



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 WEEKLY STATISTICS REPORT

FROM: 29/12/2016 TO: 29/12/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	0857 On 31-March-21			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
29/12/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	2025 On 02-February-17			Bond Future	127.09	127.0853	127.0865	127.0853	3,231.00
29/12/2016	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2025 On 02-February-17	129.99	Put	Bond Future	2904	3	3	3	0.00
29/12/2016	2025 On 02-February-17	130.00	Put	Bond Future	2914	3	3	3	0.00
29/12/2016	2025 On 02-February-17	130.01	Put	Bond Future	2924	3	3	3	0.00
29/12/2016	2025 On 04-May-17			Bond Future	129.54	129.5434	129.5438	129.5434	0.00
29/12/2016	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2025 On 04-May-17	132.57	Put	Bond Future	3026	3	3	3	0.00
29/12/2016	2025 On 04-May-17	132.58	Put	Bond Future	3036	3	3	3	0.00
29/12/2016	2025 On 04-May-17	132.56	Put	Bond Future	3016	3	3	3	0.00
29/12/2016	2025 On 03-August-17			Bond Future	130.79	130.7930	130.7919	130.7930	0.00
29/12/2016	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2025 On 03-August-17	133.96	Put	Bond Future	3168	3	3	3	0.00
29/12/2016	2025 On 03-August-17	133.97	Put	Bond Future	3178	3	3	3	0.00
29/12/2016	2025 On 03-August-17	133.98	Put	Bond Future	3188	3	3	3	0.00
29/12/2016	2030 On 02-February-17			Bond Future	9.35	89.8025	90.1205	89.8025	34,064.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2030 On 02-February-17	9.30	Put	Bond Future	348	1	0	1	0.00
29/12/2016	2030 On 02-February-17	9.31	Put	Bond Future	278	1	0	1	0.00
29/12/2016	2030 On 02-February-17	9.29	Put	Bond Future	417	1	0	1	0.00
29/12/2016	2030 On 04-May-17			Bond Future	9.40	91.5340	91.8576	91.5340	0.00
29/12/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2030 On 04-May-17	9.33	Put	Bond Future	496	1	0	1	0.00
29/12/2016	2030 On 04-May-17	9.32	Put	Bond Future	564	1	1	1	0.00
29/12/2016	2030 On 04-May-17	9.34	Put	Bond Future	427	1	0	1	0.00
29/12/2016	2030 On 03-August-17			Bond Future	9.45	89.3469	89.6760	89.3469	0.00
29/12/2016	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2030 On 03-August-17	9.34	Put	Bond Future	740	1	1	1	0.00
29/12/2016	2030 On 03-August-17	9.33	Put	Bond Future	808	1	1	1	0.00
29/12/2016	2030 On 03-August-17	9.35	Put	Bond Future	672	1	1	1	0.00
29/12/2016	2032 On 02-February-17			Bond Future	9.50	92.6462	92.9856	92.6462	19,889.00
29/12/2016	2032 On 02-February-17	9.51	Call	Bond Future	1490	1	1	1	0.00
29/12/2016	2032 On 02-February-17	9.53	Call	Bond Future	1566	1	2	1	0.00
29/12/2016	2032 On 02-February-17	9.52	Call	Bond Future	1528	1	2	1	0.00
29/12/2016	2032 On 02-February-17	9.52	Put	Bond Future	1391	2	1	2	0.00
29/12/2016	2032 On 02-February-17	9.53	Put	Bond Future	1356	2	1	2	0.00
29/12/2016	2032 On 02-February-17	9.51	Put	Bond Future	1427	2	1	2	0.00
29/12/2016	2032 On 04-May-17			Bond Future	9.55	90.2735	90.6188	90.2735	0.00
29/12/2016	2032 On 04-May-17	9.46	Call	Bond Future	2444	2	2	2	0.00
29/12/2016	2032 On 04-May-17	9.45	Call	Bond Future	2410	2	2	2	0.00
29/12/2016	2032 On 04-May-17	9.44	Call	Bond Future	2377	2	2	2	0.00
29/12/2016	2032 On 04-May-17	9.45	Put	Bond Future	3166	3	3	3	0.00
29/12/2016	2032 On 04-May-17	9.44	Put	Bond Future	3207	3	3	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
29/12/2016	2032 On 04-May-17	9.46	Put	Bond Future	3126	3	3	3	0.00
29/12/2016	2032 On 03-August-17			Bond Future	9.60	92.0686	92.4198	92.0686	0.00
29/12/2016	2032 On 03-August-17	9.43	Call	Bond Future	3091	3	3	3	0.00
29/12/2016	2032 On 03-August-17	9.45	Call	Bond Future	3157	3	3	3	0.00
29/12/2016	2032 On 03-August-17	9.44	Call	Bond Future	3124	3	3	3	0.00
29/12/2016	2032 On 03-August-17	9.45	Put	Bond Future	4234	4	4	4	0.00
29/12/2016	2032 On 03-August-17	9.43	Put	Bond Future	4315	5	4	5	0.00
29/12/2016	2032 On 03-August-17	9.44	Put	Bond Future	4274	4	4	4	0.00
29/12/2016	2033 On 02-February-17			Bond Future	105.79	105.7904	105.7916	105.7904	5,474.00
29/12/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2033 On 02-February-17	109.71	Put	Bond Future	3918	4	4	4	0.00
29/12/2016	2033 On 02-February-17	109.72	Put	Bond Future	3928	4	4	4	0.00
29/12/2016	2033 On 02-February-17	109.70	Put	Bond Future	3908	4	4	4	0.00
29/12/2016	2033 On 04-May-17			Bond Future	106.80	106.7968	106.7974	106.7968	0.00
29/12/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2033 On 04-May-17	110.84	Put	Bond Future	4043	4	4	4	0.00
29/12/2016	2033 On 04-May-17	110.85	Put	Bond Future	4053	4	4	4	0.00
29/12/2016	2033 On 04-May-17	110.83	Put	Bond Future	4033	4	4	4	0.00
29/12/2016	2033 On 03-August-17			Bond Future	108.93	108.9263	108.9257	108.9263	0.00
29/12/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2033 On 03-August-17	113.12	Put	Bond Future	4194	4	4	4	0.00
29/12/2016	2033 On 03-August-17	113.13	Put	Bond Future	4204	4	4	4	0.00
29/12/2016	2033 On 03-August-17	113.14	Put	Bond Future	4214	4	4	4	0.00
29/12/2016	2037 On 02-February-17			Bond Future	9.66	89.6817	90.0125	89.6817	47,913.00
29/12/2016	2037 On 02-February-17	9.66	Call	Bond Future	1658	2	2	2	0.00
29/12/2016	2037 On 02-February-17	9.68	Call	Bond Future	1740	2	2	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
29/12/2016	2037 On 02-February-17	9.67	Call	Bond Future	1699	2	2	2	0.00
29/12/2016	2037 On 02-February-17	9.66	Put	Bond Future	1621	2	2	2	0.00
29/12/2016	2037 On 02-February-17	9.67	Put	Bond Future	1581	2	2	2	0.00
29/12/2016	2037 On 02-February-17	9.68	Put	Bond Future	1542	2	2	2	0.00
29/12/2016	2037 On 04-May-17			Bond Future	9.71	91.4110	91.7476	91.4110	0.00
29/12/2016	2037 On 04-May-17	9.59	Call	Bond Future	2675	3	3	3	0.00
29/12/2016	2037 On 04-May-17	9.58	Call	Bond Future	2639	2	3	2	0.00
29/12/2016	2037 On 04-May-17	9.60	Call	Bond Future	2712	3	3	3	0.00
29/12/2016	2037 On 04-May-17	9.58	Put	Bond Future	3674	4	4	4	0.00
29/12/2016	2037 On 04-May-17	9.60	Put	Bond Future	3584	4	4	4	0.00
29/12/2016	2037 On 04-May-17	9.59	Put	Bond Future	3629	4	4	4	0.00
29/12/2016	2037 On 03-August-17			Bond Future	9.76	88.9711	89.3134	88.9711	0.00
29/12/2016	2037 On 03-August-17	9.58	Call	Bond Future	3481	3	3	3	0.00
29/12/2016	2037 On 03-August-17	9.57	Call	Bond Future	3446	3	3	3	0.00
29/12/2016	2037 On 03-August-17	9.56	Call	Bond Future	3411	3	3	3	0.00
29/12/2016	2037 On 03-August-17	9.56	Put	Bond Future	4988	5	5	5	0.00
29/12/2016	2037 On 03-August-17	9.57	Put	Bond Future	4942	5	5	5	0.00
29/12/2016	2037 On 03-August-17	9.58	Put	Bond Future	4897	5	5	5	0.00
29/12/2016	2038 On 02-February-17			Bond Future	130.61	130.6108	130.6121	130.6108	22,790.00
29/12/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2038 On 02-February-17	137.05	Put	Bond Future	6438	6	6	6	0.00
29/12/2016	2038 On 02-February-17	137.06	Put	Bond Future	6448	6	6	6	0.00
29/12/2016	2038 On 02-February-17	137.07	Put	Bond Future	6458	6	6	6	0.00
29/12/2016	2038 On 04-May-17			Bond Future	133.14	133.1372	133.1376	133.1372	0.00
29/12/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2038 On 04-May-17	139.78	Put	Bond Future	6642	7	7	7	0.00
29/12/2016	2038 On 04-May-17	139.79	Put	Bond Future	6652	7	7	7	0.00
29/12/2016	2038 On 04-May-17	139.77	Put	Bond Future	6632	7	7	7	0.00
29/12/2016	2038 On 03-August-17			Bond Future	134.29	134.2916	134.2908	134.2916	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
29/12/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2038 On 03-August-17	141.17	Put	Bond Future	6879	7	7	7	0.00
29/12/2016	2038 On 03-August-17	141.16	Put	Bond Future	6869	7	7	7	0.00
29/12/2016	2038 On 03-August-17	141.18	Put	Bond Future	6889	7	7	7	0.00
29/12/2016	2040 On 02-February-17			Bond Future	9.65	93.7641	94.1648	93.7641	8,238.00
29/12/2016	2040 On 02-February-17	9.58	Call	Bond Future	1486	1	1	1	0.00
29/12/2016	2040 On 02-February-17	9.60	Call	Bond Future	1564	1	2	1	0.00
29/12/2016	2040 On 02-February-17	9.59	Call	Bond Future	1525	1	2	1	0.00
29/12/2016	2040 On 02-February-17	9.58	Put	Bond Future	2142	2	2	2	0.00
29/12/2016	2040 On 02-February-17	9.60	Put	Bond Future	2044	2	2	2	0.00
29/12/2016	2040 On 02-February-17	9.59	Put	Bond Future	2092	2	2	2	0.00
29/12/2016	2040 On 04-May-17			Bond Future	9.71	95.5722	95.9798	95.5722	0.00
29/12/2016	2040 On 04-May-17	9.64	Call	Bond Future	3138	3	3	3	0.00
29/12/2016	2040 On 04-May-17	9.63	Call	Bond Future	3097	3	3	3	0.00
29/12/2016	2040 On 04-May-17	9.62	Call	Bond Future	3057	3	3	3	0.00
29/12/2016	2040 On 04-May-17	9.63	Put	Bond Future	3757	4	4	4	0.00
29/12/2016	2040 On 04-May-17	9.62	Put	Bond Future	3804	4	4	4	0.00
29/12/2016	2040 On 04-May-17	9.64	Put	Bond Future	3711	4	4	4	0.00
29/12/2016	2040 On 03-August-17			Bond Future	9.75	92.9645	93.3793	92.9645	0.00
29/12/2016	2040 On 03-August-17	9.61	Call	Bond Future	3944	4	4	4	0.00
29/12/2016	2040 On 03-August-17	9.62	Call	Bond Future	3984	4	4	4	0.00
29/12/2016	2040 On 03-August-17	9.63	Call	Bond Future	4023	4	4	4	0.00
29/12/2016	2040 On 03-August-17	9.62	Put	Bond Future	5130	5	5	5	0.00
29/12/2016	2040 On 03-August-17	9.63	Put	Bond Future	5083	5	5	5	0.00
29/12/2016	2040 On 03-August-17	9.61	Put	Bond Future	5178	5	5	5	0.00
29/12/2016	2044 On 02-February-17			Bond Future	9.65	91.1315	91.5372	91.1315	20,531.00
29/12/2016	2044 On 02-February-17	9.77	Call	Bond Future	2372	2	2	2	0.00
29/12/2016	2044 On 02-February-17	9.76	Call	Bond Future	2321	2	2	2	0.00
29/12/2016	2044 On 02-February-17	9.78	Call	Bond Future	2423	2	2	2	0.00
29/12/2016	2044 On 02-February-17	9.78	Put	Bond Future	1321	2	1	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
29/12/2016	2044 On 02-February-17	9.77	Put	Bond Future	1356	2	1	2	0.00
29/12/2016	2044 On 02-February-17	9.76	Put	Bond Future	1392	2	1	2	0.00
29/12/2016	2044 On 04-May-17			Bond Future	9.70	92.8888	93.3016	92.8888	0.00
29/12/2016	2044 On 04-May-17	9.67	Call	Bond Future	3332	3	3	3	0.00
29/12/2016	2044 On 04-May-17	9.68	Call	Bond Future	3374	3	3	3	0.00
29/12/2016	2044 On 04-May-17	9.66	Call	Bond Future	3290	3	3	3	0.00
29/12/2016	2044 On 04-May-17	9.67	Put	Bond Future	3622	4	4	4	0.00
29/12/2016	2044 On 04-May-17	9.68	Put	Bond Future	3576	4	4	4	0.00
29/12/2016	2044 On 04-May-17	9.66	Put	Bond Future	3668	4	4	4	0.00
29/12/2016	2044 On 03-August-17			Bond Future	9.75	90.3529	90.7730	90.3529	0.00
29/12/2016	2044 On 03-August-17	9.64	Call	Bond Future	4154	4	4	4	0.00
29/12/2016	2044 On 03-August-17	9.62	Call	Bond Future	4074	4	4	4	0.00
29/12/2016	2044 On 03-August-17	9.63	Call	Bond Future	4113	4	4	4	0.00
29/12/2016	2044 On 03-August-17	9.62	Put	Bond Future	5194	5	5	5	0.00
29/12/2016	2044 On 03-August-17	9.63	Put	Bond Future	5146	5	5	5	0.00
29/12/2016	2044 On 03-August-17	9.64	Put	Bond Future	5098	5	5	5	0.00
29/12/2016	2046 On 02-February-17			Bond Future	131.89	132.7206	131.8900	132.7206	18,408.00
29/12/2016	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2046 On 02-February-17	137.14	Put	Bond Future	5250	4	5	4	0.00
29/12/2016	2046 On 02-February-17	137.15	Put	Bond Future	5260	4	5	4	0.00
29/12/2016	2046 On 02-February-17	137.13	Put	Bond Future	5240	4	5	4	0.00
29/12/2016	2046 On 04-May-17			Bond Future	132.91	133.7588	132.9110	133.7588	0.00
29/12/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2046 On 04-May-17	138.33	Put	Bond Future	5419	5	5	5	0.00
29/12/2016	2046 On 04-May-17	138.34	Put	Bond Future	5429	5	5	5	0.00
29/12/2016	2046 On 04-May-17	138.32	Put	Bond Future	5409	5	5	5	0.00
29/12/2016	2046 On 03-August-17			Bond Future	135.56	136.4257	135.5597	136.4257	0.00
29/12/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2046 On 03-August-17	141.19	Put	Bond Future	5630	5	6	5	0.00
29/12/2016	2046 On 03-August-17	141.17	Put	Bond Future	5610	5	6	5	0.00
29/12/2016	2046 On 03-August-17	141.18	Put	Bond Future	5620	5	6	5	0.00
29/12/2016	2050 On 02-February-17			Bond Future	139.24	139.2344	139.2360	139.2344	24,832.00
29/12/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2050 On 02-February-17	144.97	Put	Bond Future	5734	6	6	6	0.00
29/12/2016	2050 On 02-February-17	144.98	Put	Bond Future	5744	6	6	6	0.00
29/12/2016	2050 On 02-February-17	144.96	Put	Bond Future	5724	6	6	6	0.00
29/12/2016	2050 On 04-May-17			Bond Future	141.93	141.9275	141.9281	141.9275	0.00
29/12/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2050 On 04-May-17	147.84	Put	Bond Future	5912	6	6	6	0.00
29/12/2016	2050 On 04-May-17	147.85	Put	Bond Future	5922	6	6	6	0.00
29/12/2016	2050 On 04-May-17	147.83	Put	Bond Future	5902	6	6	6	0.00
29/12/2016	2050 On 03-August-17			Bond Future	143.09	143.0947	143.0937	143.0947	0.00
29/12/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
29/12/2016	2050 On 03-August-17	149.22	Put	Bond Future	6126	6	6	6	0.00
29/12/2016	2050 On 03-August-17	149.24	Put	Bond Future	6146	6	6	6	0.00
29/12/2016	2050 On 03-August-17	149.23	Put	Bond Future	6136	6	6	6	0.00
29/12/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	AL37 On 02-February-17			Index Future	512.05	511.1980	512.0530	511.1980	7.00
29/12/2016	AL37 On 04-May-17			Index Future	521.92	521.0550	521.9220	521.0550	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
29/12/2016	AL37 On 03-August-17			Index Future	532.29	531.4140	532.2930	531.4140	0.00
29/12/2016	AL7T On 02-February-17			Index Future	591.55	589.8560	591.5490	589.8560	2.00
29/12/2016	AL7T On 04-May-17			Index Future	602.95	601.2300	602.9510	601.2300	0.00
29/12/2016	AL7T On 03-August-17			Index Future	614.93	613.1830	614.9320	613.1830	0.00
29/12/2016	ALBI On 02-February-17			Index Future	537.11	535.4050	537.1060	535.4050	746.00
29/12/2016	ALBI On 04-May-17			Index Future	547.46	545.7280	547.4590	545.7280	0.00
29/12/2016	ALBI On 03-August-17			Index Future	558.34	556.5780	558.3370	556.5780	0.00
29/12/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	C186 On 21-December-26			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
29/12/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/12/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	CES1 On 20-April-18			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
29/12/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2016	EL28 On 02-February-17			Bond Future	127.93	127.9265	127.9301	127.9265	0.00
29/12/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
29/12/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
29/12/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
29/12/2016	EL28 On 02-February-17	135.10	Put	Bond Future	7170	7	7	7	0.00
29/12/2016	EL28 On 02-February-17	135.11	Put	Bond Future	7180	7	7	7	0.00
29/12/2016	EL28 On 02-February-17	135.12	Put	Bond Future	7190	7	7	7	0.00
29/12/2016	EL28 On 04-May-17			Bond Future	128.72	128.7176	128.7206	128.7176	0.00
29/12/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
29/12/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
29/12/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
29/12/2016	EL28 On 04-May-17	137.90	Put	Bond Future	9179	9	9	9	0.00
29/12/2016	EL28 On 04-May-17	137.91	Put	Bond Future	9189	9	9	9	0.00
29/12/2016	EL28 On 04-May-17	137.92	Put	Bond Future	9199	9	9	9	0.00
29/12/2016	EL28 On 03-August-17			Bond Future	131.29	131.2844	131.2860	131.2844	0.00
29/12/2016	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
29/12/2016	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
29/12/2016	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
29/12/2016	EL28 On 03-August-17	135.17	Put	Bond Future	3884	4	4	4	0.00
29/12/2016	EL28 On 03-August-17	135.16	Put	Bond Future	3874	4	4	4	0.00
29/12/2016	EL28 On 03-August-17	135.18	Put	Bond Future	3894	4	4	4	0.00
29/12/2016	ES33 On 02-February-17			Bond Future	10.55	79.0730	79.3357	79.0730	8,849.00
29/12/2016	ES33 On 02-February-17	10.59	Call	Bond Future	264	0	0	0	0.00
29/12/2016	ES33 On 02-February-17	10.60	Call	Bond Future	327	0	0	0	0.00
29/12/2016	ES33 On 02-February-17	10.61	Call	Bond Future	390	0	0	0	0.00
29/12/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
29/12/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
29/12/2016	ES33 On 04-May-17			Bond Future	10.63	76.8040	77.0712	76.8040	0.00
29/12/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
29/12/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
29/12/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
29/12/2016	ES33 On 04-May-17	10.55	Put	Bond Future	502	1	1	1	0.00
29/12/2016	ES33 On 04-May-17	10.56	Put	Bond Future	439	1	0	1	0.00
29/12/2016	ES33 On 04-May-17	10.54	Put	Bond Future	565	1	1	1	0.00
29/12/2016	ES33 On 03-August-17			Bond Future	10.71	78.3311	78.6029	78.3311	0.00
29/12/2016	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
29/12/2016	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
29/12/2016	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
29/12/2016	ES33 On 03-August-17	10.53	Put	Bond Future	1094	1	1	1	0.00
29/12/2016	ES33 On 03-August-17	10.55	Put	Bond Future	968	1	1	1	0.00
29/12/2016	ES33 On 03-August-17	10.54	Put	Bond Future	1031	1	1	1	0.00
29/12/2016	ES42 On 02-February-17			Bond Future	10.68	83.1839	83.5208	83.1839	8,777.00
29/12/2016	ES42 On 04-May-17			Bond Future	10.76	80.5251	80.8680	80.5251	0.00
29/12/2016	ES42 On 03-August-17			Bond Future	10.83	82.1265	82.4753	82.1265	0.00
29/12/2016	GOVI On 02-February-17			GOVI	535.02	533.3230	535.0240	533.3230	486.00
29/12/2016	GOVI On 02-February-17	533.32	Call	GOVI	17040	0	2	0	0.00
29/12/2016	GOVI On 02-February-17	533.34	Call	GOVI	16840	0	2	0	0.00
29/12/2016	GOVI On 02-February-17	533.33	Call	GOVI	16940	0	2	0	0.00
29/12/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
29/12/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
29/12/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
29/12/2016	GOVI On 04-May-17			GOVI	545.34	543.6070	545.3360	543.6070	0.00
29/12/2016	GOVI On 04-May-17	262.20	Call	GOVI	2831360	281	283	281	0.00
29/12/2016	GOVI On 04-May-17	262.19	Call	GOVI	2831460	281	283	281	0.00
29/12/2016	GOVI On 04-May-17	262.18	Call	GOVI	2831560	281	283	281	0.00
29/12/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
29/12/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
29/12/2016	GOVI On 04-May-17	262.20	Put	GOVI	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
29/12/2016	GOVI On 03-August-17			GOVI	556.17	554.4140	556.1720	554.4140	0.00
29/12/2016	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
29/12/2016	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
29/12/2016	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
29/12/2016	GOVI On 03-August-17	561.11	Put	GOVI	49380	7	5	7	0.00
29/12/2016	GOVI On 03-August-17	561.09	Put	GOVI	49180	7	5	7	0.00
29/12/2016	GOVI On 03-August-17	561.10	Put	GOVI	49280	7	5	7	0.00
29/12/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/12/2016	IGOV On 02-February-17			Index Future	247.12	247.2600	247.1180	247.2600	1,030.00
29/12/2016	IGOV On 04-May-17			Index Future	251.90	252.0430	251.8970	252.0430	0.00
29/12/2016	IGOV On 03-August-17			Index Future	256.92	257.0680	256.9170	257.0680	0.00
29/12/2016	ILBI On 02-February-17			Index Future	670.94	671.0720	670.9350	671.0720	157.00
29/12/2016	ILBI On 04-May-17			Index Future	683.94	684.0790	683.9380	684.0790	0.00
29/12/2016	ILBI On 03-August-17			Index Future	697.40	697.5460	697.4020	697.5460	0.00
29/12/2016	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0027	100.0027	100.0027	0.00
29/12/2016	IS01 On 15-June-17			Interest Rate Swap	99.62	99.6183	99.6169	99.6183	0.00
29/12/2016	IS01 On 21-September-17			Interest Rate Swap	99.65	99.6550	99.6509	99.6550	0.00
29/12/2016	IS01 On 21-December-17			Interest Rate Swap	99.91	99.9217	99.9128	99.9217	0.00
29/12/2016	IS01 On 15-March-18			Interest Rate Swap	99.95	99.9622	99.9485	99.9622	0.00
29/12/2016	IS02 On 18-December-17			Interest Rate Swap	99.94	99.9484	99.9396	99.9484	0.00
29/12/2016	IS02 On 16-March-18			Interest Rate Swap	99.23	99.2480	99.2342	99.2480	0.00
29/12/2016	IS02 On 15-June-18			Interest Rate Swap	98.91	98.9315	98.9109	98.9315	0.00
29/12/2016	IS02 On 21-September-18			Interest Rate Swap	98.99	99.0159	98.9873	99.0159	0.00
29/12/2016	IS02 On 21-December-18			Interest Rate Swap	99.52	99.5400	99.5200	99.5400	0.00
29/12/2016	IS02 On 15-March-19			Interest Rate Swap	100.04	100.0720	100.0444	100.0720	0.00
29/12/2016	IS05 On 17-December-20			Interest Rate Swap	98.04	98.1454	98.0406	98.1454	0.00
29/12/2016	IS05 On 16-March-21			Interest Rate Swap	97.41	97.5171	97.4050	97.5171	0.00
29/12/2016	IS05 On 15-June-21			Interest Rate Swap	96.74	96.8558	96.7381	96.8558	0.00
29/12/2016	IS05 On 21-September-21			Interest Rate Swap	97.05	97.1692	97.0468	97.1692	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
29/12/2016	IS05 On 21-December-21			Interest Rate Swap	99.33	99.4539	99.3272	99.4539	50.00
29/12/2016	IS05 On 15-March-22			Interest Rate Swap	99.57	99.6998	99.5657	99.6998	0.00
29/12/2016	IS10 On 17-December-25			Interest Rate Swap	98.84	99.0513	98.8375	99.0513	0.00
29/12/2016	IS10 On 16-March-26			Interest Rate Swap	95.98	96.2021	95.9751	96.2021	0.00
29/12/2016	IS10 On 15-June-26			Interest Rate Swap	94.80	95.0450	94.8040	95.0450	0.00
29/12/2016	IS10 On 21-September-26			Interest Rate Swap	96.95	97.2011	96.9510	97.2011	0.00
29/12/2016	IS10 On 21-December-26			Interest Rate Swap	100.66	100.9111	100.6586	100.9111	0.00
29/12/2016	IS10 On 15-March-27			Interest Rate Swap	99.30	99.5627	99.3043	99.5627	0.00
29/12/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
29/12/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
29/12/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
29/12/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
29/12/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.39	92.6100	92.6100	92.6100	0.00
29/12/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.42	92.5800	92.5800	92.5800	0.00
29/12/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.43	92.5700	92.5700	92.5700	1,000.00
29/12/2016	JBAF On 19-April-17			Jibar Tradeable Future	7.45	92.5500	92.5500	92.5500	0.00
29/12/2016	JBAF On 17-May-17			Jibar Tradeable Future	7.47	92.5300	92.5300	92.5300	0.00
29/12/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.49	92.5100	92.5100	92.5100	0.00
29/12/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.53	92.4700	92.4700	92.4700	0.00
29/12/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.56	92.4400	92.4400	92.4400	0.00
29/12/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.59	92.4100	92.4100	92.4100	0.00
29/12/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.62	92.3800	92.3800	92.3800	0.00
29/12/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.64	92.3600	92.3600	92.3600	0.00
29/12/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
29/12/2016	R023 On 02-February-17			Bond Future	8.65	99.0474	99.2577	99.0474	19,260.00
29/12/2016	R023 On 02-February-17	8.86	Call	Bond Future	1381	1	1	1	0.00
29/12/2016	R023 On 02-February-17	8.85	Call	Bond Future	1350	1	1	1	0.00
29/12/2016	R023 On 02-February-17	8.84	Call	Bond Future	1320	1	1	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
29/12/2016	R023 On 02-February-17	8.85	Put	Bond Future	436	1	0	1	0.00
29/12/2016	R023 On 02-February-17	8.84	Put	Bond Future	450	1	0	1	0.00
29/12/2016	R023 On 02-February-17	8.86	Put	Bond Future	421	1	0	1	0.00
29/12/2016	R023 On 04-May-17			Bond Future	8.69	97.0248	97.2384	97.0248	0.00
29/12/2016	R023 On 04-May-17	8.59	Call	Bond Future	1296	1	1	1	0.00
29/12/2016	R023 On 04-May-17	8.61	Call	Bond Future	1337	1	1	1	0.00
29/12/2016	R023 On 04-May-17	8.60	Call	Bond Future	1316	1	1	1	0.00
29/12/2016	R023 On 04-May-17	8.59	Put	Bond Future	1733	2	2	2	0.00
29/12/2016	R023 On 04-May-17	8.61	Put	Bond Future	1686	2	2	2	0.00
29/12/2016	R023 On 04-May-17	8.60	Put	Bond Future	1709	2	2	2	0.00
29/12/2016	R023 On 03-August-17			Bond Future	8.72	98.9539	99.1707	98.9539	0.00
29/12/2016	R023 On 03-August-17	8.58	Call	Bond Future	1648	2	2	2	0.00
29/12/2016	R023 On 03-August-17	8.60	Call	Bond Future	1688	2	2	2	0.00
29/12/2016	R023 On 03-August-17	8.59	Call	Bond Future	1668	2	2	2	0.00
29/12/2016	R023 On 03-August-17	8.58	Put	Bond Future	2248	2	2	2	0.00
29/12/2016	R023 On 03-August-17	8.59	Put	Bond Future	2225	2	2	2	0.00
29/12/2016	R023 On 03-August-17	8.60	Put	Bond Future	2202	2	2	2	0.00
29/12/2016	R035 On 02-February-17			Bond Future	9.60	97.4401	97.7726	97.4401	7,194.00
29/12/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
29/12/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
29/12/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
29/12/2016	R035 On 02-February-17	9.51	Put	Bond Future	709	1	1	1	0.00
29/12/2016	R035 On 02-February-17	9.52	Put	Bond Future	628	1	1	1	0.00
29/12/2016	R035 On 02-February-17	9.50	Put	Bond Future	791	1	1	1	0.00
29/12/2016	R035 On 04-May-17			Bond Future	9.65	94.8156	95.1539	94.8156	0.00
29/12/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
29/12/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
29/12/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
29/12/2016	R035 On 04-May-17	9.53	Put	Bond Future	946	1	1	1	0.00
29/12/2016	R035 On 04-May-17	9.54	Put	Bond Future	865	1	1	1	0.00
29/12/2016	R035 On 04-May-17	9.55	Put	Bond Future	784	1	1	1	0.00
29/12/2016	R035 On 03-August-17			Bond Future	9.69	96.7009	97.0449	96.7009	0.00
29/12/2016	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2016	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
29/12/2016	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
29/12/2016	R035 On 03-August-17	9.50	Put	Bond Future	1537	2	2	2	0.00
29/12/2016	R035 On 03-August-17	9.52	Put	Bond Future	1374	2	1	2	0.00
29/12/2016	R035 On 03-August-17	9.51	Put	Bond Future	1455	2	1	2	0.00
29/12/2016	R186 On 02-February-17			Bond Future	8.93	111.2064	111.5255	111.2064	116,897.00
29/12/2016	R186 On 02-February-17	9.50	Call	Bond Future	4037	4	4	4	0.00
29/12/2016	R186 On 02-February-17	8.87	Call	Bond Future	1078	1	1	1	0.00
29/12/2016	R186 On 02-February-17	9.40	Call	Bond Future	3465	3	3	3	0.00
29/12/2016	R186 On 02-February-17	8.37	Call	Bond Future	163	0	0	0	500.00
29/12/2016	R186 On 02-February-17	8.79	Call	Bond Future	847	1	1	1	0.00
29/12/2016	R186 On 02-February-17	8.95	Call	Bond Future	1346	1	1	1	0.00
29/12/2016	R186 On 02-February-17	9.02	Call	Bond Future	1611	1	2	1	0.00
29/12/2016	R186 On 02-February-17	8.00	Call	Bond Future	21	0	0	0	7,000.00
29/12/2016	R186 On 02-February-17	8.60	Call	Bond Future	437	0	0	0	7,000.00
29/12/2016	R186 On 02-February-17	8.81	Call	Bond Future	901	1	1	1	0.00
29/12/2016	R186 On 02-February-17	8.43	Call	Bond Future	216	0	0	0	750.00
29/12/2016	R186 On 02-February-17	8.80	Call	Bond Future	873	1	1	1	0.00
29/12/2016	R186 On 02-February-17	8.90	Call	Bond Future	1174	1	1	1	0.00
29/12/2016	R186 On 02-February-17	9.10	Call	Bond Future	1947	2	2	2	0.00
29/12/2016	R186 On 02-February-17	8.62	Call	Bond Future	472	0	0	0	500.00
29/12/2016	R186 On 02-February-17	8.79	Put	Bond Future	1814	2	2	2	0.00
29/12/2016	R186 On 02-February-17	8.95	Put	Bond Future	1202	1	1	1	2,546.00
29/12/2016	R186 On 02-February-17	9.02	Put	Bond Future	985	1	1	1	500.00
29/12/2016	R186 On 02-February-17	8.37	Put	Bond Future	4119	4	4	4	0.00
29/12/2016	R186 On 02-February-17	8.60	Put	Bond Future	2743	3	3	3	0.00
29/12/2016	R186 On 02-February-17	9.40	Put	Bond Future	276	0	0	0	750.00
29/12/2016	R186 On 02-February-17	9.50	Put	Bond Future	186	0	0	0	13,500.00
29/12/2016	R186 On 02-February-17	8.87	Put	Bond Future	1488	2	1	2	500.00
29/12/2016	R186 On 02-February-17	8.62	Put	Bond Future	2636	3	3	3	0.00
29/12/2016	R186 On 02-February-17	8.81	Put	Bond Future	1728	2	2	2	0.00
29/12/2016	R186 On 02-February-17	9.10	Put	Bond Future	775	1	1	1	2,546.00
29/12/2016	R186 On 02-February-17	8.00	Put	Bond Future	6699	7	7	7	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
29/12/2016	R186 On 02-February-17	8.90	Put	Bond Future	1376	2	1	2	750.00
29/12/2016	R186 On 02-February-17	8.80	Put	Bond Future	1771	2	2	2	0.00
29/12/2016	R186 On 02-February-17	8.43	Put	Bond Future	3738	4	4	4	0.00
29/12/2016	R186 On 04-May-17			Bond Future	8.98	113.3505	113.6749	113.3505	0.00
29/12/2016	R186 On 04-May-17	8.91	Call	Bond Future	2188	2	2	2	0.00
29/12/2016	R186 On 04-May-17	8.89	Call	Bond Future	2124	2	2	2	0.00
29/12/2016	R186 On 04-May-17	8.90	Call	Bond Future	2156	2	2	2	0.00
29/12/2016	R186 On 04-May-17	8.89	Put	Bond Future	2703	3	3	3	0.00
29/12/2016	R186 On 04-May-17	8.90	Put	Bond Future	2667	3	3	3	0.00
29/12/2016	R186 On 04-May-17	8.91	Put	Bond Future	2631	3	3	3	0.00
29/12/2016	R186 On 03-August-17			Bond Future	9.01	110.2993	110.6289	110.2993	0.00
29/12/2016	R186 On 03-August-17	8.91	Call	Bond Future	2833	3	3	3	0.00
29/12/2016	R186 On 03-August-17	8.93	Call	Bond Future	2896	3	3	3	0.00
29/12/2016	R186 On 03-August-17	8.92	Call	Bond Future	2864	3	3	3	0.00
29/12/2016	R186 On 03-August-17	8.91	Put	Bond Future	3519	4	4	4	0.00
29/12/2016	R186 On 03-August-17	8.92	Put	Bond Future	3483	4	3	4	0.00
29/12/2016	R186 On 03-August-17	8.93	Put	Bond Future	3448	4	3	4	0.00
29/12/2016	R197 On 02-February-17			Bond Future	294.96	294.9523	294.9556	294.9523	1,246.00
29/12/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
29/12/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
29/12/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
29/12/2016	R197 On 02-February-17	302.58	Put	Bond Future	7624	8	8	8	0.00
29/12/2016	R197 On 02-February-17	302.59	Put	Bond Future	7634	8	8	8	0.00
29/12/2016	R197 On 02-February-17	302.57	Put	Bond Future	7614	8	8	8	0.00
29/12/2016	R197 On 04-May-17			Bond Future	300.66	300.6573	300.6584	300.6573	0.00
29/12/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
29/12/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
29/12/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
29/12/2016	R197 On 04-May-17	308.59	Put	Bond Future	7932	8	8	8	0.00
29/12/2016	R197 On 04-May-17	308.60	Put	Bond Future	7942	8	8	8	0.00
29/12/2016	R197 On 04-May-17	308.58	Put	Bond Future	7922	8	8	8	0.00
29/12/2016	R197 On 03-August-17			Bond Future	299.75	299.7488	299.7469	299.7488	0.00
29/12/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2016	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
29/12/2016	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
29/12/2016	R197 On 03-August-17	308.05	Put	Bond Future	8303	8	8	8	0.00
29/12/2016	R197 On 03-August-17	308.07	Put	Bond Future	8323	8	8	8	0.00
29/12/2016	R197 On 03-August-17	308.06	Put	Bond Future	8313	8	8	8	0.00
29/12/2016	R202 On 02-February-17			Bond Future	242.83	242.8305	242.8331	242.8305	36,359.00
29/12/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
29/12/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
29/12/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
29/12/2016	R202 On 02-February-17	251.73	Put	Bond Future	8897	9	9	9	0.00
29/12/2016	R202 On 02-February-17	251.74	Put	Bond Future	8907	9	9	9	0.00
29/12/2016	R202 On 02-February-17	251.72	Put	Bond Future	8887	9	9	9	0.00
29/12/2016	R202 On 04-May-17			Bond Future	247.53	247.5272	247.5281	247.5272	0.00
29/12/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
29/12/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
29/12/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
29/12/2016	R202 On 04-May-17	256.71	Put	Bond Future	9182	9	9	9	0.00
29/12/2016	R202 On 04-May-17	256.72	Put	Bond Future	9192	9	9	9	0.00
29/12/2016	R202 On 04-May-17	256.73	Put	Bond Future	9202	9	9	9	0.00
29/12/2016	R202 On 03-August-17			Bond Future	248.79	248.7958	248.7946	248.7958	0.00
29/12/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
29/12/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
29/12/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
29/12/2016	R202 On 03-August-17	258.36	Put	Bond Future	9565	10	10	10	0.00
29/12/2016	R202 On 03-August-17	258.37	Put	Bond Future	9575	10	10	10	0.00
29/12/2016	R202 On 03-August-17	258.35	Put	Bond Future	9555	10	10	10	0.00
29/12/2016	R203 On 02-February-17			Bond Future	7.75	103.5595	103.5769	103.5595	27,216.00
29/12/2016	R203 On 02-February-17	7.70	Call	Bond Future	64	0	0	0	0.00
29/12/2016	R203 On 02-February-17	7.71	Call	Bond Future	67	0	0	0	0.00
29/12/2016	R203 On 02-February-17	7.72	Call	Bond Future	70	0	0	0	0.00
29/12/2016	R203 On 02-February-17	7.71	Put	Bond Future	93	0	0	0	0.00
29/12/2016	R203 On 02-February-17	7.70	Put	Bond Future	96	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
29/12/2016	R203 On 02-February-17	7.72	Put	Bond Future	90	0	0	0	0.00
29/12/2016	R203 On 04-May-17			Bond Future	7.60	101.3833	101.4003	101.3833	0.00
29/12/2016	R203 On 04-May-17	6.91	Call	Bond Future	16	0	0	0	0.00
29/12/2016	R203 On 04-May-17	6.93	Call	Bond Future	17	0	0	0	0.00
29/12/2016	R203 On 04-May-17	6.92	Call	Bond Future	17	0	0	0	0.00
29/12/2016	R203 On 04-May-17	6.92	Put	Bond Future	256	0	0	0	0.00
29/12/2016	R203 On 04-May-17	6.93	Put	Bond Future	253	0	0	0	0.00
29/12/2016	R203 On 04-May-17	6.91	Put	Bond Future	258	0	0	0	0.00
29/12/2016	R203 On 03-August-17			Bond Future	4.66	103.6219	103.6219	103.6219	0.00
29/12/2016	R203 On 03-August-17	4.87	Call	Bond Future	50	0	0	0	0.00
29/12/2016	R203 On 03-August-17	4.89	Call	Bond Future	52	0	0	0	0.00
29/12/2016	R203 On 03-August-17	4.88	Call	Bond Future	51	0	0	0	0.00
29/12/2016	R203 On 03-August-17	4.89	Put	Bond Future	27	0	0	0	0.00
29/12/2016	R203 On 03-August-17	4.88	Put	Bond Future	28	0	0	0	0.00
29/12/2016	R203 On 03-August-17	4.87	Put	Bond Future	28	0	0	0	0.00
29/12/2016	R204 On 02-February-17			Bond Future	7.95	101.0640	101.1280	101.0640	30,150.00
29/12/2016	R204 On 02-February-17	8.28	Call	Bond Future	626	1	1	1	0.00
29/12/2016	R204 On 02-February-17	8.30	Call	Bond Future	654	1	1	1	0.00
29/12/2016	R204 On 02-February-17	8.29	Call	Bond Future	640	1	1	1	0.00
29/12/2016	R204 On 02-February-17	8.28	Put	Bond Future	62	0	0	0	0.00
29/12/2016	R204 On 02-February-17	8.29	Put	Bond Future	59	0	0	0	0.00
29/12/2016	R204 On 02-February-17	8.30	Put	Bond Future	56	0	0	0	0.00
29/12/2016	R204 On 04-May-17			Bond Future	7.98	103.0125	103.0770	103.0125	0.00
29/12/2016	R204 On 04-May-17	7.90	Call	Bond Future	360	0	0	0	0.00
29/12/2016	R204 On 04-May-17	7.92	Call	Bond Future	374	0	0	0	0.00
29/12/2016	R204 On 04-May-17	7.91	Call	Bond Future	367	0	0	0	0.00
29/12/2016	R204 On 04-May-17	7.91	Put	Bond Future	465	1	0	1	0.00
29/12/2016	R204 On 04-May-17	7.92	Put	Bond Future	457	0	0	0	0.00
29/12/2016	R204 On 04-May-17	7.90	Put	Bond Future	473	1	0	1	0.00
29/12/2016	R204 On 03-August-17			Bond Future	7.96	101.0188	101.0835	101.0188	0.00
29/12/2016	R204 On 03-August-17	7.75	Call	Bond Future	369	0	0	0	0.00
29/12/2016	R204 On 03-August-17	7.76	Call	Bond Future	374	0	0	0	0.00
29/12/2016	R204 On 03-August-17	7.77	Call	Bond Future	380	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
29/12/2016	R204 On 03-August-17	7.75	Put	Bond Future	639	1	1	1	0.00
29/12/2016	R204 On 03-August-17	7.76	Put	Bond Future	631	1	1	1	0.00
29/12/2016	R204 On 03-August-17	7.77	Put	Bond Future	624	1	1	1	0.00
29/12/2016	R207 On 02-February-17			Bond Future	8.15	98.0265	98.1457	98.0265	74,783.00
29/12/2016	R207 On 02-February-17	8.91	Call	Bond Future	1912	2	2	2	62.00
29/12/2016	R207 On 02-February-17	9.22	Call	Bond Future	2664	3	3	3	0.00
29/12/2016	R207 On 02-February-17	9.24	Call	Bond Future	2713	3	3	3	0.00
29/12/2016	R207 On 02-February-17	9.23	Call	Bond Future	2689	3	3	3	0.00
29/12/2016	R207 On 02-February-17	9.23	Put	Bond Future	1	0	0	0	0.00
29/12/2016	R207 On 02-February-17	9.24	Put	Bond Future	1	0	0	0	0.00
29/12/2016	R207 On 02-February-17	8.91	Put	Bond Future	11	0	0	0	0.00
29/12/2016	R207 On 02-February-17	9.22	Put	Bond Future	1	0	0	0	0.00
29/12/2016	R207 On 04-May-17			Bond Future	8.19	99.9165	100.0373	99.9165	0.00
29/12/2016	R207 On 04-May-17	8.20	Call	Bond Future	691	1	1	1	0.00
29/12/2016	R207 On 04-May-17	8.22	Call	Bond Future	715	1	1	1	0.00
29/12/2016	R207 On 04-May-17	8.21	Call	Bond Future	703	1	1	1	0.00
29/12/2016	R207 On 04-May-17	8.20	Put	Bond Future	671	1	1	1	0.00
29/12/2016	R207 On 04-May-17	8.22	Put	Bond Future	648	1	1	1	0.00
29/12/2016	R207 On 04-May-17	8.21	Put	Bond Future	660	1	1	1	0.00
29/12/2016	R207 On 03-August-17			Bond Future	8.21	98.2590	98.3811	98.2590	0.00
29/12/2016	R207 On 03-August-17	8.19	Call	Bond Future	846	1	1	1	51.00
29/12/2016	R207 On 03-August-17	8.40	Call	Bond Future	1093	1	1	1	0.00
29/12/2016	R207 On 03-August-17	8.39	Call	Bond Future	1080	1	1	1	0.00
29/12/2016	R207 On 03-August-17	8.41	Call	Bond Future	1105	1	1	1	0.00
29/12/2016	R207 On 03-August-17	8.39	Put	Bond Future	699	1	1	1	0.00
29/12/2016	R207 On 03-August-17	8.41	Put	Bond Future	682	1	1	1	0.00
29/12/2016	R207 On 03-August-17	8.19	Put	Bond Future	892	1	1	1	0.00
29/12/2016	R207 On 03-August-17	8.40	Put	Bond Future	691	1	1	1	0.00
29/12/2016	R208 On 02-February-17			Bond Future	8.31	96.8714	97.0272	96.8714	29,322.00
29/12/2016	R208 On 02-February-17	8.64	Call	Bond Future	1266	1	1	1	0.00
29/12/2016	R208 On 02-February-17	8.63	Call	Bond Future	1240	1	1	1	0.00
29/12/2016	R208 On 02-February-17	8.65	Call	Bond Future	1292	1	1	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
29/12/2016	R208 On 02-February-17	8.65	Put	Bond Future	162	0	0	0	0.00
29/12/2016	R208 On 02-February-17	8.64	Put	Bond Future	169	0	0	0	0.00
29/12/2016	R208 On 02-February-17	8.63	Put	Bond Future	175	0	0	0	0.00
29/12/2016	R208 On 04-May-17			Bond Future	8.35	95.3363	95.4944	95.3363	0.00
29/12/2016	R208 On 04-May-17	8.37	Call	Bond Future	1017	1	1	1	0.00
29/12/2016	R208 On 04-May-17	8.39	Call	Bond Future	1051	1	1	1	0.00
29/12/2016	R208 On 04-May-17	8.38	Call	Bond Future	1034	1	1	1	0.00
29/12/2016	R208 On 04-May-17	8.37	Put	Bond Future	941	1	1	1	0.00
29/12/2016	R208 On 04-May-17	8.39	Put	Bond Future	911	1	1	1	0.00
29/12/2016	R208 On 04-May-17	8.38	Put	Bond Future	926	1	1	1	0.00
29/12/2016	R208 On 03-August-17			Bond Future	8.37	97.2319	97.3921	97.2319	0.00
29/12/2016	R208 On 03-August-17	8.30	Call	Bond Future	1162	1	1	1	0.00
29/12/2016	R208 On 03-August-17	8.32	Call	Bond Future	1191	1	1	1	0.00
29/12/2016	R208 On 03-August-17	8.31	Call	Bond Future	1176	1	1	1	0.00
29/12/2016	R208 On 03-August-17	8.31	Put	Bond Future	1347	1	1	1	0.00
29/12/2016	R208 On 03-August-17	8.32	Put	Bond Future	1332	1	1	1	0.00
29/12/2016	R208 On 03-August-17	8.30	Put	Bond Future	1362	1	1	1	0.00
29/12/2016	R209 On 02-February-17			Bond Future	9.54	73.2545	73.5315	73.2545	66,512.00
29/12/2016	R209 On 02-February-17	9.53	Call	Bond Future	1308	1	1	1	0.00
29/12/2016	R209 On 02-February-17	9.55	Call	Bond Future	1376	1	1	1	0.00
29/12/2016	R209 On 02-February-17	9.54	Call	Bond Future	1342	1	1	1	0.00
29/12/2016	R209 On 02-February-17	9.53	Put	Bond Future	1367	2	1	2	0.00
29/12/2016	R209 On 02-February-17	9.54	Put	Bond Future	1333	1	1	1	0.00
29/12/2016	R209 On 02-February-17	9.55	Put	Bond Future	1300	1	1	1	0.00
29/12/2016	R209 On 04-May-17			Bond Future	9.58	71.5162	71.7980	71.5162	0.00
29/12/2016	R209 On 04-May-17	9.46	Call	Bond Future	2162	2	2	2	0.00
29/12/2016	R209 On 04-May-17	9.48	Call	Bond Future	2222	2	2	2	0.00
29/12/2016	R209 On 04-May-17	9.47	Call	Bond Future	2192	2	2	2	0.00
29/12/2016	R209 On 04-May-17	9.46	Put	Bond Future	3003	3	3	3	0.00
29/12/2016	R209 On 04-May-17	9.47	Put	Bond Future	2965	3	3	3	0.00
29/12/2016	R209 On 04-May-17	9.48	Put	Bond Future	2928	3	3	3	0.00
29/12/2016	R209 On 03-August-17			Bond Future	9.62	72.9383	73.2249	72.9383	0.00
29/12/2016	R209 On 03-August-17	9.44	Call	Bond Future	2833	3	3	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
29/12/2016	R209 On 03-August-17	9.43	Call	Bond Future	2803	3	3	3	0.00
29/12/2016	R209 On 03-August-17	9.45	Call	Bond Future	2862	3	3	3	0.00
29/12/2016	R209 On 03-August-17	9.45	Put	Bond Future	4034	4	4	4	0.00
29/12/2016	R209 On 03-August-17	9.44	Put	Bond Future	4073	4	4	4	0.00
29/12/2016	R209 On 03-August-17	9.43	Put	Bond Future	4111	4	4	4	0.00
29/12/2016	R210 On 02-February-17			Bond Future	185.77	185.7714	185.7734	185.7714	1,854.00
29/12/2016	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
29/12/2016	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
29/12/2016	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
29/12/2016	R210 On 02-February-17	190.84	Put	Bond Future	5067	5	5	5	0.00
29/12/2016	R210 On 02-February-17	190.86	Put	Bond Future	5087	5	5	5	0.00
29/12/2016	R210 On 02-February-17	190.85	Put	Bond Future	5077	5	5	5	0.00
29/12/2016	R210 On 04-May-17			Bond Future	187.05	187.0468	187.0475	187.0468	0.00
29/12/2016	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
29/12/2016	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
29/12/2016	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
29/12/2016	R210 On 04-May-17	192.31	Put	Bond Future	5263	5	5	5	0.00
29/12/2016	R210 On 04-May-17	192.33	Put	Bond Future	5283	5	5	5	0.00
29/12/2016	R210 On 04-May-17	192.32	Put	Bond Future	5273	5	5	5	0.00
29/12/2016	R210 On 03-August-17			Bond Future	190.78	190.7766	190.7752	190.7766	0.00
29/12/2016	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
29/12/2016	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
29/12/2016	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
29/12/2016	R210 On 03-August-17	196.29	Put	Bond Future	5515	6	6	6	0.00
29/12/2016	R210 On 03-August-17	196.30	Put	Bond Future	5525	6	6	6	0.00
29/12/2016	R210 On 03-August-17	196.28	Put	Bond Future	5505	6	6	6	0.00
29/12/2016	R212 On 02-February-17			Bond Future	146.02	146.0149	146.0164	146.0149	3,380.00
29/12/2016	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
29/12/2016	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
29/12/2016	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
29/12/2016	R212 On 02-February-17	149.29	Put	Bond Future	3274	3	3	3	0.00
29/12/2016	R212 On 02-February-17	149.28	Put	Bond Future	3264	3	3	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
29/12/2016	R212 On 02-February-17	149.27	Put	Bond Future	3254	3	3	3	0.00
29/12/2016	R212 On 04-May-17			Bond Future	148.84	148.8391	148.8396	148.8391	0.00
29/12/2016	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
29/12/2016	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
29/12/2016	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
29/12/2016	R212 On 04-May-17	152.24	Put	Bond Future	3400	3	3	3	0.00
29/12/2016	R212 On 04-May-17	152.25	Put	Bond Future	3410	3	3	3	0.00
29/12/2016	R212 On 04-May-17	152.23	Put	Bond Future	3390	3	3	3	0.00
29/12/2016	R212 On 03-August-17			Bond Future	149.77	149.7752	149.7741	149.7752	0.00
29/12/2016	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
29/12/2016	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
29/12/2016	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
29/12/2016	R212 On 03-August-17	153.34	Put	Bond Future	3566	4	4	4	0.00
29/12/2016	R212 On 03-August-17	153.35	Put	Bond Future	3576	4	4	4	0.00
29/12/2016	R212 On 03-August-17	153.36	Put	Bond Future	3586	4	4	4	0.00
29/12/2016	R213 On 02-February-17			Bond Future	9.37	84.4945	84.8038	84.4945	50,655.00
29/12/2016	R213 On 02-February-17	9.40	Call	Bond Future	1428	1	1	1	0.00
29/12/2016	R213 On 02-February-17	9.42	Call	Bond Future	1500	1	2	1	0.00
29/12/2016	R213 On 02-February-17	9.41	Call	Bond Future	1464	1	1	1	0.00
29/12/2016	R213 On 02-February-17	9.41	Put	Bond Future	1166	1	1	1	0.00
29/12/2016	R213 On 02-February-17	9.42	Put	Bond Future	1135	1	1	1	0.00
29/12/2016	R213 On 02-February-17	9.40	Put	Bond Future	1197	1	1	1	0.00
29/12/2016	R213 On 04-May-17			Bond Future	9.41	82.5718	82.8865	82.5718	0.00
29/12/2016	R213 On 04-May-17	9.35	Call	Bond Future	2269	2	2	2	0.00
29/12/2016	R213 On 04-May-17	9.36	Call	Bond Future	2301	2	2	2	0.00
29/12/2016	R213 On 04-May-17	9.37	Call	Bond Future	2333	2	2	2	0.00
29/12/2016	R213 On 04-May-17	9.36	Put	Bond Future	2642	3	3	3	0.00
29/12/2016	R213 On 04-May-17	9.37	Put	Bond Future	2607	3	3	3	0.00
29/12/2016	R213 On 04-May-17	9.35	Put	Bond Future	2677	3	3	3	0.00
29/12/2016	R213 On 03-August-17			Bond Future	9.45	84.2136	84.5335	84.2136	0.00
29/12/2016	R213 On 03-August-17	9.33	Call	Bond Future	2897	3	3	3	0.00
29/12/2016	R213 On 03-August-17	9.34	Call	Bond Future	2928	3	3	3	0.00
29/12/2016	R213 On 03-August-17	9.35	Call	Bond Future	2959	3	3	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
29/12/2016	R213 On 03-August-17	9.34	Put	Bond Future	3659	4	4	4	0.00
29/12/2016	R213 On 03-August-17	9.35	Put	Bond Future	3623	4	4	4	0.00
29/12/2016	R213 On 03-August-17	9.33	Put	Bond Future	3695	4	4	4	0.00
29/12/2016	R214 On 02-February-17			Bond Future	9.59	73.7091	74.0351	73.7091	36,737.00
29/12/2016	R214 On 02-February-17	9.67	Call	Bond Future	1724	2	2	2	0.00
29/12/2016	R214 On 02-February-17	9.66	Call	Bond Future	1685	2	2	2	0.00
29/12/2016	R214 On 02-February-17	9.68	Call	Bond Future	1764	2	2	2	0.00
29/12/2016	R214 On 02-February-17	9.67	Put	Bond Future	1153	1	1	1	0.00
29/12/2016	R214 On 02-February-17	9.66	Put	Bond Future	1183	1	1	1	0.00
29/12/2016	R214 On 02-February-17	9.68	Put	Bond Future	1122	1	1	1	0.00
29/12/2016	R214 On 04-May-17			Bond Future	9.63	71.8322	72.1640	71.8322	0.00
29/12/2016	R214 On 04-May-17	9.56	Call	Bond Future	2438	2	2	2	0.00
29/12/2016	R214 On 04-May-17	9.58	Call	Bond Future	2505	2	3	2	0.00
29/12/2016	R214 On 04-May-17	9.57	Call	Bond Future	2471	2	2	2	0.00
29/12/2016	R214 On 04-May-17	9.56	Put	Bond Future	2949	3	3	3	0.00
29/12/2016	R214 On 04-May-17	9.57	Put	Bond Future	2911	3	3	3	0.00
29/12/2016	R214 On 04-May-17	9.58	Put	Bond Future	2873	3	3	3	0.00
29/12/2016	R214 On 03-August-17			Bond Future	9.67	73.2605	73.5980	73.2605	0.00
29/12/2016	R214 On 03-August-17	9.51	Call	Bond Future	3043	3	3	3	0.00
29/12/2016	R214 On 03-August-17	9.52	Call	Bond Future	3075	3	3	3	0.00
29/12/2016	R214 On 03-August-17	9.53	Call	Bond Future	3107	3	3	3	0.00
29/12/2016	R214 On 03-August-17	9.52	Put	Bond Future	4135	4	4	4	0.00
29/12/2016	R214 On 03-August-17	9.53	Put	Bond Future	4095	4	4	4	0.00
29/12/2016	R214 On 03-August-17	9.51	Put	Bond Future	4175	4	4	4	0.00
29/12/2016	R248 On 02-February-17			Bond Future	9.63	94.7533	95.1696	94.7533	74,008.00
29/12/2016	R248 On 02-February-17	9.76	Call	Bond Future	2486	2	2	2	0.00
29/12/2016	R248 On 02-February-17	9.78	Call	Bond Future	2593	2	3	2	0.00
29/12/2016	R248 On 02-February-17	9.77	Call	Bond Future	2539	2	3	2	0.00
29/12/2016	R248 On 02-February-17	9.77	Put	Bond Future	1325	2	1	2	0.00
29/12/2016	R248 On 02-February-17	9.76	Put	Bond Future	1361	2	1	2	0.00
29/12/2016	R248 On 02-February-17	9.78	Put	Bond Future	1291	1	1	1	0.00
29/12/2016	R248 On 04-May-17			Bond Future	9.68	92.1406	92.5642	92.1406	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
29/12/2016	R248 On 04-May-17	9.67	Call	Bond Future	3533	3	4	3	0.00
29/12/2016	R248 On 04-May-17	9.66	Call	Bond Future	3489	3	3	3	0.00
29/12/2016	R248 On 04-May-17	9.65	Call	Bond Future	3446	3	3	3	0.00
29/12/2016	R248 On 04-May-17	9.66	Put	Bond Future	3660	4	4	4	0.00
29/12/2016	R248 On 04-May-17	9.65	Put	Bond Future	3706	4	4	4	0.00
29/12/2016	R248 On 04-May-17	9.67	Put	Bond Future	3614	4	4	4	0.00
29/12/2016	R248 On 03-August-17			Bond Future	9.72	93.9726	94.4036	93.9726	0.00
29/12/2016	R248 On 03-August-17	9.57	Call	Bond Future	4111	4	4	4	0.00
29/12/2016	R248 On 03-August-17	9.58	Call	Bond Future	4152	4	4	4	0.00
29/12/2016	R248 On 03-August-17	9.56	Call	Bond Future	4071	4	4	4	0.00
29/12/2016	R248 On 03-August-17	9.57	Put	Bond Future	5448	6	5	6	0.00
29/12/2016	R248 On 03-August-17	9.58	Put	Bond Future	5398	6	5	6	0.00
29/12/2016	R248 On 03-August-17	9.56	Put	Bond Future	5499	6	5	6	0.00