



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
16/02/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	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
16/02/2017	2025 On 04-May-17			Bond Future	129.66	129.6601	129.6552	129.6601	2,414.00
16/02/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
16/02/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
16/02/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
16/02/2017	2025 On 04-May-17	132.57	Put	Bond Future	2915	3	2915	3	0.00
16/02/2017	2025 On 04-May-17	132.56	Put	Bond Future	2905	3	2905	3	0.00
16/02/2017	2025 On 04-May-17	132.58	Put	Bond Future	2925	3	2925	3	0.00
16/02/2017	2025 On 03-August-17			Bond Future	130.82	130.8283	130.8223	130.8283	0.00
16/02/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
16/02/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
16/02/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
16/02/2017	2025 On 03-August-17	133.96	Put	Bond Future	3138	3	3138	3	0.00
16/02/2017	2025 On 03-August-17	133.98	Put	Bond Future	3158	3	3158	3	0.00
16/02/2017	2025 On 03-August-17	133.97	Put	Bond Future	3148	3	3148	3	0.00
16/02/2017	2025 On 02-November-17			Bond Future	133.44	133.4509	133.4449	133.4509	0.00
16/02/2017	2025 On 02-November-17	132.96	Call	Bond Future	485	0	485	0	0.00
16/02/2017	2025 On 02-November-17	132.98	Call	Bond Future	465	0	465	0	0.00
16/02/2017	2025 On 02-November-17	132.97	Call	Bond Future	475	0	475	0	0.00
16/02/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
16/02/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
16/02/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
16/02/2017	2029 On 04-May-17			Bond Future	101.81	101.8171	101.8132	101.8171	2,272.00
16/02/2017	2029 On 04-May-17	100.65	Call	Bond Future	1163	1	1163	1	0.00
16/02/2017	2029 On 04-May-17	100.67	Call	Bond Future	1143	1	1143	1	0.00
16/02/2017	2029 On 04-May-17	100.66	Call	Bond Future	1153	1	1153	1	0.00
16/02/2017	2029 On 04-May-17	100.65	Put	Bond Future	0	0	0	0	0.00
16/02/2017	2029 On 04-May-17	100.67	Put	Bond Future	0	0	0	0	0.00
16/02/2017	2029 On 04-May-17	100.66	Put	Bond Future	0	0	0	0	0.00
16/02/2017	2030 On 04-May-17			Bond Future	9.04	94.6798	9.0425	94.6798	32,785.00
16/02/2017	2030 On 04-May-17	9.34	Call	Bond Future	2070	2	2070	2	0.00
16/02/2017	2030 On 04-May-17	9.33	Call	Bond Future	2002	2	2002	2	0.00
16/02/2017	2030 On 04-May-17	9.32	Call	Bond Future	1933	2	1933	2	0.00
16/02/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
16/02/2017	2030 On 04-May-17	9.34	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
16/02/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
16/02/2017	2030 On 03-August-17			Bond Future	9.09	92.4872	9.0869	92.4872	0.00
16/02/2017	2030 On 03-August-17	9.33	Call	Bond Future	1672	2	1672	2	0.00
16/02/2017	2030 On 03-August-17	9.34	Call	Bond Future	1740	2	1740	2	0.00
16/02/2017	2030 On 03-August-17	9.35	Call	Bond Future	1808	2	1808	2	0.00
16/02/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
16/02/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
16/02/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
16/02/2017	2030 On 02-November-17			Bond Future	9.12	94.3222	9.1187	94.3222	0.00
16/02/2017	2030 On 02-November-17	9.36	Call	Bond Future	1638	2	1638	2	0.00
16/02/2017	2030 On 02-November-17	9.35	Call	Bond Future	1571	2	1571	2	0.00
16/02/2017	2030 On 02-November-17	9.34	Call	Bond Future	1504	2	1504	2	0.00
16/02/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
16/02/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
16/02/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
16/02/2017	2032 On 04-May-17			Bond Future	9.19	93.7283	9.1870	93.7283	19,129.00
16/02/2017	2032 On 04-May-17	9.46	Call	Bond Future	3191	3	3191	3	0.00
16/02/2017	2032 On 04-May-17	9.45	Call	Bond Future	3143	3	3143	3	0.00
16/02/2017	2032 On 04-May-17	9.44	Call	Bond Future	3094	3	3094	3	0.00
16/02/2017	2032 On 04-May-17	9.45	Put	Bond Future	1177	1	1177	1	0.00
16/02/2017	2032 On 04-May-17	9.44	Put	Bond Future	1202	1	1202	1	0.00
16/02/2017	2032 On 04-May-17	9.46	Put	Bond Future	1152	1	1152	1	0.00
16/02/2017	2032 On 03-August-17			Bond Future	9.23	95.5241	9.2296	95.5241	0.00
16/02/2017	2032 On 03-August-17	9.43	Call	Bond Future	3873	4	3873	4	0.00
16/02/2017	2032 On 03-August-17	9.45	Call	Bond Future	3959	4	3959	4	0.00
16/02/2017	2032 On 03-August-17	9.44	Call	Bond Future	3916	4	3916	4	0.00
16/02/2017	2032 On 03-August-17	9.45	Put	Bond Future	2328	2	2328	2	0.00
16/02/2017	2032 On 03-August-17	9.43	Put	Bond Future	2388	2	2388	2	0.00
16/02/2017	2032 On 03-August-17	9.44	Put	Bond Future	2358	2	2358	2	0.00
16/02/2017	2032 On 02-November-17			Bond Future	9.27	93.2600	9.2661	93.2600	0.00
16/02/2017	2032 On 02-November-17	9.48	Call	Bond Future	4539	5	4539	5	0.00
16/02/2017	2032 On 02-November-17	9.49	Call	Bond Future	4581	5	4581	5	0.00
16/02/2017	2032 On 02-November-17	9.50	Call	Bond Future	4623	5	4623	5	0.00
16/02/2017	2032 On 02-November-17	9.49	Put	Bond Future	2943	3	2943	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
16/02/2017	2032 On 02-November-17	9.48	Put	Bond Future	2973	3	2973	3	0.00
16/02/2017	2032 On 02-November-17	9.50	Put	Bond Future	2913	3	2913	3	0.00
16/02/2017	2033 On 04-May-17			Bond Future	108.22	108.2225	108.2184	108.2225	5,778.00
16/02/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
16/02/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
16/02/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
16/02/2017	2033 On 04-May-17	110.84	Put	Bond Future	2622	3	2622	3	0.00
16/02/2017	2033 On 04-May-17	110.85	Put	Bond Future	2632	3	2632	3	0.00
16/02/2017	2033 On 04-May-17	110.83	Put	Bond Future	2612	3	2612	3	0.00
16/02/2017	2033 On 03-August-17			Bond Future	110.32	110.3205	110.3155	110.3205	0.00
16/02/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
16/02/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
16/02/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
16/02/2017	2033 On 03-August-17	113.12	Put	Bond Future	2805	3	2805	3	0.00
16/02/2017	2033 On 03-August-17	113.13	Put	Bond Future	2815	3	2815	3	0.00
16/02/2017	2033 On 03-August-17	113.14	Put	Bond Future	2825	3	2825	3	0.00
16/02/2017	2033 On 02-November-17			Bond Future	111.44	111.4415	111.4366	111.4415	0.00
16/02/2017	2033 On 02-November-17	110.09	Call	Bond Future	1347	1	1347	1	0.00
16/02/2017	2033 On 02-November-17	110.08	Call	Bond Future	1357	1	1357	1	0.00
16/02/2017	2033 On 02-November-17	110.07	Call	Bond Future	1367	1	1367	1	0.00
16/02/2017	2033 On 02-November-17	110.08	Put	Bond Future	0	0	0	0	0.00
16/02/2017	2033 On 02-November-17	110.09	Put	Bond Future	0	0	0	0	0.00
16/02/2017	2033 On 02-November-17	110.07	Put	Bond Future	0	0	0	0	0.00
16/02/2017	2037 On 04-May-17			Bond Future	9.42	94.6064	9.4152	94.6064	46,172.00
16/02/2017	2037 On 04-May-17	9.60	Call	Bond Future	3163	3	3163	3	0.00
16/02/2017	2037 On 04-May-17	9.58	Call	Bond Future	3064	3	3064	3	0.00
16/02/2017	2037 On 04-May-17	9.59	Call	Bond Future	3113	3	3113	3	0.00
16/02/2017	2037 On 04-May-17	9.58	Put	Bond Future	1708	2	1708	2	0.00
16/02/2017	2037 On 04-May-17	9.59	Put	Bond Future	1676	2	1676	2	0.00
16/02/2017	2037 On 04-May-17	9.60	Put	Bond Future	1644	1	1644	1	0.00
16/02/2017	2037 On 03-August-17			Bond Future	9.46	92.1619	9.4630	92.1619	160.00
16/02/2017	2037 On 03-August-17	9.58	Call	Bond Future	3918	4	3918	4	0.00
16/02/2017	2037 On 03-August-17	9.57	Call	Bond Future	3873	4	3873	4	0.00
16/02/2017	2037 On 03-August-17	9.56	Call	Bond Future	3829	4	3829	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
16/02/2017	2037 On 03-August-17	9.57	Put	Bond Future	2998	3	2998	3	0.00
16/02/2017	2037 On 03-August-17	9.58	Put	Bond Future	2962	3	2962	3	0.00
16/02/2017	2037 On 03-August-17	9.56	Put	Bond Future	3035	3	3035	3	0.00
16/02/2017	2037 On 02-November-17			Bond Future	9.50	93.9905	9.4998	93.9905	0.00
16/02/2017	2037 On 02-November-17	9.66	Call	Bond Future	5016	5	5016	5	0.00
16/02/2017	2037 On 02-November-17	9.65	Call	Bond Future	4971	5	4971	5	0.00
16/02/2017	2037 On 02-November-17	9.67	Call	Bond Future	5061	5	5061	5	0.00
16/02/2017	2037 On 02-November-17	9.67	Put	Bond Future	3687	3	3687	3	0.00
16/02/2017	2037 On 02-November-17	9.66	Put	Bond Future	3722	4	3722	4	0.00
16/02/2017	2037 On 02-November-17	9.65	Put	Bond Future	3758	4	3758	4	0.00
16/02/2017	2038 On 04-May-17			Bond Future	135.19	135.1946	135.1895	135.1946	20,533.00
16/02/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
16/02/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
16/02/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
16/02/2017	2038 On 04-May-17	139.78	Put	Bond Future	4591	5	4591	5	0.00
16/02/2017	2038 On 04-May-17	139.79	Put	Bond Future	4601	5	4601	5	0.00
16/02/2017	2038 On 04-May-17	139.77	Put	Bond Future	4581	5	4581	5	0.00
16/02/2017	2038 On 03-August-17			Bond Future	136.30	136.3019	136.2957	136.3019	0.00
16/02/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
16/02/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
16/02/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
16/02/2017	2038 On 03-August-17	141.17	Put	Bond Future	4874	5	4874	5	0.00
16/02/2017	2038 On 03-August-17	141.16	Put	Bond Future	4864	5	4864	5	0.00
16/02/2017	2038 On 03-August-17	141.18	Put	Bond Future	4884	5	4884	5	0.00
16/02/2017	2038 On 02-November-17			Bond Future	139.03	139.0345	139.0280	139.0345	0.00
16/02/2017	2038 On 02-November-17	136.80	Call	Bond Future	2228	2	2228	2	0.00
16/02/2017	2038 On 02-November-17	136.82	Call	Bond Future	2208	2	2208	2	0.00
16/02/2017	2038 On 02-November-17	136.81	Call	Bond Future	2218	2	2218	2	0.00
16/02/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
16/02/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
16/02/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
16/02/2017	2040 On 04-May-17			Bond Future	9.42	99.0175	9.4190	99.0175	9,025.00
16/02/2017	2040 On 04-May-17	9.63	Call	Bond Future	3599	4	3599	4	0.00
16/02/2017	2040 On 04-May-17	9.64	Call	Bond Future	3654	4	3654	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
16/02/2017	2040 On 04-May-17	9.62	Call	Bond Future	3546	4	3546	4	0.00
16/02/2017	2040 On 04-May-17	9.63	Put	Bond Future	1728	2	1728	2	0.00
16/02/2017	2040 On 04-May-17	9.62	Put	Bond Future	1761	2	1761	2	0.00
16/02/2017	2040 On 04-May-17	9.64	Put	Bond Future	1695	2	1695	2	0.00
16/02/2017	2040 On 03-August-17			Bond Future	9.47	96.4071	9.4652	96.4071	0.00
16/02/2017	2040 On 03-August-17	9.61	Call	Bond Future	4430	5	4430	5	0.00
16/02/2017	2040 On 03-August-17	9.63	Call	Bond Future	4528	5	4528	5	0.00
16/02/2017	2040 On 03-August-17	9.62	Call	Bond Future	4479	5	4479	5	0.00
16/02/2017	2040 On 03-August-17	9.62	Put	Bond Future	3114	3	3114	3	0.00
16/02/2017	2040 On 03-August-17	9.63	Put	Bond Future	3076	3	3076	3	0.00
16/02/2017	2040 On 03-August-17	9.61	Put	Bond Future	3152	3	3152	3	0.00
16/02/2017	2040 On 02-November-17			Bond Future	9.50	98.3200	9.5008	98.3200	0.00
16/02/2017	2040 On 02-November-17	9.66	Call	Bond Future	5495	6	5495	6	0.00
16/02/2017	2040 On 02-November-17	9.67	Call	Bond Future	5543	6	5543	6	0.00
16/02/2017	2040 On 02-November-17	9.65	Call	Bond Future	5447	6	5447	6	0.00
16/02/2017	2040 On 02-November-17	9.67	Put	Bond Future	4064	4	4064	4	0.00
16/02/2017	2040 On 02-November-17	9.66	Put	Bond Future	4103	4	4103	4	0.00
16/02/2017	2040 On 02-November-17	9.65	Put	Bond Future	4141	4	4141	4	0.00
16/02/2017	2044 On 04-May-17			Bond Future	9.46	96.0010	9.4582	96.0010	19,616.00
16/02/2017	2044 On 04-May-17	9.67	Call	Bond Future	3667	4	3667	4	0.00
16/02/2017	2044 On 04-May-17	9.66	Call	Bond Future	3612	4	3612	4	0.00
16/02/2017	2044 On 04-May-17	9.68	Call	Bond Future	3721	4	3721	4	0.00
16/02/2017	2044 On 04-May-17	9.67	Put	Bond Future	1769	2	1769	2	0.00
16/02/2017	2044 On 04-May-17	9.68	Put	Bond Future	1736	2	1736	2	0.00
16/02/2017	2044 On 04-May-17	9.66	Put	Bond Future	1803	2	1803	2	0.00
16/02/2017	2044 On 03-August-17			Bond Future	9.50	93.4580	9.5035	93.4580	0.00
16/02/2017	2044 On 03-August-17	9.64	Call	Bond Future	4478	5	4478	5	0.00
16/02/2017	2044 On 03-August-17	9.62	Call	Bond Future	4380	5	4380	5	0.00
16/02/2017	2044 On 03-August-17	9.63	Call	Bond Future	4429	5	4429	5	0.00
16/02/2017	2044 On 03-August-17	9.62	Put	Bond Future	3338	3	3338	3	0.00
16/02/2017	2044 On 03-August-17	9.63	Put	Bond Future	3298	3	3298	3	0.00
16/02/2017	2044 On 03-August-17	9.64	Put	Bond Future	3259	3	3259	3	0.00
16/02/2017	2044 On 02-November-17			Bond Future	9.54	95.3124	9.5385	95.3124	0.00
16/02/2017	2044 On 02-November-17	9.66	Call	Bond Future	5430	6	5430	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2017	2044 On 02-November-17	9.68	Call	Bond Future	5526	6	5526	6	0.00
16/02/2017	2044 On 02-November-17	9.67	Call	Bond Future	5478	6	5478	6	0.00
16/02/2017	2044 On 02-November-17	9.67	Put	Bond Future	4311	4	4311	4	0.00
16/02/2017	2044 On 02-November-17	9.68	Put	Bond Future	4272	4	4272	4	0.00
16/02/2017	2044 On 02-November-17	9.66	Put	Bond Future	4351	4	4351	4	0.00
16/02/2017	2046 On 04-May-17			Bond Future	133.67	133.6796	133.6746	133.6796	19,696.00
16/02/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
16/02/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
16/02/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
16/02/2017	2046 On 04-May-17	138.33	Put	Bond Future	4655	5	4655	5	0.00
16/02/2017	2046 On 04-May-17	138.34	Put	Bond Future	4665	5	4665	5	0.00
16/02/2017	2046 On 04-May-17	138.32	Put	Bond Future	4645	5	4645	5	0.00
16/02/2017	2046 On 03-August-17			Bond Future	136.27	136.2712	136.2650	136.2712	0.00
16/02/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
16/02/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
16/02/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
16/02/2017	2046 On 03-August-17	141.19	Put	Bond Future	4925	5	4925	5	0.00
16/02/2017	2046 On 03-August-17	141.17	Put	Bond Future	4905	5	4905	5	0.00
16/02/2017	2046 On 03-August-17	141.18	Put	Bond Future	4915	5	4915	5	0.00
16/02/2017	2046 On 02-November-17			Bond Future	137.39	137.3987	137.3922	137.3987	0.00
16/02/2017	2046 On 02-November-17	136.30	Call	Bond Future	1092	1	1092	1	0.00
16/02/2017	2046 On 02-November-17	136.32	Call	Bond Future	1072	1	1072	1	0.00
16/02/2017	2046 On 02-November-17	136.31	Call	Bond Future	1082	1	1082	1	0.00
16/02/2017	2046 On 02-November-17	136.31	Put	Bond Future	0	0	0	0	0.00
16/02/2017	2046 On 02-November-17	136.32	Put	Bond Future	0	0	0	0	0.00
16/02/2017	2046 On 02-November-17	136.30	Put	Bond Future	0	0	0	0	0.00
16/02/2017	2050 On 04-May-17			Bond Future	145.20	145.2008	145.1951	145.2008	24,007.00
16/02/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
16/02/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
16/02/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
16/02/2017	2050 On 04-May-17	147.84	Put	Bond Future	2645	3	2645	3	0.00
16/02/2017	2050 On 04-May-17	147.83	Put	Bond Future	2635	3	2635	3	0.00
16/02/2017	2050 On 04-May-17	147.85	Put	Bond Future	2655	3	2655	3	0.00
16/02/2017	2050 On 03-August-17			Bond Future	146.33	146.3367	146.3300	146.3367	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
16/02/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
16/02/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
16/02/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
16/02/2017	2050 On 03-August-17	149.22	Put	Bond Future	2890	3	2890	3	0.00
16/02/2017	2050 On 03-August-17	149.24	Put	Bond Future	2910	3	2910	3	0.00
16/02/2017	2050 On 03-August-17	149.23	Put	Bond Future	2900	3	2900	3	0.00
16/02/2017	2050 On 02-November-17			Bond Future	149.26	149.2701	149.2633	149.2701	0.00
16/02/2017	2050 On 02-November-17	144.65	Call	Bond Future	4613	5	4613	5	0.00
16/02/2017	2050 On 02-November-17	144.67	Call	Bond Future	4593	5	4593	5	0.00
16/02/2017	2050 On 02-November-17	144.66	Call	Bond Future	4603	5	4603	5	0.00
16/02/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
16/02/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
16/02/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
16/02/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	AL37 On 04-May-17			Index Future	529.79	530.6100	529.7850	530.6100	1.00
16/02/2017	AL37 On 03-August-17			Index Future	539.93	540.7760	539.9330	540.7760	0.00
16/02/2017	AL37 On 02-November-17			Index Future	550.64	551.5030	550.6430	551.5030	0.00
16/02/2017	AL7T On 04-May-17			Index Future	615.10	616.6090	615.0970	616.6090	0.00
16/02/2017	AL7T On 03-August-17			Index Future	626.88	628.4240	626.8790	628.4240	0.00
16/02/2017	AL7T On 02-November-17			Index Future	639.31	640.8890	639.3140	640.8890	0.00
16/02/2017	ALBI On 04-May-17			Index Future	559.39	561.3840	559.3940	561.3840	598.00
16/02/2017	ALBI On 03-August-17			Index Future	570.11	572.1410	570.1090	572.1410	0.00
16/02/2017	ALBI On 02-November-17			Index Future	581.42	583.4900	581.4180	583.4900	0.00
16/02/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/02/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2017	EL28 On 04-May-17			Bond Future	130.14	130.0158	130.1395	130.0158	0.00
16/02/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
16/02/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
16/02/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
16/02/2017	EL28 On 04-May-17	137.90	Put	Bond Future	7760	8	7760	8	0.00
16/02/2017	EL28 On 04-May-17	137.91	Put	Bond Future	7770	8	7770	8	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
16/02/2017	EL28 On 04-May-17	137.92	Put	Bond Future	7780	8	7780	8	0.00
16/02/2017	EL28 On 03-August-17			Bond Future	132.66	132.5363	132.6612	132.5363	0.00
16/02/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
16/02/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
16/02/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
16/02/2017	EL28 On 03-August-17	135.17	Put	Bond Future	2509	3	2509	3	0.00
16/02/2017	EL28 On 03-August-17	135.16	Put	Bond Future	2499	3	2499	3	0.00
16/02/2017	EL28 On 03-August-17	135.18	Put	Bond Future	2519	3	2519	3	0.00
16/02/2017	EL28 On 02-November-17			Bond Future	133.55	133.4260	133.5536	133.4260	0.00
16/02/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
16/02/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
16/02/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
16/02/2017	EL28 On 02-November-17	133.87	Put	Bond Future	316	0	316	0	0.00
16/02/2017	EL28 On 02-November-17	133.89	Put	Bond Future	336	0	336	0	0.00
16/02/2017	EL28 On 02-November-17	133.88	Put	Bond Future	326	0	326	0	0.00
16/02/2017	ES33 On 04-May-17			Bond Future	10.34	79.2584	10.3435	79.2584	9,466.00
16/02/2017	ES33 On 04-May-17	10.55	Call	Bond Future	1323	2	1323	2	0.00
16/02/2017	ES33 On 04-May-17	10.54	Call	Bond Future	1259	2	1259	2	0.00
16/02/2017	ES33 On 04-May-17	10.56	Call	Bond Future	1386	2	1386	2	0.00
16/02/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
16/02/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
16/02/2017	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
16/02/2017	ES33 On 03-August-17			Bond Future	10.42	80.7769	10.4183	80.7769	0.00
16/02/2017	ES33 On 03-August-17	10.55	Call	Bond Future	836	1	836	1	0.00
16/02/2017	ES33 On 03-August-17	10.53	Call	Bond Future	710	1	710	1	0.00
16/02/2017	ES33 On 03-August-17	10.54	Call	Bond Future	773	1	773	1	0.00
16/02/2017	ES33 On 03-August-17	10.53	Put	Bond Future	0	0	0	0	0.00
16/02/2017	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
16/02/2017	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
16/02/2017	ES33 On 02-November-17			Bond Future	10.49	78.5862	10.4902	78.5862	0.00
16/02/2017	ES33 On 02-November-17	10.66	Call	Bond Future	1062	1	1062	1	0.00
16/02/2017	ES33 On 02-November-17	10.68	Call	Bond Future	1185	2	1185	2	0.00
16/02/2017	ES33 On 02-November-17	10.67	Call	Bond Future	1124	2	1124	2	0.00
16/02/2017	ES33 On 02-November-17	10.67	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
16/02/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
16/02/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
16/02/2017	ES42 On 04-May-17			Bond Future	10.49	83.2513	10.4890	83.2513	8,777.00
16/02/2017	ES42 On 03-August-17			Bond Future	10.56	84.8461	10.5625	84.8461	0.00
16/02/2017	ES42 On 02-November-17			Bond Future	10.63	82.2674	10.6323	82.2674	0.00
16/02/2017	GOVI On 04-May-17			GOVI	557.18	559.1430	557.1760	559.1430	394.00
16/02/2017	GOVI On 04-May-17	262.19	Call	GOVI	2949860	297	2949860	297	0.00
16/02/2017	GOVI On 04-May-17	262.20	Call	GOVI	2949760	297	2949760	297	0.00
16/02/2017	GOVI On 04-May-17	262.18	Call	GOVI	2949960	297	2949960	297	0.00
16/02/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
16/02/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
16/02/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
16/02/2017	GOVI On 03-August-17			GOVI	567.85	569.8570	567.8490	569.8570	0.00
16/02/2017	GOVI On 03-August-17	561.10	Call	GOVI	67490	9	67490	9	0.00
16/02/2017	GOVI On 03-August-17	561.11	Call	GOVI	67390	9	67390	9	0.00
16/02/2017	GOVI On 03-August-17	561.09	Call	GOVI	67590	9	67590	9	0.00
16/02/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
16/02/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
16/02/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
16/02/2017	GOVI On 02-November-17			GOVI	579.11	581.1600	579.1120	581.1600	0.00
16/02/2017	GOVI On 02-November-17	572.44	Call	GOVI	66720	9	66720	9	0.00
16/02/2017	GOVI On 02-November-17	572.45	Call	GOVI	66620	9	66620	9	0.00
16/02/2017	GOVI On 02-November-17	572.46	Call	GOVI	66520	9	66520	9	0.00
16/02/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
16/02/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
16/02/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
16/02/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/02/2017	IGOV On 04-May-17			Index Future	254.13	254.1980	254.1250	254.1980	922.00
16/02/2017	IGOV On 03-August-17			Index Future	259.05	259.1260	259.0500	259.1260	412.00
16/02/2017	IGOV On 02-November-17			Index Future	264.24	264.3210	264.2420	264.3210	0.00
16/02/2017	ILBI On 04-May-17			Index Future	686.49	686.6300	686.4900	686.6300	0.00
16/02/2017	ILBI On 03-August-17			Index Future	699.52	699.6580	699.5170	699.6580	0.00
16/02/2017	ILBI On 02-November-17			Index Future	713.61	713.7590	713.6120	713.7590	0.00
16/02/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0030	100.0030	100.0030	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
16/02/2017	IS01 On 15-June-17			Interest Rate Swap	99.60	99.5977	99.5977	99.5977	0.00
16/02/2017	IS01 On 21-September-17			Interest Rate Swap	99.60	99.6068	99.6015	99.6068	0.00
16/02/2017	IS01 On 21-December-17			Interest Rate Swap	99.83	99.8381	99.8282	99.8381	0.00
16/02/2017	IS01 On 15-March-18			Interest Rate Swap	99.84	99.8498	99.8359	99.8498	0.00
16/02/2017	IS02 On 18-December-17			Interest Rate Swap	99.86	99.8665	99.8569	99.8665	0.00
16/02/2017	IS02 On 16-March-18			Interest Rate Swap	99.12	99.1321	99.1181	99.1321	0.00
16/02/2017	IS02 On 15-June-18			Interest Rate Swap	98.74	98.7590	98.7413	98.7590	0.00
16/02/2017	IS02 On 21-September-18			Interest Rate Swap	98.76	98.7836	98.7645	98.7836	0.00
16/02/2017	IS02 On 21-December-18			Interest Rate Swap	99.23	99.2500	99.2300	99.2500	0.00
16/02/2017	IS02 On 15-March-19			Interest Rate Swap	99.70	99.7127	99.6950	99.7127	0.00
16/02/2017	IS05 On 17-December-20			Interest Rate Swap	97.26	97.2277	97.2576	97.2277	0.00
16/02/2017	IS05 On 16-March-21			Interest Rate Swap	96.54	96.5109	96.5439	96.5109	0.00
16/02/2017	IS05 On 15-June-21			Interest Rate Swap	95.79	95.7587	95.7908	95.7587	0.00
16/02/2017	IS05 On 21-September-21			Interest Rate Swap	96.02	95.9898	96.0182	95.9898	0.00
16/02/2017	IS05 On 21-December-21			Interest Rate Swap	98.25	98.2238	98.2495	98.2238	50.00
16/02/2017	IS05 On 15-March-22			Interest Rate Swap	98.42	98.3965	98.4225	98.3965	0.00
16/02/2017	IS10 On 17-December-25			Interest Rate Swap	96.77	96.6561	96.7746	96.6561	0.00
16/02/2017	IS10 On 16-March-26			Interest Rate Swap	93.81	93.6844	93.8052	93.6844	0.00
16/02/2017	IS10 On 15-June-26			Interest Rate Swap	92.56	92.4417	92.5618	92.4417	0.00
16/02/2017	IS10 On 21-September-26			Interest Rate Swap	94.71	94.5897	94.7062	94.5897	0.00
16/02/2017	IS10 On 21-December-26			Interest Rate Swap	98.45	98.3376	98.4504	98.3376	0.00
16/02/2017	IS10 On 15-March-27			Interest Rate Swap	97.03	96.9147	97.0286	96.9147	0.00
16/02/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/02/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
16/02/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
16/02/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/02/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.31	92.6300	7.3100	92.6300	1,000.00
16/02/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.34	92.6000	7.3400	92.6000	0.00
16/02/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.34	92.5900	7.3400	92.5900	0.00
16/02/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.35	92.5800	7.3500	92.5800	0.00
16/02/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.33	92.5700	7.3300	92.5700	0.00
16/02/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.35	92.5600	7.3500	92.5600	0.00
16/02/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.34	92.5500	7.3400	92.5500	0.00
16/02/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.35	92.5400	7.3500	92.5400	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
16/02/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.36	92.5300	7.3600	92.5300	0.00
16/02/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.37	92.5200	7.3700	92.5200	0.00
16/02/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
16/02/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.37	92.4800	7.3700	92.4800	0.00
16/02/2017	R023 On 04-May-17			Bond Future	8.25	99.3870	8.2463	99.3870	19,210.00
16/02/2017	R023 On 04-May-17	8.59	Call	Bond Future	2014	2	2014	2	0.00
16/02/2017	R023 On 04-May-17	8.61	Call	Bond Future	2078	2	2078	2	0.00
16/02/2017	R023 On 04-May-17	8.60	Call	Bond Future	2046	2	2046	2	0.00
16/02/2017	R023 On 04-May-17	8.59	Put	Bond Future	489	0	489	0	0.00
16/02/2017	R023 On 04-May-17	8.60	Put	Bond Future	477	0	477	0	0.00
16/02/2017	R023 On 04-May-17	8.61	Put	Bond Future	465	0	465	0	0.00
16/02/2017	R023 On 03-August-17			Bond Future	8.27	101.2914	8.2699	101.2914	0.00
16/02/2017	R023 On 03-August-17	8.58	Call	Bond Future	2363	2	2363	2	0.00
16/02/2017	R023 On 03-August-17	8.60	Call	Bond Future	2418	3	2418	3	0.00
16/02/2017	R023 On 03-August-17	8.59	Call	Bond Future	2391	3	2391	3	0.00
16/02/2017	R023 On 03-August-17	8.58	Put	Bond Future	1033	1	1033	1	0.00
16/02/2017	R023 On 03-August-17	8.59	Put	Bond Future	1018	1	1018	1	0.00
16/02/2017	R023 On 03-August-17	8.60	Put	Bond Future	1003	1	1003	1	0.00
16/02/2017	R023 On 02-November-17			Bond Future	8.29	99.3685	8.2853	99.3685	0.00
16/02/2017	R023 On 02-November-17	8.56	Call	Bond Future	2405	3	2405	3	0.00
16/02/2017	R023 On 02-November-17	8.57	Call	Bond Future	2430	3	2430	3	0.00
16/02/2017	R023 On 02-November-17	8.58	Call	Bond Future	2455	3	2455	3	0.00
16/02/2017	R023 On 02-November-17	8.57	Put	Bond Future	1251	1	1251	1	0.00
16/02/2017	R023 On 02-November-17	8.58	Put	Bond Future	1235	1	1235	1	0.00
16/02/2017	R023 On 02-November-17	8.56	Put	Bond Future	1267	1	1267	1	0.00
16/02/2017	R035 On 04-May-17			Bond Future	9.32	98.2921	9.3160	98.2921	7,829.00
16/02/2017	R035 On 04-May-17	9.53	Call	Bond Future	1766	2	1766	2	0.00
16/02/2017	R035 On 04-May-17	9.55	Call	Bond Future	1928	2	1928	2	0.00
16/02/2017	R035 On 04-May-17	9.54	Call	Bond Future	1847	2	1847	2	0.00
16/02/2017	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
16/02/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
16/02/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
16/02/2017	R035 On 03-August-17			Bond Future	9.36	100.1755	9.3587	100.1755	0.00
16/02/2017	R035 On 03-August-17	9.52	Call	Bond Future	1321	2	1321	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
16/02/2017	R035 On 03-August-17	9.51	Call	Bond Future	1240	2	1240	2	0.00
16/02/2017	R035 On 03-August-17	9.50	Call	Bond Future	1159	2	1159	2	0.00
16/02/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
16/02/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
16/02/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
16/02/2017	R035 On 02-November-17			Bond Future	9.40	97.6597	9.3977	97.6597	0.00
16/02/2017	R035 On 02-November-17	9.60	Call	Bond Future	1636	2	1636	2	0.00
16/02/2017	R035 On 02-November-17	9.61	Call	Bond Future	1715	2	1715	2	0.00
16/02/2017	R035 On 02-November-17	9.59	Call	Bond Future	1556	2	1556	2	0.00
16/02/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
16/02/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
16/02/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
16/02/2017	R186 On 04-May-17			Bond Future	8.64	116.2480	8.6418	116.2480	114,749.00
16/02/2017	R186 On 04-May-17	9.20	Call	Bond Future	4282	5	4282	5	0.00
16/02/2017	R186 On 04-May-17	8.89	Call	Bond Future	2740	3	2740	3	0.00
16/02/2017	R186 On 04-May-17	8.94	Call	Bond Future	2970	3	2970	3	0.00
16/02/2017	R186 On 04-May-17	8.70	Call	Bond Future	1953	2	1953	2	500.00
16/02/2017	R186 On 04-May-17	8.91	Call	Bond Future	2831	3	2831	3	0.00
16/02/2017	R186 On 04-May-17	8.98	Call	Bond Future	3159	3	3159	3	0.00
16/02/2017	R186 On 04-May-17	8.44	Call	Bond Future	1119	1	1119	1	500.00
16/02/2017	R186 On 04-May-17	8.90	Call	Bond Future	2785	3	2785	3	0.00
16/02/2017	R186 On 04-May-17	8.98	Put	Bond Future	840	1	840	1	0.00
16/02/2017	R186 On 04-May-17	9.20	Put	Bond Future	490	0	490	0	5,709.00
16/02/2017	R186 On 04-May-17	8.89	Put	Bond Future	1032	1	1032	1	0.00
16/02/2017	R186 On 04-May-17	8.94	Put	Bond Future	922	1	922	1	500.00
16/02/2017	R186 On 04-May-17	8.44	Put	Bond Future	2534	2	2534	2	0.00
16/02/2017	R186 On 04-May-17	8.90	Put	Bond Future	1009	1	1009	1	0.00
16/02/2017	R186 On 04-May-17	8.70	Put	Bond Future	1549	1	1549	1	0.00
16/02/2017	R186 On 04-May-17	8.91	Put	Bond Future	987	1	987	1	0.00
16/02/2017	R186 On 03-August-17			Bond Future	8.68	113.1720	8.6777	113.1720	0.00
16/02/2017	R186 On 03-August-17	9.50	Call	Bond Future	6171	6	6171	6	0.00
16/02/2017	R186 On 03-August-17	9.35	Call	Bond Future	5416	6	5416	6	0.00
16/02/2017	R186 On 03-August-17	8.91	Call	Bond Future	3421	4	3421	4	0.00
16/02/2017	R186 On 03-August-17	8.93	Call	Bond Future	3503	4	3503	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
16/02/2017	R186 On 03-August-17	8.92	Call	Bond Future	3462	4	3462	4	0.00
16/02/2017	R186 On 03-August-17	8.85	Call	Bond Future	3180	3	3180	3	0.00
16/02/2017	R186 On 03-August-17	9.35	Put	Bond Future	964	1	964	1	750.00
16/02/2017	R186 On 03-August-17	9.50	Put	Bond Future	759	1	759	1	6,500.00
16/02/2017	R186 On 03-August-17	8.91	Put	Bond Future	1855	2	1855	2	0.00
16/02/2017	R186 On 03-August-17	8.93	Put	Bond Future	1804	2	1804	2	0.00
16/02/2017	R186 On 03-August-17	8.85	Put	Bond Future	2016	2	2016	2	750.00
16/02/2017	R186 On 03-August-17	8.92	Put	Bond Future	1829	2	1829	2	0.00
16/02/2017	R186 On 02-November-17			Bond Future	8.70	115.4174	8.7032	115.4174	0.00
16/02/2017	R186 On 02-November-17	8.88	Call	Bond Future	3804	4	3804	4	0.00
16/02/2017	R186 On 02-November-17	8.89	Call	Bond Future	3843	4	3843	4	0.00
16/02/2017	R186 On 02-November-17	8.90	Call	Bond Future	3881	4	3881	4	0.00
16/02/2017	R186 On 02-November-17	8.89	Put	Bond Future	2607	2	2607	2	0.00
16/02/2017	R186 On 02-November-17	8.90	Put	Bond Future	2580	2	2580	2	0.00
16/02/2017	R186 On 02-November-17	8.88	Put	Bond Future	2635	3	2635	3	0.00
16/02/2017	R197 On 04-May-17			Bond Future	302.05	302.0655	302.0538	302.0655	1,063.00
16/02/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
16/02/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
16/02/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
16/02/2017	R197 On 04-May-17	308.59	Put	Bond Future	6536	7	6536	7	0.00
16/02/2017	R197 On 04-May-17	308.60	Put	Bond Future	6546	7	6546	7	0.00
16/02/2017	R197 On 04-May-17	308.58	Put	Bond Future	6526	7	6526	7	0.00
16/02/2017	R197 On 03-August-17			Bond Future	300.95	300.9681	300.9537	300.9681	0.00
16/02/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
16/02/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
16/02/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
16/02/2017	R197 On 03-August-17	308.05	Put	Bond Future	7096	7	7096	7	0.00
16/02/2017	R197 On 03-August-17	308.07	Put	Bond Future	7116	7	7116	7	0.00
16/02/2017	R197 On 03-August-17	308.06	Put	Bond Future	7106	7	7106	7	0.00
16/02/2017	R197 On 02-November-17			Bond Future	306.99	307.0016	306.9872	307.0016	0.00
16/02/2017	R197 On 02-November-17	305.17	Call	Bond Future	1817	2	1817	2	0.00
16/02/2017	R197 On 02-November-17	305.16	Call	Bond Future	1827	2	1827	2	0.00
16/02/2017	R197 On 02-November-17	305.15	Call	Bond Future	1837	2	1837	2	0.00
16/02/2017	R197 On 02-November-17	305.16	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
16/02/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
16/02/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
16/02/2017	R202 On 04-May-17			Bond Future	249.67	250.0032	249.6676	250.0032	33,873.00
16/02/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
16/02/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
16/02/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
16/02/2017	R202 On 04-May-17	256.71	Put	Bond Future	7042	7	7042	7	0.00
16/02/2017	R202 On 04-May-17	256.72	Put	Bond Future	7052	7	7052	7	0.00
16/02/2017	R202 On 04-May-17	256.73	Put	Bond Future	7062	7	7062	7	0.00
16/02/2017	R202 On 03-August-17			Bond Future	250.81	251.1566	250.8124	251.1566	0.00
16/02/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
16/02/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
16/02/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
16/02/2017	R202 On 03-August-17	258.36	Put	Bond Future	7548	7	7548	7	0.00
16/02/2017	R202 On 03-August-17	258.37	Put	Bond Future	7558	7	7558	7	0.00
16/02/2017	R202 On 03-August-17	258.35	Put	Bond Future	7538	7	7538	7	0.00
16/02/2017	R202 On 02-November-17			Bond Future	255.84	256.1913	255.8403	256.1913	0.00
16/02/2017	R202 On 02-November-17	253.89	Call	Bond Future	1950	2	1950	2	0.00
16/02/2017	R202 On 02-November-17	253.90	Call	Bond Future	1940	2	1940	2	0.00
16/02/2017	R202 On 02-November-17	253.91	Call	Bond Future	1930	2	1930	2	0.00
16/02/2017	R202 On 02-November-17	253.89	Put	Bond Future	0	0	0	0	0.00
16/02/2017	R202 On 02-November-17	253.91	Put	Bond Future	0	0	0	0	0.00
16/02/2017	R202 On 02-November-17	253.90	Put	Bond Future	0	0	0	0	0.00
16/02/2017	R203 On 04-May-17			Bond Future	7.29	101.5239	7.2909	101.5239	31,101.00
16/02/2017	R203 On 04-May-17	6.91	Call	Bond Future	15	0	15	0	0.00
16/02/2017	R203 On 04-May-17	6.93	Call	Bond Future	16	0	16	0	0.00
16/02/2017	R203 On 04-May-17	6.92	Call	Bond Future	15	0	15	0	0.00
16/02/2017	R203 On 04-May-17	6.92	Put	Bond Future	145	0	145	0	0.00
16/02/2017	R203 On 04-May-17	6.93	Put	Bond Future	143	0	143	0	0.00
16/02/2017	R203 On 04-May-17	6.91	Put	Bond Future	148	0	148	0	0.00
16/02/2017	R203 On 03-August-17			Bond Future	6.23	103.4690	6.2329	103.4690	0.00
16/02/2017	R203 On 03-August-17	4.87	Call	Bond Future	5	0	5	0	0.00
16/02/2017	R203 On 03-August-17	4.89	Call	Bond Future	5	0	5	0	0.00
16/02/2017	R203 On 03-August-17	4.88	Call	Bond Future	5	0	5	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
16/02/2017	R203 On 03-August-17	4.89	Put	Bond Future	149	0	149	0	0.00
16/02/2017	R203 On 03-August-17	4.88	Put	Bond Future	150	0	150	0	0.00
16/02/2017	R203 On 03-August-17	4.87	Put	Bond Future	151	0	151	0	0.00
16/02/2017	R204 On 04-May-17			Bond Future	7.56	103.7589	7.5613	103.7589	29,025.00
16/02/2017	R204 On 04-May-17	7.90	Call	Bond Future	584	1	584	1	0.00
16/02/2017	R204 On 04-May-17	7.92	Call	Bond Future	608	1	608	1	0.00
16/02/2017	R204 On 04-May-17	7.91	Call	Bond Future	596	1	596	1	0.00
16/02/2017	R204 On 04-May-17	7.91	Put	Bond Future	73	0	73	0	0.00
16/02/2017	R204 On 04-May-17	7.92	Put	Bond Future	70	0	70	0	0.00
16/02/2017	R204 On 04-May-17	7.90	Put	Bond Future	76	0	76	0	0.00
16/02/2017	R204 On 03-August-17			Bond Future	7.52	101.7063	7.5236	101.7063	0.00
16/02/2017	R204 On 03-August-17	7.75	Call	Bond Future	516	1	516	1	0.00
16/02/2017	R204 On 03-August-17	7.76	Call	Bond Future	524	1	524	1	0.00
16/02/2017	R204 On 03-August-17	7.77	Call	Bond Future	532	1	532	1	0.00
16/02/2017	R204 On 03-August-17	7.75	Put	Bond Future	225	0	225	0	0.00
16/02/2017	R204 On 03-August-17	7.76	Put	Bond Future	221	0	221	0	0.00
16/02/2017	R204 On 03-August-17	7.77	Put	Bond Future	216	0	216	0	0.00
16/02/2017	R204 On 02-November-17			Bond Future	7.40	103.7242	7.3985	103.7242	0.00
16/02/2017	R204 On 02-November-17	7.76	Call	Bond Future	554	1	554	1	0.00
16/02/2017	R204 On 02-November-17	7.74	Call	Bond Future	539	1	539	1	0.00
16/02/2017	R204 On 02-November-17	7.75	Call	Bond Future	546	1	546	1	0.00
16/02/2017	R204 On 02-November-17	7.74	Put	Bond Future	177	0	177	0	0.00
16/02/2017	R204 On 02-November-17	7.75	Put	Bond Future	174	0	174	0	0.00
16/02/2017	R204 On 02-November-17	7.76	Put	Bond Future	171	0	171	0	0.00
16/02/2017	R207 On 04-May-17			Bond Future	7.76	101.1667	7.7551	101.1667	75,116.00
16/02/2017	R207 On 04-May-17	8.20	Call	Bond Future	1149	1	1149	1	0.00
16/02/2017	R207 On 04-May-17	8.22	Call	Bond Future	1188	1	1188	1	0.00
16/02/2017	R207 On 04-May-17	8.21	Call	Bond Future	1168	1	1168	1	0.00
16/02/2017	R207 On 04-May-17	8.22	Put	Bond Future	95	0	95	0	0.00
16/02/2017	R207 On 04-May-17	8.20	Put	Bond Future	103	0	103	0	0.00
16/02/2017	R207 On 04-May-17	8.21	Put	Bond Future	99	0	99	0	0.00
16/02/2017	R207 On 03-August-17			Bond Future	7.76	99.4617	7.7586	99.4617	0.00
16/02/2017	R207 On 03-August-17	8.19	Call	Bond Future	1197	1	1197	1	51.00
16/02/2017	R207 On 03-August-17	8.40	Call	Bond Future	1548	2	1548	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
16/02/2017	R207 On 03-August-17	8.39	Call	Bond Future	1530	2	1530	2	0.00
16/02/2017	R207 On 03-August-17	8.41	Call	Bond Future	1565	2	1565	2	0.00
16/02/2017	R207 On 03-August-17	8.39	Put	Bond Future	175	0	175	0	0.00
16/02/2017	R207 On 03-August-17	8.41	Put	Bond Future	167	0	167	0	0.00
16/02/2017	R207 On 03-August-17	8.19	Put	Bond Future	268	0	268	0	0.00
16/02/2017	R207 On 03-August-17	8.40	Put	Bond Future	171	0	171	0	0.00
16/02/2017	R207 On 02-November-17			Bond Future	7.72	101.4351	7.7162	101.4351	0.00
16/02/2017	R207 On 02-November-17	8.03	Call	Bond Future	1029	1	1029	1	0.00
16/02/2017	R207 On 02-November-17	8.05	Call	Bond Future	1056	1	1056	1	0.00
16/02/2017	R207 On 02-November-17	8.04	Call	Bond Future	1042	1	1042	1	0.00
16/02/2017	R207 On 02-November-17	8.04	Put	Bond Future	408	0	408	0	0.00
16/02/2017	R207 On 02-November-17	8.05	Put	Bond Future	401	0	401	0	0.00
16/02/2017	R207 On 02-November-17	8.03	Put	Bond Future	414	0	414	0	0.00
16/02/2017	R208 On 04-May-17			Bond Future	7.91	96.9957	7.9129	96.9957	21,493.00
16/02/2017	R208 On 04-May-17	8.37	Call	Bond Future	1638	2	1638	2	0.00
16/02/2017	R208 On 04-May-17	8.39	Call	Bond Future	1690	2	1690	2	0.00
16/02/2017	R208 On 04-May-17	8.38	Call	Bond Future	1664	2	1664	2	0.00
16/02/2017	R208 On 04-May-17	8.37	Put	Bond Future	180	0	180	0	0.00
16/02/2017	R208 On 04-May-17	8.39	Put	Bond Future	169	0	169	0	0.00
16/02/2017	R208 On 04-May-17	8.38	Put	Bond Future	174	0	174	0	0.00
16/02/2017	R208 On 03-August-17			Bond Future	7.92	98.8541	7.9233	98.8541	0.00
16/02/2017	R208 On 03-August-17	8.30	Call	Bond Future	1635	2	1635	2	0.00
16/02/2017	R208 On 03-August-17	8.32	Call	Bond Future	1677	2	1677	2	0.00
16/02/2017	R208 On 03-August-17	8.31	Call	Bond Future	1656	2	1656	2	0.00
16/02/2017	R208 On 03-August-17	8.31	Put	Bond Future	487	0	487	0	0.00
16/02/2017	R208 On 03-August-17	8.32	Put	Bond Future	479	0	479	0	0.00
16/02/2017	R208 On 03-August-17	8.30	Put	Bond Future	496	0	496	0	0.00
16/02/2017	R208 On 02-November-17			Bond Future	7.91	97.4123	7.9136	97.4123	0.00
16/02/2017	R208 On 02-November-17	8.18	Call	Bond Future	1484	2	1484	2	0.00
16/02/2017	R208 On 02-November-17	8.20	Call	Bond Future	1519	2	1519	2	0.00
16/02/2017	R208 On 02-November-17	8.19	Call	Bond Future	1501	2	1501	2	0.00
16/02/2017	R208 On 02-November-17	8.19	Put	Bond Future	713	1	713	1	0.00
16/02/2017	R208 On 02-November-17	8.20	Put	Bond Future	702	1	702	1	0.00
16/02/2017	R208 On 02-November-17	8.18	Put	Bond Future	723	1	723	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
16/02/2017	R209 On 04-May-17			Bond Future	9.29	74.1798	9.2941	74.1798	62,943.00
16/02/2017	R209 On 04-May-17	8.93	Call	Bond Future	831	1	831	1	1,130.00
16/02/2017	R209 On 04-May-17	9.63	Call	Bond Future	3233	4	3233	4	0.00
16/02/2017	R209 On 04-May-17	9.46	Call	Bond Future	2488	3	2488	3	0.00
16/02/2017	R209 On 04-May-17	9.33	Call	Bond Future	1981	2	1981	2	0.00
16/02/2017	R209 On 04-May-17	9.47	Call	Bond Future	2529	3	2529	3	0.00
16/02/2017	R209 On 04-May-17	9.48	Call	Bond Future	2571	3	2571	3	0.00
16/02/2017	R209 On 04-May-17	9.63	Put	Bond Future	938	1	938	1	1,130.00
16/02/2017	R209 On 04-May-17	8.93	Put	Bond Future	3447	3	3447	3	0.00
16/02/2017	R209 On 04-May-17	9.46	Put	Bond Future	1340	1	1340	1	0.00
16/02/2017	R209 On 04-May-17	9.33	Put	Bond Future	1731	2	1731	2	1,130.00
16/02/2017	R209 On 04-May-17	9.47	Put	Bond Future	1314	1	1314	1	0.00
16/02/2017	R209 On 04-May-17	9.48	Put	Bond Future	1287	1	1287	1	0.00
16/02/2017	R209 On 03-August-17			Bond Future	9.33	75.6010	9.3332	75.6010	0.00
16/02/2017	R209 On 03-August-17	9.44	Call	Bond Future	3244	3	3244	3	0.00
16/02/2017	R209 On 03-August-17	9.43	Call	Bond Future	3207	3	3207	3	0.00
16/02/2017	R209 On 03-August-17	9.45	Call	Bond Future	3282	4	3282	4	0.00
16/02/2017	R209 On 03-August-17	9.44	Put	Bond Future	2509	2	2509	2	0.00
16/02/2017	R209 On 03-August-17	9.45	Put	Bond Future	2478	2	2478	2	0.00
16/02/2017	R209 On 03-August-17	9.43	Put	Bond Future	2540	2	2540	2	0.00
16/02/2017	R209 On 02-November-17			Bond Future	9.37	73.9501	9.3670	73.9501	0.00
16/02/2017	R209 On 02-November-17	9.54	Call	Bond Future	4123	4	4123	4	0.00
16/02/2017	R209 On 02-November-17	9.52	Call	Bond Future	4048	4	4048	4	0.00
16/02/2017	R209 On 02-November-17	9.53	Call	Bond Future	4085	4	4085	4	0.00
16/02/2017	R209 On 02-November-17	9.54	Put	Bond Future	2946	3	2946	3	0.00
16/02/2017	R209 On 02-November-17	9.52	Put	Bond Future	3005	3	3005	3	0.00
16/02/2017	R209 On 02-November-17	9.53	Put	Bond Future	2975	3	2975	3	0.00
16/02/2017	R210 On 04-May-17			Bond Future	188.76	188.7658	188.7583	188.7658	1,698.00
16/02/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
16/02/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
16/02/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
16/02/2017	R210 On 04-May-17	192.31	Put	Bond Future	3552	4	3552	4	0.00
16/02/2017	R210 On 04-May-17	192.33	Put	Bond Future	3572	4	3572	4	0.00
16/02/2017	R210 On 04-May-17	192.32	Put	Bond Future	3562	4	3562	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
16/02/2017	R210 On 03-August-17			Bond Future	192.42	192.4252	192.4160	192.4252	0.00
16/02/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
16/02/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
16/02/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
16/02/2017	R210 On 03-August-17	196.29	Put	Bond Future	3874	4	3874	4	0.00
16/02/2017	R210 On 03-August-17	196.30	Put	Bond Future	3884	4	3884	4	0.00
16/02/2017	R210 On 03-August-17	196.28	Put	Bond Future	3864	4	3864	4	0.00
16/02/2017	R210 On 02-November-17			Bond Future	193.84	193.8506	193.8413	193.8506	0.00
16/02/2017	R210 On 02-November-17	192.07	Call	Bond Future	1771	2	1771	2	0.00
16/02/2017	R210 On 02-November-17	192.08	Call	Bond Future	1761	2	1761	2	0.00
16/02/2017	R210 On 02-November-17	192.09	Call	Bond Future	1751	2	1751	2	0.00
16/02/2017	R210 On 02-November-17	192.08	Put	Bond Future	0	0	0	0	0.00
16/02/2017	R210 On 02-November-17	192.07	Put	Bond Future	0	0	0	0	0.00
16/02/2017	R210 On 02-November-17	192.09	Put	Bond Future	0	0	0	0	0.00
16/02/2017	R212 On 04-May-17			Bond Future	149.51	149.5177	149.5119	149.5177	3,258.00
16/02/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
16/02/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
16/02/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
16/02/2017	R212 On 04-May-17	152.24	Put	Bond Future	2728	3	2728	3	0.00
16/02/2017	R212 On 04-May-17	152.23	Put	Bond Future	2718	3	2718	3	0.00
16/02/2017	R212 On 04-May-17	152.25	Put	Bond Future	2738	3	2738	3	0.00
16/02/2017	R212 On 03-August-17			Bond Future	150.36	150.3664	150.3593	150.3664	0.00
16/02/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
16/02/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
16/02/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
16/02/2017	R212 On 03-August-17	153.34	Put	Bond Future	2981	3	2981	3	0.00
16/02/2017	R212 On 03-August-17	153.35	Put	Bond Future	2991	3	2991	3	0.00
16/02/2017	R212 On 03-August-17	153.36	Put	Bond Future	3001	3	3001	3	0.00
16/02/2017	R212 On 02-November-17			Bond Future	153.37	153.3808	153.3736	153.3808	0.00
16/02/2017	R212 On 02-November-17	152.41	Call	Bond Future	964	1	964	1	0.00
16/02/2017	R212 On 02-November-17	152.42	Call	Bond Future	954	1	954	1	0.00
16/02/2017	R212 On 02-November-17	152.40	Call	Bond Future	974	1	974	1	0.00
16/02/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00
16/02/2017	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
16/02/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
16/02/2017	R213 On 04-May-17			Bond Future	9.07	85.5325	9.0721	85.5325	44,842.00
16/02/2017	R213 On 04-May-17	9.35	Call	Bond Future	2900	3	2900	3	0.00
16/02/2017	R213 On 04-May-17	9.37	Call	Bond Future	2990	3	2990	3	0.00
16/02/2017	R213 On 04-May-17	9.36	Call	Bond Future	2945	3	2945	3	0.00
16/02/2017	R213 On 04-May-17	9.36	Put	Bond Future	992	1	992	1	0.00
16/02/2017	R213 On 04-May-17	9.37	Put	Bond Future	971	1	971	1	0.00
16/02/2017	R213 On 04-May-17	9.35	Put	Bond Future	1014	1	1014	1	0.00
16/02/2017	R213 On 03-August-17			Bond Future	9.11	87.1714	9.1099	87.1714	0.00
16/02/2017	R213 On 03-August-17	9.33	Call	Bond Future	3567	4	3567	4	0.00
16/02/2017	R213 On 03-August-17	9.34	Call	Bond Future	3606	4	3606	4	0.00
16/02/2017	R213 On 03-August-17	9.35	Call	Bond Future	3646	4	3646	4	0.00
16/02/2017	R213 On 03-August-17	9.34	Put	Bond Future	2059	2	2059	2	0.00
16/02/2017	R213 On 03-August-17	9.35	Put	Bond Future	2032	2	2032	2	0.00
16/02/2017	R213 On 03-August-17	9.33	Put	Bond Future	2085	2	2085	2	0.00
16/02/2017	R213 On 02-November-17			Bond Future	9.14	85.3489	9.1437	85.3489	0.00
16/02/2017	R213 On 02-November-17	9.36	Call	Bond Future	4067	4	4067	4	0.00
16/02/2017	R213 On 02-November-17	9.34	Call	Bond Future	3990	4	3990	4	0.00
16/02/2017	R213 On 02-November-17	9.35	Call	Bond Future	4028	4	4028	4	0.00
16/02/2017	R213 On 02-November-17	9.34	Put	Bond Future	2682	3	2682	3	0.00
16/02/2017	R213 On 02-November-17	9.35	Put	Bond Future	2655	3	2655	3	0.00
16/02/2017	R213 On 02-November-17	9.36	Put	Bond Future	2627	2	2627	2	0.00
16/02/2017	R214 On 04-May-17			Bond Future	9.37	74.4467	9.3722	74.4467	35,149.00
16/02/2017	R214 On 04-May-17	9.56	Call	Bond Future	2745	3	2745	3	0.00
16/02/2017	R214 On 04-May-17	9.58	Call	Bond Future	2833	3	2833	3	0.00
16/02/2017	R214 On 04-May-17	9.57	Call	Bond Future	2789	3	2789	3	0.00
16/02/2017	R214 On 04-May-17	9.56	Put	Bond Future	1385	1	1385	1	0.00
16/02/2017	R214 On 04-May-17	9.57	Put	Bond Future	1358	1	1358	1	0.00
16/02/2017	R214 On 04-May-17	9.58	Put	Bond Future	1331	1	1331	1	0.00
16/02/2017	R214 On 03-August-17			Bond Future	9.41	75.8731	9.4102	75.8731	0.00
16/02/2017	R214 On 03-August-17	9.51	Call	Bond Future	3386	4	3386	4	0.00
16/02/2017	R214 On 03-August-17	9.52	Call	Bond Future	3425	4	3425	4	0.00
16/02/2017	R214 On 03-August-17	9.53	Call	Bond Future	3465	4	3465	4	0.00
16/02/2017	R214 On 03-August-17	9.52	Put	Bond Future	2631	2	2631	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
16/02/2017	R214 On 03-August-17	9.53	Put	Bond Future	2598	2	2598	2	0.00
16/02/2017	R214 On 03-August-17	9.51	Put	Bond Future	2663	2	2663	2	0.00
16/02/2017	R214 On 02-November-17			Bond Future	9.44	74.0803	9.4448	74.0803	0.00
16/02/2017	R214 On 02-November-17	9.58	Call	Bond Future	4173	4	4173	4	0.00
16/02/2017	R214 On 02-November-17	9.60	Call	Bond Future	4251	5	4251	5	0.00
16/02/2017	R214 On 02-November-17	9.59	Call	Bond Future	4212	4	4212	4	0.00
16/02/2017	R214 On 02-November-17	9.58	Put	Bond Future	3203	3	3203	3	0.00
16/02/2017	R214 On 02-November-17	9.60	Put	Bond Future	3140	3	3140	3	0.00
16/02/2017	R214 On 02-November-17	9.59	Put	Bond Future	3172	3	3172	3	0.00
16/02/2017	R248 On 04-May-17			Bond Future	9.45	95.1996	9.4489	95.1996	63,465.00
16/02/2017	R248 On 04-May-17	9.67	Call	Bond Future	3771	4	3771	4	0.00
16/02/2017	R248 On 04-May-17	9.66	Call	Bond Future	3715	4	3715	4	0.00
16/02/2017	R248 On 04-May-17	9.65	Call	Bond Future	3659	4	3659	4	0.00
16/02/2017	R248 On 04-May-17	9.66	Put	Bond Future	1775	2	1775	2	0.00
16/02/2017	R248 On 04-May-17	9.67	Put	Bond Future	1741	2	1741	2	0.00
16/02/2017	R248 On 04-May-17	9.65	Put	Bond Future	1810	2	1810	2	0.00
16/02/2017	R248 On 03-August-17			Bond Future	9.49	97.0237	9.4889	97.0237	200.00
16/02/2017	R248 On 03-August-17	9.57	Call	Bond Future	4422	5	4422	5	0.00
16/02/2017	R248 On 03-August-17	9.58	Call	Bond Future	4471	5	4471	5	0.00
16/02/2017	R248 On 03-August-17	9.56	Call	Bond Future	4373	5	4373	5	0.00
16/02/2017	R248 On 03-August-17	9.58	Put	Bond Future	3632	3	3632	3	0.00
16/02/2017	R248 On 03-August-17	9.57	Put	Bond Future	3675	3	3675	3	0.00
16/02/2017	R248 On 03-August-17	9.56	Put	Bond Future	3717	3	3717	3	0.00
16/02/2017	R248 On 02-November-17			Bond Future	9.53	94.5088	9.5256	94.5088	0.00
16/02/2017	R248 On 02-November-17	9.64	Call	Bond Future	5439	6	5439	6	0.00
16/02/2017	R248 On 02-November-17	9.66	Call	Bond Future	5537	6	5537	6	0.00
16/02/2017	R248 On 02-November-17	9.65	Call	Bond Future	5488	6	5488	6	0.00
16/02/2017	R248 On 02-November-17	9.64	Put	Bond Future	4395	4	4395	4	0.00
16/02/2017	R248 On 02-November-17	9.65	Put	Bond Future	4354	4	4354	4	0.00
16/02/2017	R248 On 02-November-17	9.66	Put	Bond Future	4313	4	4313	4	0.00