6078	0.00
21/12/2016	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R035 On 03-August-17	9.52	Put	Bond Future	1743	2	1743	2	0.00
21/12/2016	R035 On 03-August-17	9.50	Put	Bond Future	1905	2	1905	2	0.00
21/12/2016	R035 On 03-August-17	9.51	Put	Bond Future	1824	2	1824	2	0.00
21/12/2016	R186 On 02-February-17			Bond Future	8.99	110.9885	8.9940	110.9885	116,807.00
21/12/2016	R186 On 02-February-17	9.50	Call	Bond Future	3732	4	3732	4	0.00
21/12/2016	R186 On 02-February-17	8.87	Call	Bond Future	1020	1	1020	1	0.00
21/12/2016	R186 On 02-February-17	9.40	Call	Bond Future	3197	3	3197	3	0.00
21/12/2016	R186 On 02-February-17	8.37	Call	Bond Future	178	0	178	0	500.00
21/12/2016	R186 On 02-February-17	8.79	Call	Bond Future	812	1	812	1	0.00
21/12/2016	R186 On 02-February-17	8.95	Call	Bond Future	1262	1	1262	1	0.00
21/12/2016	R186 On 02-February-17	9.02	Call	Bond Future	1500	1	1500	1	0.00
21/12/2016	R186 On 02-February-17	8.00	Call	Bond Future	28	0	28	0	7,000.00
21/12/2016	R186 On 02-February-17	8.60	Call	Bond Future	438	0	438	0	7,000.00
21/12/2016	R186 On 02-February-17	8.81	Call	Bond Future	861	1	861	1	0.00
21/12/2016	R186 On 02-February-17	8.43	Call	Bond Future	229	0	229	0	750.00
21/12/2016	R186 On 02-February-17	8.80	Call	Bond Future	836	1	836	1	0.00
21/12/2016	R186 On 02-February-17	8.90	Call	Bond Future	1107	1	1107	1	0.00
21/12/2016	R186 On 02-February-17	9.10	Call	Bond Future	1804	2	1804	2	0.00
21/12/2016	R186 On 02-February-17	8.62	Call	Bond Future	470	0	470	0	500.00
21/12/2016	R186 On 02-February-17	8.79	Put	Bond Future	2226	2	2226	2	0.00
21/12/2016	R186 On 02-February-17	8.95	Put	Bond Future	1565	2	1565	2	2,546.00
21/12/2016	R186 On 02-February-17	9.02	Put	Bond Future	1322	1	1322	1	500.00
21/12/2016	R186 On 02-February-17	8.37	Put	Bond Future	4581	5	4581	5	0.00
21/12/2016	R186 On 02-February-17	8.60	Put	Bond Future	3191	3	3191	3	0.00
21/12/2016	R186 On 02-February-17	9.40	Put	Bond Future	455	0	455	0	750.00
21/12/2016	R186 On 02-February-17	9.50	Put	Bond Future	329	0	329	0	13,500.00
21/12/2016	R186 On 02-February-17	8.87	Put	Bond Future	1877	2	1877	2	500.00
21/12/2016	R186 On 02-February-17	8.62	Put	Bond Future	3081	3	3081	3	0.00
21/12/2016	R186 On 02-February-17	8.81	Put	Bond Future	2135	2	2135	2	0.00
21/12/2016	R186 On 02-February-17	9.10	Put	Bond Future	1079	1	1079	1	2,546.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2016	R186 On 02-February-17	8.00	Put	Bond Future	7153	7	7153	7	0.00
21/12/2016	R186 On 02-February-17	8.90	Put	Bond Future	1756	2	1756	2	750.00
21/12/2016	R186 On 02-February-17	8.43	Put	Bond Future	4198	4	4198	4	0.00
21/12/2016	R186 On 02-February-17	8.80	Put	Bond Future	2180	2	2180	2	0.00
21/12/2016	R186 On 04-May-17			Bond Future	9.04	113.1331	9.0423	113.1331	0.00
21/12/2016	R186 On 04-May-17	8.91	Call	Bond Future	2051	2	2051	2	0.00
21/12/2016	R186 On 04-May-17	8.89	Call	Bond Future	1992	2	1992	2	0.00
21/12/2016	R186 On 04-May-17	8.90	Call	Bond Future	2021	2	2021	2	0.00
21/12/2016	R186 On 04-May-17	8.89	Put	Bond Future	3022	3	3022	3	0.00
21/12/2016	R186 On 04-May-17	8.90	Put	Bond Future	2984	3	2984	3	0.00
21/12/2016	R186 On 04-May-17	8.91	Put	Bond Future	2946	3	2946	3	0.00
21/12/2016	R186 On 03-August-17			Bond Future	9.08	110.0834	9.0819	110.0834	0.00
21/12/2016	R186 On 03-August-17	8.91	Call	Bond Future	2677	3	2677	3	0.00
21/12/2016	R186 On 03-August-17	8.93	Call	Bond Future	2738	3	2738	3	0.00
21/12/2016	R186 On 03-August-17	8.92	Call	Bond Future	2707	3	2707	3	0.00
21/12/2016	R186 On 03-August-17	8.91	Put	Bond Future	3817	4	3817	4	0.00
21/12/2016	R186 On 03-August-17	8.92	Put	Bond Future	3780	4	3780	4	0.00
21/12/2016	R186 On 03-August-17	8.93	Put	Bond Future	3744	4	3744	4	0.00
21/12/2016	R197 On 02-February-17			Bond Future	295.06	295.2016	295.0615	295.2016	1,246.00
21/12/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R197 On 02-February-17	302.58	Put	Bond Future	7518	7	7518	7	0.00
21/12/2016	R197 On 02-February-17	302.59	Put	Bond Future	7528	7	7528	7	0.00
21/12/2016	R197 On 02-February-17	302.57	Put	Bond Future	7508	7	7508	7	0.00
21/12/2016	R197 On 04-May-17			Bond Future	300.78	300.9239	300.7773	300.9239	0.00
21/12/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R197 On 04-May-17	308.59	Put	Bond Future	7813	8	7813	8	0.00
21/12/2016	R197 On 04-May-17	308.60	Put	Bond Future	7823	8	7823	8	0.00
21/12/2016	R197 On 04-May-17	308.58	Put	Bond Future	7803	8	7803	8	0.00
21/12/2016	R197 On 03-August-17			Bond Future	299.89	300.0363	299.8850	300.0363	0.00
21/12/2016	R197 On 03-August-17	308.05	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
21/12/2016	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R197 On 03-August-17	308.05	Put	Bond Future	8165	8	8165	8	0.00
21/12/2016	R197 On 03-August-17	308.07	Put	Bond Future	8185	8	8185	8	0.00
21/12/2016	R197 On 03-August-17	308.06	Put	Bond Future	8175	8	8175	8	0.00
21/12/2016	R202 On 02-February-17			Bond Future	242.92	243.0341	242.9194	243.0341	36,370.00
21/12/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R202 On 02-February-17	251.73	Put	Bond Future	8811	9	8811	9	0.00
21/12/2016	R202 On 02-February-17	251.74	Put	Bond Future	8821	9	8821	9	0.00
21/12/2016	R202 On 02-February-17	251.72	Put	Bond Future	8801	9	8801	9	0.00
21/12/2016	R202 On 04-May-17			Bond Future	247.63	247.7453	247.6252	247.7453	0.00
21/12/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R202 On 04-May-17	256.71	Put	Bond Future	9085	9	9085	9	0.00
21/12/2016	R202 On 04-May-17	256.72	Put	Bond Future	9095	9	9095	9	0.00
21/12/2016	R202 On 04-May-17	256.73	Put	Bond Future	9105	9	9105	9	0.00
21/12/2016	R202 On 03-August-17			Bond Future	248.91	249.0313	248.9071	249.0313	0.00
21/12/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R202 On 03-August-17	258.36	Put	Bond Future	9453	9	9453	9	0.00
21/12/2016	R202 On 03-August-17	258.37	Put	Bond Future	9463	9	9463	9	0.00
21/12/2016	R202 On 03-August-17	258.35	Put	Bond Future	9443	9	9443	9	0.00
21/12/2016	R203 On 02-February-17			Bond Future	7.81	103.5370	7.8063	103.5370	27,216.00
21/12/2016	R203 On 02-February-17	7.70	Call	Bond Future	60	0	60	0	0.00
21/12/2016	R203 On 02-February-17	7.71	Call	Bond Future	63	0	63	0	0.00
21/12/2016	R203 On 02-February-17	7.72	Call	Bond Future	65	0	65	0	0.00
21/12/2016	R203 On 02-February-17	7.71	Put	Bond Future	118	0	118	0	0.00
21/12/2016	R203 On 02-February-17	7.70	Put	Bond Future	122	0	122	0	0.00
21/12/2016	R203 On 02-February-17	7.72	Put	Bond Future	115	0	115	0	0.00
21/12/2016	R203 On 04-May-17			Bond Future	7.68	101.3647	7.6798	101.3647	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
21/12/2016	R203 On 04-May-17	6.91	Call	Bond Future	14	0	14	0	0.00
21/12/2016	R203 On 04-May-17	6.93	Call	Bond Future	15	0	15	0	0.00
21/12/2016	R203 On 04-May-17	6.92	Call	Bond Future	15	0	15	0	0.00
21/12/2016	R203 On 04-May-17	6.92	Put	Bond Future	280	0	280	0	0.00
21/12/2016	R203 On 04-May-17	6.93	Put	Bond Future	277	0	277	0	0.00
21/12/2016	R203 On 04-May-17	6.91	Put	Bond Future	283	0	283	0	0.00
21/12/2016	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
21/12/2016	R203 On 03-August-17	4.87	Call	Bond Future	51	0	51	0	0.00
21/12/2016	R203 On 03-August-17	4.89	Call	Bond Future	52	0	52	0	0.00
21/12/2016	R203 On 03-August-17	4.88	Call	Bond Future	52	0	52	0	0.00
21/12/2016	R203 On 03-August-17	4.89	Put	Bond Future	28	0	28	0	0.00
21/12/2016	R203 On 03-August-17	4.88	Put	Bond Future	28	0	28	0	0.00
21/12/2016	R203 On 03-August-17	4.87	Put	Bond Future	29	0	29	0	0.00
21/12/2016	R204 On 02-February-17			Bond Future	8.00	101.0084	8.0047	101.0084	30,150.00
21/12/2016	R204 On 02-February-17	8.28	Call	Bond Future	570	1	570	1	0.00
21/12/2016	R204 On 02-February-17	8.30	Call	Bond Future	596	1	596	1	0.00
21/12/2016	R204 On 02-February-17	8.29	Call	Bond Future	583	1	583	1	0.00
21/12/2016	R204 On 02-February-17	8.28	Put	Bond Future	102	0	102	0	0.00
21/12/2016	R204 On 02-February-17	8.29	Put	Bond Future	98	0	98	0	0.00
21/12/2016	R204 On 02-February-17	8.30	Put	Bond Future	94	0	94	0	0.00
21/12/2016	R204 On 04-May-17			Bond Future	8.04	102.9603	8.0389	102.9603	0.00
21/12/2016	R204 On 04-May-17	7.90	Call	Bond Future	331	0	331	0	0.00
21/12/2016	R204 On 04-May-17	7.92	Call	Bond Future	344	0	344	0	0.00
21/12/2016	R204 On 04-May-17	7.91	Call	Bond Future	338	0	338	0	0.00
21/12/2016	R204 On 04-May-17	7.91	Put	Bond Future	530	1	530	1	0.00
21/12/2016	R204 On 04-May-17	7.92	Put	Bond Future	522	1	522	1	0.00
21/12/2016	R204 On 04-May-17	7.90	Put	Bond Future	538	1	538	1	0.00
21/12/2016	R204 On 03-August-17			Bond Future	8.03	100.9708	8.0321	100.9708	0.00
21/12/2016	R204 On 03-August-17	7.75	Call	Bond Future	341	0	341	0	0.00
21/12/2016	R204 On 03-August-17	7.76	Call	Bond Future	346	0	346	0	0.00
21/12/2016	R204 On 03-August-17	7.77	Call	Bond Future	352	0	352	0	0.00
21/12/2016	R204 On 03-August-17	7.75	Put	Bond Future	701	1	701	1	0.00
21/12/2016	R204 On 03-August-17	7.76	Put	Bond Future	694	1	694	1	0.00
21/12/2016	R204 On 03-August-17	7.77	Put	Bond Future	686	1	686	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
21/12/2016	R207 On 02-February-17			Bond Future	8.22	97.9336	8.2200	97.9336	74,783.00
21/12/2016	R207 On 02-February-17	8.91	Call	Bond Future	1750	2	1750	2	62.00
21/12/2016	R207 On 02-February-17	9.22	Call	Bond Future	2489	2	2489	2	0.00
21/12/2016	R207 On 02-February-17	9.24	Call	Bond Future	2538	3	2538	3	0.00
21/12/2016	R207 On 02-February-17	9.23	Call	Bond Future	2513	2	2513	2	0.00
21/12/2016	R207 On 02-February-17	9.23	Put	Bond Future	5	0	5	0	0.00
21/12/2016	R207 On 02-February-17	9.24	Put	Bond Future	5	0	5	0	0.00
21/12/2016	R207 On 02-February-17	8.91	Put	Bond Future	28	0	28	0	0.00
21/12/2016	R207 On 02-February-17	9.22	Put	Bond Future	5	0	5	0	0.00
21/12/2016	R207 On 04-May-17			Bond Future	8.27	99.8262	8.2680	99.8262	0.00
21/12/2016	R207 On 04-May-17	8.20	Call	Bond Future	625	1	625	1	0.00
21/12/2016	R207 On 04-May-17	8.22	Call	Bond Future	647	1	647	1	0.00
21/12/2016	R207 On 04-May-17	8.21	Call	Bond Future	636	1	636	1	0.00
21/12/2016	R207 On 04-May-17	8.20	Put	Bond Future	784	1	784	1	0.00
21/12/2016	R207 On 04-May-17	8.22	Put	Bond Future	759	1	759	1	0.00
21/12/2016	R207 On 04-May-17	8.21	Put	Bond Future	771	1	771	1	0.00
21/12/2016	R207 On 03-August-17			Bond Future	8.29	98.1722	8.2940	98.1722	0.00
21/12/2016	R207 On 03-August-17	8.19	Call	Bond Future	777	1	777	1	51.00
21/12/2016	R207 On 03-August-17	8.40	Call	Bond Future	1010	1	1010	1	0.00
21/12/2016	R207 On 03-August-17	8.39	Call	Bond Future	998	1	998	1	0.00
21/12/2016	R207 On 03-August-17	8.41	Call	Bond Future	1022	1	1022	1	0.00
21/12/2016	R207 On 03-August-17	8.39	Put	Bond Future	793	1	793	1	0.00
21/12/2016	R207 On 03-August-17	8.41	Put	Bond Future	775	1	775	1	0.00
21/12/2016	R207 On 03-August-17	8.19	Put	Bond Future	999	1	999	1	0.00
21/12/2016	R207 On 03-August-17	8.40	Put	Bond Future	784	1	784	1	0.00
21/12/2016	R208 On 02-February-17			Bond Future	8.38	96.7483	8.3789	96.7483	29,322.00
21/12/2016	R208 On 02-February-17	8.64	Call	Bond Future	1137	1	1137	1	0.00
21/12/2016	R208 On 02-February-17	8.63	Call	Bond Future	1114	1	1114	1	0.00
21/12/2016	R208 On 02-February-17	8.65	Call	Bond Future	1161	1	1161	1	0.00
21/12/2016	R208 On 02-February-17	8.65	Put	Bond Future	265	0	265	0	0.00
21/12/2016	R208 On 02-February-17	8.64	Put	Bond Future	274	0	274	0	0.00
21/12/2016	R208 On 02-February-17	8.63	Put	Bond Future	284	0	284	0	0.00
21/12/2016	R208 On 04-May-17			Bond Future	8.42	95.2150	8.4205	95.2150	0.00
21/12/2016	R208 On 04-May-17	8.37	Call	Bond Future	930	1	930	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
21/12/2016	R208 On 04-May-17	8.39	Call	Bond Future	961	1	961	1	0.00
21/12/2016	R208 On 04-May-17	8.38	Call	Bond Future	946	1	946	1	0.00
21/12/2016	R208 On 04-May-17	8.37	Put	Bond Future	1090	1	1090	1	0.00
21/12/2016	R208 On 04-May-17	8.39	Put	Bond Future	1057	1	1057	1	0.00
21/12/2016	R208 On 04-May-17	8.38	Put	Bond Future	1073	1	1073	1	0.00
21/12/2016	R208 On 03-August-17			Bond Future	8.45	97.1132	8.4456	97.1132	0.00
21/12/2016	R208 On 03-August-17	8.30	Call	Bond Future	1075	1	1075	1	0.00
21/12/2016	R208 On 03-August-17	8.32	Call	Bond Future	1103	1	1103	1	0.00
21/12/2016	R208 On 03-August-17	8.31	Call	Bond Future	1089	1	1089	1	0.00
21/12/2016	R208 On 03-August-17	8.31	Put	Bond Future	1494	2	1494	2	0.00
21/12/2016	R208 On 03-August-17	8.32	Put	Bond Future	1478	2	1478	2	0.00
21/12/2016	R208 On 03-August-17	8.30	Put	Bond Future	1511	2	1511	2	0.00
21/12/2016	R209 On 02-February-17			Bond Future	9.58	73.1454	9.5831	73.1454	66,512.00
21/12/2016	R209 On 02-February-17	9.53	Call	Bond Future	1307	1	1307	1	0.00
21/12/2016	R209 On 02-February-17	9.55	Call	Bond Future	1371	1	1371	1	0.00
21/12/2016	R209 On 02-February-17	9.54	Call	Bond Future	1339	1	1339	1	0.00
21/12/2016	R209 On 02-February-17	9.53	Put	Bond Future	1665	2	1665	2	0.00
21/12/2016	R209 On 02-February-17	9.54	Put	Bond Future	1629	2	1629	2	0.00
21/12/2016	R209 On 02-February-17	9.55	Put	Bond Future	1594	2	1594	2	0.00
21/12/2016	R209 On 04-May-17			Bond Future	9.63	71.4080	9.6294	71.4080	0.00
21/12/2016	R209 On 04-May-17	9.46	Call	Bond Future	2102	2	2102	2	0.00
21/12/2016	R209 On 04-May-17	9.48	Call	Bond Future	2161	2	2161	2	0.00
21/12/2016	R209 On 04-May-17	9.47	Call	Bond Future	2132	2	2132	2	0.00
21/12/2016	R209 On 04-May-17	9.46	Put	Bond Future	3246	3	3246	3	0.00
21/12/2016	R209 On 04-May-17	9.47	Put	Bond Future	3207	3	3207	3	0.00
21/12/2016	R209 On 04-May-17	9.48	Put	Bond Future	3168	3	3168	3	0.00
21/12/2016	R209 On 03-August-17			Bond Future	9.67	72.8317	9.6696	72.8317	0.00
21/12/2016	R209 On 03-August-17	9.44	Call	Bond Future	2754	3	2754	3	0.00
21/12/2016	R209 On 03-August-17	9.43	Call	Bond Future	2726	3	2726	3	0.00
21/12/2016	R209 On 03-August-17	9.45	Call	Bond Future	2783	3	2783	3	0.00
21/12/2016	R209 On 03-August-17	9.45	Put	Bond Future	4259	4	4259	4	0.00
21/12/2016	R209 On 03-August-17	9.44	Put	Bond Future	4299	4	4299	4	0.00
21/12/2016	R209 On 03-August-17	9.43	Put	Bond Future	4338	4	4338	4	0.00
21/12/2016	R210 On 02-February-17			Bond Future	185.84	185.9290	185.8404	185.9290	1,885.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2016	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R210 On 02-February-17	190.84	Put	Bond Future	5000	5	5000	5	0.00
21/12/2016	R210 On 02-February-17	190.86	Put	Bond Future	5020	5	5020	5	0.00
21/12/2016	R210 On 02-February-17	190.85	Put	Bond Future	5010	5	5010	5	0.00
21/12/2016	R210 On 04-May-17			Bond Future	187.12	187.2154	187.1228	187.2154	0.00
21/12/2016	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R210 On 04-May-17	192.31	Put	Bond Future	5187	5	5187	5	0.00
21/12/2016	R210 On 04-May-17	192.33	Put	Bond Future	5207	5	5207	5	0.00
21/12/2016	R210 On 04-May-17	192.32	Put	Bond Future	5197	5	5197	5	0.00
21/12/2016	R210 On 03-August-17			Bond Future	190.86	190.9581	190.8625	190.9581	0.00
21/12/2016	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R210 On 03-August-17	196.29	Put	Bond Future	5427	5	5427	5	0.00
21/12/2016	R210 On 03-August-17	196.30	Put	Bond Future	5437	5	5437	5	0.00
21/12/2016	R210 On 03-August-17	196.28	Put	Bond Future	5417	5	5417	5	0.00
21/12/2016	R212 On 02-February-17			Bond Future	146.07	146.1409	146.0702	146.1409	3,380.00
21/12/2016	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R212 On 02-February-17	149.29	Put	Bond Future	3220	3	3220	3	0.00
21/12/2016	R212 On 02-February-17	149.28	Put	Bond Future	3210	3	3210	3	0.00
21/12/2016	R212 On 02-February-17	149.27	Put	Bond Future	3200	3	3200	3	0.00
21/12/2016	R212 On 04-May-17			Bond Future	148.90	148.9739	148.8999	148.9739	0.00
21/12/2016	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R212 On 04-May-17	152.24	Put	Bond Future	3340	3	3340	3	0.00
21/12/2016	R212 On 04-May-17	152.25	Put	Bond Future	3350	3	3350	3	0.00
21/12/2016	R212 On 04-May-17	152.23	Put	Bond Future	3330	3	3330	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2016	R212 On 03-August-17			Bond Future	149.84	149.9205	149.8440	149.9205	0.00
21/12/2016	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
21/12/2016	R212 On 03-August-17	153.34	Put	Bond Future	3496	3	3496	3	0.00
21/12/2016	R212 On 03-August-17	153.35	Put	Bond Future	3506	3	3506	3	0.00
21/12/2016	R212 On 03-August-17	153.36	Put	Bond Future	3516	3	3516	3	0.00
21/12/2016	R213 On 02-February-17			Bond Future	9.42	84.3485	9.4203	84.3485	50,655.00
21/12/2016	R213 On 02-February-17	9.40	Call	Bond Future	1381	1	1381	1	0.00
21/12/2016	R213 On 02-February-17	9.42	Call	Bond Future	1447	1	1447	1	0.00
21/12/2016	R213 On 02-February-17	9.41	Call	Bond Future	1414	1	1414	1	0.00
21/12/2016	R213 On 02-February-17	9.41	Put	Bond Future	1483	2	1483	2	0.00
21/12/2016	R213 On 02-February-17	9.42	Put	Bond Future	1450	2	1450	2	0.00
21/12/2016	R213 On 02-February-17	9.40	Put	Bond Future	1517	2	1517	2	0.00
21/12/2016	R213 On 04-May-17			Bond Future	9.47	82.4266	9.4674	82.4266	0.00
21/12/2016	R213 On 04-May-17	9.35	Call	Bond Future	2169	2	2169	2	0.00
21/12/2016	R213 On 04-May-17	9.36	Call	Bond Future	2199	2	2199	2	0.00
21/12/2016	R213 On 04-May-17	9.37	Call	Bond Future	2229	2	2229	2	0.00
21/12/2016	R213 On 04-May-17	9.36	Put	Bond Future	2911	3	2911	3	0.00
21/12/2016	R213 On 04-May-17	9.37	Put	Bond Future	2875	3	2875	3	0.00
21/12/2016	R213 On 04-May-17	9.35	Put	Bond Future	2948	3	2948	3	0.00
21/12/2016	R213 On 03-August-17			Bond Future	9.51	84.0698	9.5079	84.0698	0.00
21/12/2016	R213 On 03-August-17	9.33	Call	Bond Future	2780	3	2780	3	0.00
21/12/2016	R213 On 03-August-17	9.34	Call	Bond Future	2810	3	2810	3	0.00
21/12/2016	R213 On 03-August-17	9.35	Call	Bond Future	2839	3	2839	3	0.00
21/12/2016	R213 On 03-August-17	9.34	Put	Bond Future	3914	4	3914	4	0.00
21/12/2016	R213 On 03-August-17	9.35	Put	Bond Future	3877	4	3877	4	0.00
21/12/2016	R213 On 03-August-17	9.33	Put	Bond Future	3951	4	3951	4	0.00
21/12/2016	R214 On 02-February-17			Bond Future	9.63	73.6656	9.6333	73.6656	36,737.00
21/12/2016	R214 On 02-February-17	9.67	Call	Bond Future	1703	2	1703	2	0.00
21/12/2016	R214 On 02-February-17	9.66	Call	Bond Future	1666	2	1666	2	0.00
21/12/2016	R214 On 02-February-17	9.68	Call	Bond Future	1740	2	1740	2	0.00
21/12/2016	R214 On 02-February-17	9.67	Put	Bond Future	1445	1	1445	1	0.00
21/12/2016	R214 On 02-February-17	9.66	Put	Bond Future	1479	2	1479	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
21/12/2016	R214 On 02-February-17	9.68	Put	Bond Future	1412	1	1412	1	0.00
21/12/2016	R214 On 04-May-17			Bond Future	9.68	71.7909	9.6772	71.7909	0.00
21/12/2016	R214 On 04-May-17	9.56	Call	Bond Future	2370	2	2370	2	0.00
21/12/2016	R214 On 04-May-17	9.58	Call	Bond Future	2434	2	2434	2	0.00
21/12/2016	R214 On 04-May-17	9.57	Call	Bond Future	2401	2	2401	2	0.00
21/12/2016	R214 On 04-May-17	9.56	Put	Bond Future	3197	3	3197	3	0.00
21/12/2016	R214 On 04-May-17	9.57	Put	Bond Future	3158	3	3158	3	0.00
21/12/2016	R214 On 04-May-17	9.58	Put	Bond Future	3119	3	3119	3	0.00
21/12/2016	R214 On 03-August-17			Bond Future	9.72	73.2221	9.7155	73.2221	0.00
21/12/2016	R214 On 03-August-17	9.51	Call	Bond Future	2958	3	2958	3	0.00
21/12/2016	R214 On 03-August-17	9.52	Call	Bond Future	2989	3	2989	3	0.00
21/12/2016	R214 On 03-August-17	9.53	Call	Bond Future	3020	3	3020	3	0.00
21/12/2016	R214 On 03-August-17	9.52	Put	Bond Future	4368	4	4368	4	0.00
21/12/2016	R214 On 03-August-17	9.53	Put	Bond Future	4328	4	4328	4	0.00
21/12/2016	R214 On 03-August-17	9.51	Put	Bond Future	4410	4	4410	4	0.00
21/12/2016	R248 On 02-February-17			Bond Future	9.68	94.6507	9.6790	94.6507	74,008.00
21/12/2016	R248 On 02-February-17	9.76	Call	Bond Future	2450	2	2450	2	0.00
21/12/2016	R248 On 02-February-17	9.78	Call	Bond Future	2550	3	2550	3	0.00
21/12/2016	R248 On 02-February-17	9.77	Call	Bond Future	2499	2	2499	2	0.00
21/12/2016	R248 On 02-February-17	9.77	Put	Bond Future	1687	2	1687	2	0.00
21/12/2016	R248 On 02-February-17	9.76	Put	Bond Future	1726	2	1726	2	0.00
21/12/2016	R248 On 02-February-17	9.78	Put	Bond Future	1649	2	1649	2	0.00
21/12/2016	R248 On 04-May-17			Bond Future	9.72	92.0398	9.7243	92.0398	0.00
21/12/2016	R248 On 04-May-17	9.67	Call	Bond Future	3439	3	3439	3	0.00
21/12/2016	R248 On 04-May-17	9.66	Call	Bond Future	3396	3	3396	3	0.00
21/12/2016	R248 On 04-May-17	9.65	Call	Bond Future	3354	3	3354	3	0.00
21/12/2016	R248 On 04-May-17	9.66	Put	Bond Future	3973	4	3973	4	0.00
21/12/2016	R248 On 04-May-17	9.65	Put	Bond Future	4021	4	4021	4	0.00
21/12/2016	R248 On 04-May-17	9.67	Put	Bond Future	3925	4	3925	4	0.00
21/12/2016	R248 On 03-August-17			Bond Future	9.76	93.8748	9.7640	93.8748	0.00
21/12/2016	R248 On 03-August-17	9.57	Call	Bond Future	4004	4	4004	4	0.00
21/12/2016	R248 On 03-August-17	9.58	Call	Bond Future	4043	4	4043	4	0.00
21/12/2016	R248 On 03-August-17	9.56	Call	Bond Future	3964	4	3964	4	0.00
21/12/2016	R248 On 03-August-17	9.57	Put	Bond Future	5749	6	5749	6	0.00

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21/12/2016	R248 On 03-August-17	9.58	Put	Bond Future	5697	6	5697	6	0.00
21/12/2016	R248 On 03-August-17	9.56	Put	Bond Future	5801	6	5801	6	0.00