



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
28/02/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	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
28/02/2017	2025 On 04-May-17			Bond Future	129.32	129.3199	129.3175	129.3199	2,414.00
28/02/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
28/02/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
28/02/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
28/02/2017	2025 On 04-May-17	132.57	Put	Bond Future	3252	3	3252	3	0.00
28/02/2017	2025 On 04-May-17	132.56	Put	Bond Future	3242	3	3242	3	0.00
28/02/2017	2025 On 04-May-17	132.58	Put	Bond Future	3262	3	3262	3	0.00
28/02/2017	2025 On 03-August-17			Bond Future	130.47	130.4756	130.4732	130.4756	0.00
28/02/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
28/02/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
28/02/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
28/02/2017	2025 On 03-August-17	133.96	Put	Bond Future	3487	3	3487	3	0.00
28/02/2017	2025 On 03-August-17	133.98	Put	Bond Future	3507	4	3507	4	0.00
28/02/2017	2025 On 03-August-17	133.97	Put	Bond Future	3497	3	3497	3	0.00
28/02/2017	2025 On 02-November-17			Bond Future	133.08	133.0868	133.0834	133.0868	0.00
28/02/2017	2025 On 02-November-17	132.96	Call	Bond Future	123	0	123	0	0.00
28/02/2017	2025 On 02-November-17	132.98	Call	Bond Future	103	0	103	0	0.00
28/02/2017	2025 On 02-November-17	132.97	Call	Bond Future	113	0	113	0	0.00
28/02/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
28/02/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
28/02/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
28/02/2017	2029 On 04-May-17			Bond Future	101.33	101.3341	101.3322	101.3341	2,272.00
28/02/2017	2029 On 04-May-17	100.65	Call	Bond Future	682	1	682	1	0.00
28/02/2017	2029 On 04-May-17	100.67	Call	Bond Future	662	1	662	1	0.00
28/02/2017	2029 On 04-May-17	100.66	Call	Bond Future	672	1	672	1	0.00
28/02/2017	2029 On 04-May-17	100.65	Put	Bond Future	0	0	0	0	0.00
28/02/2017	2029 On 04-May-17	100.67	Put	Bond Future	0	0	0	0	0.00
28/02/2017	2029 On 04-May-17	100.66	Put	Bond Future	0	0	0	0	0.00
28/02/2017	2030 On 04-May-17			Bond Future	9.25	93.4050	9.2490	93.4050	32,768.00
28/02/2017	2030 On 04-May-17	9.34	Call	Bond Future	626	1	626	1	0.00
28/02/2017	2030 On 04-May-17	9.33	Call	Bond Future	558	1	558	1	0.00
28/02/2017	2030 On 04-May-17	9.32	Call	Bond Future	489	1	489	1	0.00
28/02/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
28/02/2017	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
28/02/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
28/02/2017	2030 On 03-August-17			Bond Future	9.30	91.1853	9.3009	91.1853	0.00
28/02/2017	2030 On 03-August-17	9.33	Call	Bond Future	198	1	198	1	0.00
28/02/2017	2030 On 03-August-17	9.34	Call	Bond Future	266	1	266	1	0.00
28/02/2017	2030 On 03-August-17	9.35	Call	Bond Future	334	1	334	1	0.00
28/02/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
28/02/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
28/02/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
28/02/2017	2030 On 02-November-17			Bond Future	9.34	92.9911	9.3405	92.9911	0.00
28/02/2017	2030 On 02-November-17	9.36	Call	Bond Future	131	1	131	1	0.00
28/02/2017	2030 On 02-November-17	9.35	Call	Bond Future	64	1	64	1	0.00
28/02/2017	2030 On 02-November-17	9.34	Call	Bond Future	0	1	0	1	0.00
28/02/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
28/02/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
28/02/2017	2030 On 02-November-17	9.34	Put	Bond Future	3	0	3	0	0.00
28/02/2017	2032 On 04-May-17			Bond Future	9.39	92.3242	9.3931	92.3242	19,129.00
28/02/2017	2032 On 04-May-17	9.46	Call	Bond Future	2120	2	2120	2	0.00
28/02/2017	2032 On 04-May-17	9.45	Call	Bond Future	2080	2	2080	2	0.00
28/02/2017	2032 On 04-May-17	9.44	Call	Bond Future	2040	2	2040	2	0.00
28/02/2017	2032 On 04-May-17	9.45	Put	Bond Future	1659	1	1659	1	0.00
28/02/2017	2032 On 04-May-17	9.44	Put	Bond Future	1693	1	1693	1	0.00
28/02/2017	2032 On 04-May-17	9.46	Put	Bond Future	1626	1	1626	1	0.00
28/02/2017	2032 On 03-August-17			Bond Future	9.44	94.0904	9.4425	94.0904	0.00
28/02/2017	2032 On 03-August-17	9.45	Call	Bond Future	2911	3	2911	3	0.00
28/02/2017	2032 On 03-August-17	9.43	Call	Bond Future	2838	3	2838	3	0.00
28/02/2017	2032 On 03-August-17	9.44	Call	Bond Future	2874	3	2874	3	0.00
28/02/2017	2032 On 03-August-17	9.45	Put	Bond Future	2856	3	2856	3	0.00
28/02/2017	2032 On 03-August-17	9.43	Put	Bond Future	2929	3	2929	3	0.00
28/02/2017	2032 On 03-August-17	9.44	Put	Bond Future	2893	3	2893	3	0.00
28/02/2017	2032 On 02-November-17			Bond Future	9.49	91.7944	9.4865	91.7944	0.00
28/02/2017	2032 On 02-November-17	9.48	Call	Bond Future	3498	4	3498	4	0.00
28/02/2017	2032 On 02-November-17	9.49	Call	Bond Future	3534	4	3534	4	0.00
28/02/2017	2032 On 02-November-17	9.50	Call	Bond Future	3570	4	3570	4	0.00
28/02/2017	2032 On 02-November-17	9.49	Put	Bond Future	3508	3	3508	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
28/02/2017	2032 On 02-November-17	9.48	Put	Bond Future	3544	3	3544	3	0.00
28/02/2017	2032 On 02-November-17	9.50	Put	Bond Future	3473	3	3473	3	0.00
28/02/2017	2033 On 04-May-17			Bond Future	107.43	107.4346	107.4324	107.4346	5,778.00
28/02/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
28/02/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
28/02/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
28/02/2017	2033 On 04-May-17	110.84	Put	Bond Future	3408	3	3408	3	0.00
28/02/2017	2033 On 04-May-17	110.85	Put	Bond Future	3418	3	3418	3	0.00
28/02/2017	2033 On 04-May-17	110.83	Put	Bond Future	3398	3	3398	3	0.00
28/02/2017	2033 On 03-August-17			Bond Future	109.51	109.5122	109.5101	109.5122	0.00
28/02/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
28/02/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
28/02/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
28/02/2017	2033 On 03-August-17	113.12	Put	Bond Future	3610	4	3610	4	0.00
28/02/2017	2033 On 03-August-17	113.13	Put	Bond Future	3620	4	3620	4	0.00
28/02/2017	2033 On 03-August-17	113.14	Put	Bond Future	3630	4	3630	4	0.00
28/02/2017	2033 On 02-November-17			Bond Future	110.61	110.6136	110.6105	110.6136	0.00
28/02/2017	2033 On 02-November-17	110.09	Call	Bond Future	521	1	521	1	0.00
28/02/2017	2033 On 02-November-17	110.08	Call	Bond Future	531	1	531	1	0.00
28/02/2017	2033 On 02-November-17	110.07	Call	Bond Future	541	1	541	1	0.00
28/02/2017	2033 On 02-November-17	110.08	Put	Bond Future	0	0	0	0	0.00
28/02/2017	2033 On 02-November-17	110.09	Put	Bond Future	0	0	0	0	0.00
28/02/2017	2033 On 02-November-17	110.07	Put	Bond Future	0	0	0	0	0.00
28/02/2017	2037 On 04-May-17			Bond Future	9.63	92.9461	9.6309	92.9461	48,660.00
28/02/2017	2037 On 04-May-17	9.60	Call	Bond Future	1981	2	1981	2	0.00
28/02/2017	2037 On 04-May-17	9.58	Call	Bond Future	1902	2	1902	2	0.00
28/02/2017	2037 On 04-May-17	9.59	Call	Bond Future	1941	2	1941	2	0.00
28/02/2017	2037 On 04-May-17	9.58	Put	Bond Future	2315	2	2315	2	0.00
28/02/2017	2037 On 04-May-17	9.59	Put	Bond Future	2272	2	2272	2	0.00
28/02/2017	2037 On 04-May-17	9.60	Put	Bond Future	2230	2	2230	2	0.00
28/02/2017	2037 On 03-August-17			Bond Future	9.69	90.4671	9.6855	90.4671	160.00
28/02/2017	2037 On 03-August-17	9.58	Call	Bond Future	2905	3	2905	3	0.00
28/02/2017	2037 On 03-August-17	9.57	Call	Bond Future	2868	3	2868	3	0.00
28/02/2017	2037 On 03-August-17	9.56	Call	Bond Future	2831	3	2831	3	0.00

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28/02/2017	2037 On 03-August-17	9.57	Put	Bond Future	3798	3	3798	3	0.00
28/02/2017	2037 On 03-August-17	9.58	Put	Bond Future	3754	3	3754	3	0.00
28/02/2017	2037 On 03-August-17	9.56	Put	Bond Future	3842	4	3842	4	0.00
28/02/2017	2037 On 02-November-17			Bond Future	9.73	92.2588	9.7293	92.2588	0.00
28/02/2017	2037 On 02-November-17	9.66	Call	Bond Future	3935	4	3935	4	0.00
28/02/2017	2037 On 02-November-17	9.67	Call	Bond Future	3973	4	3973	4	0.00
28/02/2017	2037 On 02-November-17	9.65	Call	Bond Future	3897	4	3897	4	0.00
28/02/2017	2037 On 02-November-17	9.67	Put	Bond Future	4444	4	4444	4	0.00
28/02/2017	2037 On 02-November-17	9.66	Put	Bond Future	4486	4	4486	4	0.00
28/02/2017	2037 On 02-November-17	9.65	Put	Bond Future	4528	4	4528	4	0.00
28/02/2017	2038 On 04-May-17			Bond Future	133.90	134.6826	133.8968	134.6826	20,533.00
28/02/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
28/02/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
28/02/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
28/02/2017	2038 On 04-May-17	139.78	Put	Bond Future	5883	5	5883	5	0.00
28/02/2017	2038 On 04-May-17	139.79	Put	Bond Future	5893	5	5893	5	0.00
28/02/2017	2038 On 04-May-17	139.77	Put	Bond Future	5873	5	5873	5	0.00
28/02/2017	2038 On 03-August-17			Bond Future	134.97	135.7740	134.9728	135.7740	0.00
28/02/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
28/02/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
28/02/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
28/02/2017	2038 On 03-August-17	141.17	Put	Bond Future	6197	5	6197	5	0.00
28/02/2017	2038 On 03-August-17	141.16	Put	Bond Future	6187	5	6187	5	0.00
28/02/2017	2038 On 03-August-17	141.18	Put	Bond Future	6207	5	6207	5	0.00
28/02/2017	2038 On 02-November-17			Bond Future	137.67	138.4913	137.6730	138.4913	0.00
28/02/2017	2038 On 02-November-17	136.80	Call	Bond Future	873	2	873	2	0.00
28/02/2017	2038 On 02-November-17	136.82	Call	Bond Future	853	2	853	2	0.00
28/02/2017	2038 On 02-November-17	136.81	Call	Bond Future	863	2	863	2	0.00
28/02/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
28/02/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
28/02/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
28/02/2017	2040 On 04-May-17			Bond Future	9.64	97.1311	9.6398	97.1311	9,195.00
28/02/2017	2040 On 04-May-17	9.63	Call	Bond Future	2263	3	2263	3	0.00
28/02/2017	2040 On 04-May-17	9.64	Call	Bond Future	2307	3	2307	3	0.00

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28/02/2017	2040 On 04-May-17	9.62	Call	Bond Future	2220	3	2220	3	0.00
28/02/2017	2040 On 04-May-17	9.63	Put	Bond Future	2349	2	2349	2	0.00
28/02/2017	2040 On 04-May-17	9.62	Put	Bond Future	2392	2	2392	2	0.00
28/02/2017	2040 On 04-May-17	9.64	Put	Bond Future	2305	2	2305	2	0.00
28/02/2017	2040 On 03-August-17			Bond Future	9.69	94.4817	9.6929	94.4817	0.00
28/02/2017	2040 On 03-August-17	9.61	Call	Bond Future	3281	4	3281	4	0.00
28/02/2017	2040 On 03-August-17	9.63	Call	Bond Future	3365	4	3365	4	0.00
28/02/2017	2040 On 03-August-17	9.62	Call	Bond Future	3323	4	3323	4	0.00
28/02/2017	2040 On 03-August-17	9.62	Put	Bond Future	3955	4	3955	4	0.00
28/02/2017	2040 On 03-August-17	9.63	Put	Bond Future	3910	4	3910	4	0.00
28/02/2017	2040 On 03-August-17	9.61	Put	Bond Future	4001	4	4001	4	0.00
28/02/2017	2040 On 02-November-17			Bond Future	9.74	96.3529	9.7355	96.3529	0.00
28/02/2017	2040 On 02-November-17	9.66	Call	Bond Future	4296	5	4296	5	0.00
28/02/2017	2040 On 02-November-17	9.67	Call	Bond Future	4337	5	4337	5	0.00
28/02/2017	2040 On 02-November-17	9.65	Call	Bond Future	4255	5	4255	5	0.00
28/02/2017	2040 On 02-November-17	9.67	Put	Bond Future	4899	5	4899	5	0.00
28/02/2017	2040 On 02-November-17	9.66	Put	Bond Future	4945	5	4945	5	0.00
28/02/2017	2040 On 02-November-17	9.65	Put	Bond Future	4990	5	4990	5	0.00
28/02/2017	2044 On 04-May-17			Bond Future	9.68	94.0492	9.6840	94.0492	22,971.00
28/02/2017	2044 On 04-May-17	9.67	Call	Bond Future	2287	3	2287	3	0.00
28/02/2017	2044 On 04-May-17	9.66	Call	Bond Future	2243	3	2243	3	0.00
28/02/2017	2044 On 04-May-17	9.68	Call	Bond Future	2331	3	2331	3	0.00
28/02/2017	2044 On 04-May-17	9.67	Put	Bond Future	2410	2	2410	2	0.00
28/02/2017	2044 On 04-May-17	9.68	Put	Bond Future	2366	2	2366	2	0.00
28/02/2017	2044 On 04-May-17	9.66	Put	Bond Future	2455	2	2455	2	0.00
28/02/2017	2044 On 03-August-17			Bond Future	9.74	91.4661	9.7362	91.4661	0.00
28/02/2017	2044 On 03-August-17	9.64	Call	Bond Future	3242	4	3242	4	0.00
28/02/2017	2044 On 03-August-17	9.62	Call	Bond Future	3162	3	3162	3	0.00
28/02/2017	2044 On 03-August-17	9.63	Call	Bond Future	3202	4	3202	4	0.00
28/02/2017	2044 On 03-August-17	9.62	Put	Bond Future	4182	4	4182	4	0.00
28/02/2017	2044 On 03-August-17	9.63	Put	Bond Future	4133	4	4133	4	0.00
28/02/2017	2044 On 03-August-17	9.64	Put	Bond Future	4085	4	4085	4	0.00
28/02/2017	2044 On 02-November-17			Bond Future	9.78	93.2776	9.7781	93.2776	0.00
28/02/2017	2044 On 02-November-17	9.66	Call	Bond Future	4205	5	4205	5	0.00

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28/02/2017	2044 On 02-November-17	9.68	Call	Bond Future	4286	5	4286	5	0.00
28/02/2017	2044 On 02-November-17	9.67	Call	Bond Future	4246	5	4246	5	0.00
28/02/2017	2044 On 02-November-17	9.67	Put	Bond Future	5186	5	5186	5	0.00
28/02/2017	2044 On 02-November-17	9.68	Put	Bond Future	5139	5	5139	5	0.00
28/02/2017	2044 On 02-November-17	9.66	Put	Bond Future	5233	5	5233	5	0.00
28/02/2017	2046 On 04-May-17			Bond Future	131.94	133.0579	131.9412	133.0579	19,679.00
28/02/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
28/02/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
28/02/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
28/02/2017	2046 On 04-May-17	138.33	Put	Bond Future	6389	5	6389	5	0.00
28/02/2017	2046 On 04-May-17	138.34	Put	Bond Future	6399	5	6399	5	0.00
28/02/2017	2046 On 04-May-17	138.32	Put	Bond Future	6379	5	6379	5	0.00
28/02/2017	2046 On 03-August-17			Bond Future	134.49	135.6309	134.4931	135.6309	0.00
28/02/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
28/02/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
28/02/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
28/02/2017	2046 On 03-August-17	141.19	Put	Bond Future	6697	6	6697	6	0.00
28/02/2017	2046 On 03-August-17	141.17	Put	Bond Future	6677	6	6677	6	0.00
28/02/2017	2046 On 03-August-17	141.18	Put	Bond Future	6687	6	6687	6	0.00
28/02/2017	2046 On 02-November-17			Bond Future	135.58	136.7411	135.5792	136.7411	0.00
28/02/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
28/02/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
28/02/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
28/02/2017	2046 On 02-November-17	136.31	Put	Bond Future	731	0	731	0	0.00
28/02/2017	2046 On 02-November-17	136.32	Put	Bond Future	741	0	741	0	0.00
28/02/2017	2046 On 02-November-17	136.30	Put	Bond Future	721	0	721	0	0.00
28/02/2017	2050 On 04-May-17			Bond Future	143.79	143.1209	143.7854	143.1209	24,054.00
28/02/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
28/02/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
28/02/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
28/02/2017	2050 On 04-May-17	147.84	Put	Bond Future	4055	5	4055	5	0.00
28/02/2017	2050 On 04-May-17	147.83	Put	Bond Future	4045	5	4045	5	0.00
28/02/2017	2050 On 04-May-17	147.85	Put	Bond Future	4065	5	4065	5	0.00
28/02/2017	2050 On 03-August-17			Bond Future	144.89	144.2100	144.8873	144.2100	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
28/02/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
28/02/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
28/02/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
28/02/2017	2050 On 03-August-17	149.22	Put	Bond Future	4333	5	4333	5	0.00
28/02/2017	2050 On 03-August-17	149.24	Put	Bond Future	4353	5	4353	5	0.00
28/02/2017	2050 On 03-August-17	149.23	Put	Bond Future	4343	5	4343	5	0.00
28/02/2017	2050 On 02-November-17			Bond Future	147.79	147.0958	147.7859	147.0958	0.00
28/02/2017	2050 On 02-November-17	144.65	Call	Bond Future	3136	2	3136	2	0.00
28/02/2017	2050 On 02-November-17	144.67	Call	Bond Future	3116	2	3116	2	0.00
28/02/2017	2050 On 02-November-17	144.66	Call	Bond Future	3126	2	3126	2	0.00
28/02/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
28/02/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
28/02/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
28/02/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	AL37 On 04-May-17			Index Future	528.42	529.1740	528.4160	529.1740	1.00
28/02/2017	AL37 On 03-August-17			Index Future	538.53	539.2980	538.5260	539.2980	0.00
28/02/2017	AL37 On 02-November-17			Index Future	549.18	549.9730	549.1820	549.9730	0.00
28/02/2017	AL7T On 04-May-17			Index Future	608.47	611.0680	608.4660	611.0680	0.00
28/02/2017	AL7T On 03-August-17			Index Future	620.11	622.7590	620.1070	622.7590	0.00
28/02/2017	AL7T On 02-November-17			Index Future	632.38	635.0870	632.3780	635.0870	0.00
28/02/2017	ALBI On 04-May-17			Index Future	551.75	554.3060	551.7520	554.3060	598.00
28/02/2017	ALBI On 03-August-17			Index Future	562.31	564.9110	562.3080	564.9110	0.00
28/02/2017	ALBI On 02-November-17			Index Future	573.44	576.0940	573.4350	576.0940	0.00
28/02/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	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
28/02/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/02/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2017	EL28 On 04-May-17			Bond Future	129.85	129.8533	129.8530	129.8533	0.00
28/02/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
28/02/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
28/02/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
28/02/2017	EL28 On 04-May-17	137.90	Put	Bond Future	8047	8	8047	8	0.00
28/02/2017	EL28 On 04-May-17	137.91	Put	Bond Future	8057	8	8057	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
28/02/2017	EL28 On 04-May-17	137.92	Put	Bond Future	8067	8	8067	8	0.00
28/02/2017	EL28 On 03-August-17			Bond Future	132.36	132.3645	132.3643	132.3645	0.00
28/02/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
28/02/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
28/02/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
28/02/2017	EL28 On 03-August-17	135.17	Put	Bond Future	2806	3	2806	3	0.00
28/02/2017	EL28 On 03-August-17	135.16	Put	Bond Future	2796	3	2796	3	0.00
28/02/2017	EL28 On 03-August-17	135.18	Put	Bond Future	2816	3	2816	3	0.00
28/02/2017	EL28 On 02-November-17			Bond Future	133.25	133.2464	133.2451	133.2464	0.00
28/02/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
28/02/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
28/02/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
28/02/2017	EL28 On 02-November-17	133.87	Put	Bond Future	625	1	625	1	0.00
28/02/2017	EL28 On 02-November-17	133.89	Put	Bond Future	645	1	645	1	0.00
28/02/2017	EL28 On 02-November-17	133.88	Put	Bond Future	635	1	635	1	0.00
28/02/2017	ES33 On 04-May-17			Bond Future	10.56	77.9523	10.5610	77.9523	9,466.00
28/02/2017	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
28/02/2017	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
28/02/2017	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
28/02/2017	ES33 On 04-May-17	10.55	Put	Bond Future	69	0	69	0	0.00
28/02/2017	ES33 On 04-May-17	10.56	Put	Bond Future	6	0	6	0	0.00
28/02/2017	ES33 On 04-May-17	10.54	Put	Bond Future	133	0	133	0	0.00
28/02/2017	ES33 On 03-August-17			Bond Future	10.64	79.4436	10.6433	79.4436	0.00
28/02/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
28/02/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
28/02/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
28/02/2017	ES33 On 03-August-17	10.53	Put	Bond Future	710	0	710	0	0.00
28/02/2017	ES33 On 03-August-17	10.55	Put	Bond Future	584	0	584	0	0.00
28/02/2017	ES33 On 03-August-17	10.54	Put	Bond Future	647	0	647	0	0.00
28/02/2017	ES33 On 02-November-17			Bond Future	10.72	77.2235	10.7233	77.2235	0.00
28/02/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
28/02/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
28/02/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
28/02/2017	ES33 On 02-November-17	10.67	Put	Bond Future	329	0	329	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
28/02/2017	ES33 On 02-November-17	10.68	Put	Bond Future	267	0	267	0	0.00
28/02/2017	ES33 On 02-November-17	10.66	Put	Bond Future	390	0	390	0	0.00
28/02/2017	ES42 On 04-May-17			Bond Future	10.71	81.7070	10.7070	81.7070	8,777.00
28/02/2017	ES42 On 03-August-17			Bond Future	10.79	83.2701	10.7879	83.2701	0.00
28/02/2017	ES42 On 02-November-17			Bond Future	10.87	80.6569	10.8656	80.6569	0.00
28/02/2017	GOVI On 04-May-17			GOVI	549.55	552.1160	549.5510	552.1160	396.00
28/02/2017	GOVI On 04-May-17	262.19	Call	GOVI	2873610	290	2873610	290	0.00
28/02/2017	GOVI On 04-May-17	262.20	Call	GOVI	2873510	290	2873510	290	0.00
28/02/2017	GOVI On 04-May-17	262.18	Call	GOVI	2873710	290	2873710	290	0.00
28/02/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
28/02/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
28/02/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
28/02/2017	GOVI On 03-August-17			GOVI	560.07	562.6790	560.0660	562.6790	0.00
28/02/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	2	0	2	0.00
28/02/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	2	0	2	0.00
28/02/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	2	0	2	0.00
28/02/2017	GOVI On 03-August-17	561.10	Put	GOVI	10340	0	10340	0	0.00
28/02/2017	GOVI On 03-August-17	561.11	Put	GOVI	10440	0	10440	0	0.00
28/02/2017	GOVI On 03-August-17	561.09	Put	GOVI	10240	0	10240	0	0.00
28/02/2017	GOVI On 02-November-17			GOVI	571.15	573.8170	571.1480	573.8170	0.00
28/02/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	1	0	1	0.00
28/02/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	1	0	1	0.00
28/02/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	1	0	1	0.00
28/02/2017	GOVI On 02-November-17	572.45	Put	GOVI	13020	0	13020	0	0.00
28/02/2017	GOVI On 02-November-17	572.46	Put	GOVI	13120	0	13120	0	0.00
28/02/2017	GOVI On 02-November-17	572.44	Put	GOVI	12920	0	12920	0	0.00
28/02/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/02/2017	IGOV On 04-May-17			Index Future	252.80	253.0190	252.7990	253.0190	922.00
28/02/2017	IGOV On 03-August-17			Index Future	257.69	257.9120	257.6880	257.9120	412.00
28/02/2017	IGOV On 02-November-17			Index Future	262.84	263.0730	262.8420	263.0730	0.00
28/02/2017	ILBI On 04-May-17			Index Future	685.09	685.2340	685.0940	685.2340	0.00
28/02/2017	ILBI On 03-August-17			Index Future	698.10	698.2450	698.1040	698.2450	0.00
28/02/2017	ILBI On 02-November-17			Index Future	712.15	712.2960	712.1490	712.2960	0.00
28/02/2017	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
28/02/2017	IS01 On 15-June-17			Interest Rate Swap	99.60	99.6010	99.6011	99.6010	0.00
28/02/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6054	99.6068	99.6054	0.00
28/02/2017	IS01 On 21-December-17			Interest Rate Swap	99.84	99.8355	99.8371	99.8355	0.00
28/02/2017	IS01 On 15-March-18			Interest Rate Swap	99.84	99.8413	99.8449	99.8413	0.00
28/02/2017	IS02 On 18-December-17			Interest Rate Swap	99.87	99.8658	99.8676	99.8658	0.00
28/02/2017	IS02 On 16-March-18			Interest Rate Swap	99.13	99.1227	99.1261	99.1227	0.00
28/02/2017	IS02 On 15-June-18			Interest Rate Swap	98.75	98.7438	98.7483	98.7438	0.00
28/02/2017	IS02 On 21-September-18			Interest Rate Swap	98.77	98.7670	98.7725	98.7670	0.00
28/02/2017	IS02 On 21-December-18			Interest Rate Swap	99.24	99.2300	99.2400	99.2300	0.00
28/02/2017	IS02 On 15-March-19			Interest Rate Swap	99.72	99.7069	99.7223	99.7069	0.00
28/02/2017	IS05 On 17-December-20			Interest Rate Swap	97.36	97.3058	97.3576	97.3058	0.00
28/02/2017	IS05 On 16-March-21			Interest Rate Swap	96.66	96.6071	96.6624	96.6071	0.00
28/02/2017	IS05 On 15-June-21			Interest Rate Swap	95.94	95.8764	95.9385	95.8764	0.00
28/02/2017	IS05 On 21-September-21			Interest Rate Swap	96.20	96.1323	96.2038	96.1323	0.00
28/02/2017	IS05 On 21-December-21			Interest Rate Swap	98.47	98.3891	98.4702	98.3891	50.00
28/02/2017	IS05 On 15-March-22			Interest Rate Swap	98.67	98.5774	98.6680	98.5774	0.00
28/02/2017	IS10 On 17-December-25			Interest Rate Swap	97.29	97.0620	97.2856	97.0620	0.00
28/02/2017	IS10 On 16-March-26			Interest Rate Swap	94.33	94.1030	94.3326	94.1030	0.00
28/02/2017	IS10 On 15-June-26			Interest Rate Swap	93.11	92.8705	93.1055	92.8705	0.00
28/02/2017	IS10 On 21-September-26			Interest Rate Swap	95.26	95.0250	95.2628	95.0250	0.00
28/02/2017	IS10 On 21-December-26			Interest Rate Swap	99.01	98.7768	99.0145	98.7768	0.00
28/02/2017	IS10 On 15-March-27			Interest Rate Swap	97.60	97.3622	97.6039	97.3622	0.00
28/02/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/02/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
28/02/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
28/02/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/02/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	1,000.00
28/02/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
28/02/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
28/02/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
28/02/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
28/02/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
28/02/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
28/02/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	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
28/02/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.31	92.6900	7.3100	92.6900	0.00
28/02/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
28/02/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	0.00
28/02/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
28/02/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
28/02/2017	R023 On 04-May-17			Bond Future	8.32	99.0410	8.3232	99.0410	18,983.00
28/02/2017	R023 On 04-May-17	8.59	Call	Bond Future	1684	2	1684	2	0.00
28/02/2017	R023 On 04-May-17	8.61	Call	Bond Future	1745	2	1745	2	0.00
28/02/2017	R023 On 04-May-17	8.60	Call	Bond Future	1715	2	1715	2	0.00
28/02/2017	R023 On 04-May-17	8.59	Put	Bond Future	502	0	502	0	0.00
28/02/2017	R023 On 04-May-17	8.60	Put	Bond Future	489	0	489	0	0.00
28/02/2017	R023 On 04-May-17	8.61	Put	Bond Future	476	0	476	0	0.00
28/02/2017	R023 On 03-August-17			Bond Future	8.35	100.9358	8.3516	100.9358	0.00
28/02/2017	R023 On 03-August-17	8.58	Call	Bond Future	2030	2	2030	2	0.00
28/02/2017	R023 On 03-August-17	8.60	Call	Bond Future	2083	2	2083	2	0.00
28/02/2017	R023 On 03-August-17	8.59	Call	Bond Future	2056	2	2056	2	0.00
28/02/2017	R023 On 03-August-17	8.58	Put	Bond Future	1052	1	1052	1	0.00
28/02/2017	R023 On 03-August-17	8.59	Put	Bond Future	1036	1	1036	1	0.00
28/02/2017	R023 On 03-August-17	8.60	Put	Bond Future	1020	1	1020	1	0.00
28/02/2017	R023 On 02-November-17			Bond Future	8.37	99.0022	8.3727	99.0022	0.00
28/02/2017	R023 On 02-November-17	8.56	Call	Bond Future	2082	2	2082	2	0.00
28/02/2017	R023 On 02-November-17	8.58	Call	Bond Future	2131	2	2131	2	0.00
28/02/2017	R023 On 02-November-17	8.57	Call	Bond Future	2106	2	2106	2	0.00
28/02/2017	R023 On 02-November-17	8.57	Put	Bond Future	1291	1	1291	1	0.00
28/02/2017	R023 On 02-November-17	8.58	Put	Bond Future	1275	1	1275	1	0.00
28/02/2017	R023 On 02-November-17	8.56	Put	Bond Future	1308	1	1308	1	0.00
28/02/2017	R035 On 04-May-17			Bond Future	9.52	96.7906	9.5217	96.7906	7,906.00
28/02/2017	R035 On 04-May-17	9.53	Call	Bond Future	67	1	67	1	0.00
28/02/2017	R035 On 04-May-17	9.55	Call	Bond Future	230	1	230	1	0.00
28/02/2017	R035 On 04-May-17	9.54	Call	Bond Future	149	1	149	1	0.00
28/02/2017	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
28/02/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
28/02/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
28/02/2017	R035 On 03-August-17			Bond Future	9.57	98.6424	9.5710	98.6424	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
28/02/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
28/02/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
28/02/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
28/02/2017	R035 On 03-August-17	9.52	Put	Bond Future	412	0	412	0	0.00
28/02/2017	R035 On 03-August-17	9.50	Put	Bond Future	574	0	574	0	0.00
28/02/2017	R035 On 03-August-17	9.51	Put	Bond Future	493	0	493	0	0.00
28/02/2017	R035 On 02-November-17			Bond Future	9.62	96.0927	9.6171	96.0927	0.00
28/02/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	1	0	1	0.00
28/02/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	1	0	1	0.00
28/02/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
28/02/2017	R035 On 02-November-17	9.61	Put	Bond Future	56	0	56	0	0.00
28/02/2017	R035 On 02-November-17	9.60	Put	Bond Future	136	0	136	0	0.00
28/02/2017	R035 On 02-November-17	9.59	Put	Bond Future	216	0	216	0	0.00
28/02/2017	R186 On 04-May-17			Bond Future	8.82	115.1916	8.8247	115.1916	110,777.00
28/02/2017	R186 On 04-May-17	9.20	Call	Bond Future	3186	4	3186	4	0.00
28/02/2017	R186 On 04-May-17	8.89	Call	Bond Future	1827	2	1827	2	0.00
28/02/2017	R186 On 04-May-17	8.94	Call	Bond Future	2021	2	2021	2	0.00
28/02/2017	R186 On 04-May-17	8.91	Call	Bond Future	1904	2	1904	2	0.00
28/02/2017	R186 On 04-May-17	8.98	Call	Bond Future	2184	3	2184	3	0.00
28/02/2017	R186 On 04-May-17	8.70	Call	Bond Future	1191	1	1191	1	500.00
28/02/2017	R186 On 04-May-17	8.90	Call	Bond Future	1865	2	1865	2	0.00
28/02/2017	R186 On 04-May-17	8.44	Call	Bond Future	587	1	587	1	500.00
28/02/2017	R186 On 04-May-17	8.98	Put	Bond Future	1128	1	1128	1	0.00
28/02/2017	R186 On 04-May-17	9.20	Put	Bond Future	656	1	656	1	5,709.00
28/02/2017	R186 On 04-May-17	8.89	Put	Bond Future	1382	1	1382	1	0.00
28/02/2017	R186 On 04-May-17	8.94	Put	Bond Future	1236	1	1236	1	500.00
28/02/2017	R186 On 04-May-17	8.90	Put	Bond Future	1351	1	1351	1	0.00
28/02/2017	R186 On 04-May-17	8.44	Put	Bond Future	3264	3	3264	3	0.00
28/02/2017	R186 On 04-May-17	8.91	Put	Bond Future	1322	1	1322	1	0.00
28/02/2017	R186 On 04-May-17	8.70	Put	Bond Future	2050	2	2050	2	0.00
28/02/2017	R186 On 03-August-17			Bond Future	8.87	112.0924	8.8687	112.0924	0.00
28/02/2017	R186 On 03-August-17	9.50	Call	Bond Future	5127	6	5127	6	0.00
28/02/2017	R186 On 03-August-17	9.35	Call	Bond Future	4427	5	4427	5	0.00
28/02/2017	R186 On 03-August-17	8.93	Call	Bond Future	2708	3	2708	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
28/02/2017	R186 On 03-August-17	8.91	Call	Bond Future	2636	3	2636	3	0.00
28/02/2017	R186 On 03-August-17	8.85	Call	Bond Future	2427	3	2427	3	0.00
28/02/2017	R186 On 03-August-17	8.92	Call	Bond Future	2672	3	2672	3	0.00
28/02/2017	R186 On 03-August-17	9.50	Put	Bond Future	1004	1	1004	1	6,500.00
28/02/2017	R186 On 03-August-17	9.35	Put	Bond Future	1265	1	1265	1	750.00
28/02/2017	R186 On 03-August-17	8.91	Put	Bond Future	2360	2	2360	2	0.00
28/02/2017	R186 On 03-August-17	8.93	Put	Bond Future	2298	2	2298	2	0.00
28/02/2017	R186 On 03-August-17	8.85	Put	Bond Future	2553	2	2553	2	750.00
28/02/2017	R186 On 03-August-17	8.92	Put	Bond Future	2329	2	2329	2	0.00
28/02/2017	R186 On 02-November-17			Bond Future	8.90	114.3120	8.9029	114.3120	0.00
28/02/2017	R186 On 02-November-17	8.88	Call	Bond Future	3027	3	3027	3	0.00
28/02/2017	R186 On 02-November-17	8.89	Call	Bond Future	3060	3	3060	3	0.00
28/02/2017	R186 On 02-November-17	8.90	Call	Bond Future	3094	3	3094	3	0.00
28/02/2017	R186 On 02-November-17	8.89	Put	Bond Future	3145	3	3145	3	0.00
28/02/2017	R186 On 02-November-17	8.90	Put	Bond Future	3113	3	3113	3	0.00
28/02/2017	R186 On 02-November-17	8.88	Put	Bond Future	3178	3	3178	3	0.00
28/02/2017	R197 On 04-May-17			Bond Future	301.57	301.9267	301.5747	301.9267	1,063.00
28/02/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
28/02/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
28/02/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
28/02/2017	R197 On 04-May-17	308.59	Put	Bond Future	7015	7	7015	7	0.00
28/02/2017	R197 On 04-May-17	308.60	Put	Bond Future	7025	7	7025	7	0.00
28/02/2017	R197 On 04-May-17	308.58	Put	Bond Future	7005	7	7005	7	0.00
28/02/2017	R197 On 03-August-17			Bond Future	300.45	300.8131	300.4541	300.8131	0.00
28/02/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
28/02/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
28/02/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
28/02/2017	R197 On 03-August-17	308.05	Put	Bond Future	7596	7	7596	7	0.00
28/02/2017	R197 On 03-August-17	308.07	Put	Bond Future	7616	7	7616	7	0.00
28/02/2017	R197 On 03-August-17	308.06	Put	Bond Future	7606	7	7606	7	0.00
28/02/2017	R197 On 02-November-17			Bond Future	306.47	306.8335	306.4650	306.8335	0.00
28/02/2017	R197 On 02-November-17	305.17	Call	Bond Future	1295	2	1295	2	0.00
28/02/2017	R197 On 02-November-17	305.16	Call	Bond Future	1305	2	1305	2	0.00
28/02/2017	R197 On 02-November-17	305.15	Call	Bond Future	1315	2	1315	2	0.00

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28/02/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00
28/02/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
28/02/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
28/02/2017	R202 On 04-May-17			Bond Future	248.26	248.2683	248.2635	248.2683	33,775.00
28/02/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
28/02/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
28/02/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
28/02/2017	R202 On 04-May-17	256.71	Put	Bond Future	8447	8	8447	8	0.00
28/02/2017	R202 On 04-May-17	256.72	Put	Bond Future	8457	8	8457	8	0.00
28/02/2017	R202 On 04-May-17	256.73	Put	Bond Future	8467	8	8467	8	0.00
28/02/2017	R202 On 03-August-17			Bond Future	249.37	249.3763	249.3719	249.3763	0.00
28/02/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
28/02/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
28/02/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
28/02/2017	R202 On 03-August-17	258.36	Put	Bond Future	8988	9	8988	9	0.00
28/02/2017	R202 On 03-August-17	258.37	Put	Bond Future	8998	9	8998	9	0.00
28/02/2017	R202 On 03-August-17	258.35	Put	Bond Future	8978	9	8978	9	0.00
28/02/2017	R202 On 02-November-17			Bond Future	254.36	254.3671	254.3608	254.3671	0.00
28/02/2017	R202 On 02-November-17	253.89	Call	Bond Future	471	0	471	0	0.00
28/02/2017	R202 On 02-November-17	253.90	Call	Bond Future	461	0	461	0	0.00
28/02/2017	R202 On 02-November-17	253.91	Call	Bond Future	451	0	451	0	0.00
28/02/2017	R202 On 02-November-17	253.89	Put	Bond Future	0	0	0	0	0.00
28/02/2017	R202 On 02-November-17	253.91	Put	Bond Future	0	0	0	0	0.00
28/02/2017	R202 On 02-November-17	253.90	Put	Bond Future	0	0	0	0	0.00
28/02/2017	R203 On 04-May-17			Bond Future	7.15	101.5565	7.1495	101.5565	31,101.00
28/02/2017	R203 On 04-May-17	6.91	Call	Bond Future	15	0	15	0	0.00
28/02/2017	R203 On 04-May-17	6.93	Call	Bond Future	17	0	17	0	0.00
28/02/2017	R203 On 04-May-17	6.92	Call	Bond Future	16	0	16	0	0.00
28/02/2017	R203 On 04-May-17	6.92	Put	Bond Future	97	0	97	0	0.00
28/02/2017	R203 On 04-May-17	6.93	Put	Bond Future	94	0	94	0	0.00
28/02/2017	R203 On 04-May-17	6.91	Put	Bond Future	99	0	99	0	0.00
28/02/2017	R203 On 03-August-17			Bond Future	5.78	103.4995	5.7832	103.4995	0.00
28/02/2017	R203 On 03-August-17	4.87	Call	Bond Future	2	0	2	0	0.00
28/02/2017	R203 On 03-August-17	4.89	Call	Bond Future	2	0	2	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
28/02/2017	R203 On 03-August-17	4.88	Call	Bond Future	2	0	2	0	0.00
28/02/2017	R203 On 03-August-17	4.89	Put	Bond Future	98	0	98	0	0.00
28/02/2017	R203 On 03-August-17	4.88	Put	Bond Future	99	0	99	0	0.00
28/02/2017	R203 On 03-August-17	4.87	Put	Bond Future	100	0	100	0	0.00
28/02/2017	R204 On 04-May-17			Bond Future	7.53	103.6935	7.5250	103.6935	29,025.00
28/02/2017	R204 On 04-May-17	7.90	Call	Bond Future	608	1	608	1	0.00
28/02/2017	R204 On 04-May-17	7.92	Call	Bond Future	634	1	634	1	0.00
28/02/2017	R204 On 04-May-17	7.91	Call	Bond Future	621	1	621	1	0.00
28/02/2017	R204 On 04-May-17	7.91	Put	Bond Future	44	0	44	0	0.00
28/02/2017	R204 On 04-May-17	7.92	Put	Bond Future	41	0	41	0	0.00
28/02/2017	R204 On 04-May-17	7.90	Put	Bond Future	46	0	46	0	0.00
28/02/2017	R204 On 03-August-17			Bond Future	7.48	101.6370	7.4820	101.6370	0.00
28/02/2017	R204 On 03-August-17	7.75	Call	Bond Future	536	1	536	1	0.00
28/02/2017	R204 On 03-August-17	7.76	Call	Bond Future	545	1	545	1	0.00
28/02/2017	R204 On 03-August-17	7.77	Call	Bond Future	553	1	553	1	0.00
28/02/2017	R204 On 03-August-17	7.75	Put	Bond Future	192	0	192	0	0.00
28/02/2017	R204 On 03-August-17	7.76	Put	Bond Future	188	0	188	0	0.00
28/02/2017	R204 On 03-August-17	7.77	Put	Bond Future	184	0	184	0	0.00
28/02/2017	R204 On 02-November-17			Bond Future	7.35	103.6495	7.3516	103.6495	0.00
28/02/2017	R204 On 02-November-17	7.76	Call	Bond Future	553	1	553	1	0.00
28/02/2017	R204 On 02-November-17	7.74	Call	Bond Future	537	1	537	1	0.00
28/02/2017	R204 On 02-November-17	7.75	Call	Bond Future	545	1	545	1	0.00
28/02/2017	R204 On 02-November-17	7.74	Put	Bond Future	125	0	125	0	0.00
28/02/2017	R204 On 02-November-17	7.75	Put	Bond Future	122	0	122	0	0.00
28/02/2017	R204 On 02-November-17	7.76	Put	Bond Future	120	0	120	0	0.00
28/02/2017	R207 On 04-May-17			Bond Future	7.81	101.0178	7.8064	101.0178	74,970.00
28/02/2017	R207 On 04-May-17	8.20	Call	Bond Future	1012	1	1012	1	0.00
28/02/2017	R207 On 04-May-17	8.22	Call	Bond Future	1052	1	1052	1	0.00
28/02/2017	R207 On 04-May-17	8.21	Call	Bond Future	1032	1	1032	1	0.00
28/02/2017	R207 On 04-May-17	8.22	Put	Bond Future	80	0	80	0	0.00
28/02/2017	R207 On 04-May-17	8.20	Put	Bond Future	88	0	88	0	0.00
28/02/2017	R207 On 04-May-17	8.21	Put	Bond Future	84	0	84	0	0.00
28/02/2017	R207 On 03-August-17			Bond Future	7.82	99.3072	7.8168	99.3072	0.00
28/02/2017	R207 On 03-August-17	8.19	Call	Bond Future	1083	1	1083	1	51.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2017	R207 On 03-August-17	8.40	Call	Bond Future	1427	1	1427	1	0.00
28/02/2017	R207 On 03-August-17	8.39	Call	Bond Future	1410	1	1410	1	0.00
28/02/2017	R207 On 03-August-17	8.41	Call	Bond Future	1444	2	1444	2	0.00
28/02/2017	R207 On 03-August-17	8.39	Put	Bond Future	180	0	180	0	0.00
28/02/2017	R207 On 03-August-17	8.19	Put	Bond Future	280	0	280	0	0.00
28/02/2017	R207 On 03-August-17	8.41	Put	Bond Future	172	0	172	0	0.00
28/02/2017	R207 On 03-August-17	8.40	Put	Bond Future	176	0	176	0	0.00
28/02/2017	R207 On 02-November-17			Bond Future	7.78	101.2737	7.7839	101.2737	0.00
28/02/2017	R207 On 02-November-17	8.03	Call	Bond Future	898	1	898	1	0.00
28/02/2017	R207 On 02-November-17	8.05	Call	Bond Future	924	1	924	1	0.00
28/02/2017	R207 On 02-November-17	8.04	Call	Bond Future	911	1	911	1	0.00
28/02/2017	R207 On 02-November-17	8.04	Put	Bond Future	410	0	410	0	0.00
28/02/2017	R207 On 02-November-17	8.05	Put	Bond Future	403	0	403	0	0.00
28/02/2017	R207 On 02-November-17	8.03	Put	Bond Future	416	0	416	0	0.00
28/02/2017	R208 On 04-May-17			Bond Future	7.96	96.8037	7.9614	96.8037	21,498.00
28/02/2017	R208 On 04-May-17	8.37	Call	Bond Future	1464	2	1464	2	0.00
28/02/2017	R208 On 04-May-17	8.39	Call	Bond Future	1516	2	1516	2	0.00
28/02/2017	R208 On 04-May-17	8.38	Call	Bond Future	1490	2	1490	2	0.00
28/02/2017	R208 On 04-May-17	8.37	Put	Bond Future	162	0	162	0	0.00
28/02/2017	R208 On 04-May-17	8.39	Put	Bond Future	151	0	151	0	0.00
28/02/2017	R208 On 04-May-17	8.38	Put	Bond Future	156	0	156	0	0.00
28/02/2017	R208 On 03-August-17			Bond Future	7.98	98.6557	7.9763	98.6557	0.00
28/02/2017	R208 On 03-August-17	8.30	Call	Bond Future	1520	2	1520	2	0.00
28/02/2017	R208 On 03-August-17	8.32	Call	Bond Future	1560	2	1560	2	0.00
28/02/2017	R208 On 03-August-17	8.31	Call	Bond Future	1540	2	1540	2	0.00
28/02/2017	R208 On 03-August-17	8.31	Put	Bond Future	532	1	532	1	0.00
28/02/2017	R208 On 03-August-17	8.32	Put	Bond Future	523	0	523	0	0.00
28/02/2017	R208 On 03-August-17	8.30	Put	Bond Future	542	1	542	1	0.00
28/02/2017	R208 On 02-November-17			Bond Future	7.97	97.2062	7.9726	97.2062	0.00
28/02/2017	R208 On 02-November-17	8.18	Call	Bond Future	1314	1	1314	1	0.00
28/02/2017	R208 On 02-November-17	8.20	Call	Bond Future	1349	1	1349	1	0.00
28/02/2017	R208 On 02-November-17	8.19	Call	Bond Future	1331	1	1331	1	0.00
28/02/2017	R208 On 02-November-17	8.19	Put	Bond Future	711	1	711	1	0.00
28/02/2017	R208 On 02-November-17	8.20	Put	Bond Future	701	1	701	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
28/02/2017	R208 On 02-November-17	8.18	Put	Bond Future	722	1	722	1	0.00
28/02/2017	R209 On 04-May-17			Bond Future	9.52	72.7480	9.5151	72.7480	63,089.00
28/02/2017	R209 On 04-May-17	9.63	Call	Bond Future	2111	2	2111	2	0.00
28/02/2017	R209 On 04-May-17	8.93	Call	Bond Future	373	0	373	0	1,130.00
28/02/2017	R209 On 04-May-17	9.46	Call	Bond Future	1512	2	1512	2	0.00
28/02/2017	R209 On 04-May-17	9.47	Call	Bond Future	1543	2	1543	2	0.00
28/02/2017	R209 On 04-May-17	9.33	Call	Bond Future	1134	1	1134	1	0.00
28/02/2017	R209 On 04-May-17	9.48	Call	Bond Future	1576	2	1576	2	0.00
28/02/2017	R209 On 04-May-17	9.63	Put	Bond Future	1338	1	1338	1	1,130.00
28/02/2017	R209 On 04-May-17	8.93	Put	Bond Future	4512	4	4512	4	0.00
28/02/2017	R209 On 04-May-17	9.46	Put	Bond Future	1887	2	1887	2	0.00
28/02/2017	R209 On 04-May-17	9.33	Put	Bond Future	2405	2	2405	2	1,130.00
28/02/2017	R209 On 04-May-17	9.47	Put	Bond Future	1850	2	1850	2	0.00
28/02/2017	R209 On 04-May-17	9.48	Put	Bond Future	1814	2	1814	2	0.00
28/02/2017	R209 On 03-August-17			Bond Future	9.56	74.1398	9.5606	74.1398	0.00
28/02/2017	R209 On 03-August-17	9.44	Call	Bond Future	2294	3	2294	3	0.00
28/02/2017	R209 On 03-August-17	9.43	Call	Bond Future	2263	3	2263	3	0.00
28/02/2017	R209 On 03-August-17	9.45	Call	Bond Future	2325	3	2325	3	0.00
28/02/2017	R209 On 03-August-17	9.44	Put	Bond Future	3112	3	3112	3	0.00
28/02/2017	R209 On 03-August-17	9.45	Put	Bond Future	3074	3	3074	3	0.00
28/02/2017	R209 On 03-August-17	9.43	Put	Bond Future	3150	3	3150	3	0.00
28/02/2017	R209 On 02-November-17			Bond Future	9.60	72.4570	9.6013	72.4570	0.00
28/02/2017	R209 On 02-November-17	9.54	Call	Bond Future	3125	3	3125	3	0.00
28/02/2017	R209 On 02-November-17	9.52	Call	Bond Future	3060	3	3060	3	0.00
28/02/2017	R209 On 02-November-17	9.53	Call	Bond Future	3093	3	3093	3	0.00
28/02/2017	R209 On 02-November-17	9.54	Put	Bond Future	3536	3	3536	3	0.00
28/02/2017	R209 On 02-November-17	9.52	Put	Bond Future	3605	3	3605	3	0.00
28/02/2017	R209 On 02-November-17	9.53	Put	Bond Future	3570	3	3570	3	0.00
28/02/2017	R210 On 04-May-17			Bond Future	188.31	188.3128	188.3089	188.3128	1,698.00
28/02/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
28/02/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
28/02/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
28/02/2017	R210 On 04-May-17	192.31	Put	Bond Future	4001	4	4001	4	0.00
28/02/2017	R210 On 04-May-17	192.33	Put	Bond Future	4021	4	4021	4	0.00

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28/02/2017	R210 On 04-May-17	192.32	Put	Bond Future	4011	4	4011	4	0.00
28/02/2017	R210 On 03-August-17			Bond Future	191.95	191.9546	191.9507	191.9546	0.00
28/02/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
28/02/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
28/02/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
28/02/2017	R210 On 03-August-17	196.29	Put	Bond Future	4339	4	4339	4	0.00
28/02/2017	R210 On 03-August-17	196.30	Put	Bond Future	4349	4	4349	4	0.00
28/02/2017	R210 On 03-August-17	196.28	Put	Bond Future	4329	4	4329	4	0.00
28/02/2017	R210 On 02-November-17			Bond Future	193.36	193.3642	193.3587	193.3642	0.00
28/02/2017	R210 On 02-November-17	192.07	Call	Bond Future	1289	1	1289	1	0.00
28/02/2017	R210 On 02-November-17	192.08	Call	Bond Future	1279	1	1279	1	0.00
28/02/2017	R210 On 02-November-17	192.09	Call	Bond Future	1269	1	1269	1	0.00
28/02/2017	R210 On 02-November-17	192.08	Put	Bond Future	0	0	0	0	0.00
28/02/2017	R210 On 02-November-17	192.07	Put	Bond Future	0	0	0	0	0.00
28/02/2017	R210 On 02-November-17	192.09	Put	Bond Future	0	0	0	0	0.00
28/02/2017	R212 On 04-May-17			Bond Future	149.41	149.4145	149.4114	149.4145	3,258.00
28/02/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
28/02/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
28/02/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
28/02/2017	R212 On 04-May-17	152.24	Put	Bond Future	2829	3	2829	3	0.00
28/02/2017	R212 On 04-May-17	152.23	Put	Bond Future	2819	3	2819	3	0.00
28/02/2017	R212 On 04-May-17	152.25	Put	Bond Future	2839	3	2839	3	0.00
28/02/2017	R212 On 03-August-17			Bond Future	150.25	150.2542	150.2511	150.2542	0.00
28/02/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
28/02/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
28/02/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
28/02/2017	R212 On 03-August-17	153.34	Put	Bond Future	3089	3	3089	3	0.00
28/02/2017	R212 On 03-August-17	153.35	Put	Bond Future	3099	3	3099	3	0.00
28/02/2017	R212 On 03-August-17	153.36	Put	Bond Future	3109	3	3109	3	0.00
28/02/2017	R212 On 02-November-17			Bond Future	153.26	153.2614	153.2570	153.2614	0.00
28/02/2017	R212 On 02-November-17	152.41	Call	Bond Future	847	1	847	1	0.00
28/02/2017	R212 On 02-November-17	152.42	Call	Bond Future	837	1	837	1	0.00
28/02/2017	R212 On 02-November-17	152.40	Call	Bond Future	857	1	857	1	0.00
28/02/2017	R212 On 02-November-17	152.40	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
28/02/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
28/02/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
28/02/2017	R213 On 04-May-17			Bond Future	9.28	84.2202	9.2836	84.2202	44,651.00
28/02/2017	R213 On 04-May-17	9.35	Call	Bond Future	1876	2	1876	2	0.00
28/02/2017	R213 On 04-May-17	9.37	Call	Bond Future	1950	2	1950	2	0.00
28/02/2017	R213 On 04-May-17	9.36	Call	Bond Future	1913	2	1913	2	0.00
28/02/2017	R213 On 04-May-17	9.36	Put	Bond Future	1401	1	1401	1	0.00
28/02/2017	R213 On 04-May-17	9.37	Put	Bond Future	1371	1	1371	1	0.00
28/02/2017	R213 On 04-May-17	9.35	Put	Bond Future	1430	1	1430	1	0.00
28/02/2017	R213 On 03-August-17			Bond Future	9.33	85.8315	9.3284	85.8315	0.00
28/02/2017	R213 On 03-August-17	9.33	Call	Bond Future	2600	3	2600	3	0.00
28/02/2017	R213 On 03-August-17	9.34	Call	Bond Future	2634	3	2634	3	0.00
28/02/2017	R213 On 03-August-17	9.35	Call	Bond Future	2668	3	2668	3	0.00
28/02/2017	R213 On 03-August-17	9.34	Put	Bond Future	2557	2	2557	2	0.00
28/02/2017	R213 On 03-August-17	9.35	Put	Bond Future	2525	2	2525	2	0.00
28/02/2017	R213 On 03-August-17	9.33	Put	Bond Future	2589	2	2589	2	0.00
28/02/2017	R213 On 02-November-17			Bond Future	9.37	83.9793	9.3697	83.9793	0.00
28/02/2017	R213 On 02-November-17	9.36	Call	Bond Future	3161	3	3161	3	0.00
28/02/2017	R213 On 02-November-17	9.34	Call	Bond Future	3094	3	3094	3	0.00
28/02/2017	R213 On 02-November-17	9.35	Call	Bond Future	3127	3	3127	3	0.00
28/02/2017	R213 On 02-November-17	9.34	Put	Bond Future	3290	3	3290	3	0.00
28/02/2017	R213 On 02-November-17	9.35	Put	Bond Future	3257	3	3257	3	0.00
28/02/2017	R213 On 02-November-17	9.36	Put	Bond Future	3225	3	3225	3	0.00
28/02/2017	R214 On 04-May-17			Bond Future	9.59	72.9084	9.5931	72.9084	35,149.00
28/02/2017	R214 On 04-May-17	9.56	Call	Bond Future	1689	2	1689	2	0.00
28/02/2017	R214 On 04-May-17	9.58	Call	Bond Future	1758	2	1758	2	0.00
28/02/2017	R214 On 04-May-17	9.57	Call	Bond Future	1723	2	1723	2	0.00
28/02/2017	R214 On 04-May-17	9.56	Put	Bond Future	1924	2	1924	2	0.00
28/02/2017	R214 On 04-May-17	9.57	Put	Bond Future	1887	2	1887	2	0.00
28/02/2017	R214 On 04-May-17	9.58	Put	Bond Future	1851	2	1851	2	0.00
28/02/2017	R214 On 03-August-17			Bond Future	9.64	74.3033	9.6373	74.3033	0.00
28/02/2017	R214 On 03-August-17	9.51	Call	Bond Future	2419	3	2419	3	0.00
28/02/2017	R214 On 03-August-17	9.52	Call	Bond Future	2452	3	2452	3	0.00
28/02/2017	R214 On 03-August-17	9.53	Call	Bond Future	2485	3	2485	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
28/02/2017	R214 On 03-August-17	9.52	Put	Bond Future	3285	3	3285	3	0.00
28/02/2017	R214 On 03-August-17	9.53	Put	Bond Future	3247	3	3247	3	0.00
28/02/2017	R214 On 03-August-17	9.51	Put	Bond Future	3324	3	3324	3	0.00
28/02/2017	R214 On 02-November-17			Bond Future	9.68	72.4766	9.6786	72.4766	0.00
28/02/2017	R214 On 02-November-17	9.58	Call	Bond Future	3154	3	3154	3	0.00
28/02/2017	R214 On 02-November-17	9.60	Call	Bond Future	3220	4	3220	4	0.00
28/02/2017	R214 On 02-November-17	9.59	Call	Bond Future	3187	3	3187	3	0.00
28/02/2017	R214 On 02-November-17	9.60	Put	Bond Future	3772	4	3772	4	0.00
28/02/2017	R214 On 02-November-17	9.58	Put	Bond Future	3847	4	3847	4	0.00
28/02/2017	R214 On 02-November-17	9.59	Put	Bond Future	3809	4	3809	4	0.00
28/02/2017	R248 On 04-May-17			Bond Future	9.67	93.1972	9.6748	93.1972	67,322.00
28/02/2017	R248 On 04-May-17	9.67	Call	Bond Future	2394	3	2394	3	0.00
28/02/2017	R248 On 04-May-17	9.66	Call	Bond Future	2349	3	2349	3	0.00
28/02/2017	R248 On 04-May-17	9.65	Call	Bond Future	2304	3	2304	3	0.00
28/02/2017	R248 On 04-May-17	9.66	Put	Bond Future	2482	2	2482	2	0.00
28/02/2017	R248 On 04-May-17	9.67	Put	Bond Future	2437	2	2437	2	0.00
28/02/2017	R248 On 04-May-17	9.65	Put	Bond Future	2528	2	2528	2	0.00
28/02/2017	R248 On 03-August-17			Bond Future	9.72	94.9803	9.7214	94.9803	200.00
28/02/2017	R248 On 03-August-17	9.57	Call	Bond Future	3116	3	3116	3	0.00
28/02/2017	R248 On 03-August-17	9.58	Call	Bond Future	3156	3	3156	3	0.00
28/02/2017	R248 On 03-August-17	9.56	Call	Bond Future	3076	3	3076	3	0.00
28/02/2017	R248 On 03-August-17	9.58	Put	Bond Future	4432	4	4432	4	0.00
28/02/2017	R248 On 03-August-17	9.57	Put	Bond Future	4483	4	4483	4	0.00
28/02/2017	R248 On 03-August-17	9.56	Put	Bond Future	4534	4	4534	4	0.00
28/02/2017	R248 On 02-November-17			Bond Future	9.77	92.4213	9.7651	92.4213	0.00
28/02/2017	R248 On 02-November-17	9.64	Call	Bond Future	4077	4	4077	4	0.00
28/02/2017	R248 On 02-November-17	9.66	Call	Bond Future	4160	5	4160	5	0.00
28/02/2017	R248 On 02-November-17	9.65	Call	Bond Future	4119	4	4119	4	0.00
28/02/2017	R248 On 02-November-17	9.64	Put	Bond Future	5195	5	5195	5	0.00
28/02/2017	R248 On 02-November-17	9.65	Put	Bond Future	5146	5	5146	5	0.00
28/02/2017	R248 On 02-November-17	9.66	Put	Bond Future	5097	5	5097	5	0.00