



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	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
01/02/2017	2025 On 02-February-17			Bond Future	127.28	127.3872	127.2821	127.3872	2,844.00
01/02/2017	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2025 On 02-February-17	129.99	Put	Bond Future	2708	3	2708	3	0.00
01/02/2017	2025 On 02-February-17	130.00	Put	Bond Future	2718	3	2718	3	0.00
01/02/2017	2025 On 02-February-17	130.01	Put	Bond Future	2728	3	2728	3	0.00
01/02/2017	2025 On 04-May-17			Bond Future	129.72	129.8289	129.7197	129.8289	2,414.00
01/02/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2025 On 04-May-17	132.57	Put	Bond Future	2850	3	2850	3	0.00
01/02/2017	2025 On 04-May-17	132.58	Put	Bond Future	2860	3	2860	3	0.00
01/02/2017	2025 On 04-May-17	132.56	Put	Bond Future	2840	3	2840	3	0.00
01/02/2017	2025 On 03-August-17			Bond Future	130.93	131.0441	130.9321	131.0441	0.00
01/02/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2025 On 03-August-17	133.96	Put	Bond Future	3028	3	3028	3	0.00
01/02/2017	2025 On 03-August-17	133.97	Put	Bond Future	3038	3	3038	3	0.00
01/02/2017	2025 On 03-August-17	133.98	Put	Bond Future	3048	3	3048	3	0.00
01/02/2017	2025 On 02-November-17			Bond Future	133.59	133.7067	133.5897	133.7067	0.00
01/02/2017	2025 On 02-November-17	132.96	Call	Bond Future	630	1	630	1	0.00
01/02/2017	2025 On 02-November-17	132.98	Call	Bond Future	610	1	610	1	0.00
01/02/2017	2025 On 02-November-17	132.97	Call	Bond Future	620	1	620	1	0.00
01/02/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
01/02/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
01/02/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
01/02/2017	2029 On 04-May-17			Bond Future	102.09	101.8765	102.0859	101.8765	2,272.00
01/02/2017	2029 On 04-May-17	100.65	Call	Bond Future	1436	1	1436	1	0.00
01/02/2017	2029 On 04-May-17	100.67	Call	Bond Future	1416	1	1416	1	0.00
01/02/2017	2029 On 04-May-17	100.66	Call	Bond Future	1426	1	1426	1	0.00
01/02/2017	2029 On 04-May-17	100.65	Put	Bond Future	0	0	0	0	0.00
01/02/2017	2029 On 04-May-17	100.67	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2017	2029 On 04-May-17	100.66	Put	Bond Future	0	0	0	0	0.00
01/02/2017	2030 On 02-February-17			Bond Future	9.25	90.9388	9.2506	90.9388	17,938.00
01/02/2017	2030 On 02-February-17	9.29	Call	Bond Future	274	0	274	0	0.00
01/02/2017	2030 On 02-February-17	9.31	Call	Bond Future	413	1	413	1	0.00
01/02/2017	2030 On 02-February-17	9.30	Call	Bond Future	344	0	344	0	0.00
01/02/2017	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
01/02/2017	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
01/02/2017	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
01/02/2017	2030 On 04-May-17			Bond Future	9.30	92.6763	9.3020	92.6763	32,785.00
01/02/2017	2030 On 04-May-17	9.34	Call	Bond Future	261	0	261	0	0.00
01/02/2017	2030 On 04-May-17	9.33	Call	Bond Future	192	0	192	0	0.00
01/02/2017	2030 On 04-May-17	9.32	Call	Bond Future	123	0	123	0	0.00
01/02/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
01/02/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
01/02/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
01/02/2017	2030 On 03-August-17			Bond Future	9.35	90.4916	9.3486	90.4916	0.00
01/02/2017	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2030 On 03-August-17	9.35	Call	Bond Future	10	0	10	0	0.00
01/02/2017	2030 On 03-August-17	9.34	Put	Bond Future	58	0	58	0	0.00
01/02/2017	2030 On 03-August-17	9.33	Put	Bond Future	126	0	126	0	0.00
01/02/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
01/02/2017	2030 On 02-November-17			Bond Future	9.38	92.3257	9.3837	92.3257	0.00
01/02/2017	2030 On 02-November-17	9.36	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2030 On 02-November-17	9.35	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2030 On 02-November-17	9.34	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2030 On 02-November-17	9.35	Put	Bond Future	226	0	226	0	0.00
01/02/2017	2030 On 02-November-17	9.36	Put	Bond Future	159	0	159	0	0.00
01/02/2017	2030 On 02-November-17	9.34	Put	Bond Future	293	0	293	0	0.00
01/02/2017	2032 On 02-February-17			Bond Future	9.39	94.0176	9.3856	94.0176	14,756.00
01/02/2017	2032 On 02-February-17	9.51	Call	Bond Future	936	1	936	1	0.00
01/02/2017	2032 On 02-February-17	9.53	Call	Bond Future	1076	1	1076	1	0.00
01/02/2017	2032 On 02-February-17	9.52	Call	Bond Future	1006	1	1006	1	0.00
01/02/2017	2032 On 02-February-17	9.51	Put	Bond Future	14	0	14	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
01/02/2017	2032 On 02-February-17	9.53	Put	Bond Future	7	0	7	0	0.00
01/02/2017	2032 On 02-February-17	9.52	Put	Bond Future	10	0	10	0	0.00
01/02/2017	2032 On 04-May-17			Bond Future	9.44	91.6552	9.4361	91.6552	19,095.00
01/02/2017	2032 On 04-May-17	9.46	Call	Bond Future	2303	2	2303	2	0.00
01/02/2017	2032 On 04-May-17	9.45	Call	Bond Future	2265	2	2265	2	0.00
01/02/2017	2032 On 04-May-17	9.44	Call	Bond Future	2227	2	2227	2	0.00
01/02/2017	2032 On 04-May-17	9.45	Put	Bond Future	2162	2	2162	2	0.00
01/02/2017	2032 On 04-May-17	9.46	Put	Bond Future	2127	2	2127	2	0.00
01/02/2017	2032 On 04-May-17	9.44	Put	Bond Future	2198	2	2198	2	0.00
01/02/2017	2032 On 03-August-17			Bond Future	9.48	93.4576	9.4803	93.4576	0.00
01/02/2017	2032 On 03-August-17	9.44	Call	Bond Future	3024	3	3024	3	0.00
01/02/2017	2032 On 03-August-17	9.43	Call	Bond Future	2988	3	2988	3	0.00
01/02/2017	2032 On 03-August-17	9.45	Call	Bond Future	3061	3	3061	3	0.00
01/02/2017	2032 On 03-August-17	9.45	Put	Bond Future	3282	3	3282	3	0.00
01/02/2017	2032 On 03-August-17	9.43	Put	Bond Future	3355	3	3355	3	0.00
01/02/2017	2032 On 03-August-17	9.44	Put	Bond Future	3318	3	3318	3	0.00
01/02/2017	2032 On 02-November-17			Bond Future	9.52	91.1916	9.5198	91.1916	0.00
01/02/2017	2032 On 02-November-17	9.48	Call	Bond Future	3739	4	3739	4	0.00
01/02/2017	2032 On 02-November-17	9.49	Call	Bond Future	3775	4	3775	4	0.00
01/02/2017	2032 On 02-November-17	9.50	Call	Bond Future	3812	4	3812	4	0.00
01/02/2017	2032 On 02-November-17	9.49	Put	Bond Future	3990	4	3990	4	0.00
01/02/2017	2032 On 02-November-17	9.48	Put	Bond Future	4026	4	4026	4	0.00
01/02/2017	2032 On 02-November-17	9.50	Put	Bond Future	3954	4	3954	4	0.00
01/02/2017	2033 On 02-February-17			Bond Future	107.70	107.7107	107.7004	107.7107	6,033.00
01/02/2017	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2033 On 02-February-17	109.71	Put	Bond Future	2010	2	2010	2	0.00
01/02/2017	2033 On 02-February-17	109.72	Put	Bond Future	2020	2	2020	2	0.00
01/02/2017	2033 On 02-February-17	109.70	Put	Bond Future	2000	2	2000	2	0.00
01/02/2017	2033 On 04-May-17			Bond Future	108.72	108.7348	108.7226	108.7348	5,778.00
01/02/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00

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01/02/2017	2033 On 04-May-17	110.84	Put	Bond Future	2117	2	2117	2	0.00
01/02/2017	2033 On 04-May-17	110.85	Put	Bond Future	2127	2	2127	2	0.00
01/02/2017	2033 On 04-May-17	110.83	Put	Bond Future	2107	2	2107	2	0.00
01/02/2017	2033 On 03-August-17			Bond Future	110.87	110.8794	110.8665	110.8794	0.00
01/02/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2033 On 03-August-17	113.12	Put	Bond Future	2254	2	2254	2	0.00
01/02/2017	2033 On 03-August-17	113.13	Put	Bond Future	2264	2	2264	2	0.00
01/02/2017	2033 On 03-August-17	113.14	Put	Bond Future	2274	2	2274	2	0.00
01/02/2017	2033 On 02-November-17			Bond Future	112.03	112.0417	112.0261	112.0417	0.00
01/02/2017	2033 On 02-November-17	110.09	Call	Bond Future	1936	2	1936	2	0.00
01/02/2017	2033 On 02-November-17	110.08	Call	Bond Future	1946	2	1946	2	0.00
01/02/2017	2033 On 02-November-17	110.07	Call	Bond Future	1956	2	1956	2	0.00
01/02/2017	2033 On 02-November-17	110.08	Put	Bond Future	0	0	0	0	0.00
01/02/2017	2033 On 02-November-17	110.09	Put	Bond Future	0	0	0	0	0.00
01/02/2017	2033 On 02-November-17	110.07	Put	Bond Future	0	0	0	0	0.00
01/02/2017	2037 On 02-February-17			Bond Future	9.59	90.8095	9.5906	90.8095	29,505.00
01/02/2017	2037 On 02-February-17	9.66	Call	Bond Future	632	1	632	1	0.00
01/02/2017	2037 On 02-February-17	9.68	Call	Bond Future	768	1	768	1	0.00
01/02/2017	2037 On 02-February-17	9.67	Call	Bond Future	699	1	699	1	0.00
01/02/2017	2037 On 02-February-17	9.66	Put	Bond Future	69	0	69	0	0.00
01/02/2017	2037 On 02-February-17	9.67	Put	Bond Future	55	0	55	0	0.00
01/02/2017	2037 On 02-February-17	9.68	Put	Bond Future	43	0	43	0	0.00
01/02/2017	2037 On 04-May-17			Bond Future	9.64	92.5445	9.6436	92.5445	46,759.00
01/02/2017	2037 On 04-May-17	9.59	Call	Bond Future	2285	2	2285	2	0.00
01/02/2017	2037 On 04-May-17	9.58	Call	Bond Future	2246	2	2246	2	0.00
01/02/2017	2037 On 04-May-17	9.60	Call	Bond Future	2324	2	2324	2	0.00
01/02/2017	2037 On 04-May-17	9.58	Put	Bond Future	2762	3	2762	3	0.00
01/02/2017	2037 On 04-May-17	9.60	Put	Bond Future	2677	3	2677	3	0.00
01/02/2017	2037 On 04-May-17	9.59	Put	Bond Future	2719	3	2719	3	0.00
01/02/2017	2037 On 03-August-17			Bond Future	9.69	90.1068	9.6926	90.1068	160.00
01/02/2017	2037 On 03-August-17	9.58	Call	Bond Future	3147	3	3147	3	0.00
01/02/2017	2037 On 03-August-17	9.57	Call	Bond Future	3109	3	3109	3	0.00

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01/02/2017	2037 On 03-August-17	9.56	Call	Bond Future	3072	3	3072	3	0.00
01/02/2017	2037 On 03-August-17	9.56	Put	Bond Future	4140	4	4140	4	0.00
01/02/2017	2037 On 03-August-17	9.57	Put	Bond Future	4096	4	4096	4	0.00
01/02/2017	2037 On 03-August-17	9.58	Put	Bond Future	4052	4	4052	4	0.00
01/02/2017	2037 On 02-November-17			Bond Future	9.73	91.9331	9.7315	91.9331	0.00
01/02/2017	2037 On 02-November-17	9.66	Call	Bond Future	4123	4	4123	4	0.00
01/02/2017	2037 On 02-November-17	9.65	Call	Bond Future	4084	4	4084	4	0.00
01/02/2017	2037 On 02-November-17	9.67	Call	Bond Future	4163	4	4163	4	0.00
01/02/2017	2037 On 02-November-17	9.66	Put	Bond Future	4692	5	4692	5	0.00
01/02/2017	2037 On 02-November-17	9.67	Put	Bond Future	4651	5	4651	5	0.00
01/02/2017	2037 On 02-November-17	9.65	Put	Bond Future	4732	5	4732	5	0.00
01/02/2017	2038 On 02-February-17			Bond Future	132.61	132.6188	132.6064	132.6188	6,971.00
01/02/2017	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2038 On 02-February-17	137.05	Put	Bond Future	4444	4	4444	4	0.00
01/02/2017	2038 On 02-February-17	137.06	Put	Bond Future	4454	4	4454	4	0.00
01/02/2017	2038 On 02-February-17	137.07	Put	Bond Future	4464	4	4464	4	0.00
01/02/2017	2038 On 04-May-17			Bond Future	135.15	135.1609	135.1458	135.1609	20,533.00
01/02/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2038 On 04-May-17	139.78	Put	Bond Future	4634	5	4634	5	0.00
01/02/2017	2038 On 04-May-17	139.79	Put	Bond Future	4644	5	4644	5	0.00
01/02/2017	2038 On 04-May-17	139.77	Put	Bond Future	4624	5	4624	5	0.00
01/02/2017	2038 On 03-August-17			Bond Future	136.30	136.3131	136.2973	136.3131	0.00
01/02/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2038 On 03-August-17	141.17	Put	Bond Future	4873	5	4873	5	0.00
01/02/2017	2038 On 03-August-17	141.16	Put	Bond Future	4863	5	4863	5	0.00
01/02/2017	2038 On 03-August-17	141.18	Put	Bond Future	4883	5	4883	5	0.00
01/02/2017	2038 On 02-November-17			Bond Future	139.06	139.0827	139.0636	139.0827	0.00
01/02/2017	2038 On 02-November-17	136.80	Call	Bond Future	2264	2	2264	2	0.00

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01/02/2017	2038 On 02-November-17	136.82	Call	Bond Future	2244	2	2244	2	0.00
01/02/2017	2038 On 02-November-17	136.81	Call	Bond Future	2254	2	2254	2	0.00
01/02/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
01/02/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
01/02/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
01/02/2017	2040 On 02-February-17			Bond Future	9.61	94.8878	9.6056	94.8878	4,956.00
01/02/2017	2040 On 02-February-17	9.58	Call	Bond Future	185	0	185	0	0.00
01/02/2017	2040 On 02-February-17	9.59	Call	Bond Future	220	0	220	0	0.00
01/02/2017	2040 On 02-February-17	9.60	Call	Bond Future	260	1	260	1	0.00
01/02/2017	2040 On 02-February-17	9.59	Put	Bond Future	357	0	357	0	0.00
01/02/2017	2040 On 02-February-17	9.60	Put	Bond Future	309	0	309	0	0.00
01/02/2017	2040 On 02-February-17	9.58	Put	Bond Future	410	0	410	0	0.00
01/02/2017	2040 On 04-May-17			Bond Future	9.66	96.7007	9.6574	96.7007	8,436.00
01/02/2017	2040 On 04-May-17	9.62	Call	Bond Future	2574	3	2574	3	0.00
01/02/2017	2040 On 04-May-17	9.63	Call	Bond Future	2617	3	2617	3	0.00
01/02/2017	2040 On 04-May-17	9.64	Call	Bond Future	2660	3	2660	3	0.00
01/02/2017	2040 On 04-May-17	9.63	Put	Bond Future	2856	3	2856	3	0.00
01/02/2017	2040 On 04-May-17	9.64	Put	Bond Future	2812	3	2812	3	0.00
01/02/2017	2040 On 04-May-17	9.62	Put	Bond Future	2900	3	2900	3	0.00
01/02/2017	2040 On 03-August-17			Bond Future	9.71	94.0943	9.7052	94.0943	0.00
01/02/2017	2040 On 03-August-17	9.61	Call	Bond Future	3523	4	3523	4	0.00
01/02/2017	2040 On 03-August-17	9.63	Call	Bond Future	3607	4	3607	4	0.00
01/02/2017	2040 On 03-August-17	9.62	Call	Bond Future	3565	4	3565	4	0.00
01/02/2017	2040 On 03-August-17	9.62	Put	Bond Future	4303	4	4303	4	0.00
01/02/2017	2040 On 03-August-17	9.61	Put	Bond Future	4348	4	4348	4	0.00
01/02/2017	2040 On 03-August-17	9.63	Put	Bond Future	4257	4	4257	4	0.00
01/02/2017	2040 On 02-November-17			Bond Future	9.74	96.0015	9.7432	96.0015	0.00
01/02/2017	2040 On 02-November-17	9.66	Call	Bond Future	4471	5	4471	5	0.00
01/02/2017	2040 On 02-November-17	9.67	Call	Bond Future	4513	5	4513	5	0.00
01/02/2017	2040 On 02-November-17	9.65	Call	Bond Future	4429	5	4429	5	0.00
01/02/2017	2040 On 02-November-17	9.67	Put	Bond Future	5141	5	5141	5	0.00
01/02/2017	2040 On 02-November-17	9.66	Put	Bond Future	5185	5	5185	5	0.00
01/02/2017	2040 On 02-November-17	9.65	Put	Bond Future	5230	5	5230	5	0.00
01/02/2017	2044 On 02-February-17			Bond Future	9.63	92.0851	9.6306	92.0851	18,230.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2017	2044 On 02-February-17	9.77	Call	Bond Future	1237	2	1237	2	0.00
01/02/2017	2044 On 02-February-17	9.76	Call	Bond Future	1154	2	1154	2	0.00
01/02/2017	2044 On 02-February-17	9.78	Call	Bond Future	1320	2	1320	2	0.00
01/02/2017	2044 On 02-February-17	9.77	Put	Bond Future	14	0	14	0	0.00
01/02/2017	2044 On 02-February-17	9.78	Put	Bond Future	10	0	10	0	0.00
01/02/2017	2044 On 02-February-17	9.76	Put	Bond Future	18	0	18	0	0.00
01/02/2017	2044 On 04-May-17			Bond Future	9.68	93.8444	9.6809	93.8444	19,046.00
01/02/2017	2044 On 04-May-17	9.67	Call	Bond Future	2738	3	2738	3	0.00
01/02/2017	2044 On 04-May-17	9.68	Call	Bond Future	2783	3	2783	3	0.00
01/02/2017	2044 On 04-May-17	9.66	Call	Bond Future	2695	3	2695	3	0.00
01/02/2017	2044 On 04-May-17	9.68	Put	Bond Future	2790	3	2790	3	0.00
01/02/2017	2044 On 04-May-17	9.67	Put	Bond Future	2834	3	2834	3	0.00
01/02/2017	2044 On 04-May-17	9.66	Put	Bond Future	2878	3	2878	3	0.00
01/02/2017	2044 On 03-August-17			Bond Future	9.73	91.3072	9.7273	91.3072	0.00
01/02/2017	2044 On 03-August-17	9.62	Call	Bond Future	3541	4	3541	4	0.00
01/02/2017	2044 On 03-August-17	9.64	Call	Bond Future	3624	4	3624	4	0.00
01/02/2017	2044 On 03-August-17	9.63	Call	Bond Future	3583	4	3583	4	0.00
01/02/2017	2044 On 03-August-17	9.62	Put	Bond Future	4483	4	4483	4	0.00
01/02/2017	2044 On 03-August-17	9.63	Put	Bond Future	4437	4	4437	4	0.00
01/02/2017	2044 On 03-August-17	9.64	Put	Bond Future	4390	4	4390	4	0.00
01/02/2017	2044 On 02-November-17			Bond Future	9.76	93.1578	9.7643	93.1578	0.00
01/02/2017	2044 On 02-November-17	9.66	Call	Bond Future	4469	5	4469	5	0.00
01/02/2017	2044 On 02-November-17	9.68	Call	Bond Future	4553	5	4553	5	0.00
01/02/2017	2044 On 02-November-17	9.67	Call	Bond Future	4511	5	4511	5	0.00
01/02/2017	2044 On 02-November-17	9.67	Put	Bond Future	5332	5	5332	5	0.00
01/02/2017	2044 On 02-November-17	9.68	Put	Bond Future	5286	5	5286	5	0.00
01/02/2017	2044 On 02-November-17	9.66	Put	Bond Future	5377	5	5377	5	0.00
01/02/2017	2046 On 02-February-17			Bond Future	133.57	133.5780	133.5655	133.5780	18,221.00
01/02/2017	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2046 On 02-February-17	137.14	Put	Bond Future	3575	4	3575	4	0.00
01/02/2017	2046 On 02-February-17	137.13	Put	Bond Future	3565	4	3565	4	0.00
01/02/2017	2046 On 02-February-17	137.15	Put	Bond Future	3585	4	3585	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
01/02/2017	2046 On 04-May-17			Bond Future	134.59	134.6086	134.5935	134.6086	19,696.00
01/02/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2046 On 04-May-17	138.33	Put	Bond Future	3737	4	3737	4	0.00
01/02/2017	2046 On 04-May-17	138.34	Put	Bond Future	3747	4	3747	4	0.00
01/02/2017	2046 On 04-May-17	138.32	Put	Bond Future	3727	4	3727	4	0.00
01/02/2017	2046 On 03-August-17			Bond Future	137.25	137.2635	137.2474	137.2635	0.00
01/02/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2046 On 03-August-17	141.19	Put	Bond Future	3943	4	3943	4	0.00
01/02/2017	2046 On 03-August-17	141.17	Put	Bond Future	3923	4	3923	4	0.00
01/02/2017	2046 On 03-August-17	141.18	Put	Bond Future	3933	4	3933	4	0.00
01/02/2017	2046 On 02-November-17			Bond Future	138.43	138.4480	138.4287	138.4480	0.00
01/02/2017	2046 On 02-November-17	136.30	Call	Bond Future	2129	2	2129	2	0.00
01/02/2017	2046 On 02-November-17	136.32	Call	Bond Future	2109	2	2109	2	0.00
01/02/2017	2046 On 02-November-17	136.31	Call	Bond Future	2119	2	2119	2	0.00
01/02/2017	2046 On 02-November-17	136.31	Put	Bond Future	0	0	0	0	0.00
01/02/2017	2046 On 02-November-17	136.32	Put	Bond Future	0	0	0	0	0.00
01/02/2017	2046 On 02-November-17	136.30	Put	Bond Future	0	0	0	0	0.00
01/02/2017	2050 On 02-February-17			Bond Future	142.21	142.2200	142.2067	142.2200	20,450.00
01/02/2017	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2050 On 02-February-17	144.97	Put	Bond Future	2763	3	2763	3	0.00
01/02/2017	2050 On 02-February-17	144.96	Put	Bond Future	2753	3	2753	3	0.00
01/02/2017	2050 On 02-February-17	144.98	Put	Bond Future	2773	3	2773	3	0.00
01/02/2017	2050 On 04-May-17			Bond Future	144.93	144.9461	144.9301	144.9461	24,079.00
01/02/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2050 On 04-May-17	147.84	Put	Bond Future	2910	3	2910	3	0.00
01/02/2017	2050 On 04-May-17	147.85	Put	Bond Future	2920	3	2920	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
01/02/2017	2050 On 04-May-17	147.83	Put	Bond Future	2900	3	2900	3	0.00
01/02/2017	2050 On 03-August-17			Bond Future	146.11	146.1260	146.1092	146.1260	0.00
01/02/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
01/02/2017	2050 On 03-August-17	149.22	Put	Bond Future	3111	3	3111	3	0.00
01/02/2017	2050 On 03-August-17	149.24	Put	Bond Future	3131	3	3131	3	0.00
01/02/2017	2050 On 03-August-17	149.23	Put	Bond Future	3121	3	3121	3	0.00
01/02/2017	2050 On 02-November-17			Bond Future	149.07	149.0951	149.0747	149.0951	0.00
01/02/2017	2050 On 02-November-17	144.65	Call	Bond Future	4425	4	4425	4	0.00
01/02/2017	2050 On 02-November-17	144.67	Call	Bond Future	4405	4	4405	4	0.00
01/02/2017	2050 On 02-November-17	144.66	Call	Bond Future	4415	4	4415	4	0.00
01/02/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
01/02/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
01/02/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
01/02/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	AL37 On 02-February-17			Index Future	514.52	514.9650	514.5200	514.9650	7.00
01/02/2017	AL37 On 04-May-17			Index Future	524.34	524.8000	524.3420	524.8000	1.00
01/02/2017	AL37 On 03-August-17			Index Future	534.65	535.1180	534.6490	535.1180	0.00
01/02/2017	AL37 On 02-November-17			Index Future	545.47	545.9580	545.4690	545.9580	0.00
01/02/2017	AL7T On 02-February-17			Index Future	594.47	595.3750	594.4740	595.3750	2.00
01/02/2017	AL7T On 04-May-17			Index Future	605.82	606.7460	605.8220	606.7460	0.00
01/02/2017	AL7T On 03-August-17			Index Future	617.73	618.6750	617.7310	618.6750	0.00
01/02/2017	AL7T On 02-November-17			Index Future	630.23	631.2070	630.2330	631.2070	0.00
01/02/2017	ALBI On 02-February-17			Index Future	539.66	540.8050	539.6570	540.8050	27.00
01/02/2017	ALBI On 04-May-17			Index Future	549.96	551.1330	549.9580	551.1330	550.00
01/02/2017	ALBI On 03-August-17			Index Future	560.77	561.9690	560.7700	561.9690	0.00
01/02/2017	ALBI On 02-November-17			Index Future	572.12	573.3530	572.1190	573.3530	0.00
01/02/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	C025 On 31-January-25			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
01/02/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/02/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2017	EL28 On 02-February-17			Bond Future	128.89	128.8918	128.8868	128.8918	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
01/02/2017	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
01/02/2017	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
01/02/2017	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
01/02/2017	EL28 On 02-February-17	135.10	Put	Bond Future	6213	6	6213	6	0.00
01/02/2017	EL28 On 02-February-17	135.11	Put	Bond Future	6223	6	6223	6	0.00
01/02/2017	EL28 On 02-February-17	135.12	Put	Bond Future	6233	6	6233	6	0.00
01/02/2017	EL28 On 04-May-17			Bond Future	129.67	129.6728	129.6656	129.6728	0.00
01/02/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
01/02/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
01/02/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
01/02/2017	EL28 On 04-May-17	137.90	Put	Bond Future	8234	8	8234	8	0.00
01/02/2017	EL28 On 04-May-17	137.91	Put	Bond Future	8244	8	8244	8	0.00
01/02/2017	EL28 On 04-May-17	137.92	Put	Bond Future	8254	8	8254	8	0.00
01/02/2017	EL28 On 03-August-17			Bond Future	132.22	132.2305	132.2226	132.2305	0.00
01/02/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
01/02/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
01/02/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
01/02/2017	EL28 On 03-August-17	135.17	Put	Bond Future	2947	3	2947	3	0.00
01/02/2017	EL28 On 03-August-17	135.16	Put	Bond Future	2937	3	2937	3	0.00
01/02/2017	EL28 On 03-August-17	135.18	Put	Bond Future	2957	3	2957	3	0.00
01/02/2017	EL28 On 02-November-17			Bond Future	133.14	133.1501	133.1392	133.1501	0.00
01/02/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
01/02/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
01/02/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
01/02/2017	EL28 On 02-November-17	133.87	Put	Bond Future	731	1	731	1	0.00
01/02/2017	EL28 On 02-November-17	133.89	Put	Bond Future	751	1	751	1	0.00
01/02/2017	EL28 On 02-November-17	133.88	Put	Bond Future	741	1	741	1	0.00
01/02/2017	ES33 On 02-February-17			Bond Future	10.51	79.8099	10.5060	79.8099	2,000.00
01/02/2017	ES33 On 02-February-17	10.61	Call	Bond Future	659	1	659	1	0.00
01/02/2017	ES33 On 02-February-17	10.60	Call	Bond Future	596	1	596	1	0.00
01/02/2017	ES33 On 02-February-17	10.59	Call	Bond Future	533	1	533	1	0.00
01/02/2017	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
01/02/2017	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
01/02/2017	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2017	ES33 On 04-May-17			Bond Future	10.59	77.5415	10.5884	77.5415	9,466.00
01/02/2017	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
01/02/2017	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
01/02/2017	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
01/02/2017	ES33 On 04-May-17	10.55	Put	Bond Future	242	0	242	0	0.00
01/02/2017	ES33 On 04-May-17	10.54	Put	Bond Future	305	0	305	0	0.00
01/02/2017	ES33 On 04-May-17	10.56	Put	Bond Future	179	0	179	0	0.00
01/02/2017	ES33 On 03-August-17			Bond Future	10.66	79.0663	10.6650	79.0663	0.00
01/02/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
01/02/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
01/02/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
01/02/2017	ES33 On 03-August-17	10.53	Put	Bond Future	845	1	845	1	0.00
01/02/2017	ES33 On 03-August-17	10.54	Put	Bond Future	782	1	782	1	0.00
01/02/2017	ES33 On 03-August-17	10.55	Put	Bond Future	719	1	719	1	0.00
01/02/2017	ES33 On 02-November-17			Bond Future	10.74	76.8745	10.7401	76.8745	0.00
01/02/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
01/02/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
01/02/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
01/02/2017	ES33 On 02-November-17	10.67	Put	Bond Future	432	0	432	0	0.00
01/02/2017	ES33 On 02-November-17	10.68	Put	Bond Future	370	0	370	0	0.00
01/02/2017	ES33 On 02-November-17	10.66	Put	Bond Future	494	0	494	0	0.00
01/02/2017	ES42 On 02-February-17			Bond Future	10.64	84.0519	10.6410	84.0519	4,277.00
01/02/2017	ES42 On 04-May-17			Bond Future	10.72	81.3953	10.7229	81.3953	8,777.00
01/02/2017	ES42 On 03-August-17			Bond Future	10.80	82.9961	10.7981	82.9961	0.00
01/02/2017	ES42 On 02-November-17			Bond Future	10.87	80.4158	10.8710	80.4158	0.00
01/02/2017	GOVI On 02-February-17			GOVI	537.55	538.6750	537.5540	538.6750	117.00
01/02/2017	GOVI On 02-February-17	533.32	Call	GOVI	42340	5	42340	5	0.00
01/02/2017	GOVI On 02-February-17	533.34	Call	GOVI	42140	5	42140	5	0.00
01/02/2017	GOVI On 02-February-17	533.33	Call	GOVI	42240	5	42240	5	0.00
01/02/2017	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
01/02/2017	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
01/02/2017	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
01/02/2017	GOVI On 04-May-17			GOVI	547.82	548.9630	547.8150	548.9630	385.00
01/02/2017	GOVI On 04-May-17	262.20	Call	GOVI	2856150	287	2856150	287	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
01/02/2017	GOVI On 04-May-17	262.19	Call	GOVI	2856250	287	2856250	287	0.00
01/02/2017	GOVI On 04-May-17	262.18	Call	GOVI	2856350	287	2856350	287	0.00
01/02/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
01/02/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
01/02/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
01/02/2017	GOVI On 03-August-17			GOVI	558.58	559.7560	558.5840	559.7560	0.00
01/02/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
01/02/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
01/02/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
01/02/2017	GOVI On 03-August-17	561.11	Put	GOVI	25260	1	25260	1	0.00
01/02/2017	GOVI On 03-August-17	561.09	Put	GOVI	25060	1	25060	1	0.00
01/02/2017	GOVI On 03-August-17	561.10	Put	GOVI	25160	1	25160	1	0.00
01/02/2017	GOVI On 02-November-17			GOVI	569.89	571.0950	569.8890	571.0950	0.00
01/02/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
01/02/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
01/02/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
01/02/2017	GOVI On 02-November-17	572.45	Put	GOVI	25610	1	25610	1	0.00
01/02/2017	GOVI On 02-November-17	572.46	Put	GOVI	25710	1	25710	1	0.00
01/02/2017	GOVI On 02-November-17	572.44	Put	GOVI	25510	1	25510	1	0.00
01/02/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/02/2017	IGOV On 02-February-17			Index Future	249.40	249.3800	249.3950	249.3800	175.00
01/02/2017	IGOV On 04-May-17			Index Future	254.17	254.1580	254.1710	254.1580	922.00
01/02/2017	IGOV On 03-August-17			Index Future	259.18	259.1710	259.1830	259.1710	412.00
01/02/2017	IGOV On 02-November-17			Index Future	264.44	264.4350	264.4440	264.4350	0.00
01/02/2017	ILBI On 02-February-17			Index Future	675.56	675.9830	675.5640	675.9830	0.00
01/02/2017	ILBI On 04-May-17			Index Future	688.62	689.0510	688.6230	689.0510	0.00
01/02/2017	ILBI On 03-August-17			Index Future	702.18	702.6180	702.1810	702.6180	0.00
01/02/2017	ILBI On 02-November-17			Index Future	715.99	716.4310	715.9860	716.4310	0.00
01/02/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0029	100.0029	100.0029	0.00
01/02/2017	IS01 On 15-June-17			Interest Rate Swap	99.62	99.6197	99.6159	99.6197	0.00
01/02/2017	IS01 On 21-September-17			Interest Rate Swap	99.65	99.6567	99.6519	99.6567	0.00
01/02/2017	IS01 On 21-December-17			Interest Rate Swap	99.92	99.9231	99.9153	99.9231	0.00
01/02/2017	IS01 On 15-March-18			Interest Rate Swap	99.95	99.9661	99.9544	99.9661	0.00
01/02/2017	IS02 On 18-December-17			Interest Rate Swap	99.94	99.9515	99.9432	99.9515	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
01/02/2017	IS02 On 16-March-18			Interest Rate Swap	99.24	99.2500	99.2383	99.2500	0.00
01/02/2017	IS02 On 15-June-18			Interest Rate Swap	98.90	98.9192	98.9046	98.9192	0.00
01/02/2017	IS02 On 21-September-18			Interest Rate Swap	98.97	98.9880	98.9709	98.9880	0.00
01/02/2017	IS02 On 21-December-18			Interest Rate Swap	99.47	99.4900	99.4700	99.4900	0.00
01/02/2017	IS02 On 15-March-19			Interest Rate Swap	99.98	100.0054	99.9844	100.0054	0.00
01/02/2017	IS05 On 17-December-20			Interest Rate Swap	97.84	97.8092	97.8388	97.8092	0.00
01/02/2017	IS05 On 16-March-21			Interest Rate Swap	97.17	97.1360	97.1701	97.1360	0.00
01/02/2017	IS05 On 15-June-21			Interest Rate Swap	96.47	96.4327	96.4672	96.4327	0.00
01/02/2017	IS05 On 21-September-21			Interest Rate Swap	96.74	96.7086	96.7429	96.7086	0.00
01/02/2017	IS05 On 21-December-21			Interest Rate Swap	99.01	98.9731	99.0076	98.9731	50.00
01/02/2017	IS05 On 15-March-22			Interest Rate Swap	99.22	99.1865	99.2232	99.1865	0.00
01/02/2017	IS10 On 17-December-25			Interest Rate Swap	98.09	98.0108	98.0893	98.0108	0.00
01/02/2017	IS10 On 16-March-26			Interest Rate Swap	95.18	95.1013	95.1816	95.1013	0.00
01/02/2017	IS10 On 15-June-26			Interest Rate Swap	93.98	93.9035	93.9838	93.9035	0.00
01/02/2017	IS10 On 21-September-26			Interest Rate Swap	96.14	96.0569	96.1364	96.0569	0.00
01/02/2017	IS10 On 21-December-26			Interest Rate Swap	99.87	99.7900	99.8677	99.7900	0.00
01/02/2017	IS10 On 15-March-27			Interest Rate Swap	98.49	98.4116	98.4881	98.4116	0.00
01/02/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/02/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/02/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/02/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/02/2017	JBAF On 15-February-17			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
01/02/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.39	92.6100	7.3900	92.6100	1,000.00
01/02/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
01/02/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
01/02/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.44	92.5600	7.4400	92.5600	0.00
01/02/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
01/02/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
01/02/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.49	92.4900	7.4900	92.4900	0.00
01/02/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.50	92.4700	7.5000	92.4700	0.00
01/02/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.52	92.4400	7.5200	92.4400	0.00
01/02/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.55	92.4000	7.5500	92.4000	0.00
01/02/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
01/02/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.58	92.3700	7.5800	92.3700	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
01/02/2017	R023 On 02-February-17			Bond Future	8.47	100.1630	8.4656	100.1630	7,087.00
01/02/2017	R023 On 02-February-17	8.86	Call	Bond Future	1781	2	1781	2	0.00
01/02/2017	R023 On 02-February-17	8.85	Call	Bond Future	1737	2	1737	2	0.00
01/02/2017	R023 On 02-February-17	8.84	Call	Bond Future	1692	2	1692	2	0.00
01/02/2017	R023 On 02-February-17	8.85	Put	Bond Future	0	0	0	0	0.00
01/02/2017	R023 On 02-February-17	8.86	Put	Bond Future	0	0	0	0	0.00
01/02/2017	R023 On 02-February-17	8.84	Put	Bond Future	0	0	0	0	0.00
01/02/2017	R023 On 04-May-17			Bond Future	8.50	98.1448	8.5031	98.1448	19,210.00
01/02/2017	R023 On 04-May-17	8.59	Call	Bond Future	1400	1	1400	1	0.00
01/02/2017	R023 On 04-May-17	8.61	Call	Bond Future	1450	2	1450	2	0.00
01/02/2017	R023 On 04-May-17	8.60	Call	Bond Future	1425	1	1425	1	0.00
01/02/2017	R023 On 04-May-17	8.59	Put	Bond Future	1017	1	1017	1	0.00
01/02/2017	R023 On 04-May-17	8.61	Put	Bond Future	979	1	979	1	0.00
01/02/2017	R023 On 04-May-17	8.60	Put	Bond Future	998	1	998	1	0.00
01/02/2017	R023 On 03-August-17			Bond Future	8.53	100.0747	8.5295	100.0747	0.00
01/02/2017	R023 On 03-August-17	8.58	Call	Bond Future	1760	2	1760	2	0.00
01/02/2017	R023 On 03-August-17	8.60	Call	Bond Future	1806	2	1806	2	0.00
01/02/2017	R023 On 03-August-17	8.59	Call	Bond Future	1783	2	1783	2	0.00
01/02/2017	R023 On 03-August-17	8.58	Put	Bond Future	1545	2	1545	2	0.00
01/02/2017	R023 On 03-August-17	8.59	Put	Bond Future	1525	1	1525	1	0.00
01/02/2017	R023 On 03-August-17	8.60	Put	Bond Future	1506	1	1506	1	0.00
01/02/2017	R023 On 02-November-17			Bond Future	8.55	98.1691	8.5503	98.1691	0.00
01/02/2017	R023 On 02-November-17	8.56	Call	Bond Future	1934	2	1934	2	0.00
01/02/2017	R023 On 02-November-17	8.57	Call	Bond Future	1956	2	1956	2	0.00
01/02/2017	R023 On 02-November-17	8.58	Call	Bond Future	1978	2	1978	2	0.00
01/02/2017	R023 On 02-November-17	8.57	Put	Bond Future	1875	2	1875	2	0.00
01/02/2017	R023 On 02-November-17	8.58	Put	Bond Future	1856	2	1856	2	0.00
01/02/2017	R023 On 02-November-17	8.56	Put	Bond Future	1895	2	1895	2	0.00
01/02/2017	R035 On 02-February-17			Bond Future	9.53	98.6250	9.5257	98.6250	4,803.00
01/02/2017	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R035 On 02-February-17	9.51	Put	Bond Future	128	0	128	0	0.00
01/02/2017	R035 On 02-February-17	9.52	Put	Bond Future	46	0	46	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
01/02/2017	R035 On 02-February-17	9.50	Put	Bond Future	210	0	210	0	0.00
01/02/2017	R035 On 04-May-17			Bond Future	9.58	96.0066	9.5758	96.0066	7,526.00
01/02/2017	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R035 On 04-May-17	9.53	Put	Bond Future	371	0	371	0	0.00
01/02/2017	R035 On 04-May-17	9.54	Put	Bond Future	290	0	290	0	0.00
01/02/2017	R035 On 04-May-17	9.55	Put	Bond Future	209	0	209	0	0.00
01/02/2017	R035 On 03-August-17			Bond Future	9.62	97.8945	9.6204	97.8945	0.00
01/02/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R035 On 03-August-17	9.50	Put	Bond Future	971	1	971	1	0.00
01/02/2017	R035 On 03-August-17	9.52	Put	Bond Future	809	1	809	1	0.00
01/02/2017	R035 On 03-August-17	9.51	Put	Bond Future	890	1	890	1	0.00
01/02/2017	R035 On 02-November-17			Bond Future	9.66	95.3738	9.6627	95.3738	0.00
01/02/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R035 On 02-November-17	9.61	Put	Bond Future	418	0	418	0	0.00
01/02/2017	R035 On 02-November-17	9.60	Put	Bond Future	498	0	498	0	0.00
01/02/2017	R035 On 02-November-17	9.59	Put	Bond Future	578	0	578	0	0.00
01/02/2017	R186 On 02-February-17			Bond Future	8.85	112.2325	8.8506	112.2325	59,738.00
01/02/2017	R186 On 02-February-17	9.50	Call	Bond Future	4395	5	4395	5	0.00
01/02/2017	R186 On 02-February-17	8.87	Call	Bond Future	274	0	274	0	0.00
01/02/2017	R186 On 02-February-17	9.40	Call	Bond Future	3734	4	3734	4	0.00
01/02/2017	R186 On 02-February-17	8.37	Call	Bond Future	0	0	0	0	500.00
01/02/2017	R186 On 02-February-17	8.79	Call	Bond Future	55	0	55	0	0.00
01/02/2017	R186 On 02-February-17	8.95	Call	Bond Future	708	1	708	1	0.00
01/02/2017	R186 On 02-February-17	9.02	Call	Bond Future	1172	1	1172	1	0.00
01/02/2017	R186 On 02-February-17	8.00	Call	Bond Future	0	0	0	0	7,000.00
01/02/2017	R186 On 02-February-17	8.60	Call	Bond Future	0	0	0	0	7,000.00
01/02/2017	R186 On 02-February-17	8.81	Call	Bond Future	89	0	89	0	0.00
01/02/2017	R186 On 02-February-17	8.43	Call	Bond Future	0	0	0	0	11.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2017	R186 On 02-February-17	8.80	Call	Bond Future	70	0	70	0	0.00
01/02/2017	R186 On 02-February-17	8.90	Call	Bond Future	416	1	416	1	0.00
01/02/2017	R186 On 02-February-17	8.62	Call	Bond Future	0	0	0	0	500.00
01/02/2017	R186 On 02-February-17	9.10	Call	Bond Future	1717	2	1717	2	0.00
01/02/2017	R186 On 02-February-17	9.40	Put	Bond Future	0	0	0	0	11.00
01/02/2017	R186 On 02-February-17	8.79	Put	Bond Future	478	0	478	0	0.00
01/02/2017	R186 On 02-February-17	8.95	Put	Bond Future	20	0	20	0	2,546.00
01/02/2017	R186 On 02-February-17	9.02	Put	Bond Future	2	0	2	0	500.00
01/02/2017	R186 On 02-February-17	8.37	Put	Bond Future	3411	3	3411	3	0.00
01/02/2017	R186 On 02-February-17	8.60	Put	Bond Future	1761	2	1761	2	0.00
01/02/2017	R186 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	13,500.00
01/02/2017	R186 On 02-February-17	8.87	Put	Bond Future	139	0	139	0	500.00
01/02/2017	R186 On 02-February-17	8.62	Put	Bond Future	1619	1	1619	1	0.00
01/02/2017	R186 On 02-February-17	8.81	Put	Bond Future	372	0	372	0	0.00
01/02/2017	R186 On 02-February-17	9.10	Put	Bond Future	0	0	0	0	2,546.00
01/02/2017	R186 On 02-February-17	8.00	Put	Bond Future	6134	6	6134	6	0.00
01/02/2017	R186 On 02-February-17	8.90	Put	Bond Future	73	0	73	0	11.00
01/02/2017	R186 On 02-February-17	8.43	Put	Bond Future	2978	3	2978	3	0.00
01/02/2017	R186 On 02-February-17	8.80	Put	Bond Future	423	0	423	0	0.00
01/02/2017	R186 On 04-May-17			Bond Future	8.90	114.3768	8.8966	114.3768	115,119.00
01/02/2017	R186 On 04-May-17	8.91	Call	Bond Future	1950	2	1950	2	0.00
01/02/2017	R186 On 04-May-17	8.98	Call	Bond Future	2206	2	2206	2	0.00
01/02/2017	R186 On 04-May-17	8.94	Call	Bond Future	2057	2	2057	2	0.00
01/02/2017	R186 On 04-May-17	8.89	Call	Bond Future	1880	2	1880	2	0.00
01/02/2017	R186 On 04-May-17	8.44	Call	Bond Future	707	1	707	1	500.00
01/02/2017	R186 On 04-May-17	8.90	Call	Bond Future	1915	2	1915	2	0.00
01/02/2017	R186 On 04-May-17	8.98	Put	Bond Future	1640	2	1640	2	0.00
01/02/2017	R186 On 04-May-17	8.94	Put	Bond Future	1762	2	1762	2	500.00
01/02/2017	R186 On 04-May-17	8.89	Put	Bond Future	1924	2	1924	2	0.00
01/02/2017	R186 On 04-May-17	8.44	Put	Bond Future	3875	4	3875	4	0.00
01/02/2017	R186 On 04-May-17	8.90	Put	Bond Future	1891	2	1891	2	0.00
01/02/2017	R186 On 04-May-17	8.91	Put	Bond Future	1858	2	1858	2	0.00
01/02/2017	R186 On 03-August-17			Bond Future	8.93	111.3216	8.9346	111.3216	0.00
01/02/2017	R186 On 03-August-17	9.50	Call	Bond Future	4999	5	4999	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2017	R186 On 03-August-17	9.35	Call	Bond Future	4334	0	4334	0	0.00
01/02/2017	R186 On 03-August-17	8.91	Call	Bond Future	2632	3	2632	3	0.00
01/02/2017	R186 On 03-August-17	8.93	Call	Bond Future	2700	3	2700	3	0.00
01/02/2017	R186 On 03-August-17	8.85	Call	Bond Future	2433	0	2433	0	0.00
01/02/2017	R186 On 03-August-17	8.92	Call	Bond Future	2666	3	2666	3	0.00
01/02/2017	R186 On 03-August-17	9.35	Put	Bond Future	1612	0	1612	0	750.00
01/02/2017	R186 On 03-August-17	9.50	Put	Bond Future	1317	1	1317	1	6,500.00
01/02/2017	R186 On 03-August-17	8.91	Put	Bond Future	2796	3	2796	3	0.00
01/02/2017	R186 On 03-August-17	8.93	Put	Bond Future	2731	3	2731	3	0.00
01/02/2017	R186 On 03-August-17	8.85	Put	Bond Future	2999	0	2999	0	750.00
01/02/2017	R186 On 03-August-17	8.92	Put	Bond Future	2763	3	2763	3	0.00
01/02/2017	R186 On 02-November-17			Bond Future	8.96	113.5776	8.9640	113.5776	0.00
01/02/2017	R186 On 02-November-17	8.88	Call	Bond Future	3028	3	3028	3	0.00
01/02/2017	R186 On 02-November-17	8.89	Call	Bond Future	3060	3	3060	3	0.00
01/02/2017	R186 On 02-November-17	8.90	Call	Bond Future	3093	3	3093	3	0.00
01/02/2017	R186 On 02-November-17	8.89	Put	Bond Future	3544	3	3544	3	0.00
01/02/2017	R186 On 02-November-17	8.90	Put	Bond Future	3511	3	3511	3	0.00
01/02/2017	R186 On 02-November-17	8.88	Put	Bond Future	3577	3	3577	3	0.00
01/02/2017	R197 On 02-February-17			Bond Future	295.50	295.5280	295.5013	295.5280	163.00
01/02/2017	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R197 On 02-February-17	302.58	Put	Bond Future	7079	7	7079	7	0.00
01/02/2017	R197 On 02-February-17	302.59	Put	Bond Future	7089	7	7089	7	0.00
01/02/2017	R197 On 02-February-17	302.57	Put	Bond Future	7069	7	7069	7	0.00
01/02/2017	R197 On 04-May-17			Bond Future	301.16	301.1927	301.1604	301.1927	1,063.00
01/02/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R197 On 04-May-17	308.59	Put	Bond Future	7430	7	7430	7	0.00
01/02/2017	R197 On 04-May-17	308.60	Put	Bond Future	7440	7	7440	7	0.00
01/02/2017	R197 On 04-May-17	308.58	Put	Bond Future	7420	7	7420	7	0.00
01/02/2017	R197 On 03-August-17			Bond Future	300.14	300.1788	300.1447	300.1788	0.00
01/02/2017	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
01/02/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R197 On 03-August-17	308.05	Put	Bond Future	7905	8	7905	8	0.00
01/02/2017	R197 On 03-August-17	308.06	Put	Bond Future	7915	8	7915	8	0.00
01/02/2017	R197 On 03-August-17	308.07	Put	Bond Future	7925	8	7925	8	0.00
01/02/2017	R197 On 02-November-17			Bond Future	306.24	306.2783	306.2370	306.2783	0.00
01/02/2017	R197 On 02-November-17	305.17	Call	Bond Future	1067	1	1067	1	0.00
01/02/2017	R197 On 02-November-17	305.16	Call	Bond Future	1077	1	1077	1	0.00
01/02/2017	R197 On 02-November-17	305.15	Call	Bond Future	1087	1	1087	1	0.00
01/02/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00
01/02/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
01/02/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
01/02/2017	R202 On 02-February-17			Bond Future	246.06	246.0873	246.0640	246.0873	24,689.00
01/02/2017	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R202 On 02-February-17	251.72	Put	Bond Future	5656	6	5656	6	0.00
01/02/2017	R202 On 02-February-17	251.74	Put	Bond Future	5676	6	5676	6	0.00
01/02/2017	R202 On 02-February-17	251.73	Put	Bond Future	5666	6	5666	6	0.00
01/02/2017	R202 On 04-May-17			Bond Future	250.78	250.8045	250.7765	250.8045	34,426.00
01/02/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R202 On 04-May-17	256.71	Put	Bond Future	5934	6	5934	6	0.00
01/02/2017	R202 On 04-May-17	256.72	Put	Bond Future	5944	6	5944	6	0.00
01/02/2017	R202 On 04-May-17	256.73	Put	Bond Future	5954	6	5954	6	0.00
01/02/2017	R202 On 03-August-17			Bond Future	252.03	252.0572	252.0277	252.0572	0.00
01/02/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R202 On 03-August-17	258.36	Put	Bond Future	6332	6	6332	6	0.00
01/02/2017	R202 On 03-August-17	258.37	Put	Bond Future	6342	6	6342	6	0.00
01/02/2017	R202 On 03-August-17	258.35	Put	Bond Future	6322	6	6322	6	0.00
01/02/2017	R202 On 02-November-17			Bond Future	257.14	257.1783	257.1430	257.1783	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
01/02/2017	R202 On 02-November-17	253.89	Call	Bond Future	3253	3	3253	3	0.00
01/02/2017	R202 On 02-November-17	253.90	Call	Bond Future	3243	3	3243	3	0.00
01/02/2017	R202 On 02-November-17	253.91	Call	Bond Future	3233	3	3233	3	0.00
01/02/2017	R202 On 02-November-17	253.89	Put	Bond Future	0	0	0	0	0.00
01/02/2017	R202 On 02-November-17	253.91	Put	Bond Future	0	0	0	0	0.00
01/02/2017	R202 On 02-November-17	253.90	Put	Bond Future	0	0	0	0	0.00
01/02/2017	R203 On 02-February-17			Bond Future	7.72	103.5821	7.7213	103.5821	4,238.00
01/02/2017	R203 On 02-February-17	7.70	Call	Bond Future	4	0	4	0	0.00
01/02/2017	R203 On 02-February-17	7.72	Call	Bond Future	9	0	9	0	0.00
01/02/2017	R203 On 02-February-17	7.71	Call	Bond Future	6	0	6	0	0.00
01/02/2017	R203 On 02-February-17	7.71	Put	Bond Future	13	0	13	0	0.00
01/02/2017	R203 On 02-February-17	7.72	Put	Bond Future	9	0	9	0	0.00
01/02/2017	R203 On 02-February-17	7.70	Put	Bond Future	16	0	16	0	0.00
01/02/2017	R203 On 04-May-17			Bond Future	7.60	101.3886	7.6009	101.3886	31,101.00
01/02/2017	R203 On 04-May-17	6.91	Call	Bond Future	2	0	2	0	0.00
01/02/2017	R203 On 04-May-17	6.92	Call	Bond Future	3	0	3	0	0.00
01/02/2017	R203 On 04-May-17	6.93	Call	Bond Future	3	0	3	0	0.00
01/02/2017	R203 On 04-May-17	6.92	Put	Bond Future	241	0	241	0	0.00
01/02/2017	R203 On 04-May-17	6.91	Put	Bond Future	244	0	244	0	0.00
01/02/2017	R203 On 04-May-17	6.93	Put	Bond Future	238	0	238	0	0.00
01/02/2017	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
01/02/2017	R203 On 03-August-17	4.87	Call	Bond Future	42	0	42	0	0.00
01/02/2017	R203 On 03-August-17	4.89	Call	Bond Future	43	0	43	0	0.00
01/02/2017	R203 On 03-August-17	4.88	Call	Bond Future	42	0	42	0	0.00
01/02/2017	R203 On 03-August-17	4.88	Put	Bond Future	19	0	19	0	0.00
01/02/2017	R203 On 03-August-17	4.89	Put	Bond Future	19	0	19	0	0.00
01/02/2017	R203 On 03-August-17	4.87	Put	Bond Future	20	0	20	0	0.00
01/02/2017	R204 On 02-February-17			Bond Future	7.85	101.3008	7.8455	101.3008	10,197.00
01/02/2017	R204 On 02-February-17	8.28	Call	Bond Future	740	1	740	1	0.00
01/02/2017	R204 On 02-February-17	8.30	Call	Bond Future	774	1	774	1	0.00
01/02/2017	R204 On 02-February-17	8.29	Call	Bond Future	757	1	757	1	0.00
01/02/2017	R204 On 02-February-17	8.28	Put	Bond Future	0	0	0	0	0.00
01/02/2017	R204 On 02-February-17	8.30	Put	Bond Future	0	0	0	0	0.00
01/02/2017	R204 On 02-February-17	8.29	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2017	R204 On 04-May-17			Bond Future	7.87	103.2363	7.8683	103.2363	29,125.00
01/02/2017	R204 On 04-May-17	7.90	Call	Bond Future	295	0	295	0	0.00
01/02/2017	R204 On 04-May-17	7.92	Call	Bond Future	311	0	311	0	0.00
01/02/2017	R204 On 04-May-17	7.91	Call	Bond Future	303	0	303	0	0.00
01/02/2017	R204 On 04-May-17	7.91	Put	Bond Future	241	0	241	0	0.00
01/02/2017	R204 On 04-May-17	7.92	Put	Bond Future	234	0	234	0	0.00
01/02/2017	R204 On 04-May-17	7.90	Put	Bond Future	247	0	247	0	0.00
01/02/2017	R204 On 03-August-17			Bond Future	7.85	101.2249	7.8499	101.2249	0.00
01/02/2017	R204 On 03-August-17	7.75	Call	Bond Future	314	0	314	0	0.00
01/02/2017	R204 On 03-August-17	7.76	Call	Bond Future	320	0	320	0	0.00
01/02/2017	R204 On 03-August-17	7.77	Call	Bond Future	326	0	326	0	0.00
01/02/2017	R204 On 03-August-17	7.75	Put	Bond Future	442	0	442	0	0.00
01/02/2017	R204 On 03-August-17	7.76	Put	Bond Future	435	0	435	0	0.00
01/02/2017	R204 On 03-August-17	7.77	Put	Bond Future	429	0	429	0	0.00
01/02/2017	R204 On 02-November-17			Bond Future	7.76	103.2762	7.7622	103.2762	0.00
01/02/2017	R204 On 02-November-17	7.76	Call	Bond Future	392	0	392	0	0.00
01/02/2017	R204 On 02-November-17	7.74	Call	Bond Future	381	0	381	0	0.00
01/02/2017	R204 On 02-November-17	7.75	Call	Bond Future	386	0	386	0	0.00
01/02/2017	R204 On 02-November-17	7.74	Put	Bond Future	404	0	404	0	0.00
01/02/2017	R204 On 02-November-17	7.75	Put	Bond Future	399	0	399	0	0.00
01/02/2017	R204 On 02-November-17	7.76	Put	Bond Future	394	0	394	0	0.00
01/02/2017	R207 On 02-February-17			Bond Future	7.99	98.5949	7.9855	98.5949	30,319.00
01/02/2017	R207 On 02-February-17	8.91	Call	Bond Future	2316	2	2316	2	62.00
01/02/2017	R207 On 02-February-17	9.22	Call	Bond Future	3078	3	3078	3	0.00
01/02/2017	R207 On 02-February-17	9.24	Call	Bond Future	3127	3	3127	3	0.00
01/02/2017	R207 On 02-February-17	9.23	Call	Bond Future	3102	3	3102	3	0.00
01/02/2017	R207 On 02-February-17	9.23	Put	Bond Future	0	0	0	0	0.00
01/02/2017	R207 On 02-February-17	9.24	Put	Bond Future	0	0	0	0	0.00
01/02/2017	R207 On 02-February-17	8.91	Put	Bond Future	0	0	0	0	0.00
01/02/2017	R207 On 02-February-17	9.22	Put	Bond Future	0	0	0	0	0.00
01/02/2017	R207 On 04-May-17			Bond Future	8.02	100.4786	8.0187	100.4786	79,363.00
01/02/2017	R207 On 04-May-17	8.20	Call	Bond Future	707	1	707	1	0.00
01/02/2017	R207 On 04-May-17	8.22	Call	Bond Future	738	1	738	1	0.00
01/02/2017	R207 On 04-May-17	8.21	Call	Bond Future	722	1	722	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
01/02/2017	R207 On 04-May-17	8.20	Put	Bond Future	282	0	282	0	0.00
01/02/2017	R207 On 04-May-17	8.22	Put	Bond Future	266	0	266	0	0.00
01/02/2017	R207 On 04-May-17	8.21	Put	Bond Future	274	0	274	0	0.00
01/02/2017	R207 On 03-August-17			Bond Future	8.03	98.8106	8.0288	98.8106	0.00
01/02/2017	R207 On 03-August-17	8.19	Call	Bond Future	847	1	847	1	51.00
01/02/2017	R207 On 03-August-17	8.40	Call	Bond Future	1140	1	1140	1	0.00
01/02/2017	R207 On 03-August-17	8.39	Call	Bond Future	1125	1	1125	1	0.00
01/02/2017	R207 On 03-August-17	8.41	Call	Bond Future	1155	1	1155	1	0.00
01/02/2017	R207 On 03-August-17	8.39	Put	Bond Future	353	0	353	0	0.00
01/02/2017	R207 On 03-August-17	8.41	Put	Bond Future	340	0	340	0	0.00
01/02/2017	R207 On 03-August-17	8.19	Put	Bond Future	502	0	502	0	0.00
01/02/2017	R207 On 03-August-17	8.40	Put	Bond Future	346	0	346	0	0.00
01/02/2017	R207 On 02-November-17			Bond Future	8.00	100.8131	7.9991	100.8131	0.00
01/02/2017	R207 On 02-November-17	8.03	Call	Bond Future	778	1	778	1	0.00
01/02/2017	R207 On 02-November-17	8.05	Call	Bond Future	799	1	799	1	0.00
01/02/2017	R207 On 02-November-17	8.04	Call	Bond Future	789	1	789	1	0.00
01/02/2017	R207 On 02-November-17	8.04	Put	Bond Future	709	1	709	1	0.00
01/02/2017	R207 On 02-November-17	8.05	Put	Bond Future	700	1	700	1	0.00
01/02/2017	R207 On 02-November-17	8.03	Put	Bond Future	717	1	717	1	0.00
01/02/2017	R208 On 02-February-17			Bond Future	8.16	97.6007	8.1605	97.6007	12,160.00
01/02/2017	R208 On 02-February-17	8.64	Call	Bond Future	1592	2	1592	2	0.00
01/02/2017	R208 On 02-February-17	8.65	Call	Bond Future	1625	2	1625	2	0.00
01/02/2017	R208 On 02-February-17	8.63	Call	Bond Future	1559	2	1559	2	0.00
01/02/2017	R208 On 02-February-17	8.65	Put	Bond Future	0	0	0	0	0.00
01/02/2017	R208 On 02-February-17	8.64	Put	Bond Future	0	0	0	0	0.00
01/02/2017	R208 On 02-February-17	8.63	Put	Bond Future	0	0	0	0	0.00
01/02/2017	R208 On 04-May-17			Bond Future	8.19	96.0629	8.1926	96.0629	21,492.00
01/02/2017	R208 On 04-May-17	8.37	Call	Bond Future	1036	1	1036	1	0.00
01/02/2017	R208 On 04-May-17	8.39	Call	Bond Future	1076	1	1076	1	0.00
01/02/2017	R208 On 04-May-17	8.38	Call	Bond Future	1056	1	1056	1	0.00
01/02/2017	R208 On 04-May-17	8.37	Put	Bond Future	473	0	473	0	0.00
01/02/2017	R208 On 04-May-17	8.38	Put	Bond Future	461	0	461	0	0.00
01/02/2017	R208 On 04-May-17	8.39	Put	Bond Future	450	0	450	0	0.00
01/02/2017	R208 On 03-August-17			Bond Future	8.21	97.9519	8.2086	97.9519	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
01/02/2017	R208 On 03-August-17	8.30	Call	Bond Future	1182	1	1182	1	0.00
01/02/2017	R208 On 03-August-17	8.32	Call	Bond Future	1216	1	1216	1	0.00
01/02/2017	R208 On 03-August-17	8.31	Call	Bond Future	1199	1	1199	1	0.00
01/02/2017	R208 On 03-August-17	8.32	Put	Bond Future	882	1	882	1	0.00
01/02/2017	R208 On 03-August-17	8.31	Put	Bond Future	895	1	895	1	0.00
01/02/2017	R208 On 03-August-17	8.30	Put	Bond Future	908	1	908	1	0.00
01/02/2017	R208 On 02-November-17			Bond Future	8.21	96.5332	8.2089	96.5332	0.00
01/02/2017	R208 On 02-November-17	8.18	Call	Bond Future	1152	1	1152	1	0.00
01/02/2017	R208 On 02-November-17	8.20	Call	Bond Future	1181	1	1181	1	0.00
01/02/2017	R208 On 02-November-17	8.19	Call	Bond Future	1166	1	1166	1	0.00
01/02/2017	R208 On 02-November-17	8.19	Put	Bond Future	1220	1	1220	1	0.00
01/02/2017	R208 On 02-November-17	8.20	Put	Bond Future	1206	1	1206	1	0.00
01/02/2017	R208 On 02-November-17	8.18	Put	Bond Future	1234	1	1234	1	0.00
01/02/2017	R209 On 02-February-17			Bond Future	9.50	74.0530	9.4956	74.0530	13,889.00
01/02/2017	R209 On 02-February-17	9.55	Call	Bond Future	446	1	446	1	0.00
01/02/2017	R209 On 02-February-17	9.53	Call	Bond Future	349	1	349	1	0.00
01/02/2017	R209 On 02-February-17	9.54	Call	Bond Future	396	1	396	1	0.00
01/02/2017	R209 On 02-February-17	9.53	Put	Bond Future	115	0	115	0	0.00
01/02/2017	R209 On 02-February-17	9.54	Put	Bond Future	94	0	94	0	0.00
01/02/2017	R209 On 02-February-17	9.55	Put	Bond Future	76	0	76	0	0.00
01/02/2017	R209 On 04-May-17			Bond Future	9.54	72.3173	9.5418	72.3173	59,170.00
01/02/2017	R209 On 04-May-17	9.63	Call	Bond Future	2362	3	2362	3	0.00
01/02/2017	R209 On 04-May-17	8.93	Call	Bond Future	567	1	567	1	1,130.00
01/02/2017	R209 On 04-May-17	9.46	Call	Bond Future	1779	2	1779	2	0.00
01/02/2017	R209 On 04-May-17	9.48	Call	Bond Future	1843	2	1843	2	0.00
01/02/2017	R209 On 04-May-17	9.47	Call	Bond Future	1811	2	1811	2	0.00
01/02/2017	R209 On 04-May-17	9.33	Call	Bond Future	1395	2	1395	2	0.00
01/02/2017	R209 On 04-May-17	9.63	Put	Bond Future	1770	2	1770	2	1,130.00
01/02/2017	R209 On 04-May-17	8.93	Put	Bond Future	4886	5	4886	5	0.00
01/02/2017	R209 On 04-May-17	9.46	Put	Bond Future	2335	2	2335	2	0.00
01/02/2017	R209 On 04-May-17	9.33	Put	Bond Future	2847	3	2847	3	1,130.00
01/02/2017	R209 On 04-May-17	9.47	Put	Bond Future	2298	2	2298	2	0.00
01/02/2017	R209 On 04-May-17	9.48	Put	Bond Future	2262	2	2262	2	0.00
01/02/2017	R209 On 03-August-17			Bond Future	9.58	73.7394	9.5824	73.7394	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
01/02/2017	R209 On 03-August-17	9.44	Call	Bond Future	2495	3	2495	3	0.00
01/02/2017	R209 On 03-August-17	9.43	Call	Bond Future	2464	3	2464	3	0.00
01/02/2017	R209 On 03-August-17	9.45	Call	Bond Future	2527	3	2527	3	0.00
01/02/2017	R209 On 03-August-17	9.44	Put	Bond Future	3459	3	3459	3	0.00
01/02/2017	R209 On 03-August-17	9.45	Put	Bond Future	3422	3	3422	3	0.00
01/02/2017	R209 On 03-August-17	9.43	Put	Bond Future	3496	3	3496	3	0.00
01/02/2017	R209 On 02-November-17			Bond Future	9.62	72.0823	9.6188	72.0823	0.00
01/02/2017	R209 On 02-November-17	9.54	Call	Bond Future	3328	3	3328	3	0.00
01/02/2017	R209 On 02-November-17	9.52	Call	Bond Future	3263	3	3263	3	0.00
01/02/2017	R209 On 02-November-17	9.53	Call	Bond Future	3296	3	3296	3	0.00
01/02/2017	R209 On 02-November-17	9.54	Put	Bond Future	3855	4	3855	4	0.00
01/02/2017	R209 On 02-November-17	9.52	Put	Bond Future	3925	4	3925	4	0.00
01/02/2017	R209 On 02-November-17	9.53	Put	Bond Future	3890	4	3890	4	0.00
01/02/2017	R210 On 02-February-17			Bond Future	187.05	187.0631	187.0455	187.0631	394.00
01/02/2017	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R210 On 02-February-17	190.86	Put	Bond Future	3814	4	3814	4	0.00
01/02/2017	R210 On 02-February-17	190.84	Put	Bond Future	3794	4	3794	4	0.00
01/02/2017	R210 On 02-February-17	190.85	Put	Bond Future	3804	4	3804	4	0.00
01/02/2017	R210 On 04-May-17			Bond Future	188.31	188.3296	188.3084	188.3296	1,698.00
01/02/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R210 On 04-May-17	192.31	Put	Bond Future	4002	4	4002	4	0.00
01/02/2017	R210 On 04-May-17	192.32	Put	Bond Future	4012	4	4012	4	0.00
01/02/2017	R210 On 04-May-17	192.33	Put	Bond Future	4022	4	4022	4	0.00
01/02/2017	R210 On 03-August-17			Bond Future	192.02	192.0440	192.0216	192.0440	0.00
01/02/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R210 On 03-August-17	196.29	Put	Bond Future	4268	4	4268	4	0.00
01/02/2017	R210 On 03-August-17	196.30	Put	Bond Future	4278	4	4278	4	0.00
01/02/2017	R210 On 03-August-17	196.28	Put	Bond Future	4258	4	4258	4	0.00

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01/02/2017	R210 On 02-November-17			Bond Future	193.49	193.5137	193.4869	193.5137	0.00
01/02/2017	R210 On 02-November-17	192.07	Call	Bond Future	1417	1	1417	1	0.00
01/02/2017	R210 On 02-November-17	192.09	Call	Bond Future	1397	1	1397	1	0.00
01/02/2017	R210 On 02-November-17	192.08	Call	Bond Future	1407	1	1407	1	0.00
01/02/2017	R210 On 02-November-17	192.08	Put	Bond Future	0	0	0	0	0.00
01/02/2017	R210 On 02-November-17	192.07	Put	Bond Future	0	0	0	0	0.00
01/02/2017	R210 On 02-November-17	192.09	Put	Bond Future	0	0	0	0	0.00
01/02/2017	R212 On 02-February-17			Bond Future	146.30	146.1452	146.3022	146.1452	3,380.00
01/02/2017	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R212 On 02-February-17	149.28	Put	Bond Future	2978	3	2978	3	0.00
01/02/2017	R212 On 02-February-17	149.29	Put	Bond Future	2988	3	2988	3	0.00
01/02/2017	R212 On 02-February-17	149.27	Put	Bond Future	2968	3	2968	3	0.00
01/02/2017	R212 On 04-May-17			Bond Future	149.10	148.9466	149.1041	148.9466	3,258.00
01/02/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R212 On 04-May-17	152.24	Put	Bond Future	3136	3	3136	3	0.00
01/02/2017	R212 On 04-May-17	152.25	Put	Bond Future	3146	3	3146	3	0.00
01/02/2017	R212 On 04-May-17	152.23	Put	Bond Future	3126	3	3126	3	0.00
01/02/2017	R212 On 03-August-17			Bond Future	149.99	149.8343	149.9942	149.8343	0.00
01/02/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
01/02/2017	R212 On 03-August-17	153.34	Put	Bond Future	3346	4	3346	4	0.00
01/02/2017	R212 On 03-August-17	153.35	Put	Bond Future	3356	4	3356	4	0.00
01/02/2017	R212 On 03-August-17	153.36	Put	Bond Future	3366	4	3366	4	0.00
01/02/2017	R212 On 02-November-17			Bond Future	153.04	152.8788	153.0388	152.8788	0.00
01/02/2017	R212 On 02-November-17	152.41	Call	Bond Future	629	0	629	0	0.00
01/02/2017	R212 On 02-November-17	152.42	Call	Bond Future	619	0	619	0	0.00
01/02/2017	R212 On 02-November-17	152.40	Call	Bond Future	639	0	639	0	0.00
01/02/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00
01/02/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
01/02/2017	R213 On 02-February-17			Bond Future	9.28	85.5680	9.2756	85.5680	9,938.00
01/02/2017	R213 On 02-February-17	9.40	Call	Bond Future	849	1	849	1	0.00
01/02/2017	R213 On 02-February-17	9.42	Call	Bond Future	977	1	977	1	0.00
01/02/2017	R213 On 02-February-17	9.41	Call	Bond Future	913	1	913	1	0.00
01/02/2017	R213 On 02-February-17	9.40	Put	Bond Future	11	0	11	0	0.00
01/02/2017	R213 On 02-February-17	9.41	Put	Bond Future	8	0	8	0	0.00
01/02/2017	R213 On 02-February-17	9.42	Put	Bond Future	6	0	6	0	0.00
01/02/2017	R213 On 04-May-17			Bond Future	9.32	83.6515	9.3209	83.6515	44,842.00
01/02/2017	R213 On 04-May-17	9.36	Call	Bond Future	2093	2	2093	2	0.00
01/02/2017	R213 On 04-May-17	9.37	Call	Bond Future	2129	2	2129	2	0.00
01/02/2017	R213 On 04-May-17	9.35	Call	Bond Future	2058	2	2058	2	0.00
01/02/2017	R213 On 04-May-17	9.36	Put	Bond Future	1831	2	1831	2	0.00
01/02/2017	R213 On 04-May-17	9.37	Put	Bond Future	1800	2	1800	2	0.00
01/02/2017	R213 On 04-May-17	9.35	Put	Bond Future	1863	2	1863	2	0.00
01/02/2017	R213 On 03-August-17			Bond Future	9.36	85.2964	9.3602	85.2964	0.00
01/02/2017	R213 On 03-August-17	9.33	Call	Bond Future	2718	3	2718	3	0.00
01/02/2017	R213 On 03-August-17	9.34	Call	Bond Future	2752	3	2752	3	0.00
01/02/2017	R213 On 03-August-17	9.35	Call	Bond Future	2785	3	2785	3	0.00
01/02/2017	R213 On 03-August-17	9.34	Put	Bond Future	2885	3	2885	3	0.00
01/02/2017	R213 On 03-August-17	9.35	Put	Bond Future	2853	3	2853	3	0.00
01/02/2017	R213 On 03-August-17	9.33	Put	Bond Future	2918	3	2918	3	0.00
01/02/2017	R213 On 02-November-17			Bond Future	9.40	83.4721	9.3969	83.4721	0.00
01/02/2017	R213 On 02-November-17	9.36	Call	Bond Future	3344	3	3344	3	0.00
01/02/2017	R213 On 02-November-17	9.34	Call	Bond Future	3278	3	3278	3	0.00
01/02/2017	R213 On 02-November-17	9.35	Call	Bond Future	3311	3	3311	3	0.00
01/02/2017	R213 On 02-November-17	9.34	Put	Bond Future	3652	4	3652	4	0.00
01/02/2017	R213 On 02-November-17	9.35	Put	Bond Future	3619	4	3619	4	0.00
01/02/2017	R213 On 02-November-17	9.36	Put	Bond Future	3586	4	3586	4	0.00
01/02/2017	R214 On 02-February-17			Bond Future	9.57	74.4758	9.5656	74.4758	7,912.00
01/02/2017	R214 On 02-February-17	9.67	Call	Bond Future	762	1	762	1	0.00
01/02/2017	R214 On 02-February-17	9.66	Call	Bond Future	699	1	699	1	0.00
01/02/2017	R214 On 02-February-17	9.68	Call	Bond Future	827	1	827	1	0.00
01/02/2017	R214 On 02-February-17	9.67	Put	Bond Future	24	0	24	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
01/02/2017	R214 On 02-February-17	9.68	Put	Bond Future	18	0	18	0	0.00
01/02/2017	R214 On 02-February-17	9.66	Put	Bond Future	31	0	31	0	0.00
01/02/2017	R214 On 04-May-17			Bond Future	9.61	72.6010	9.6098	72.6010	34,273.00
01/02/2017	R214 On 04-May-17	9.58	Call	Bond Future	2035	2	2035	2	0.00
01/02/2017	R214 On 04-May-17	9.56	Call	Bond Future	1966	2	1966	2	0.00
01/02/2017	R214 On 04-May-17	9.57	Call	Bond Future	2000	2	2000	2	0.00
01/02/2017	R214 On 04-May-17	9.56	Put	Bond Future	2320	2	2320	2	0.00
01/02/2017	R214 On 04-May-17	9.57	Put	Bond Future	2283	2	2283	2	0.00
01/02/2017	R214 On 04-May-17	9.58	Put	Bond Future	2247	2	2247	2	0.00
01/02/2017	R214 On 03-August-17			Bond Future	9.65	74.0287	9.6491	74.0287	0.00
01/02/2017	R214 On 03-August-17	9.51	Call	Bond Future	2611	3	2611	3	0.00
01/02/2017	R214 On 03-August-17	9.53	Call	Bond Future	2676	3	2676	3	0.00
01/02/2017	R214 On 03-August-17	9.52	Call	Bond Future	2643	3	2643	3	0.00
01/02/2017	R214 On 03-August-17	9.52	Put	Bond Future	3559	3	3559	3	0.00
01/02/2017	R214 On 03-August-17	9.53	Put	Bond Future	3521	3	3521	3	0.00
01/02/2017	R214 On 03-August-17	9.51	Put	Bond Future	3598	3	3598	3	0.00
01/02/2017	R214 On 02-November-17			Bond Future	9.69	72.2298	9.6861	72.2298	0.00
01/02/2017	R214 On 02-November-17	9.58	Call	Bond Future	3440	4	3440	4	0.00
01/02/2017	R214 On 02-November-17	9.60	Call	Bond Future	3508	4	3508	4	0.00
01/02/2017	R214 On 02-November-17	9.59	Call	Bond Future	3474	4	3474	4	0.00
01/02/2017	R214 On 02-November-17	9.58	Put	Bond Future	4186	4	4186	4	0.00
01/02/2017	R214 On 02-November-17	9.60	Put	Bond Future	4112	4	4112	4	0.00
01/02/2017	R214 On 02-November-17	9.59	Put	Bond Future	4149	4	4149	4	0.00
01/02/2017	R248 On 02-February-17			Bond Future	9.63	95.5536	9.6256	95.5536	37,243.00
01/02/2017	R248 On 02-February-17	9.76	Call	Bond Future	1223	2	1223	2	0.00
01/02/2017	R248 On 02-February-17	9.78	Call	Bond Future	1393	2	1393	2	0.00
01/02/2017	R248 On 02-February-17	9.77	Call	Bond Future	1307	2	1307	2	0.00
01/02/2017	R248 On 02-February-17	9.77	Put	Bond Future	12	0	12	0	0.00
01/02/2017	R248 On 02-February-17	9.76	Put	Bond Future	17	0	17	0	0.00
01/02/2017	R248 On 02-February-17	9.78	Put	Bond Future	9	0	9	0	0.00
01/02/2017	R248 On 04-May-17			Bond Future	9.67	92.9400	9.6716	92.9400	63,239.00
01/02/2017	R248 On 04-May-17	9.67	Call	Bond Future	2859	3	2859	3	0.00
01/02/2017	R248 On 04-May-17	9.66	Call	Bond Future	2814	3	2814	3	0.00
01/02/2017	R248 On 04-May-17	9.65	Call	Bond Future	2769	3	2769	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
01/02/2017	R248 On 04-May-17	9.66	Put	Bond Future	2919	3	2919	3	0.00
01/02/2017	R248 On 04-May-17	9.65	Put	Bond Future	2964	3	2964	3	0.00
01/02/2017	R248 On 04-May-17	9.67	Put	Bond Future	2874	3	2874	3	0.00
01/02/2017	R248 On 03-August-17			Bond Future	9.71	94.7675	9.7127	94.7675	200.00
01/02/2017	R248 On 03-August-17	9.57	Call	Bond Future	3497	4	3497	4	0.00
01/02/2017	R248 On 03-August-17	9.58	Call	Bond Future	3539	4	3539	4	0.00
01/02/2017	R248 On 03-August-17	9.56	Call	Bond Future	3456	4	3456	4	0.00
01/02/2017	R248 On 03-August-17	9.57	Put	Bond Future	4787	5	4787	5	0.00
01/02/2017	R248 On 03-August-17	9.58	Put	Bond Future	4737	5	4737	5	0.00
01/02/2017	R248 On 03-August-17	9.56	Put	Bond Future	4837	5	4837	5	0.00
01/02/2017	R248 On 02-November-17			Bond Future	9.75	92.2470	9.7515	92.2470	0.00
01/02/2017	R248 On 02-November-17	9.64	Call	Bond Future	4567	5	4567	5	0.00
01/02/2017	R248 On 02-November-17	9.65	Call	Bond Future	4610	5	4610	5	0.00
01/02/2017	R248 On 02-November-17	9.66	Call	Bond Future	4653	5	4653	5	0.00
01/02/2017	R248 On 02-November-17	9.64	Put	Bond Future	5564	5	5564	5	0.00
01/02/2017	R248 On 02-November-17	9.65	Put	Bond Future	5517	5	5517	5	0.00
01/02/2017	R248 On 02-November-17	9.66	Put	Bond Future	5470	5	5470	5	0.00