



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: 17/02/2017 TO: 17/02/2017

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2017 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2017 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | 2025 On 04-May-17 | | | Bond Future | 129.56 | 129.6552 | 129.5555 | 129.6552 | 2,414.00 |
| 17/02/2017 | 2025 On 04-May-17 | 132.58 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2025 On 04-May-17 | 132.57 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2025 On 04-May-17 | 132.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2025 On 04-May-17 | 132.57 | Put | Bond Future | 3015 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | 2025 On 04-May-17 | 132.56 | Put | Bond Future | 3005 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | 2025 On 04-May-17 | 132.58 | Put | Bond Future | 3025 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | 2025 On 03-August-17 | | | Bond Future | 130.72 | 130.8223 | 130.7215 | 130.8223 | 0.00 |
| 17/02/2017 | 2025 On 03-August-17 | 133.96 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2025 On 03-August-17 | 133.98 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2025 On 03-August-17 | 133.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2025 On 03-August-17 | 133.96 | Put | Bond Future | 3239 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | 2025 On 03-August-17 | 133.98 | Put | Bond Future | 3259 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | 2025 On 03-August-17 | 133.97 | Put | Bond Future | 3249 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | 2025 On 02-November-17 | | | Bond Future | 133.34 | 133.4449 | 133.3419 | 133.4449 | 0.00 |
| 17/02/2017 | 2025 On 02-November-17 | 132.96 | Call | Bond Future | 382 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2025 On 02-November-17 | 132.98 | Call | Bond Future | 362 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2025 On 02-November-17 | 132.97 | Call | Bond Future | 372 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2025 On 02-November-17 | 132.97 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2025 On 02-November-17 | 132.98 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2025 On 02-November-17 | 132.96 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2029 On 04-May-17 | | | Bond Future | 101.92 | 101.8132 | 101.9188 | 101.8132 | 2,272.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2017 | 2029 On 04-May-17 | 100.65 | Call | Bond Future | 1269 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | 2029 On 04-May-17 | 100.67 | Call | Bond Future | 1249 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | 2029 On 04-May-17 | 100.66 | Call | Bond Future | 1259 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | 2029 On 04-May-17 | 100.65 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2029 On 04-May-17 | 100.67 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2029 On 04-May-17 | 100.66 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2030 On 04-May-17 | | | Bond Future | 9.11 | 94.3550 | 93.8877 | 94.3550 | 32,785.00 |
| 17/02/2017 | 2030 On 04-May-17 | 9.34 | Call | Bond Future | 1603 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | 2030 On 04-May-17 | 9.33 | Call | Bond Future | 1534 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | 2030 On 04-May-17 | 9.32 | Call | Bond Future | 1466 | 2 | 1 | 2 | 0.00 |
| 17/02/2017 | 2030 On 04-May-17 | 9.33 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2030 On 04-May-17 | 9.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2030 On 04-May-17 | 9.32 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2030 On 03-August-17 | | | Bond Future | 9.16 | 92.1557 | 91.6797 | 92.1557 | 0.00 |
| 17/02/2017 | 2030 On 03-August-17 | 9.33 | Call | Bond Future | 1196 | 2 | 1 | 2 | 0.00 |
| 17/02/2017 | 2030 On 03-August-17 | 9.34 | Call | Bond Future | 1264 | 2 | 1 | 2 | 0.00 |
| 17/02/2017 | 2030 On 03-August-17 | 9.35 | Call | Bond Future | 1332 | 2 | 1 | 2 | 0.00 |
| 17/02/2017 | 2030 On 03-August-17 | 9.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2030 On 03-August-17 | 9.33 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2030 On 03-August-17 | 9.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2030 On 02-November-17 | | | Bond Future | 9.19 | 93.9842 | 93.4987 | 93.9842 | 0.00 |
| 17/02/2017 | 2030 On 02-November-17 | 9.36 | Call | Bond Future | 1153 | 2 | 1 | 2 | 0.00 |
| 17/02/2017 | 2030 On 02-November-17 | 9.35 | Call | Bond Future | 1086 | 2 | 1 | 2 | 0.00 |
| 17/02/2017 | 2030 On 02-November-17 | 9.34 | Call | Bond Future | 1019 | 2 | 1 | 2 | 0.00 |
| 17/02/2017 | 2030 On 02-November-17 | 9.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2030 On 02-November-17 | 9.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2030 On 02-November-17 | 9.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2032 On 04-May-17 | | | Bond Future | 9.25 | 93.3407 | 92.8399 | 93.3407 | 19,129.00 |
| 17/02/2017 | 2032 On 04-May-17 | 9.46 | Call | Bond Future | 2854 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | 2032 On 04-May-17 | 9.45 | Call | Bond Future | 2808 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | 2032 On 04-May-17 | 9.44 | Call | Bond Future | 2762 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | 2032 On 04-May-17 | 9.45 | Put | Bond Future | 1343 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2017 | 2032 On 04-May-17 | 9.44 | Put | Bond Future | 1371 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | 2032 On 04-May-17 | 9.46 | Put | Bond Future | 1315 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | 2032 On 03-August-17 | | | Bond Future | 9.30 | 95.1286 | 94.6184 | 95.1286 | 0.00 |
| 17/02/2017 | 2032 On 03-August-17 | 9.43 | Call | Bond Future | 3568 | 4 | 4 | 4 | 0.00 |
| 17/02/2017 | 2032 On 03-August-17 | 9.45 | Call | Bond Future | 3651 | 4 | 4 | 4 | 0.00 |
| 17/02/2017 | 2032 On 03-August-17 | 9.44 | Call | Bond Future | 3610 | 4 | 4 | 4 | 0.00 |
| 17/02/2017 | 2032 On 03-August-17 | 9.45 | Put | Bond Future | 2529 | 2 | 3 | 2 | 0.00 |
| 17/02/2017 | 2032 On 03-August-17 | 9.43 | Put | Bond Future | 2593 | 2 | 3 | 2 | 0.00 |
| 17/02/2017 | 2032 On 03-August-17 | 9.44 | Put | Bond Future | 2561 | 2 | 3 | 2 | 0.00 |
| 17/02/2017 | 2032 On 02-November-17 | | | Bond Future | 9.34 | 92.8568 | 92.3364 | 92.8568 | 0.00 |
| 17/02/2017 | 2032 On 02-November-17 | 9.48 | Call | Bond Future | 4232 | 5 | 4 | 5 | 0.00 |
| 17/02/2017 | 2032 On 02-November-17 | 9.49 | Call | Bond Future | 4273 | 5 | 4 | 5 | 0.00 |
| 17/02/2017 | 2032 On 02-November-17 | 9.50 | Call | Bond Future | 4313 | 5 | 4 | 5 | 0.00 |
| 17/02/2017 | 2032 On 02-November-17 | 9.49 | Put | Bond Future | 3155 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | 2032 On 02-November-17 | 9.48 | Put | Bond Future | 3187 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | 2032 On 02-November-17 | 9.50 | Put | Bond Future | 3123 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | 2033 On 04-May-17 | | | Bond Future | 108.51 | 108.2184 | 108.5118 | 108.2184 | 5,778.00 |
| 17/02/2017 | 2033 On 04-May-17 | 110.83 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2033 On 04-May-17 | 110.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2033 On 04-May-17 | 110.84 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2033 On 04-May-17 | 110.84 | Put | Bond Future | 2328 | 3 | 2 | 3 | 0.00 |
| 17/02/2017 | 2033 On 04-May-17 | 110.85 | Put | Bond Future | 2338 | 3 | 2 | 3 | 0.00 |
| 17/02/2017 | 2033 On 04-May-17 | 110.83 | Put | Bond Future | 2318 | 3 | 2 | 3 | 0.00 |
| 17/02/2017 | 2033 On 03-August-17 | | | Bond Future | 110.62 | 110.3155 | 110.6151 | 110.3155 | 0.00 |
| 17/02/2017 | 2033 On 03-August-17 | 113.14 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2033 On 03-August-17 | 113.12 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2033 On 03-August-17 | 113.13 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2033 On 03-August-17 | 113.12 | Put | Bond Future | 2505 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | 2033 On 03-August-17 | 113.13 | Put | Bond Future | 2515 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | 2033 On 03-August-17 | 113.14 | Put | Bond Future | 2525 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | 2033 On 02-November-17 | | | Bond Future | 111.74 | 111.4366 | 111.7422 | 111.4366 | 0.00 |
| 17/02/2017 | 2033 On 02-November-17 | 110.09 | Call | Bond Future | 1652 | 1 | 2 | 1 | 0.00 |
| 17/02/2017 | 2033 On 02-November-17 | 110.08 | Call | Bond Future | 1662 | 1 | 2 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2017 | 2033 On 02-November-17 | 110.07 | Call | Bond Future | 1672 | 1 | 2 | 1 | 0.00 |
| 17/02/2017 | 2033 On 02-November-17 | 110.08 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2033 On 02-November-17 | 110.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2033 On 02-November-17 | 110.07 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2037 On 04-May-17 | | | Bond Future | 9.49 | 94.1388 | 93.5486 | 94.1388 | 46,172.00 |
| 17/02/2017 | 2037 On 04-May-17 | 9.60 | Call | Bond Future | 2796 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | 2037 On 04-May-17 | 9.58 | Call | Bond Future | 2705 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | 2037 On 04-May-17 | 9.59 | Call | Bond Future | 2750 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | 2037 On 04-May-17 | 9.58 | Put | Bond Future | 1938 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | 2037 On 04-May-17 | 9.59 | Put | Bond Future | 1903 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | 2037 On 04-May-17 | 9.60 | Put | Bond Future | 1867 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | 2037 On 03-August-17 | | | Bond Future | 9.54 | 91.6850 | 91.0838 | 91.6850 | 160.00 |
| 17/02/2017 | 2037 On 03-August-17 | 9.58 | Call | Bond Future | 3578 | 4 | 4 | 4 | 0.00 |
| 17/02/2017 | 2037 On 03-August-17 | 9.57 | Call | Bond Future | 3535 | 4 | 4 | 4 | 0.00 |
| 17/02/2017 | 2037 On 03-August-17 | 9.56 | Call | Bond Future | 3493 | 4 | 3 | 4 | 0.00 |
| 17/02/2017 | 2037 On 03-August-17 | 9.57 | Put | Bond Future | 3261 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | 2037 On 03-August-17 | 9.58 | Put | Bond Future | 3223 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | 2037 On 03-August-17 | 9.56 | Put | Bond Future | 3300 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | 2037 On 02-November-17 | | | Bond Future | 9.58 | 93.5041 | 92.8910 | 93.5041 | 0.00 |
| 17/02/2017 | 2037 On 02-November-17 | 9.66 | Call | Bond Future | 4665 | 5 | 5 | 5 | 0.00 |
| 17/02/2017 | 2037 On 02-November-17 | 9.65 | Call | Bond Future | 4622 | 5 | 5 | 5 | 0.00 |
| 17/02/2017 | 2037 On 02-November-17 | 9.67 | Call | Bond Future | 4708 | 5 | 5 | 5 | 0.00 |
| 17/02/2017 | 2037 On 02-November-17 | 9.67 | Put | Bond Future | 3947 | 4 | 4 | 4 | 0.00 |
| 17/02/2017 | 2037 On 02-November-17 | 9.66 | Put | Bond Future | 3984 | 4 | 4 | 4 | 0.00 |
| 17/02/2017 | 2037 On 02-November-17 | 9.65 | Put | Bond Future | 4021 | 4 | 4 | 4 | 0.00 |
| 17/02/2017 | 2038 On 04-May-17 | | | Bond Future | 135.18 | 135.1895 | 135.1839 | 135.1895 | 20,533.00 |
| 17/02/2017 | 2038 On 04-May-17 | 139.77 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2038 On 04-May-17 | 139.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2038 On 04-May-17 | 139.78 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2038 On 04-May-17 | 139.78 | Put | Bond Future | 4596 | 5 | 5 | 5 | 0.00 |
| 17/02/2017 | 2038 On 04-May-17 | 139.79 | Put | Bond Future | 4606 | 5 | 5 | 5 | 0.00 |
| 17/02/2017 | 2038 On 04-May-17 | 139.77 | Put | Bond Future | 4586 | 5 | 5 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2017 | 2038 On 03-August-17 | | | Bond Future | 136.29 | 136.2957 | 136.2908 | 136.2957 | 0.00 |
| 17/02/2017 | 2038 On 03-August-17 | 141.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2038 On 03-August-17 | 141.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2038 On 03-August-17 | 141.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2038 On 03-August-17 | 141.17 | Put | Bond Future | 4879 | 5 | 5 | 5 | 0.00 |
| 17/02/2017 | 2038 On 03-August-17 | 141.16 | Put | Bond Future | 4869 | 5 | 5 | 5 | 0.00 |
| 17/02/2017 | 2038 On 03-August-17 | 141.18 | Put | Bond Future | 4889 | 5 | 5 | 5 | 0.00 |
| 17/02/2017 | 2038 On 02-November-17 | | | Bond Future | 139.02 | 139.0280 | 139.0228 | 139.0280 | 0.00 |
| 17/02/2017 | 2038 On 02-November-17 | 136.80 | Call | Bond Future | 2223 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | 2038 On 02-November-17 | 136.82 | Call | Bond Future | 2203 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | 2038 On 02-November-17 | 136.81 | Call | Bond Future | 2213 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | 2038 On 02-November-17 | 136.81 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2038 On 02-November-17 | 136.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2038 On 02-November-17 | 136.82 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2040 On 04-May-17 | | | Bond Future | 9.49 | 98.5115 | 97.8732 | 98.5115 | 9,025.00 |
| 17/02/2017 | 2040 On 04-May-17 | 9.63 | Call | Bond Future | 3195 | 4 | 3 | 4 | 0.00 |
| 17/02/2017 | 2040 On 04-May-17 | 9.64 | Call | Bond Future | 3246 | 4 | 3 | 4 | 0.00 |
| 17/02/2017 | 2040 On 04-May-17 | 9.62 | Call | Bond Future | 3144 | 4 | 3 | 4 | 0.00 |
| 17/02/2017 | 2040 On 04-May-17 | 9.63 | Put | Bond Future | 1961 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | 2040 On 04-May-17 | 9.62 | Put | Bond Future | 1998 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | 2040 On 04-May-17 | 9.64 | Put | Bond Future | 1925 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | 2040 On 03-August-17 | | | Bond Future | 9.54 | 95.8910 | 95.2406 | 95.8910 | 0.00 |
| 17/02/2017 | 2040 On 03-August-17 | 9.61 | Call | Bond Future | 4055 | 4 | 4 | 4 | 0.00 |
| 17/02/2017 | 2040 On 03-August-17 | 9.63 | Call | Bond Future | 4148 | 5 | 4 | 5 | 0.00 |
| 17/02/2017 | 2040 On 03-August-17 | 9.62 | Call | Bond Future | 4101 | 4 | 4 | 4 | 0.00 |
| 17/02/2017 | 2040 On 03-August-17 | 9.62 | Put | Bond Future | 3387 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | 2040 On 03-August-17 | 9.63 | Put | Bond Future | 3346 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | 2040 On 03-August-17 | 9.61 | Put | Bond Future | 3427 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | 2040 On 02-November-17 | | | Bond Future | 9.58 | 97.7937 | 97.1304 | 97.7937 | 0.00 |
| 17/02/2017 | 2040 On 02-November-17 | 9.66 | Call | Bond Future | 5114 | 5 | 5 | 5 | 0.00 |
| 17/02/2017 | 2040 On 02-November-17 | 9.67 | Call | Bond Future | 5161 | 6 | 5 | 6 | 0.00 |
| 17/02/2017 | 2040 On 02-November-17 | 9.65 | Call | Bond Future | 5068 | 5 | 5 | 5 | 0.00 |
| 17/02/2017 | 2040 On 02-November-17 | 9.67 | Put | Bond Future | 4345 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2017 | 2040 On 02-November-17 | 9.66 | Put | Bond Future | 4386 | 4 | 4 | 4 | 0.00 |
| 17/02/2017 | 2040 On 02-November-17 | 9.65 | Put | Bond Future | 4426 | 4 | 4 | 4 | 0.00 |
| 17/02/2017 | 2044 On 04-May-17 | | | Bond Future | 9.53 | 95.4892 | 94.8440 | 95.4892 | 19,616.00 |
| 17/02/2017 | 2044 On 04-May-17 | 9.67 | Call | Bond Future | 3257 | 4 | 3 | 4 | 0.00 |
| 17/02/2017 | 2044 On 04-May-17 | 9.66 | Call | Bond Future | 3207 | 4 | 3 | 4 | 0.00 |
| 17/02/2017 | 2044 On 04-May-17 | 9.68 | Call | Bond Future | 3309 | 4 | 3 | 4 | 0.00 |
| 17/02/2017 | 2044 On 04-May-17 | 9.67 | Put | Bond Future | 2005 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | 2044 On 04-May-17 | 9.68 | Put | Bond Future | 1968 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | 2044 On 04-May-17 | 9.66 | Put | Bond Future | 2042 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | 2044 On 03-August-17 | | | Bond Future | 9.58 | 92.9359 | 92.2787 | 92.9359 | 0.00 |
| 17/02/2017 | 2044 On 03-August-17 | 9.64 | Call | Bond Future | 4100 | 4 | 4 | 4 | 0.00 |
| 17/02/2017 | 2044 On 03-August-17 | 9.62 | Call | Bond Future | 4007 | 4 | 4 | 4 | 0.00 |
| 17/02/2017 | 2044 On 03-August-17 | 9.63 | Call | Bond Future | 4054 | 4 | 4 | 4 | 0.00 |
| 17/02/2017 | 2044 On 03-August-17 | 9.62 | Put | Bond Future | 3622 | 3 | 4 | 3 | 0.00 |
| 17/02/2017 | 2044 On 03-August-17 | 9.63 | Put | Bond Future | 3580 | 3 | 4 | 3 | 0.00 |
| 17/02/2017 | 2044 On 03-August-17 | 9.64 | Put | Bond Future | 3538 | 3 | 4 | 3 | 0.00 |
| 17/02/2017 | 2044 On 02-November-17 | | | Bond Future | 9.61 | 94.7800 | 94.1097 | 94.7800 | 0.00 |
| 17/02/2017 | 2044 On 02-November-17 | 9.66 | Call | Bond Future | 5052 | 5 | 5 | 5 | 0.00 |
| 17/02/2017 | 2044 On 02-November-17 | 9.68 | Call | Bond Future | 5144 | 6 | 5 | 6 | 0.00 |
| 17/02/2017 | 2044 On 02-November-17 | 9.67 | Call | Bond Future | 5098 | 5 | 5 | 5 | 0.00 |
| 17/02/2017 | 2044 On 02-November-17 | 9.67 | Put | Bond Future | 4602 | 4 | 5 | 4 | 0.00 |
| 17/02/2017 | 2044 On 02-November-17 | 9.68 | Put | Bond Future | 4560 | 4 | 5 | 4 | 0.00 |
| 17/02/2017 | 2044 On 02-November-17 | 9.66 | Put | Bond Future | 4644 | 4 | 5 | 4 | 0.00 |
| 17/02/2017 | 2046 On 04-May-17 | | | Bond Future | 133.39 | 133.6746 | 133.3877 | 133.6746 | 19,696.00 |
| 17/02/2017 | 2046 On 04-May-17 | 138.34 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2046 On 04-May-17 | 138.33 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2046 On 04-May-17 | 138.32 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2046 On 04-May-17 | 138.33 | Put | Bond Future | 4942 | 5 | 5 | 5 | 0.00 |
| 17/02/2017 | 2046 On 04-May-17 | 138.34 | Put | Bond Future | 4952 | 5 | 5 | 5 | 0.00 |
| 17/02/2017 | 2046 On 04-May-17 | 138.32 | Put | Bond Future | 4932 | 5 | 5 | 5 | 0.00 |
| 17/02/2017 | 2046 On 03-August-17 | | | Bond Future | 135.97 | 136.2650 | 135.9732 | 136.2650 | 0.00 |
| 17/02/2017 | 2046 On 03-August-17 | 141.19 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2017 | 2046 On 03-August-17 | 141.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2046 On 03-August-17 | 141.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2046 On 03-August-17 | 141.19 | Put | Bond Future | 5217 | 5 | 5 | 5 | 0.00 |
| 17/02/2017 | 2046 On 03-August-17 | 141.17 | Put | Bond Future | 5197 | 5 | 5 | 5 | 0.00 |
| 17/02/2017 | 2046 On 03-August-17 | 141.18 | Put | Bond Future | 5207 | 5 | 5 | 5 | 0.00 |
| 17/02/2017 | 2046 On 02-November-17 | | | Bond Future | 137.09 | 137.3922 | 137.0946 | 137.3922 | 0.00 |
| 17/02/2017 | 2046 On 02-November-17 | 136.30 | Call | Bond Future | 795 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | 2046 On 02-November-17 | 136.32 | Call | Bond Future | 775 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | 2046 On 02-November-17 | 136.31 | Call | Bond Future | 785 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | 2046 On 02-November-17 | 136.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2046 On 02-November-17 | 136.32 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2046 On 02-November-17 | 136.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2050 On 04-May-17 | | | Bond Future | 145.19 | 145.1951 | 145.1891 | 145.1951 | 24,007.00 |
| 17/02/2017 | 2050 On 04-May-17 | 147.83 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2050 On 04-May-17 | 147.84 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2050 On 04-May-17 | 147.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2050 On 04-May-17 | 147.84 | Put | Bond Future | 2651 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | 2050 On 04-May-17 | 147.83 | Put | Bond Future | 2641 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | 2050 On 04-May-17 | 147.85 | Put | Bond Future | 2661 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | 2050 On 03-August-17 | | | Bond Future | 146.32 | 146.3300 | 146.3246 | 146.3300 | 0.00 |
| 17/02/2017 | 2050 On 03-August-17 | 149.22 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2050 On 03-August-17 | 149.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2050 On 03-August-17 | 149.23 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2050 On 03-August-17 | 149.22 | Put | Bond Future | 2895 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | 2050 On 03-August-17 | 149.24 | Put | Bond Future | 2915 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | 2050 On 03-August-17 | 149.23 | Put | Bond Future | 2905 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | 2050 On 02-November-17 | | | Bond Future | 149.26 | 149.2633 | 149.2579 | 149.2633 | 0.00 |
| 17/02/2017 | 2050 On 02-November-17 | 144.65 | Call | Bond Future | 4608 | 5 | 5 | 5 | 0.00 |
| 17/02/2017 | 2050 On 02-November-17 | 144.67 | Call | Bond Future | 4588 | 5 | 5 | 5 | 0.00 |
| 17/02/2017 | 2050 On 02-November-17 | 144.66 | Call | Bond Future | 4598 | 5 | 5 | 5 | 0.00 |
| 17/02/2017 | 2050 On 02-November-17 | 144.65 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2050 On 02-November-17 | 144.66 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | 2050 On 02-November-17 | 144.67 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2017 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | AL37 On 04-May-17 | | | Index Future | 528.93 | 529.7850 | 528.9290 | 529.7850 | 1.00 |
| 17/02/2017 | AL37 On 03-August-17 | | | Index Future | 539.06 | 539.9330 | 539.0630 | 539.9330 | 0.00 |
| 17/02/2017 | AL37 On 02-November-17 | | | Index Future | 549.76 | 550.6430 | 549.7550 | 550.6430 | 0.00 |
| 17/02/2017 | AL7T On 04-May-17 | | | Index Future | 612.45 | 615.0970 | 612.4540 | 615.0970 | 0.00 |
| 17/02/2017 | AL7T On 03-August-17 | | | Index Future | 624.19 | 626.8790 | 624.1880 | 626.8790 | 0.00 |
| 17/02/2017 | AL7T On 02-November-17 | | | Index Future | 636.57 | 639.3140 | 636.5690 | 639.3140 | 0.00 |
| 17/02/2017 | ALBI On 04-May-17 | | | Index Future | 556.75 | 559.3940 | 556.7470 | 559.3940 | 598.00 |
| 17/02/2017 | ALBI On 03-August-17 | | | Index Future | 567.41 | 570.1090 | 567.4140 | 570.1090 | 0.00 |
| 17/02/2017 | ALBI On 02-November-17 | | | Index Future | 578.67 | 581.4180 | 578.6680 | 581.4180 | 0.00 |
| 17/02/2017 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | C044 On 31-January-44 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2017 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 17/02/2017 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | C303 On 28-February-33 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2017 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2017 | EL28 On 04-May-17 | | | Bond Future | 130.39 | 130.1395 | 130.3895 | 130.1395 | 0.00 |
| 17/02/2017 | EL28 On 04-May-17 | 137.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | EL28 On 04-May-17 | 137.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | EL28 On 04-May-17 | 137.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | EL28 On 04-May-17 | 137.90 | Put | Bond Future | 7511 | 8 | 8 | 8 | 0.00 |
| 17/02/2017 | EL28 On 04-May-17 | 137.91 | Put | Bond Future | 7521 | 8 | 8 | 8 | 0.00 |
| 17/02/2017 | EL28 On 04-May-17 | 137.92 | Put | Bond Future | 7531 | 8 | 8 | 8 | 0.00 |
| 17/02/2017 | EL28 On 03-August-17 | | | Bond Future | 132.92 | 132.6612 | 132.9169 | 132.6612 | 0.00 |
| 17/02/2017 | EL28 On 03-August-17 | 135.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | EL28 On 03-August-17 | 135.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | EL28 On 03-August-17 | 135.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | EL28 On 03-August-17 | 135.17 | Put | Bond Future | 2253 | 3 | 2 | 3 | 0.00 |
| 17/02/2017 | EL28 On 03-August-17 | 135.16 | Put | Bond Future | 2243 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | EL28 On 03-August-17 | 135.18 | Put | Bond Future | 2263 | 3 | 2 | 3 | 0.00 |
| 17/02/2017 | EL28 On 02-November-17 | | | Bond Future | 133.81 | 133.5536 | 133.8143 | 133.5536 | 0.00 |
| 17/02/2017 | EL28 On 02-November-17 | 133.87 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | EL28 On 02-November-17 | 133.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | EL28 On 02-November-17 | 133.88 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | EL28 On 02-November-17 | 133.87 | Put | Bond Future | 56 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | EL28 On 02-November-17 | 133.89 | Put | Bond Future | 76 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | EL28 On 02-November-17 | 133.88 | Put | Bond Future | 66 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2017 | ES33 On 04-May-17 | | | Bond Future | 10.41 | 78.8960 | 78.4375 | 78.8960 | 9,466.00 |
| 17/02/2017 | ES33 On 04-May-17 | 10.55 | Call | Bond Future | 864 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | ES33 On 04-May-17 | 10.54 | Call | Bond Future | 801 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | ES33 On 04-May-17 | 10.56 | Call | Bond Future | 927 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | ES33 On 04-May-17 | 10.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | ES33 On 04-May-17 | 10.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | ES33 On 04-May-17 | 10.54 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | ES33 On 03-August-17 | | | Bond Future | 10.49 | 80.4072 | 79.9401 | 80.4072 | 0.00 |
| 17/02/2017 | ES33 On 03-August-17 | 10.55 | Call | Bond Future | 369 | 1 | 0 | 1 | 0.00 |
| 17/02/2017 | ES33 On 03-August-17 | 10.53 | Call | Bond Future | 243 | 1 | 0 | 1 | 0.00 |
| 17/02/2017 | ES33 On 03-August-17 | 10.54 | Call | Bond Future | 306 | 1 | 0 | 1 | 0.00 |
| 17/02/2017 | ES33 On 03-August-17 | 10.53 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | ES33 On 03-August-17 | 10.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | ES33 On 03-August-17 | 10.54 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | ES33 On 02-November-17 | | | Bond Future | 10.57 | 78.2092 | 77.7328 | 78.2092 | 0.00 |
| 17/02/2017 | ES33 On 02-November-17 | 10.66 | Call | Bond Future | 585 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | ES33 On 02-November-17 | 10.68 | Call | Bond Future | 709 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | ES33 On 02-November-17 | 10.67 | Call | Bond Future | 647 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | ES33 On 02-November-17 | 10.67 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | ES33 On 02-November-17 | 10.68 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | ES33 On 02-November-17 | 10.66 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | ES42 On 04-May-17 | | | Bond Future | 10.56 | 82.8329 | 82.3045 | 82.8329 | 8,777.00 |
| 17/02/2017 | ES42 On 03-August-17 | | | Bond Future | 10.64 | 84.4193 | 83.8811 | 84.4193 | 0.00 |
| 17/02/2017 | ES42 On 02-November-17 | | | Bond Future | 10.71 | 81.8321 | 81.2831 | 81.8321 | 0.00 |
| 17/02/2017 | GOVI On 04-May-17 | | | GOVI | 554.48 | 557.1760 | 554.4840 | 557.1760 | 394.00 |
| 17/02/2017 | GOVI On 04-May-17 | 262.19 | Call | GOVI | 2922940 | 295 | 292 | 295 | 0.00 |
| 17/02/2017 | GOVI On 04-May-17 | 262.20 | Call | GOVI | 2922840 | 295 | 292 | 295 | 0.00 |
| 17/02/2017 | GOVI On 04-May-17 | 262.18 | Call | GOVI | 2923040 | 295 | 292 | 295 | 0.00 |
| 17/02/2017 | GOVI On 04-May-17 | 262.19 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | GOVI On 04-May-17 | 262.20 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | GOVI On 04-May-17 | 262.18 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | GOVI On 03-August-17 | | | GOVI | 565.11 | 567.8490 | 565.1070 | 567.8490 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2017 | GOVI On 03-August-17 | 561.10 | Call | GOVI | 40070 | 7 | 4 | 7 | 0.00 |
| 17/02/2017 | GOVI On 03-August-17 | 561.11 | Call | GOVI | 39970 | 7 | 4 | 7 | 0.00 |
| 17/02/2017 | GOVI On 03-August-17 | 561.09 | Call | GOVI | 40170 | 7 | 4 | 7 | 0.00 |
| 17/02/2017 | GOVI On 03-August-17 | 561.10 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | GOVI On 03-August-17 | 561.09 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | GOVI On 03-August-17 | 561.11 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | GOVI On 02-November-17 | | | GOVI | 576.32 | 579.1120 | 576.3160 | 579.1120 | 0.00 |
| 17/02/2017 | GOVI On 02-November-17 | 572.44 | Call | GOVI | 38760 | 7 | 4 | 7 | 0.00 |
| 17/02/2017 | GOVI On 02-November-17 | 572.45 | Call | GOVI | 38660 | 7 | 4 | 7 | 0.00 |
| 17/02/2017 | GOVI On 02-November-17 | 572.46 | Call | GOVI | 38560 | 7 | 4 | 7 | 0.00 |
| 17/02/2017 | GOVI On 02-November-17 | 572.45 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | GOVI On 02-November-17 | 572.46 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | GOVI On 02-November-17 | 572.44 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 17/02/2017 | IGOV On 04-May-17 | | | Index Future | 254.14 | 254.1250 | 254.1380 | 254.1250 | 922.00 |
| 17/02/2017 | IGOV On 03-August-17 | | | Index Future | 259.06 | 259.0500 | 259.0640 | 259.0500 | 412.00 |
| 17/02/2017 | IGOV On 02-November-17 | | | Index Future | 264.26 | 264.2420 | 264.2570 | 264.2420 | 0.00 |
| 17/02/2017 | ILBI On 04-May-17 | | | Index Future | 686.35 | 686.4900 | 686.3510 | 686.4900 | 0.00 |
| 17/02/2017 | ILBI On 03-August-17 | | | Index Future | 699.38 | 699.5170 | 699.3750 | 699.5170 | 0.00 |
| 17/02/2017 | ILBI On 02-November-17 | | | Index Future | 713.47 | 713.6120 | 713.4660 | 713.6120 | 0.00 |
| 17/02/2017 | IS01 On 16-March-17 | | | Interest Rate Swap | 100.00 | 100.0030 | 100.0030 | 100.0030 | 0.00 |
| 17/02/2017 | IS01 On 15-June-17 | | | Interest Rate Swap | 99.60 | 99.5977 | 99.5973 | 99.5977 | 0.00 |
| 17/02/2017 | IS01 On 21-September-17 | | | Interest Rate Swap | 99.60 | 99.6015 | 99.6011 | 99.6015 | 0.00 |
| 17/02/2017 | IS01 On 21-December-17 | | | Interest Rate Swap | 99.83 | 99.8282 | 99.8278 | 99.8282 | 0.00 |
| 17/02/2017 | IS01 On 15-March-18 | | | Interest Rate Swap | 99.84 | 99.8359 | 99.8354 | 99.8359 | 0.00 |
| 17/02/2017 | IS02 On 18-December-17 | | | Interest Rate Swap | 99.86 | 99.8569 | 99.8565 | 99.8569 | 0.00 |
| 17/02/2017 | IS02 On 16-March-18 | | | Interest Rate Swap | 99.12 | 99.1181 | 99.1176 | 99.1181 | 0.00 |
| 17/02/2017 | IS02 On 15-June-18 | | | Interest Rate Swap | 98.74 | 98.7413 | 98.7408 | 98.7413 | 0.00 |
| 17/02/2017 | IS02 On 21-September-18 | | | Interest Rate Swap | 98.76 | 98.7645 | 98.7640 | 98.7645 | 0.00 |
| 17/02/2017 | IS02 On 21-December-18 | | | Interest Rate Swap | 99.23 | 99.2300 | 99.2300 | 99.2300 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2017 | IS02 On 15-March-19 | | | Interest Rate Swap | 99.69 | 99.6950 | 99.6945 | 99.6950 | 0.00 |
| 17/02/2017 | IS05 On 17-December-20 | | | Interest Rate Swap | 97.26 | 97.2576 | 97.2567 | 97.2576 | 0.00 |
| 17/02/2017 | IS05 On 16-March-21 | | | Interest Rate Swap | 96.54 | 96.5439 | 96.5429 | 96.5439 | 0.00 |
| 17/02/2017 | IS05 On 15-June-21 | | | Interest Rate Swap | 95.79 | 95.7908 | 95.7897 | 95.7908 | 0.00 |
| 17/02/2017 | IS05 On 21-September-21 | | | Interest Rate Swap | 96.02 | 96.0182 | 96.0172 | 96.0182 | 0.00 |
| 17/02/2017 | IS05 On 21-December-21 | | | Interest Rate Swap | 98.25 | 98.2495 | 98.2484 | 98.2495 | 50.00 |
| 17/02/2017 | IS05 On 15-March-22 | | | Interest Rate Swap | 98.42 | 98.4225 | 98.4213 | 98.4225 | 0.00 |
| 17/02/2017 | IS10 On 17-December-25 | | | Interest Rate Swap | 96.77 | 96.7746 | 96.7727 | 96.7746 | 0.00 |
| 17/02/2017 | IS10 On 16-March-26 | | | Interest Rate Swap | 93.80 | 93.8052 | 93.8032 | 93.8052 | 0.00 |
| 17/02/2017 | IS10 On 15-June-26 | | | Interest Rate Swap | 92.56 | 92.5618 | 92.5598 | 92.5618 | 0.00 |
| 17/02/2017 | IS10 On 21-September-26 | | | Interest Rate Swap | 94.70 | 94.7062 | 94.7042 | 94.7062 | 0.00 |
| 17/02/2017 | IS10 On 21-December-26 | | | Interest Rate Swap | 98.45 | 98.4504 | 98.4485 | 98.4504 | 0.00 |
| 17/02/2017 | IS10 On 15-March-27 | | | Interest Rate Swap | 97.03 | 97.0286 | 97.0265 | 97.0286 | 0.00 |
| 17/02/2017 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 17/02/2017 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 17/02/2017 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 17/02/2017 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 17/02/2017 | JBAF On 15-March-17 | | | Jibar Tradeable Future | 7.31 | 92.6900 | 92.6900 | 92.6900 | 1,000.00 |
| 17/02/2017 | JBAF On 19-April-17 | | | Jibar Tradeable Future | 7.34 | 92.6600 | 92.6600 | 92.6600 | 0.00 |
| 17/02/2017 | JBAF On 17-May-17 | | | Jibar Tradeable Future | 7.34 | 92.6600 | 92.6600 | 92.6600 | 0.00 |
| 17/02/2017 | JBAF On 21-June-17 | | | Jibar Tradeable Future | 7.35 | 92.6500 | 92.6500 | 92.6500 | 0.00 |
| 17/02/2017 | JBAF On 19-July-17 | | | Jibar Tradeable Future | 7.33 | 92.6700 | 92.6700 | 92.6700 | 0.00 |
| 17/02/2017 | JBAF On 20-September-17 | | | Jibar Tradeable Future | 7.35 | 92.6500 | 92.6500 | 92.6500 | 0.00 |
| 17/02/2017 | JBAF On 20-December-17 | | | Jibar Tradeable Future | 7.34 | 92.6600 | 92.6600 | 92.6600 | 0.00 |
| 17/02/2017 | JBAF On 20-March-18 | | | Jibar Tradeable Future | 7.35 | 92.6500 | 92.6500 | 92.6500 | 0.00 |
| 17/02/2017 | JBAF On 20-June-18 | | | Jibar Tradeable Future | 7.36 | 92.6400 | 92.6400 | 92.6400 | 0.00 |
| 17/02/2017 | JBAF On 19-September-18 | | | Jibar Tradeable Future | 7.37 | 92.6300 | 92.6300 | 92.6300 | 0.00 |
| 17/02/2017 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 91.7000 | 91.7000 | 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 |
|------------|------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2017 | JBAF On 19-December-18 | | | Jibar Tradeable Future | 7.37 | 92.6300 | 92.6300 | 92.6300 | 0.00 |
| 17/02/2017 | R023 On 04-May-17 | | | Bond Future | 8.29 | 99.2006 | 99.0151 | 99.2006 | 19,210.00 |
| 17/02/2017 | R023 On 04-May-17 | 8.59 | Call | Bond Future | 1877 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | R023 On 04-May-17 | 8.61 | Call | Bond Future | 1939 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | R023 On 04-May-17 | 8.60 | Call | Bond Future | 1908 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | R023 On 04-May-17 | 8.59 | Put | Bond Future | 537 | 0 | 1 | 0 | 0.00 |
| 17/02/2017 | R023 On 04-May-17 | 8.60 | Put | Bond Future | 524 | 0 | 1 | 0 | 0.00 |
| 17/02/2017 | R023 On 04-May-17 | 8.61 | Put | Bond Future | 511 | 0 | 1 | 0 | 0.00 |
| 17/02/2017 | R023 On 03-August-17 | | | Bond Future | 8.31 | 101.1008 | 100.9122 | 101.1008 | 0.00 |
| 17/02/2017 | R023 On 03-August-17 | 8.58 | Call | Bond Future | 2240 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | R023 On 03-August-17 | 8.60 | Call | Bond Future | 2294 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | R023 On 03-August-17 | 8.59 | Call | Bond Future | 2267 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | R023 On 03-August-17 | 8.58 | Put | Bond Future | 1099 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | R023 On 03-August-17 | 8.59 | Put | Bond Future | 1083 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | R023 On 03-August-17 | 8.60 | Put | Bond Future | 1067 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | R023 On 02-November-17 | | | Bond Future | 8.33 | 99.1743 | 98.9817 | 99.1743 | 0.00 |
| 17/02/2017 | R023 On 02-November-17 | 8.56 | Call | Bond Future | 2286 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | R023 On 02-November-17 | 8.57 | Call | Bond Future | 2310 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | R023 On 02-November-17 | 8.58 | Call | Bond Future | 2335 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | R023 On 02-November-17 | 8.57 | Put | Bond Future | 1324 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | R023 On 02-November-17 | 8.58 | Put | Bond Future | 1307 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | R023 On 02-November-17 | 8.56 | Put | Bond Future | 1340 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | R035 On 04-May-17 | | | Bond Future | 9.37 | 97.8657 | 97.4000 | 97.8657 | 7,829.00 |
| 17/02/2017 | R035 On 04-May-17 | 9.53 | Call | Bond Future | 1300 | 2 | 1 | 2 | 0.00 |
| 17/02/2017 | R035 On 04-May-17 | 9.55 | Call | Bond Future | 1462 | 2 | 1 | 2 | 0.00 |
| 17/02/2017 | R035 On 04-May-17 | 9.54 | Call | Bond Future | 1381 | 2 | 1 | 2 | 0.00 |
| 17/02/2017 | R035 On 04-May-17 | 9.53 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R035 On 04-May-17 | 9.54 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R035 On 04-May-17 | 9.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R035 On 03-August-17 | | | Bond Future | 9.42 | 99.7404 | 99.2661 | 99.7404 | 0.00 |
| 17/02/2017 | R035 On 03-August-17 | 9.52 | Call | Bond Future | 847 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | R035 On 03-August-17 | 9.51 | Call | Bond Future | 766 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2017 | R035 On 03-August-17 | 9.50 | Call | Bond Future | 685 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | R035 On 03-August-17 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R035 On 03-August-17 | 9.52 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R035 On 03-August-17 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R035 On 02-November-17 | | | Bond Future | 9.46 | 97.2160 | 96.7322 | 97.2160 | 0.00 |
| 17/02/2017 | R035 On 02-November-17 | 9.60 | Call | Bond Future | 1152 | 2 | 1 | 2 | 0.00 |
| 17/02/2017 | R035 On 02-November-17 | 9.61 | Call | Bond Future | 1232 | 2 | 1 | 2 | 0.00 |
| 17/02/2017 | R035 On 02-November-17 | 9.59 | Call | Bond Future | 1072 | 2 | 1 | 2 | 0.00 |
| 17/02/2017 | R035 On 02-November-17 | 9.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R035 On 02-November-17 | 9.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R035 On 02-November-17 | 9.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R186 On 04-May-17 | | | Bond Future | 8.71 | 115.9621 | 115.4631 | 115.9621 | 114,746.00 |
| 17/02/2017 | R186 On 04-May-17 | 9.20 | Call | Bond Future | 3878 | 4 | 4 | 4 | 0.00 |
| 17/02/2017 | R186 On 04-May-17 | 8.89 | Call | Bond Future | 2411 | 3 | 2 | 3 | 0.00 |
| 17/02/2017 | R186 On 04-May-17 | 8.94 | Call | Bond Future | 2627 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | R186 On 04-May-17 | 8.70 | Call | Bond Future | 1681 | 2 | 2 | 2 | 500.00 |
| 17/02/2017 | R186 On 04-May-17 | 8.91 | Call | Bond Future | 2496 | 3 | 2 | 3 | 0.00 |
| 17/02/2017 | R186 On 04-May-17 | 8.98 | Call | Bond Future | 2805 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | R186 On 04-May-17 | 8.44 | Call | Bond Future | 930 | 1 | 1 | 1 | 500.00 |
| 17/02/2017 | R186 On 04-May-17 | 8.90 | Call | Bond Future | 2454 | 3 | 2 | 3 | 0.00 |
| 17/02/2017 | R186 On 04-May-17 | 8.98 | Put | Bond Future | 986 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | R186 On 04-May-17 | 9.20 | Put | Bond Future | 584 | 0 | 1 | 0 | 5,709.00 |
| 17/02/2017 | R186 On 04-May-17 | 8.89 | Put | Bond Future | 1202 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | R186 On 04-May-17 | 8.94 | Put | Bond Future | 1078 | 1 | 1 | 1 | 500.00 |
| 17/02/2017 | R186 On 04-May-17 | 8.44 | Put | Bond Future | 2844 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | R186 On 04-May-17 | 8.90 | Put | Bond Future | 1177 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | R186 On 04-May-17 | 8.70 | Put | Bond Future | 1776 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | R186 On 04-May-17 | 8.91 | Put | Bond Future | 1151 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | R186 On 03-August-17 | | | Bond Future | 8.75 | 112.8802 | 112.3720 | 112.8802 | 0.00 |
| 17/02/2017 | R186 On 03-August-17 | 9.50 | Call | Bond Future | 5762 | 6 | 6 | 6 | 0.00 |
| 17/02/2017 | R186 On 03-August-17 | 9.35 | Call | Bond Future | 5029 | 5 | 5 | 5 | 0.00 |
| 17/02/2017 | R186 On 03-August-17 | 8.91 | Call | Bond Future | 3112 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | R186 On 03-August-17 | 8.93 | Call | Bond Future | 3190 | 4 | 3 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2017 | R186 On 03-August-17 | 8.92 | Call | Bond Future | 3151 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | R186 On 03-August-17 | 8.85 | Call | Bond Future | 2884 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | R186 On 03-August-17 | 9.35 | Put | Bond Future | 1085 | 1 | 1 | 1 | 750.00 |
| 17/02/2017 | R186 On 03-August-17 | 9.50 | Put | Bond Future | 858 | 1 | 1 | 1 | 6,500.00 |
| 17/02/2017 | R186 On 03-August-17 | 8.91 | Put | Bond Future | 2055 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | R186 On 03-August-17 | 8.93 | Put | Bond Future | 1999 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | R186 On 03-August-17 | 8.85 | Put | Bond Future | 2228 | 2 | 2 | 2 | 750.00 |
| 17/02/2017 | R186 On 03-August-17 | 8.92 | Put | Bond Future | 2027 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | R186 On 02-November-17 | | | Bond Future | 8.78 | 115.1198 | 114.6015 | 115.1198 | 0.00 |
| 17/02/2017 | R186 On 02-November-17 | 8.88 | Call | Bond Future | 3508 | 4 | 4 | 4 | 0.00 |
| 17/02/2017 | R186 On 02-November-17 | 8.89 | Call | Bond Future | 3545 | 4 | 4 | 4 | 0.00 |
| 17/02/2017 | R186 On 02-November-17 | 8.90 | Call | Bond Future | 3581 | 4 | 4 | 4 | 0.00 |
| 17/02/2017 | R186 On 02-November-17 | 8.89 | Put | Bond Future | 2828 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | R186 On 02-November-17 | 8.90 | Put | Bond Future | 2799 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | R186 On 02-November-17 | 8.88 | Put | Bond Future | 2857 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | R197 On 04-May-17 | | | Bond Future | 302.04 | 302.0538 | 302.0413 | 302.0538 | 1,063.00 |
| 17/02/2017 | R197 On 04-May-17 | 308.58 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R197 On 04-May-17 | 308.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R197 On 04-May-17 | 308.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R197 On 04-May-17 | 308.59 | Put | Bond Future | 6549 | 7 | 7 | 7 | 0.00 |
| 17/02/2017 | R197 On 04-May-17 | 308.60 | Put | Bond Future | 6559 | 7 | 7 | 7 | 0.00 |
| 17/02/2017 | R197 On 04-May-17 | 308.58 | Put | Bond Future | 6539 | 7 | 7 | 7 | 0.00 |
| 17/02/2017 | R197 On 03-August-17 | | | Bond Future | 300.94 | 300.9537 | 300.9428 | 300.9537 | 0.00 |
| 17/02/2017 | R197 On 03-August-17 | 308.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R197 On 03-August-17 | 308.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R197 On 03-August-17 | 308.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R197 On 03-August-17 | 308.05 | Put | Bond Future | 7107 | 7 | 7 | 7 | 0.00 |
| 17/02/2017 | R197 On 03-August-17 | 308.07 | Put | Bond Future | 7127 | 7 | 7 | 7 | 0.00 |
| 17/02/2017 | R197 On 03-August-17 | 308.06 | Put | Bond Future | 7117 | 7 | 7 | 7 | 0.00 |
| 17/02/2017 | R197 On 02-November-17 | | | Bond Future | 306.98 | 306.9872 | 306.9758 | 306.9872 | 0.00 |
| 17/02/2017 | R197 On 02-November-17 | 305.17 | Call | Bond Future | 1806 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | R197 On 02-November-17 | 305.16 | Call | Bond Future | 1816 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | R197 On 02-November-17 | 305.15 | Call | Bond Future | 1826 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2017 | R197 On 02-November-17 | 305.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R197 On 02-November-17 | 305.17 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R197 On 02-November-17 | 305.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R202 On 04-May-17 | | | Bond Future | 249.66 | 249.6676 | 249.6574 | 249.6676 | 33,873.00 |
| 17/02/2017 | R202 On 04-May-17 | 256.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R202 On 04-May-17 | 256.73 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R202 On 04-May-17 | 256.72 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R202 On 04-May-17 | 256.71 | Put | Bond Future | 7053 | 7 | 7 | 7 | 0.00 |
| 17/02/2017 | R202 On 04-May-17 | 256.72 | Put | Bond Future | 7063 | 7 | 7 | 7 | 0.00 |
| 17/02/2017 | R202 On 04-May-17 | 256.73 | Put | Bond Future | 7073 | 7 | 7 | 7 | 0.00 |
| 17/02/2017 | R202 On 03-August-17 | | | Bond Future | 250.80 | 250.8124 | 250.8035 | 250.8124 | 0.00 |
| 17/02/2017 | R202 On 03-August-17 | 258.37 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R202 On 03-August-17 | 258.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R202 On 03-August-17 | 258.35 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R202 On 03-August-17 | 258.36 | Put | Bond Future | 7557 | 8 | 8 | 8 | 0.00 |
| 17/02/2017 | R202 On 03-August-17 | 258.37 | Put | Bond Future | 7567 | 8 | 8 | 8 | 0.00 |
| 17/02/2017 | R202 On 03-August-17 | 258.35 | Put | Bond Future | 7547 | 8 | 8 | 8 | 0.00 |
| 17/02/2017 | R202 On 02-November-17 | | | Bond Future | 255.83 | 255.8403 | 255.8313 | 255.8403 | 0.00 |
| 17/02/2017 | R202 On 02-November-17 | 253.89 | Call | Bond Future | 1941 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | R202 On 02-November-17 | 253.90 | Call | Bond Future | 1931 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | R202 On 02-November-17 | 253.91 | Call | Bond Future | 1921 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | R202 On 02-November-17 | 253.89 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R202 On 02-November-17 | 253.91 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R202 On 02-November-17 | 253.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R203 On 04-May-17 | | | Bond Future | 7.24 | 101.5093 | 101.5282 | 101.5093 | 31,101.00 |
| 17/02/2017 | R203 On 04-May-17 | 6.91 | Call | Bond Future | 18 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R203 On 04-May-17 | 6.93 | Call | Bond Future | 20 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R203 On 04-May-17 | 6.92 | Call | Bond Future | 19 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R203 On 04-May-17 | 6.92 | Put | Bond Future | 130 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R203 On 04-May-17 | 6.93 | Put | Bond Future | 127 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R203 On 04-May-17 | 6.91 | Put | Bond Future | 133 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R203 On 03-August-17 | | | Bond Future | 6.05 | 103.4537 | 103.4732 | 103.4537 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2017 | R203 On 03-August-17 | 4.87 | Call | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R203 On 03-August-17 | 4.89 | Call | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R203 On 03-August-17 | 4.88 | Call | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R203 On 03-August-17 | 4.89 | Put | Bond Future | 132 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R203 On 03-August-17 | 4.88 | Put | Bond Future | 133 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R203 On 03-August-17 | 4.87 | Put | Bond Future | 134 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R204 On 04-May-17 | | | Bond Future | 7.57 | 103.6980 | 103.6892 | 103.6980 | 29,025.00 |
| 17/02/2017 | R204 On 04-May-17 | 7.90 | Call | Bond Future | 576 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | R204 On 04-May-17 | 7.92 | Call | Bond Future | 600 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | R204 On 04-May-17 | 7.91 | Call | Bond Future | 588 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | R204 On 04-May-17 | 7.91 | Put | Bond Future | 74 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R204 On 04-May-17 | 7.92 | Put | Bond Future | 71 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R204 On 04-May-17 | 7.90 | Put | Bond Future | 77 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R204 On 03-August-17 | | | Bond Future | 7.53 | 101.6438 | 101.6351 | 101.6438 | 0.00 |
| 17/02/2017 | R204 On 03-August-17 | 7.75 | Call | Bond Future | 509 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | R204 On 03-August-17 | 7.76 | Call | Bond Future | 518 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | R204 On 03-August-17 | 7.77 | Call | Bond Future | 526 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | R204 On 03-August-17 | 7.75 | Put | Bond Future | 228 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R204 On 03-August-17 | 7.76 | Put | Bond Future | 223 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R204 On 03-August-17 | 7.77 | Put | Bond Future | 219 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R204 On 02-November-17 | | | Bond Future | 7.41 | 103.6604 | 103.6515 | 103.6604 | 0.00 |
| 17/02/2017 | R204 On 02-November-17 | 7.76 | Call | Bond Future | 547 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | R204 On 02-November-17 | 7.74 | Call | Bond Future | 532 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | R204 On 02-November-17 | 7.75 | Call | Bond Future | 540 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | R204 On 02-November-17 | 7.74 | Put | Bond Future | 179 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R204 On 02-November-17 | 7.75 | Put | Bond Future | 176 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R204 On 02-November-17 | 7.76 | Put | Bond Future | 173 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R207 On 04-May-17 | | | Bond Future | 7.80 | 101.0635 | 100.9610 | 101.0635 | 75,116.00 |
| 17/02/2017 | R207 On 04-May-17 | 8.20 | Call | Bond Future | 1063 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | R207 On 04-May-17 | 8.22 | Call | Bond Future | 1101 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | R207 On 04-May-17 | 8.21 | Call | Bond Future | 1082 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | R207 On 04-May-17 | 8.22 | Put | Bond Future | 111 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2017 | R207 On 04-May-17 | 8.20 | Put | Bond Future | 119 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R207 On 04-May-17 | 8.21 | Put | Bond Future | 115 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R207 On 03-August-17 | | | Bond Future | 7.81 | 99.3561 | 99.2519 | 99.3561 | 0.00 |
| 17/02/2017 | R207 On 03-August-17 | 8.19 | Call | Bond Future | 1121 | 1 | 1 | 1 | 51.00 |
| 17/02/2017 | R207 On 03-August-17 | 8.40 | Call | Bond Future | 1463 | 2 | 1 | 2 | 0.00 |
| 17/02/2017 | R207 On 03-August-17 | 8.39 | Call | Bond Future | 1446 | 2 | 1 | 2 | 0.00 |
| 17/02/2017 | R207 On 03-August-17 | 8.41 | Call | Bond Future | 1480 | 2 | 1 | 2 | 0.00 |
| 17/02/2017 | R207 On 03-August-17 | 8.39 | Put | Bond Future | 194 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R207 On 03-August-17 | 8.41 | Put | Bond Future | 186 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R207 On 03-August-17 | 8.19 | Put | Bond Future | 297 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R207 On 03-August-17 | 8.40 | Put | Bond Future | 190 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R207 On 02-November-17 | | | Bond Future | 7.77 | 101.3273 | 101.2210 | 101.3273 | 0.00 |
| 17/02/2017 | R207 On 02-November-17 | 8.03 | Call | Bond Future | 961 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | R207 On 02-November-17 | 8.05 | Call | Bond Future | 986 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | R207 On 02-November-17 | 8.04 | Call | Bond Future | 973 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | R207 On 02-November-17 | 8.04 | Put | Bond Future | 445 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R207 On 02-November-17 | 8.05 | Put | Bond Future | 438 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R207 On 02-November-17 | 8.03 | Put | Bond Future | 452 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R208 On 04-May-17 | | | Bond Future | 7.96 | 96.8761 | 96.7401 | 96.8761 | 21,493.00 |
| 17/02/2017 | R208 On 04-May-17 | 8.37 | Call | Bond Future | 1526 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | R208 On 04-May-17 | 8.39 | Call | Bond Future | 1577 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | R208 On 04-May-17 | 8.38 | Call | Bond Future | 1552 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | R208 On 04-May-17 | 8.37 | Put | Bond Future | 204 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R208 On 04-May-17 | 8.39 | Put | Bond Future | 192 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R208 On 04-May-17 | 8.38 | Put | Bond Future | 198 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R208 On 03-August-17 | | | Bond Future | 7.97 | 98.7317 | 98.5934 | 98.7317 | 0.00 |
| 17/02/2017 | R208 On 03-August-17 | 8.30 | Call | Bond Future | 1539 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | R208 On 03-August-17 | 8.32 | Call | Bond Future | 1580 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | R208 On 03-August-17 | 8.31 | Call | Bond Future | 1559 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | R208 On 03-August-17 | 8.31 | Put | Bond Future | 529 | 0 | 1 | 0 | 0.00 |
| 17/02/2017 | R208 On 03-August-17 | 8.32 | Put | Bond Future | 520 | 0 | 1 | 0 | 0.00 |
| 17/02/2017 | R208 On 03-August-17 | 8.30 | Put | Bond Future | 538 | 0 | 1 | 0 | 0.00 |
| 17/02/2017 | R208 On 02-November-17 | | | Bond Future | 7.96 | 97.2875 | 97.1464 | 97.2875 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2017 | R208 On 02-November-17 | 8.18 | Call | Bond Future | 1396 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | R208 On 02-November-17 | 8.20 | Call | Bond Future | 1431 | 2 | 1 | 2 | 0.00 |
| 17/02/2017 | R208 On 02-November-17 | 8.19 | Call | Bond Future | 1413 | 2 | 1 | 2 | 0.00 |
| 17/02/2017 | R208 On 02-November-17 | 8.19 | Put | Bond Future | 766 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | R208 On 02-November-17 | 8.20 | Put | Bond Future | 755 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | R208 On 02-November-17 | 8.18 | Put | Bond Future | 777 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | R209 On 04-May-17 | | | Bond Future | 9.37 | 73.7872 | 73.2916 | 73.7872 | 62,943.00 |
| 17/02/2017 | R209 On 04-May-17 | 8.93 | Call | Bond Future | 683 | 1 | 1 | 1 | 1,130.00 |
| 17/02/2017 | R209 On 04-May-17 | 9.63 | Call | Bond Future | 2884 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | R209 On 04-May-17 | 9.46 | Call | Bond Future | 2184 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | R209 On 04-May-17 | 9.33 | Call | Bond Future | 1715 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | R209 On 04-May-17 | 9.47 | Call | Bond Future | 2223 | 3 | 2 | 3 | 0.00 |
| 17/02/2017 | R209 On 04-May-17 | 9.48 | Call | Bond Future | 2261 | 3 | 2 | 3 | 0.00 |
| 17/02/2017 | R209 On 04-May-17 | 9.63 | Put | Bond Future | 1085 | 1 | 1 | 1 | 1,130.00 |
| 17/02/2017 | R209 On 04-May-17 | 8.93 | Put | Bond Future | 3795 | 3 | 4 | 3 | 0.00 |
| 17/02/2017 | R209 On 04-May-17 | 9.46 | Put | Bond Future | 1532 | 1 | 2 | 1 | 0.00 |
| 17/02/2017 | R209 On 04-May-17 | 9.33 | Put | Bond Future | 1960 | 2 | 2 | 2 | 1,130.00 |
| 17/02/2017 | R209 On 04-May-17 | 9.47 | Put | Bond Future | 1503 | 1 | 2 | 1 | 0.00 |
| 17/02/2017 | R209 On 04-May-17 | 9.48 | Put | Bond Future | 1473 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | R209 On 03-August-17 | | | Bond Future | 9.41 | 75.2004 | 74.6956 | 75.2004 | 0.00 |
| 17/02/2017 | R209 On 03-August-17 | 9.44 | Call | Bond Future | 2960 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | R209 On 03-August-17 | 9.43 | Call | Bond Future | 2924 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | R209 On 03-August-17 | 9.45 | Call | Bond Future | 2996 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | R209 On 03-August-17 | 9.44 | Put | Bond Future | 2729 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | R209 On 03-August-17 | 9.45 | Put | Bond Future | 2697 | 2 | 3 | 2 | 0.00 |
| 17/02/2017 | R209 On 03-August-17 | 9.43 | Put | Bond Future | 2762 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | R209 On 02-November-17 | | | Bond Future | 9.44 | 73.5415 | 73.0266 | 73.5415 | 0.00 |
| 17/02/2017 | R209 On 02-November-17 | 9.54 | Call | Bond Future | 3825 | 4 | 4 | 4 | 0.00 |
| 17/02/2017 | R209 On 02-November-17 | 9.52 | Call | Bond Future | 3753 | 4 | 4 | 4 | 0.00 |
| 17/02/2017 | R209 On 02-November-17 | 9.53 | Call | Bond Future | 3789 | 4 | 4 | 4 | 0.00 |
| 17/02/2017 | R209 On 02-November-17 | 9.54 | Put | Bond Future | 3163 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | R209 On 02-November-17 | 9.52 | Put | Bond Future | 3225 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | R209 On 02-November-17 | 9.53 | Put | Bond Future | 3194 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2017 | R210 On 04-May-17 | | | Bond Future | 189.12 | 188.7583 | 189.1164 | 188.7583 | 1,698.00 |
| 17/02/2017 | R210 On 04-May-17 | 192.32 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R210 On 04-May-17 | 192.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R210 On 04-May-17 | 192.33 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R210 On 04-May-17 | 192.31 | Put | Bond Future | 3194 | 4 | 3 | 4 | 0.00 |
| 17/02/2017 | R210 On 04-May-17 | 192.33 | Put | Bond Future | 3214 | 4 | 3 | 4 | 0.00 |
| 17/02/2017 | R210 On 04-May-17 | 192.32 | Put | Bond Future | 3204 | 4 | 3 | 4 | 0.00 |
| 17/02/2017 | R210 On 03-August-17 | | | Bond Future | 192.78 | 192.4160 | 192.7822 | 192.4160 | 0.00 |
| 17/02/2017 | R210 On 03-August-17 | 196.28 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R210 On 03-August-17 | 196.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R210 On 03-August-17 | 196.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R210 On 03-August-17 | 196.29 | Put | Bond Future | 3508 | 4 | 4 | 4 | 0.00 |
| 17/02/2017 | R210 On 03-August-17 | 196.30 | Put | Bond Future | 3518 | 4 | 4 | 4 | 0.00 |
| 17/02/2017 | R210 On 03-August-17 | 196.28 | Put | Bond Future | 3498 | 4 | 3 | 4 | 0.00 |
| 17/02/2017 | R210 On 02-November-17 | | | Bond Future | 194.21 | 193.8413 | 194.2147 | 193.8413 | 0.00 |
| 17/02/2017 | R210 On 02-November-17 | 192.07 | Call | Bond Future | 2145 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | R210 On 02-November-17 | 192.08 | Call | Bond Future | 2135 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | R210 On 02-November-17 | 192.09 | Call | Bond Future | 2125 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | R210 On 02-November-17 | 192.08 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R210 On 02-November-17 | 192.07 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R210 On 02-November-17 | 192.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R212 On 04-May-17 | | | Bond Future | 149.51 | 149.5119 | 149.5057 | 149.5119 | 3,258.00 |
| 17/02/2017 | R212 On 04-May-17 | 152.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R212 On 04-May-17 | 152.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R212 On 04-May-17 | 152.23 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R212 On 04-May-17 | 152.24 | Put | Bond Future | 2734 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | R212 On 04-May-17 | 152.23 | Put | Bond Future | 2724 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | R212 On 04-May-17 | 152.25 | Put | Bond Future | 2744 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | R212 On 03-August-17 | | | Bond Future | 150.35 | 150.3593 | 150.3538 | 150.3593 | 0.00 |
| 17/02/2017 | R212 On 03-August-17 | 153.34 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R212 On 03-August-17 | 153.35 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R212 On 03-August-17 | 153.36 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2017 | R212 On 03-August-17 | 153.34 | Put | Bond Future | 2986 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | R212 On 03-August-17 | 153.35 | Put | Bond Future | 2996 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | R212 On 03-August-17 | 153.36 | Put | Bond Future | 3006 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | R212 On 02-November-17 | | | Bond Future | 153.37 | 153.3736 | 153.3679 | 153.3736 | 0.00 |
| 17/02/2017 | R212 On 02-November-17 | 152.41 | Call | Bond Future | 958 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | R212 On 02-November-17 | 152.42 | Call | Bond Future | 948 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | R212 On 02-November-17 | 152.40 | Call | Bond Future | 968 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | R212 On 02-November-17 | 152.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R212 On 02-November-17 | 152.42 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R212 On 02-November-17 | 152.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2017 | R213 On 04-May-17 | | | Bond Future | 9.14 | 85.1806 | 84.6907 | 85.1806 | 44,842.00 |
| 17/02/2017 | R213 On 04-May-17 | 9.35 | Call | Bond Future | 2570 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | R213 On 04-May-17 | 9.37 | Call | Bond Future | 2655 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | R213 On 04-May-17 | 9.36 | Call | Bond Future | 2612 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | R213 On 04-May-17 | 9.36 | Put | Bond Future | 1149 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | R213 On 04-May-17 | 9.37 | Put | Bond Future | 1125 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | R213 On 04-May-17 | 9.35 | Put | Bond Future | 1174 | 1 | 1 | 1 | 0.00 |
| 17/02/2017 | R213 On 03-August-17 | | | Bond Future | 9.18 | 86.8123 | 86.3133 | 86.8123 | 0.00 |
| 17/02/2017 | R213 On 03-August-17 | 9.33 | Call | Bond Future | 3266 | 4 | 3 | 4 | 0.00 |
| 17/02/2017 | R213 On 03-August-17 | 9.34 | Call | Bond Future | 3304 | 4 | 3 | 4 | 0.00 |
| 17/02/2017 | R213 On 03-August-17 | 9.35 | Call | Bond Future | 3342 | 4 | 3 | 4 | 0.00 |
| 17/02/2017 | R213 On 03-August-17 | 9.34 | Put | Bond Future | 2255 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | R213 On 03-August-17 | 9.35 | Put | Bond Future | 2227 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | R213 On 03-August-17 | 9.33 | Put | Bond Future | 2284 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | R213 On 02-November-17 | | | Bond Future | 9.22 | 84.9827 | 84.4738 | 84.9827 | 0.00 |
| 17/02/2017 | R213 On 02-November-17 | 9.36 | Call | Bond Future | 3767 | 4 | 4 | 4 | 0.00 |
| 17/02/2017 | R213 On 02-November-17 | 9.34 | Call | Bond Future | 3694 | 4 | 4 | 4 | 0.00 |
| 17/02/2017 | R213 On 02-November-17 | 9.35 | Call | Bond Future | 3730 | 4 | 4 | 4 | 0.00 |
| 17/02/2017 | R213 On 02-November-17 | 9.34 | Put | Bond Future | 2895 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | R213 On 02-November-17 | 9.35 | Put | Bond Future | 2865 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | R213 On 02-November-17 | 9.36 | Put | Bond Future | 2836 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | R214 On 04-May-17 | | | Bond Future | 9.44 | 74.0344 | 73.5147 | 74.0344 | 35,149.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2017 | R214 On 04-May-17 | 9.56 | Call | Bond Future | 2420 | 3 | 2 | 3 | 0.00 |
| 17/02/2017 | R214 On 04-May-17 | 9.58 | Call | Bond Future | 2502 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | R214 On 04-May-17 | 9.57 | Call | Bond Future | 2461 | 3 | 2 | 3 | 0.00 |
| 17/02/2017 | R214 On 04-May-17 | 9.56 | Put | Bond Future | 1580 | 1 | 2 | 1 | 0.00 |
| 17/02/2017 | R214 On 04-May-17 | 9.57 | Put | Bond Future | 1550 | 1 | 2 | 1 | 0.00 |
| 17/02/2017 | R214 On 04-May-17 | 9.58 | Put | Bond Future | 1520 | 1 | 2 | 1 | 0.00 |
| 17/02/2017 | R214 On 03-August-17 | | | Bond Future | 9.48 | 75.4526 | 74.9231 | 75.4526 | 0.00 |
| 17/02/2017 | R214 On 03-August-17 | 9.51 | Call | Bond Future | 3089 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | R214 On 03-August-17 | 9.52 | Call | Bond Future | 3126 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | R214 On 03-August-17 | 9.53 | Call | Bond Future | 3163 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | R214 On 03-August-17 | 9.52 | Put | Bond Future | 2861 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | R214 On 03-August-17 | 9.53 | Put | Bond Future | 2827 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | R214 On 03-August-17 | 9.51 | Put | Bond Future | 2896 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | R214 On 02-November-17 | | | Bond Future | 9.52 | 73.6514 | 73.1114 | 73.6514 | 0.00 |
| 17/02/2017 | R214 On 02-November-17 | 9.58 | Call | Bond Future | 3866 | 4 | 4 | 4 | 0.00 |
| 17/02/2017 | R214 On 02-November-17 | 9.60 | Call | Bond Future | 3941 | 4 | 4 | 4 | 0.00 |
| 17/02/2017 | R214 On 02-November-17 | 9.59 | Call | Bond Future | 3903 | 4 | 4 | 4 | 0.00 |
| 17/02/2017 | R214 On 02-November-17 | 9.58 | Put | Bond Future | 3437 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | R214 On 02-November-17 | 9.60 | Put | Bond Future | 3370 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | R214 On 02-November-17 | 9.59 | Put | Bond Future | 3403 | 3 | 3 | 3 | 0.00 |
| 17/02/2017 | R248 On 04-May-17 | | | Bond Future | 9.53 | 94.6745 | 93.9658 | 94.6745 | 64,165.00 |
| 17/02/2017 | R248 On 04-May-17 | 9.67 | Call | Bond Future | 3319 | 4 | 3 | 4 | 0.00 |
| 17/02/2017 | R248 On 04-May-17 | 9.66 | Call | Bond Future | 3267 | 4 | 3 | 4 | 0.00 |
| 17/02/2017 | R248 On 04-May-17 | 9.65 | Call | Bond Future | 3215 | 4 | 3 | 4 | 0.00 |
| 17/02/2017 | R248 On 04-May-17 | 9.66 | Put | Bond Future | 2036 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | R248 On 04-May-17 | 9.67 | Put | Bond Future | 1998 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | R248 On 04-May-17 | 9.65 | Put | Bond Future | 2074 | 2 | 2 | 2 | 0.00 |
| 17/02/2017 | R248 On 03-August-17 | | | Bond Future | 9.57 | 96.4881 | 95.7660 | 96.4881 | 200.00 |
| 17/02/2017 | R248 On 03-August-17 | 9.57 | Call | Bond Future | 4023 | 4 | 4 | 4 | 0.00 |
| 17/02/2017 | R248 On 03-August-17 | 9.58 | Call | Bond Future | 4070 | 4 | 4 | 4 | 0.00 |
| 17/02/2017 | R248 On 03-August-17 | 9.56 | Call | Bond Future | 3977 | 4 | 4 | 4 | 0.00 |
| 17/02/2017 | R248 On 03-August-17 | 9.58 | Put | Bond Future | 3953 | 4 | 4 | 4 | 0.00 |
| 17/02/2017 | R248 On 03-August-17 | 9.57 | Put | Bond Future | 3997 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2017 | R248 On 03-August-17 | 9.56 | Put | Bond Future | 4043 | 4 | 4 | 4 | 0.00 |
| 17/02/2017 | R248 On 02-November-17 | | | Bond Future | 9.61 | 93.9626 | 93.2263 | 93.9626 | 0.00 |
| 17/02/2017 | R248 On 02-November-17 | 9.64 | Call | Bond Future | 5026 | 5 | 5 | 5 | 0.00 |
| 17/02/2017 | R248 On 02-November-17 | 9.66 | Call | Bond Future | 5120 | 6 | 5 | 6 | 0.00 |
| 17/02/2017 | R248 On 02-November-17 | 9.65 | Call | Bond Future | 5073 | 5 | 5 | 5 | 0.00 |
| 17/02/2017 | R248 On 02-November-17 | 9.64 | Put | Bond Future | 4719 | 4 | 5 | 4 | 0.00 |
| 17/02/2017 | R248 On 02-November-17 | 9.65 | Put | Bond Future | 4675 | 4 | 5 | 4 | 0.00 |
| 17/02/2017 | R248 On 02-November-17 | 9.66 | Put | Bond Future | 4632 | 4 | 5 | 4 | 0.00 |