



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2017	2025 On 02-February-17			Bond Future	126.63	126.6296	126.6310	126.6296	3,231.00
13/01/2017	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2025 On 02-February-17	129.99	Put	Bond Future	3359	3	3359	3	0.00
13/01/2017	2025 On 02-February-17	130.00	Put	Bond Future	3369	3	3369	3	0.00
13/01/2017	2025 On 02-February-17	130.01	Put	Bond Future	3379	3	3379	3	0.00
13/01/2017	2025 On 04-May-17			Bond Future	129.07	129.0702	129.0703	129.0702	0.00
13/01/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2025 On 04-May-17	132.57	Put	Bond Future	3500	3	3500	3	0.00
13/01/2017	2025 On 04-May-17	132.58	Put	Bond Future	3510	4	3510	4	0.00
13/01/2017	2025 On 04-May-17	132.56	Put	Bond Future	3490	3	3490	3	0.00
13/01/2017	2025 On 03-August-17			Bond Future	130.30	130.2962	130.2972	130.2962	0.00
13/01/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2025 On 03-August-17	133.96	Put	Bond Future	3663	4	3663	4	0.00
13/01/2017	2025 On 03-August-17	133.97	Put	Bond Future	3673	4	3673	4	0.00
13/01/2017	2025 On 03-August-17	133.98	Put	Bond Future	3683	4	3683	4	0.00
13/01/2017	2025 On 02-November-17			Bond Future	132.97	132.9725	132.9698	132.9725	0.00
13/01/2017	2025 On 02-November-17	132.96	Call	Bond Future	10	0	10	0	0.00
13/01/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
13/01/2017	2025 On 02-November-17	132.98	Put	Bond Future	10	0	10	0	0.00
13/01/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
13/01/2017	2030 On 02-February-17			Bond Future	9.07	91.6506	9.0652	91.6506	23,005.00
13/01/2017	2030 On 02-February-17	9.29	Call	Bond Future	1581	1	1581	1	0.00
13/01/2017	2030 On 02-February-17	9.31	Call	Bond Future	1720	1	1720	1	0.00
13/01/2017	2030 On 02-February-17	9.30	Call	Bond Future	1650	1	1650	1	0.00
13/01/2017	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
13/01/2017	2030 On 02-February-17	9.31	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
13/01/2017	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
13/01/2017	2030 On 04-May-17			Bond Future	9.11	93.4114	9.1088	93.4114	0.00
13/01/2017	2030 On 04-May-17	9.34	Call	Bond Future	1603	1	1603	1	0.00
13/01/2017	2030 On 04-May-17	9.33	Call	Bond Future	1534	1	1534	1	0.00
13/01/2017	2030 On 04-May-17	9.32	Call	Bond Future	1466	1	1466	1	0.00
13/01/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
13/01/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
13/01/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
13/01/2017	2030 On 03-August-17			Bond Future	9.15	91.2520	9.1470	91.2520	0.00
13/01/2017	2030 On 03-August-17	9.33	Call	Bond Future	1254	1	1254	1	0.00
13/01/2017	2030 On 03-August-17	9.34	Call	Bond Future	1322	1	1322	1	0.00
13/01/2017	2030 On 03-August-17	9.35	Call	Bond Future	1390	1	1390	1	0.00
13/01/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
13/01/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
13/01/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
13/01/2017	2030 On 02-November-17			Bond Future	9.17	93.1222	9.1725	93.1222	0.00
13/01/2017	2030 On 02-November-17	9.36	Call	Bond Future	1270	1	1270	1	0.00
13/01/2017	2030 On 02-November-17	9.35	Call	Bond Future	1203	1	1203	1	0.00
13/01/2017	2030 On 02-November-17	9.34	Call	Bond Future	1135	1	1135	1	0.00
13/01/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
13/01/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
13/01/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
13/01/2017	2032 On 02-February-17			Bond Future	9.20	94.7766	9.1957	94.7766	19,304.00
13/01/2017	2032 On 02-February-17	9.51	Call	Bond Future	2654	2	2654	2	0.00
13/01/2017	2032 On 02-February-17	9.53	Call	Bond Future	2774	2	2774	2	0.00
13/01/2017	2032 On 02-February-17	9.52	Call	Bond Future	2714	2	2714	2	0.00
13/01/2017	2032 On 02-February-17	9.51	Put	Bond Future	298	0	298	0	0.00
13/01/2017	2032 On 02-February-17	9.53	Put	Bond Future	270	0	270	0	0.00
13/01/2017	2032 On 02-February-17	9.52	Put	Bond Future	284	0	284	0	0.00
13/01/2017	2032 On 04-May-17			Bond Future	9.24	92.4385	9.2387	92.4385	0.00
13/01/2017	2032 On 04-May-17	9.46	Call	Bond Future	3493	3	3493	3	0.00
13/01/2017	2032 On 04-May-17	9.45	Call	Bond Future	3450	3	3450	3	0.00
13/01/2017	2032 On 04-May-17	9.44	Call	Bond Future	3406	3	3406	3	0.00
13/01/2017	2032 On 04-May-17	9.45	Put	Bond Future	1875	2	1875	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
13/01/2017	2032 On 04-May-17	9.46	Put	Bond Future	1845	2	1845	2	0.00
13/01/2017	2032 On 04-May-17	9.44	Put	Bond Future	1905	2	1905	2	0.00
13/01/2017	2032 On 03-August-17			Bond Future	9.28	94.2671	9.2750	94.2671	0.00
13/01/2017	2032 On 03-August-17	9.44	Call	Bond Future	4184	4	4184	4	0.00
13/01/2017	2032 On 03-August-17	9.43	Call	Bond Future	4144	4	4144	4	0.00
13/01/2017	2032 On 03-August-17	9.45	Call	Bond Future	4225	4	4225	4	0.00
13/01/2017	2032 On 03-August-17	9.45	Put	Bond Future	2933	3	2933	3	0.00
13/01/2017	2032 On 03-August-17	9.43	Put	Bond Future	2999	3	2999	3	0.00
13/01/2017	2032 On 03-August-17	9.44	Put	Bond Future	2966	3	2966	3	0.00
13/01/2017	2032 On 02-November-17			Bond Future	9.31	92.0384	9.3051	92.0384	0.00
13/01/2017	2032 On 02-November-17	9.48	Call	Bond Future	1277	1	1277	1	0.00
13/01/2017	2032 On 02-November-17	9.49	Call	Bond Future	1350	1	1350	1	0.00
13/01/2017	2032 On 02-November-17	9.50	Call	Bond Future	1422	1	1422	1	0.00
13/01/2017	2032 On 02-November-17	9.49	Put	Bond Future	0	0	0	0	0.00
13/01/2017	2032 On 02-November-17	9.48	Put	Bond Future	0	0	0	0	0.00
13/01/2017	2032 On 02-November-17	9.50	Put	Bond Future	0	0	0	0	0.00
13/01/2017	2033 On 02-February-17			Bond Future	105.81	105.8049	105.8062	105.8049	6,033.00
13/01/2017	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2033 On 02-February-17	109.71	Put	Bond Future	3904	4	3904	4	0.00
13/01/2017	2033 On 02-February-17	109.72	Put	Bond Future	3914	4	3914	4	0.00
13/01/2017	2033 On 02-February-17	109.70	Put	Bond Future	3894	4	3894	4	0.00
13/01/2017	2033 On 04-May-17			Bond Future	106.80	106.8037	106.8038	106.8037	0.00
13/01/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2033 On 04-May-17	110.84	Put	Bond Future	4036	4	4036	4	0.00
13/01/2017	2033 On 04-May-17	110.85	Put	Bond Future	4046	4	4046	4	0.00
13/01/2017	2033 On 04-May-17	110.83	Put	Bond Future	4026	4	4026	4	0.00
13/01/2017	2033 On 03-August-17			Bond Future	108.92	108.9224	108.9233	108.9224	0.00
13/01/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2033 On 03-August-17	113.13	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
13/01/2017	2033 On 03-August-17	113.12	Put	Bond Future	4197	4	4197	4	0.00
13/01/2017	2033 On 03-August-17	113.13	Put	Bond Future	4207	4	4207	4	0.00
13/01/2017	2033 On 03-August-17	113.14	Put	Bond Future	4217	4	4217	4	0.00
13/01/2017	2033 On 02-November-17			Bond Future	110.07	110.0767	110.0745	110.0767	0.00
13/01/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2033 On 02-November-17	110.07	Call	Bond Future	5	0	5	0	0.00
13/01/2017	2033 On 02-November-17	110.08	Put	Bond Future	5	0	5	0	0.00
13/01/2017	2033 On 02-November-17	110.09	Put	Bond Future	15	0	15	0	0.00
13/01/2017	2033 On 02-November-17	110.07	Put	Bond Future	0	0	0	0	0.00
13/01/2017	2037 On 02-February-17			Bond Future	9.37	91.7677	9.3704	91.7677	47,873.00
13/01/2017	2037 On 02-February-17	9.66	Call	Bond Future	2778	2	2778	2	0.00
13/01/2017	2037 On 02-February-17	9.68	Call	Bond Future	2905	2	2905	2	0.00
13/01/2017	2037 On 02-February-17	9.67	Call	Bond Future	2841	2	2841	2	0.00
13/01/2017	2037 On 02-February-17	9.66	Put	Bond Future	392	1	392	1	0.00
13/01/2017	2037 On 02-February-17	9.67	Put	Bond Future	374	1	374	1	0.00
13/01/2017	2037 On 02-February-17	9.68	Put	Bond Future	357	1	357	1	0.00
13/01/2017	2037 On 04-May-17			Bond Future	9.42	93.5308	9.4156	93.5308	0.00
13/01/2017	2037 On 04-May-17	9.59	Call	Bond Future	3699	3	3699	3	0.00
13/01/2017	2037 On 04-May-17	9.58	Call	Bond Future	3652	3	3652	3	0.00
13/01/2017	2037 On 04-May-17	9.60	Call	Bond Future	3746	3	3746	3	0.00
13/01/2017	2037 On 04-May-17	9.58	Put	Bond Future	2299	3	2299	3	0.00
13/01/2017	2037 On 04-May-17	9.60	Put	Bond Future	2230	2	2230	2	0.00
13/01/2017	2037 On 04-May-17	9.59	Put	Bond Future	2264	3	2264	3	0.00
13/01/2017	2037 On 03-August-17			Bond Future	9.46	91.1235	9.4562	91.1235	0.00
13/01/2017	2037 On 03-August-17	9.58	Call	Bond Future	4542	4	4542	4	0.00
13/01/2017	2037 On 03-August-17	9.57	Call	Bond Future	4499	4	4499	4	0.00
13/01/2017	2037 On 03-August-17	9.56	Call	Bond Future	4456	4	4456	4	0.00
13/01/2017	2037 On 03-August-17	9.56	Put	Bond Future	3606	4	3606	4	0.00
13/01/2017	2037 On 03-August-17	9.57	Put	Bond Future	3568	4	3568	4	0.00
13/01/2017	2037 On 03-August-17	9.58	Put	Bond Future	3530	4	3530	4	0.00
13/01/2017	2037 On 02-November-17			Bond Future	9.49	92.9910	9.4858	92.9910	0.00
13/01/2017	2037 On 02-November-17	9.66	Call	Bond Future	1408	1	1408	1	0.00
13/01/2017	2037 On 02-November-17	9.65	Call	Bond Future	1328	1	1328	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
13/01/2017	2037 On 02-November-17	9.67	Call	Bond Future	1488	1	1488	1	0.00
13/01/2017	2037 On 02-November-17	9.66	Put	Bond Future	0	0	0	0	0.00
13/01/2017	2037 On 02-November-17	9.67	Put	Bond Future	0	0	0	0	0.00
13/01/2017	2037 On 02-November-17	9.65	Put	Bond Future	0	0	0	0	0.00
13/01/2017	2038 On 02-February-17			Bond Future	129.97	129.9709	129.9724	129.9709	22,725.00
13/01/2017	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2038 On 02-February-17	137.05	Put	Bond Future	7078	7	7078	7	0.00
13/01/2017	2038 On 02-February-17	137.06	Put	Bond Future	7088	7	7088	7	0.00
13/01/2017	2038 On 02-February-17	137.07	Put	Bond Future	7098	7	7098	7	0.00
13/01/2017	2038 On 04-May-17			Bond Future	132.48	132.4758	132.4761	132.4758	0.00
13/01/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2038 On 04-May-17	139.78	Put	Bond Future	7304	7	7304	7	0.00
13/01/2017	2038 On 04-May-17	139.79	Put	Bond Future	7314	7	7314	7	0.00
13/01/2017	2038 On 04-May-17	139.77	Put	Bond Future	7294	7	7294	7	0.00
13/01/2017	2038 On 03-August-17			Bond Future	133.60	133.6027	133.6036	133.6027	0.00
13/01/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2038 On 03-August-17	141.17	Put	Bond Future	7566	8	7566	8	0.00
13/01/2017	2038 On 03-August-17	141.16	Put	Bond Future	7556	8	7556	8	0.00
13/01/2017	2038 On 03-August-17	141.18	Put	Bond Future	7576	8	7576	8	0.00
13/01/2017	2038 On 02-November-17			Bond Future	136.34	136.3469	136.3442	136.3469	0.00
13/01/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2038 On 02-November-17	136.80	Put	Bond Future	456	0	456	0	0.00
13/01/2017	2038 On 02-November-17	136.82	Put	Bond Future	476	0	476	0	0.00
13/01/2017	2038 On 02-November-17	136.81	Put	Bond Future	466	0	466	0	0.00
13/01/2017	2040 On 02-February-17			Bond Future	9.38	95.9232	9.3802	95.9232	8,238.00
13/01/2017	2040 On 02-February-17	9.58	Call	Bond Future	2432	2	2432	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
13/01/2017	2040 On 02-February-17	9.59	Call	Bond Future	2494	2	2494	2	0.00
13/01/2017	2040 On 02-February-17	9.60	Call	Bond Future	2556	2	2556	2	0.00
13/01/2017	2040 On 02-February-17	9.59	Put	Bond Future	616	1	616	1	0.00
13/01/2017	2040 On 02-February-17	9.60	Put	Bond Future	591	1	591	1	0.00
13/01/2017	2040 On 02-February-17	9.58	Put	Bond Future	642	1	642	1	0.00
13/01/2017	2040 On 04-May-17			Bond Future	9.42	97.7661	9.4241	97.7661	0.00
13/01/2017	2040 On 04-May-17	9.62	Call	Bond Future	4143	4	4143	4	0.00
13/01/2017	2040 On 04-May-17	9.63	Call	Bond Future	4194	4	4194	4	0.00
13/01/2017	2040 On 04-May-17	9.64	Call	Bond Future	4245	4	4245	4	0.00
13/01/2017	2040 On 04-May-17	9.63	Put	Bond Future	2368	3	2368	3	0.00
13/01/2017	2040 On 04-May-17	9.64	Put	Bond Future	2332	3	2332	3	0.00
13/01/2017	2040 On 04-May-17	9.62	Put	Bond Future	2404	3	2404	3	0.00
13/01/2017	2040 On 03-August-17			Bond Future	9.46	95.1920	9.4636	95.1920	0.00
13/01/2017	2040 On 03-August-17	9.61	Call	Bond Future	5065	5	5065	5	0.00
13/01/2017	2040 On 03-August-17	9.63	Call	Bond Future	5160	5	5160	5	0.00
13/01/2017	2040 On 03-August-17	9.62	Call	Bond Future	5113	5	5113	5	0.00
13/01/2017	2040 On 03-August-17	9.62	Put	Bond Future	3733	4	3733	4	0.00
13/01/2017	2040 On 03-August-17	9.61	Put	Bond Future	3773	4	3773	4	0.00
13/01/2017	2040 On 03-August-17	9.63	Put	Bond Future	3693	4	3693	4	0.00
13/01/2017	2040 On 02-November-17			Bond Future	9.49	97.1430	9.4923	97.1430	0.00
13/01/2017	2040 On 02-November-17	9.66	Call	Bond Future	1467	1	1467	1	0.00
13/01/2017	2040 On 02-November-17	9.67	Call	Bond Future	1554	1	1554	1	0.00
13/01/2017	2040 On 02-November-17	9.65	Call	Bond Future	1381	1	1381	1	0.00
13/01/2017	2040 On 02-November-17	9.67	Put	Bond Future	0	0	0	0	0.00
13/01/2017	2040 On 02-November-17	9.66	Put	Bond Future	0	0	0	0	0.00
13/01/2017	2040 On 02-November-17	9.65	Put	Bond Future	0	0	0	0	0.00
13/01/2017	2044 On 02-February-17			Bond Future	9.38	93.2734	9.3848	93.2734	20,374.00
13/01/2017	2044 On 02-February-17	9.77	Call	Bond Future	3735	3	3735	3	0.00
13/01/2017	2044 On 02-February-17	9.76	Call	Bond Future	3662	3	3662	3	0.00
13/01/2017	2044 On 02-February-17	9.78	Call	Bond Future	3809	3	3809	3	0.00
13/01/2017	2044 On 02-February-17	9.77	Put	Bond Future	285	0	285	0	0.00
13/01/2017	2044 On 02-February-17	9.78	Put	Bond Future	272	0	272	0	0.00
13/01/2017	2044 On 02-February-17	9.76	Put	Bond Future	299	0	299	0	0.00
13/01/2017	2044 On 04-May-17			Bond Future	9.43	95.0654	9.4268	95.0654	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
13/01/2017	2044 On 04-May-17	9.67	Call	Bond Future	4465	4	4465	4	0.00
13/01/2017	2044 On 04-May-17	9.68	Call	Bond Future	4518	4	4518	4	0.00
13/01/2017	2044 On 04-May-17	9.66	Call	Bond Future	4413	4	4413	4	0.00
13/01/2017	2044 On 04-May-17	9.68	Put	Bond Future	2246	3	2246	3	0.00
13/01/2017	2044 On 04-May-17	9.67	Put	Bond Future	2281	3	2281	3	0.00
13/01/2017	2044 On 04-May-17	9.66	Put	Bond Future	2316	3	2316	3	0.00
13/01/2017	2044 On 03-August-17			Bond Future	9.46	92.5631	9.4646	92.5631	0.00
13/01/2017	2044 On 03-August-17	9.62	Call	Bond Future	5205	5	5205	5	0.00
13/01/2017	2044 On 03-August-17	9.64	Call	Bond Future	5301	5	5301	5	0.00
13/01/2017	2044 On 03-August-17	9.63	Call	Bond Future	5253	5	5253	5	0.00
13/01/2017	2044 On 03-August-17	9.62	Put	Bond Future	3810	4	3810	4	0.00
13/01/2017	2044 On 03-August-17	9.63	Put	Bond Future	3770	4	3770	4	0.00
13/01/2017	2044 On 03-August-17	9.64	Put	Bond Future	3729	4	3729	4	0.00
13/01/2017	2044 On 02-November-17			Bond Future	9.49	94.4602	9.4921	94.4602	0.00
13/01/2017	2044 On 02-November-17	9.66	Call	Bond Future	1496	1	1496	1	0.00
13/01/2017	2044 On 02-November-17	9.68	Call	Bond Future	1672	1	1672	1	0.00
13/01/2017	2044 On 02-November-17	9.67	Call	Bond Future	1584	1	1584	1	0.00
13/01/2017	2044 On 02-November-17	9.67	Put	Bond Future	0	0	0	0	0.00
13/01/2017	2044 On 02-November-17	9.68	Put	Bond Future	0	0	0	0	0.00
13/01/2017	2044 On 02-November-17	9.66	Put	Bond Future	0	0	0	0	0.00
13/01/2017	2046 On 02-February-17			Bond Future	131.63	131.0793	131.6293	131.0793	19,398.00
13/01/2017	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2046 On 02-February-17	137.14	Put	Bond Future	5511	6	5511	6	0.00
13/01/2017	2046 On 02-February-17	137.13	Put	Bond Future	5501	6	5501	6	0.00
13/01/2017	2046 On 02-February-17	137.15	Put	Bond Future	5521	6	5521	6	0.00
13/01/2017	2046 On 04-May-17			Bond Future	132.63	132.0754	132.6348	132.0754	0.00
13/01/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2046 On 04-May-17	138.33	Put	Bond Future	5695	6	5695	6	0.00
13/01/2017	2046 On 04-May-17	138.34	Put	Bond Future	5705	6	5705	6	0.00
13/01/2017	2046 On 04-May-17	138.32	Put	Bond Future	5685	6	5685	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2017	2046 On 03-August-17			Bond Future	135.27	134.6958	135.2670	134.6958	0.00
13/01/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2046 On 03-August-17	141.19	Put	Bond Future	5923	6	5923	6	0.00
13/01/2017	2046 On 03-August-17	141.17	Put	Bond Future	5903	6	5903	6	0.00
13/01/2017	2046 On 03-August-17	141.18	Put	Bond Future	5913	6	5913	6	0.00
13/01/2017	2046 On 02-November-17			Bond Future	136.45	135.8675	136.4468	135.8675	0.00
13/01/2017	2046 On 02-November-17	136.30	Call	Bond Future	147	0	147	0	0.00
13/01/2017	2046 On 02-November-17	136.32	Call	Bond Future	127	0	127	0	0.00
13/01/2017	2046 On 02-November-17	136.31	Call	Bond Future	137	0	137	0	0.00
13/01/2017	2046 On 02-November-17	136.31	Put	Bond Future	0	0	0	0	0.00
13/01/2017	2046 On 02-November-17	136.32	Put	Bond Future	0	0	0	0	0.00
13/01/2017	2046 On 02-November-17	136.30	Put	Bond Future	0	0	0	0	0.00
13/01/2017	2050 On 02-February-17			Bond Future	137.96	137.9621	137.9637	137.9621	25,020.00
13/01/2017	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2050 On 02-February-17	144.97	Put	Bond Future	7006	7	7006	7	0.00
13/01/2017	2050 On 02-February-17	144.96	Put	Bond Future	6996	7	6996	7	0.00
13/01/2017	2050 On 02-February-17	144.98	Put	Bond Future	7016	7	7016	7	0.00
13/01/2017	2050 On 04-May-17			Bond Future	140.62	140.6210	140.6213	140.6210	0.00
13/01/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2050 On 04-May-17	147.84	Put	Bond Future	7219	7	7219	7	0.00
13/01/2017	2050 On 04-May-17	147.85	Put	Bond Future	7229	7	7229	7	0.00
13/01/2017	2050 On 04-May-17	147.83	Put	Bond Future	7209	7	7209	7	0.00
13/01/2017	2050 On 03-August-17			Bond Future	141.75	141.7468	141.7481	141.7468	0.00
13/01/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2050 On 03-August-17	149.22	Put	Bond Future	7472	7	7472	7	0.00
13/01/2017	2050 On 03-August-17	149.24	Put	Bond Future	7492	7	7492	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
13/01/2017	2050 On 03-August-17	149.23	Put	Bond Future	7482	7	7482	7	0.00
13/01/2017	2050 On 02-November-17			Bond Future	144.66	144.6582	144.6554	144.6582	0.00
13/01/2017	2050 On 02-November-17	144.65	Call	Bond Future	5	0	5	0	0.00
13/01/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
13/01/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
13/01/2017	2050 On 02-November-17	144.66	Put	Bond Future	5	0	5	0	0.00
13/01/2017	2050 On 02-November-17	144.67	Put	Bond Future	15	0	15	0	0.00
13/01/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	AL37 On 02-February-17			Index Future	517.28	516.1640	517.2770	516.1640	7.00
13/01/2017	AL37 On 04-May-17			Index Future	527.21	526.0800	527.2090	526.0800	0.00
13/01/2017	AL37 On 03-August-17			Index Future	537.64	536.4850	537.6400	536.4850	0.00
13/01/2017	AL37 On 02-November-17			Index Future	548.64	547.4720	548.6350	547.4720	0.00
13/01/2017	AL7T On 02-February-17			Index Future	602.31	600.0240	602.3090	600.0240	2.00
13/01/2017	AL7T On 04-May-17			Index Future	613.87	611.5510	613.8740	611.5510	0.00
13/01/2017	AL7T On 03-August-17			Index Future	626.02	623.6460	626.0190	623.6460	0.00
13/01/2017	AL7T On 02-November-17			Index Future	638.82	636.4190	638.8220	636.4190	0.00
13/01/2017	ALBI On 02-February-17			Index Future	547.82	545.1470	547.8230	545.1470	754.00
13/01/2017	ALBI On 04-May-17			Index Future	558.34	555.6200	558.3420	555.6200	0.00
13/01/2017	ALBI On 03-August-17			Index Future	569.39	566.6090	569.3880	566.6090	0.00
13/01/2017	ALBI On 02-November-17			Index Future	581.03	578.2140	581.0330	578.2140	0.00
13/01/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	C048 On 28-February-48			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
13/01/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/01/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2017	EL28 On 02-February-17			Bond Future	127.85	127.8510	127.8549	127.8510	0.00
13/01/2017	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
13/01/2017	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
13/01/2017	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
13/01/2017	EL28 On 02-February-17	135.10	Put	Bond Future	7245	7	7245	7	0.00
13/01/2017	EL28 On 02-February-17	135.11	Put	Bond Future	7255	7	7255	7	0.00
13/01/2017	EL28 On 02-February-17	135.12	Put	Bond Future	7265	7	7265	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
13/01/2017	EL28 On 04-May-17			Bond Future	128.63	128.6309	128.6334	128.6309	0.00
13/01/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
13/01/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
13/01/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
13/01/2017	EL28 On 04-May-17	137.90	Put	Bond Future	9267	9	9267	9	0.00
13/01/2017	EL28 On 04-May-17	137.91	Put	Bond Future	9277	9	9277	9	0.00
13/01/2017	EL28 On 04-May-17	137.92	Put	Bond Future	9287	9	9287	9	0.00
13/01/2017	EL28 On 03-August-17			Bond Future	131.19	131.1827	131.1862	131.1827	0.00
13/01/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
13/01/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
13/01/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
13/01/2017	EL28 On 03-August-17	135.17	Put	Bond Future	3984	4	3984	4	0.00
13/01/2017	EL28 On 03-August-17	135.16	Put	Bond Future	3974	4	3974	4	0.00
13/01/2017	EL28 On 03-August-17	135.18	Put	Bond Future	3994	4	3994	4	0.00
13/01/2017	EL28 On 02-November-17			Bond Future	133.88	133.8771	133.8769	133.8771	0.00
13/01/2017	EL28 On 02-November-17	133.87	Call	Bond Future	7	0	7	0	0.00
13/01/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
13/01/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
13/01/2017	EL28 On 02-November-17	133.87	Put	Bond Future	0	0	0	0	0.00
13/01/2017	EL28 On 02-November-17	133.89	Put	Bond Future	13	0	13	0	0.00
13/01/2017	EL28 On 02-November-17	133.88	Put	Bond Future	3	0	3	0	0.00
13/01/2017	ES33 On 02-February-17			Bond Future	10.29	80.5488	10.2880	80.5488	8,849.00
13/01/2017	ES33 On 02-February-17	10.61	Call	Bond Future	2069	2	2069	2	0.00
13/01/2017	ES33 On 02-February-17	10.60	Call	Bond Future	2006	2	2006	2	0.00
13/01/2017	ES33 On 02-February-17	10.59	Call	Bond Future	1943	1	1943	1	0.00
13/01/2017	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
13/01/2017	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
13/01/2017	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
13/01/2017	ES33 On 04-May-17			Bond Future	10.36	78.3028	10.3618	78.3028	0.00
13/01/2017	ES33 On 04-May-17	10.55	Call	Bond Future	1204	1	1204	1	0.00
13/01/2017	ES33 On 04-May-17	10.56	Call	Bond Future	1267	1	1267	1	0.00
13/01/2017	ES33 On 04-May-17	10.54	Call	Bond Future	1141	1	1141	1	0.00
13/01/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
13/01/2017	ES33 On 04-May-17	10.54	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
13/01/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
13/01/2017	ES33 On 03-August-17			Bond Future	10.43	79.8517	10.4294	79.8517	0.00
13/01/2017	ES33 On 03-August-17	10.55	Call	Bond Future	765	0	765	0	0.00
13/01/2017	ES33 On 03-August-17	10.53	Call	Bond Future	639	0	639	0	0.00
13/01/2017	ES33 On 03-August-17	10.54	Call	Bond Future	702	0	702	0	0.00
13/01/2017	ES33 On 03-August-17	10.53	Put	Bond Future	0	0	0	0	0.00
13/01/2017	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
13/01/2017	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
13/01/2017	ES33 On 02-November-17			Bond Future	10.49	77.6933	10.4940	77.6933	0.00
13/01/2017	ES33 On 02-November-17	10.66	Call	Bond Future	1038	1	1038	1	0.00
13/01/2017	ES33 On 02-November-17	10.68	Call	Bond Future	1161	1	1161	1	0.00
13/01/2017	ES33 On 02-November-17	10.67	Call	Bond Future	1100	1	1100	1	0.00
13/01/2017	ES33 On 02-November-17	10.67	Put	Bond Future	0	0	0	0	0.00
13/01/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
13/01/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
13/01/2017	ES42 On 02-February-17			Bond Future	10.41	84.9467	10.4118	84.9467	8,777.00
13/01/2017	ES42 On 04-May-17			Bond Future	10.48	82.3161	10.4849	82.3161	0.00
13/01/2017	ES42 On 03-August-17			Bond Future	10.55	83.9446	10.5512	83.9446	0.00
13/01/2017	ES42 On 02-November-17			Bond Future	10.61	81.4022	10.6134	81.4022	0.00
13/01/2017	GOVI On 02-February-17			GOVI	545.71	543.0660	545.7090	543.0660	486.00
13/01/2017	GOVI On 02-February-17	533.32	Call	GOVI	123890	10	123890	10	0.00
13/01/2017	GOVI On 02-February-17	533.34	Call	GOVI	123690	10	123690	10	0.00
13/01/2017	GOVI On 02-February-17	533.33	Call	GOVI	123790	10	123790	10	0.00
13/01/2017	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
13/01/2017	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
13/01/2017	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
13/01/2017	GOVI On 04-May-17			GOVI	556.19	553.4990	556.1880	553.4990	0.00
13/01/2017	GOVI On 04-May-17	262.20	Call	GOVI	2939880	291	2939880	291	0.00
13/01/2017	GOVI On 04-May-17	262.19	Call	GOVI	2939980	291	2939980	291	0.00
13/01/2017	GOVI On 04-May-17	262.18	Call	GOVI	2940080	291	2940080	291	0.00
13/01/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
13/01/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
13/01/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
13/01/2017	GOVI On 03-August-17			GOVI	567.19	564.4460	567.1920	564.4460	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
13/01/2017	GOVI On 03-August-17	561.11	Call	GOVI	60820	3	60820	3	0.00
13/01/2017	GOVI On 03-August-17	561.10	Call	GOVI	60920	3	60920	3	0.00
13/01/2017	GOVI On 03-August-17	561.09	Call	GOVI	61020	3	61020	3	0.00
13/01/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
13/01/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
13/01/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
13/01/2017	GOVI On 02-November-17			GOVI	578.79	576.0060	578.7920	576.0060	0.00
13/01/2017	GOVI On 02-November-17	572.44	Call	GOVI	63520	4	63520	4	0.00
13/01/2017	GOVI On 02-November-17	572.45	Call	GOVI	63420	4	63420	4	0.00
13/01/2017	GOVI On 02-November-17	572.46	Call	GOVI	63320	4	63320	4	0.00
13/01/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
13/01/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
13/01/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
13/01/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/01/2017	IGOV On 02-February-17			Index Future	246.38	246.3000	246.3810	246.3000	1,031.00
13/01/2017	IGOV On 04-May-17			Index Future	251.13	251.0470	251.1270	251.0470	0.00
13/01/2017	IGOV On 03-August-17			Index Future	256.11	256.0270	256.1100	256.0270	0.00
13/01/2017	IGOV On 02-November-17			Index Future	261.36	261.2850	261.3630	261.2850	0.00
13/01/2017	ILBI On 02-February-17			Index Future	664.40	664.2740	664.3980	664.2740	157.00
13/01/2017	ILBI On 04-May-17			Index Future	677.26	677.1350	677.2600	677.1350	0.00
13/01/2017	ILBI On 03-August-17			Index Future	690.59	690.4660	690.5940	690.4660	0.00
13/01/2017	ILBI On 02-November-17			Index Future	704.15	704.0210	704.1520	704.0210	0.00
13/01/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0028	100.0028	100.0028	0.00
13/01/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6133	99.6118	99.6133	0.00
13/01/2017	IS01 On 21-September-17			Interest Rate Swap	99.63	99.6359	99.6327	99.6359	0.00
13/01/2017	IS01 On 21-December-17			Interest Rate Swap	99.88	99.8810	99.8768	99.8810	0.00
13/01/2017	IS01 On 15-March-18			Interest Rate Swap	99.90	99.9025	99.8984	99.9025	0.00
13/01/2017	IS02 On 18-December-17			Interest Rate Swap	99.91	99.9101	99.9059	99.9101	0.00
13/01/2017	IS02 On 16-March-18			Interest Rate Swap	99.18	99.1869	99.1827	99.1869	0.00
13/01/2017	IS02 On 15-June-18			Interest Rate Swap	98.83	98.8358	98.8303	98.8358	0.00
13/01/2017	IS02 On 21-September-18			Interest Rate Swap	98.87	98.8767	98.8687	98.8767	0.00
13/01/2017	IS02 On 21-December-18			Interest Rate Swap	99.36	99.3600	99.3600	99.3600	0.00
13/01/2017	IS02 On 15-March-19			Interest Rate Swap	99.86	99.8478	99.8638	99.8478	0.00
13/01/2017	IS05 On 17-December-20			Interest Rate Swap	97.50	97.5361	97.5004	97.5361	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
13/01/2017	IS05 On 16-March-21			Interest Rate Swap	96.80	96.8394	96.8036	96.8394	0.00
13/01/2017	IS05 On 15-June-21			Interest Rate Swap	96.07	96.1053	96.0729	96.1053	0.00
13/01/2017	IS05 On 21-September-21			Interest Rate Swap	96.31	96.3427	96.3145	96.3427	0.00
13/01/2017	IS05 On 21-December-21			Interest Rate Swap	98.54	98.5727	98.5439	98.5727	50.00
13/01/2017	IS05 On 15-March-22			Interest Rate Swap	98.73	98.7647	98.7286	98.7647	0.00
13/01/2017	IS10 On 17-December-25			Interest Rate Swap	97.15	97.3245	97.1481	97.3245	0.00
13/01/2017	IS10 On 16-March-26			Interest Rate Swap	94.21	94.3986	94.2118	94.3986	0.00
13/01/2017	IS10 On 15-June-26			Interest Rate Swap	92.98	93.1813	92.9815	93.1813	0.00
13/01/2017	IS10 On 21-September-26			Interest Rate Swap	95.10	95.3127	95.1009	95.3127	0.00
13/01/2017	IS10 On 21-December-26			Interest Rate Swap	98.81	99.0286	98.8085	99.0286	0.00
13/01/2017	IS10 On 15-March-27			Interest Rate Swap	97.40	97.6320	97.4011	97.6320	0.00
13/01/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/01/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
13/01/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/01/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/01/2017	JBAF On 18-January-17			Jibar Tradeable Future	7.36	92.6400	7.3600	92.6400	0.00
13/01/2017	JBAF On 15-February-17			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
13/01/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	1,000.00
13/01/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
13/01/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
13/01/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
13/01/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
13/01/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
13/01/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
13/01/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.48	92.5200	7.4800	92.5200	0.00
13/01/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.51	92.4900	7.5100	92.4900	0.00
13/01/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
13/01/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.54	92.4600	7.5400	92.4600	0.00
13/01/2017	R023 On 02-February-17			Bond Future	8.33	100.3532	8.3344	100.3532	18,877.00
13/01/2017	R023 On 02-February-17	8.86	Call	Bond Future	2420	2	2420	2	0.00
13/01/2017	R023 On 02-February-17	8.85	Call	Bond Future	2377	2	2377	2	0.00
13/01/2017	R023 On 02-February-17	8.84	Call	Bond Future	2335	2	2335	2	0.00
13/01/2017	R023 On 02-February-17	8.85	Put	Bond Future	39	0	39	0	0.00
13/01/2017	R023 On 02-February-17	8.86	Put	Bond Future	37	0	37	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
13/01/2017	R023 On 02-February-17	8.84	Put	Bond Future	42	0	42	0	0.00
13/01/2017	R023 On 04-May-17			Bond Future	8.36	98.3490	8.3624	98.3490	0.00
13/01/2017	R023 On 04-May-17	8.59	Call	Bond Future	1948	2	1948	2	0.00
13/01/2017	R023 On 04-May-17	8.61	Call	Bond Future	2003	2	2003	2	0.00
13/01/2017	R023 On 04-May-17	8.60	Call	Bond Future	1975	2	1975	2	0.00
13/01/2017	R023 On 04-May-17	8.59	Put	Bond Future	941	1	941	1	0.00
13/01/2017	R023 On 04-May-17	8.61	Put	Bond Future	908	1	908	1	0.00
13/01/2017	R023 On 04-May-17	8.60	Put	Bond Future	925	1	925	1	0.00
13/01/2017	R023 On 03-August-17			Bond Future	8.38	100.2943	8.3780	100.2943	0.00
13/01/2017	R023 On 03-August-17	8.58	Call	Bond Future	2308	2	2308	2	0.00
13/01/2017	R023 On 03-August-17	8.60	Call	Bond Future	2357	2	2357	2	0.00
13/01/2017	R023 On 03-August-17	8.59	Call	Bond Future	2333	2	2333	2	0.00
13/01/2017	R023 On 03-August-17	8.58	Put	Bond Future	1443	2	1443	2	0.00
13/01/2017	R023 On 03-August-17	8.59	Put	Bond Future	1426	2	1426	2	0.00
13/01/2017	R023 On 03-August-17	8.60	Put	Bond Future	1408	2	1408	2	0.00
13/01/2017	R023 On 02-November-17			Bond Future	8.38	98.4152	8.3849	98.4152	0.00
13/01/2017	R023 On 02-November-17	8.56	Call	Bond Future	723	0	723	0	0.00
13/01/2017	R023 On 02-November-17	8.57	Call	Bond Future	764	0	764	0	0.00
13/01/2017	R023 On 02-November-17	8.58	Call	Bond Future	805	0	805	0	0.00
13/01/2017	R023 On 02-November-17	8.57	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R023 On 02-November-17	8.58	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R023 On 02-November-17	8.56	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R035 On 02-February-17			Bond Future	9.31	99.5373	9.3062	99.5373	7,756.00
13/01/2017	R035 On 02-February-17	9.51	Call	Bond Future	1693	1	1693	1	0.00
13/01/2017	R035 On 02-February-17	9.52	Call	Bond Future	1775	1	1775	1	0.00
13/01/2017	R035 On 02-February-17	9.50	Call	Bond Future	1611	1	1611	1	0.00
13/01/2017	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R035 On 04-May-17			Bond Future	9.35	96.9466	9.3484	96.9466	0.00
13/01/2017	R035 On 04-May-17	9.53	Call	Bond Future	1495	1	1495	1	0.00
13/01/2017	R035 On 04-May-17	9.55	Call	Bond Future	1658	1	1658	1	0.00
13/01/2017	R035 On 04-May-17	9.54	Call	Bond Future	1577	1	1577	1	0.00
13/01/2017	R035 On 04-May-17	9.53	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
13/01/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R035 On 03-August-17			Bond Future	9.38	98.8643	9.3845	98.8643	0.00
13/01/2017	R035 On 03-August-17	9.52	Call	Bond Future	1107	0	1107	0	0.00
13/01/2017	R035 On 03-August-17	9.51	Call	Bond Future	1026	0	1026	0	0.00
13/01/2017	R035 On 03-August-17	9.50	Call	Bond Future	945	0	945	0	0.00
13/01/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R035 On 02-November-17			Bond Future	9.42	96.3849	9.4170	96.3849	0.00
13/01/2017	R035 On 02-November-17	9.60	Call	Bond Future	1478	1	1478	1	0.00
13/01/2017	R035 On 02-November-17	9.61	Call	Bond Future	1557	1	1557	1	0.00
13/01/2017	R035 On 02-November-17	9.59	Call	Bond Future	1398	1	1398	1	0.00
13/01/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R186 On 02-February-17			Bond Future	8.64	113.1234	8.6391	113.1234	116,613.00
13/01/2017	R186 On 02-February-17	8.87	Call	Bond Future	1971	2	1971	2	0.00
13/01/2017	R186 On 02-February-17	9.50	Call	Bond Future	5885	5	5885	5	0.00
13/01/2017	R186 On 02-February-17	9.40	Call	Bond Future	5231	5	5231	5	0.00
13/01/2017	R186 On 02-February-17	8.37	Call	Bond Future	280	0	280	0	500.00
13/01/2017	R186 On 02-February-17	8.79	Call	Bond Future	1574	1	1574	1	0.00
13/01/2017	R186 On 02-February-17	8.95	Call	Bond Future	2406	2	2406	2	0.00
13/01/2017	R186 On 02-February-17	9.02	Call	Bond Future	2813	2	2813	2	0.00
13/01/2017	R186 On 02-February-17	8.00	Call	Bond Future	22	0	22	0	7,000.00
13/01/2017	R186 On 02-February-17	8.60	Call	Bond Future	817	1	817	1	7,000.00
13/01/2017	R186 On 02-February-17	8.81	Call	Bond Future	1669	1	1669	1	0.00
13/01/2017	R186 On 02-February-17	8.43	Call	Bond Future	383	0	383	0	750.00
13/01/2017	R186 On 02-February-17	8.80	Call	Bond Future	1621	1	1621	1	0.00
13/01/2017	R186 On 02-February-17	8.90	Call	Bond Future	2130	2	2130	2	0.00
13/01/2017	R186 On 02-February-17	8.62	Call	Bond Future	883	1	883	1	500.00
13/01/2017	R186 On 02-February-17	9.10	Call	Bond Future	3301	3	3301	3	0.00
13/01/2017	R186 On 02-February-17	9.40	Put	Bond Future	13	0	13	0	750.00
13/01/2017	R186 On 02-February-17	8.79	Put	Bond Future	512	1	512	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
13/01/2017	R186 On 02-February-17	8.95	Put	Bond Future	234	0	234	0	2,546.00
13/01/2017	R186 On 02-February-17	9.02	Put	Bond Future	159	0	159	0	500.00
13/01/2017	R186 On 02-February-17	8.37	Put	Bond Future	2208	3	2208	3	0.00
13/01/2017	R186 On 02-February-17	8.60	Put	Bond Future	1094	1	1094	1	0.00
13/01/2017	R186 On 02-February-17	9.50	Put	Bond Future	6	0	6	0	13,500.00
13/01/2017	R186 On 02-February-17	8.87	Put	Bond Future	352	0	352	0	500.00
13/01/2017	R186 On 02-February-17	8.62	Put	Bond Future	1019	1	1019	1	0.00
13/01/2017	R186 On 02-February-17	8.81	Put	Bond Future	468	1	468	1	0.00
13/01/2017	R186 On 02-February-17	9.10	Put	Bond Future	100	0	100	0	2,546.00
13/01/2017	R186 On 02-February-17	8.00	Put	Bond Future	4673	5	4673	5	0.00
13/01/2017	R186 On 02-February-17	8.43	Put	Bond Future	1877	2	1877	2	0.00
13/01/2017	R186 On 02-February-17	8.80	Put	Bond Future	490	1	490	1	0.00
13/01/2017	R186 On 02-February-17	8.90	Put	Bond Future	303	0	303	0	750.00
13/01/2017	R186 On 04-May-17			Bond Future	8.67	115.2966	8.6746	115.2966	0.00
13/01/2017	R186 On 04-May-17	8.91	Call	Bond Future	3125	3	3125	3	0.00
13/01/2017	R186 On 04-May-17	8.89	Call	Bond Future	3042	3	3042	3	0.00
13/01/2017	R186 On 04-May-17	8.90	Call	Bond Future	3083	3	3083	3	0.00
13/01/2017	R186 On 04-May-17	8.89	Put	Bond Future	1561	2	1561	2	0.00
13/01/2017	R186 On 04-May-17	8.90	Put	Bond Future	1534	2	1534	2	0.00
13/01/2017	R186 On 04-May-17	8.91	Put	Bond Future	1508	2	1508	2	0.00
13/01/2017	R186 On 03-August-17			Bond Future	8.70	112.2725	8.7013	112.2725	0.00
13/01/2017	R186 On 03-August-17	8.91	Call	Bond Future	3783	4	3783	4	0.00
13/01/2017	R186 On 03-August-17	8.93	Call	Bond Future	3860	4	3860	4	0.00
13/01/2017	R186 On 03-August-17	8.92	Call	Bond Future	3821	4	3821	4	0.00
13/01/2017	R186 On 03-August-17	8.91	Put	Bond Future	2377	3	2377	3	0.00
13/01/2017	R186 On 03-August-17	8.92	Put	Bond Future	2349	3	2349	3	0.00
13/01/2017	R186 On 03-August-17	8.93	Put	Bond Future	2321	3	2321	3	0.00
13/01/2017	R186 On 02-November-17			Bond Future	8.72	114.5731	8.7172	114.5731	0.00
13/01/2017	R186 On 02-November-17	8.88	Call	Bond Future	1076	1	1076	1	0.00
13/01/2017	R186 On 02-November-17	8.89	Call	Bond Future	1142	1	1142	1	0.00
13/01/2017	R186 On 02-November-17	8.90	Call	Bond Future	1207	1	1207	1	0.00
13/01/2017	R186 On 02-November-17	8.89	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R186 On 02-November-17	8.90	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R186 On 02-November-17	8.88	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
13/01/2017	R197 On 02-February-17			Bond Future	294.30	294.2988	294.3024	294.2988	1,246.00
13/01/2017	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
13/01/2017	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
13/01/2017	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
13/01/2017	R197 On 02-February-17	302.58	Put	Bond Future	8278	8	8278	8	0.00
13/01/2017	R197 On 02-February-17	302.59	Put	Bond Future	8288	8	8288	8	0.00
13/01/2017	R197 On 02-February-17	302.57	Put	Bond Future	8268	8	8268	8	0.00
13/01/2017	R197 On 04-May-17			Bond Future	299.97	299.9709	299.9715	299.9709	0.00
13/01/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
13/01/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
13/01/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
13/01/2017	R197 On 04-May-17	308.59	Put	Bond Future	8618	9	8618	9	0.00
13/01/2017	R197 On 04-May-17	308.60	Put	Bond Future	8628	9	8628	9	0.00
13/01/2017	R197 On 04-May-17	308.58	Put	Bond Future	8608	9	8608	9	0.00
13/01/2017	R197 On 03-August-17			Bond Future	299.02	299.0133	299.0160	299.0133	0.00
13/01/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
13/01/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
13/01/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
13/01/2017	R197 On 03-August-17	308.05	Put	Bond Future	9034	9	9034	9	0.00
13/01/2017	R197 On 03-August-17	308.06	Put	Bond Future	9044	9	9044	9	0.00
13/01/2017	R197 On 03-August-17	308.07	Put	Bond Future	9054	9	9054	9	0.00
13/01/2017	R197 On 02-November-17			Bond Future	305.15	305.1556	305.1497	305.1556	0.00
13/01/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
13/01/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
13/01/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
13/01/2017	R197 On 02-November-17	305.16	Put	Bond Future	10	0	10	0	0.00
13/01/2017	R197 On 02-November-17	305.17	Put	Bond Future	20	0	20	0	0.00
13/01/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R202 On 02-February-17			Bond Future	242.86	242.8619	242.8644	242.8619	36,248.00
13/01/2017	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
13/01/2017	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
13/01/2017	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
13/01/2017	R202 On 02-February-17	251.72	Put	Bond Future	8856	9	8856	9	0.00
13/01/2017	R202 On 02-February-17	251.74	Put	Bond Future	8876	9	8876	9	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
13/01/2017	R202 On 02-February-17	251.73	Put	Bond Future	8866	9	8866	9	0.00
13/01/2017	R202 On 04-May-17			Bond Future	247.54	247.5423	247.5429	247.5423	0.00
13/01/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
13/01/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
13/01/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
13/01/2017	R202 On 04-May-17	256.71	Put	Bond Future	9167	9	9167	9	0.00
13/01/2017	R202 On 04-May-17	256.72	Put	Bond Future	9177	9	9177	9	0.00
13/01/2017	R202 On 04-May-17	256.73	Put	Bond Future	9187	9	9187	9	0.00
13/01/2017	R202 On 03-August-17			Bond Future	248.79	248.7837	248.7859	248.7837	0.00
13/01/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
13/01/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
13/01/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
13/01/2017	R202 On 03-August-17	258.36	Put	Bond Future	9574	10	9574	10	0.00
13/01/2017	R202 On 03-August-17	258.37	Put	Bond Future	9584	10	9584	10	0.00
13/01/2017	R202 On 03-August-17	258.35	Put	Bond Future	9564	10	9564	10	0.00
13/01/2017	R202 On 02-November-17			Bond Future	253.89	253.8938	253.8888	253.8938	0.00
13/01/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
13/01/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
13/01/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
13/01/2017	R202 On 02-November-17	253.89	Put	Bond Future	1	0	1	0	0.00
13/01/2017	R202 On 02-November-17	253.91	Put	Bond Future	21	0	21	0	0.00
13/01/2017	R202 On 02-November-17	253.90	Put	Bond Future	11	0	11	0	0.00
13/01/2017	R203 On 02-February-17			Bond Future	7.71	103.6167	7.7068	103.6167	27,216.00
13/01/2017	R203 On 02-February-17	7.70	Call	Bond Future	57	0	57	0	0.00
13/01/2017	R203 On 02-February-17	7.72	Call	Bond Future	63	0	63	0	0.00
13/01/2017	R203 On 02-February-17	7.71	Call	Bond Future	60	0	60	0	0.00
13/01/2017	R203 On 02-February-17	7.71	Put	Bond Future	58	0	58	0	0.00
13/01/2017	R203 On 02-February-17	7.72	Put	Bond Future	55	0	55	0	0.00
13/01/2017	R203 On 02-February-17	7.70	Put	Bond Future	61	0	61	0	0.00
13/01/2017	R203 On 04-May-17			Bond Future	7.54	101.4345	7.5436	101.4345	0.00
13/01/2017	R203 On 04-May-17	6.91	Call	Bond Future	15	0	15	0	0.00
13/01/2017	R203 On 04-May-17	6.92	Call	Bond Future	16	0	16	0	0.00
13/01/2017	R203 On 04-May-17	6.93	Call	Bond Future	16	0	16	0	0.00
13/01/2017	R203 On 04-May-17	6.92	Put	Bond Future	234	0	234	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
13/01/2017	R203 On 04-May-17	6.91	Put	Bond Future	237	0	237	0	0.00
13/01/2017	R203 On 04-May-17	6.93	Put	Bond Future	231	0	231	0	0.00
13/01/2017	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
13/01/2017	R203 On 03-August-17	4.87	Call	Bond Future	49	0	49	0	0.00
13/01/2017	R203 On 03-August-17	4.89	Call	Bond Future	50	0	50	0	0.00
13/01/2017	R203 On 03-August-17	4.88	Call	Bond Future	50	0	50	0	0.00
13/01/2017	R203 On 03-August-17	4.88	Put	Bond Future	26	0	26	0	0.00
13/01/2017	R203 On 03-August-17	4.89	Put	Bond Future	26	0	26	0	0.00
13/01/2017	R203 On 03-August-17	4.87	Put	Bond Future	27	0	27	0	0.00
13/01/2017	R204 On 02-February-17			Bond Future	7.79	101.3325	7.7870	101.3325	30,150.00
13/01/2017	R204 On 02-February-17	8.28	Call	Bond Future	846	1	846	1	0.00
13/01/2017	R204 On 02-February-17	8.30	Call	Bond Future	879	1	879	1	0.00
13/01/2017	R204 On 02-February-17	8.29	Call	Bond Future	863	1	863	1	0.00
13/01/2017	R204 On 02-February-17	8.28	Put	Bond Future	6	0	6	0	0.00
13/01/2017	R204 On 02-February-17	8.30	Put	Bond Future	5	0	5	0	0.00
13/01/2017	R204 On 02-February-17	8.29	Put	Bond Future	6	0	6	0	0.00
13/01/2017	R204 On 04-May-17			Bond Future	7.79	103.2792	7.7925	103.2792	0.00
13/01/2017	R204 On 04-May-17	7.90	Call	Bond Future	466	0	466	0	0.00
13/01/2017	R204 On 04-May-17	7.92	Call	Bond Future	483	0	483	0	0.00
13/01/2017	R204 On 04-May-17	7.91	Call	Bond Future	474	0	474	0	0.00
13/01/2017	R204 On 04-May-17	7.91	Put	Bond Future	299	0	299	0	0.00
13/01/2017	R204 On 04-May-17	7.92	Put	Bond Future	292	0	292	0	0.00
13/01/2017	R204 On 04-May-17	7.90	Put	Bond Future	305	0	305	0	0.00
13/01/2017	R204 On 03-August-17			Bond Future	7.75	101.2804	7.7493	101.2804	0.00
13/01/2017	R204 On 03-August-17	7.75	Call	Bond Future	467	0	467	0	0.00
13/01/2017	R204 On 03-August-17	7.76	Call	Bond Future	473	0	473	0	0.00
13/01/2017	R204 On 03-August-17	7.77	Call	Bond Future	480	0	480	0	0.00
13/01/2017	R204 On 03-August-17	7.75	Put	Bond Future	466	1	466	1	0.00
13/01/2017	R204 On 03-August-17	7.76	Put	Bond Future	460	0	460	0	0.00
13/01/2017	R204 On 03-August-17	7.77	Put	Bond Future	454	0	454	0	0.00
13/01/2017	R204 On 02-November-17			Bond Future	7.62	103.3556	7.6174	103.3556	0.00
13/01/2017	R204 On 02-November-17	7.76	Call	Bond Future	151	0	151	0	0.00
13/01/2017	R204 On 02-November-17	7.74	Call	Bond Future	130	0	130	0	0.00
13/01/2017	R204 On 02-November-17	7.75	Call	Bond Future	140	0	140	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
13/01/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R207 On 02-February-17			Bond Future	7.93	98.6141	7.9284	98.6141	74,783.00
13/01/2017	R207 On 02-February-17	8.91	Call	Bond Future	2462	2	2462	2	62.00
13/01/2017	R207 On 02-February-17	9.22	Call	Bond Future	3224	3	3224	3	0.00
13/01/2017	R207 On 02-February-17	9.24	Call	Bond Future	3272	3	3272	3	0.00
13/01/2017	R207 On 02-February-17	9.23	Call	Bond Future	3248	3	3248	3	0.00
13/01/2017	R207 On 02-February-17	9.23	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R207 On 02-February-17	9.24	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R207 On 02-February-17	8.91	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R207 On 02-February-17	9.22	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R207 On 04-May-17			Bond Future	7.95	100.5086	7.9509	100.5086	0.00
13/01/2017	R207 On 04-May-17	8.20	Call	Bond Future	960	1	960	1	0.00
13/01/2017	R207 On 04-May-17	8.22	Call	Bond Future	991	1	991	1	0.00
13/01/2017	R207 On 04-May-17	8.21	Call	Bond Future	975	1	975	1	0.00
13/01/2017	R207 On 04-May-17	8.20	Put	Bond Future	376	0	376	0	0.00
13/01/2017	R207 On 04-May-17	8.22	Put	Bond Future	360	0	360	0	0.00
13/01/2017	R207 On 04-May-17	8.21	Put	Bond Future	368	0	368	0	0.00
13/01/2017	R207 On 03-August-17			Bond Future	7.95	98.8527	7.9474	98.8527	0.00
13/01/2017	R207 On 03-August-17	8.19	Call	Bond Future	1107	1	1107	1	51.00
13/01/2017	R207 On 03-August-17	8.40	Call	Bond Future	1401	1	1401	1	0.00
13/01/2017	R207 On 03-August-17	8.39	Call	Bond Future	1387	1	1387	1	0.00
13/01/2017	R207 On 03-August-17	8.41	Call	Bond Future	1416	1	1416	1	0.00
13/01/2017	R207 On 03-August-17	8.39	Put	Bond Future	439	0	439	0	0.00
13/01/2017	R207 On 03-August-17	8.41	Put	Bond Future	426	0	426	0	0.00
13/01/2017	R207 On 03-August-17	8.19	Put	Bond Future	586	1	586	1	0.00
13/01/2017	R207 On 03-August-17	8.40	Put	Bond Future	432	0	432	0	0.00
13/01/2017	R207 On 02-November-17			Bond Future	7.90	100.8782	7.8968	100.8782	0.00
13/01/2017	R207 On 02-November-17	8.03	Call	Bond Future	261	0	261	0	0.00
13/01/2017	R207 On 02-November-17	8.05	Call	Bond Future	300	0	300	0	0.00
13/01/2017	R207 On 02-November-17	8.04	Call	Bond Future	280	0	280	0	0.00
13/01/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R207 On 02-November-17	8.05	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
13/01/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R208 On 02-February-17			Bond Future	8.03	97.7808	8.0271	97.7808	29,322.00
13/01/2017	R208 On 02-February-17	8.64	Call	Bond Future	2050	2	2050	2	0.00
13/01/2017	R208 On 02-February-17	8.65	Call	Bond Future	2082	2	2082	2	0.00
13/01/2017	R208 On 02-February-17	8.63	Call	Bond Future	2018	2	2018	2	0.00
13/01/2017	R208 On 02-February-17	8.65	Put	Bond Future	8	0	8	0	0.00
13/01/2017	R208 On 02-February-17	8.64	Put	Bond Future	9	0	9	0	0.00
13/01/2017	R208 On 02-February-17	8.63	Put	Bond Future	10	0	10	0	0.00
13/01/2017	R208 On 04-May-17			Bond Future	8.05	96.2566	8.0459	96.2566	0.00
13/01/2017	R208 On 04-May-17	8.37	Call	Bond Future	1516	1	1516	1	0.00
13/01/2017	R208 On 04-May-17	8.39	Call	Bond Future	1560	1	1560	1	0.00
13/01/2017	R208 On 04-May-17	8.38	Call	Bond Future	1538	1	1538	1	0.00
13/01/2017	R208 On 04-May-17	8.37	Put	Bond Future	485	1	485	1	0.00
13/01/2017	R208 On 04-May-17	8.38	Put	Bond Future	475	1	475	1	0.00
13/01/2017	R208 On 04-May-17	8.39	Put	Bond Future	466	1	466	1	0.00
13/01/2017	R208 On 03-August-17			Bond Future	8.05	98.1607	8.0465	98.1607	0.00
13/01/2017	R208 On 03-August-17	8.30	Call	Bond Future	1628	2	1628	2	0.00
13/01/2017	R208 On 03-August-17	8.32	Call	Bond Future	1665	2	1665	2	0.00
13/01/2017	R208 On 03-August-17	8.31	Call	Bond Future	1646	2	1646	2	0.00
13/01/2017	R208 On 03-August-17	8.32	Put	Bond Future	841	1	841	1	0.00
13/01/2017	R208 On 03-August-17	8.31	Put	Bond Future	852	1	852	1	0.00
13/01/2017	R208 On 03-August-17	8.30	Put	Bond Future	863	1	863	1	0.00
13/01/2017	R208 On 02-November-17			Bond Future	8.03	96.7680	8.0260	96.7680	0.00
13/01/2017	R208 On 02-November-17	8.18	Call	Bond Future	439	0	439	0	0.00
13/01/2017	R208 On 02-November-17	8.20	Call	Bond Future	495	0	495	0	0.00
13/01/2017	R208 On 02-November-17	8.19	Call	Bond Future	467	0	467	0	0.00
13/01/2017	R208 On 02-November-17	8.19	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R208 On 02-November-17	8.20	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R208 On 02-November-17	8.18	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R209 On 02-February-17			Bond Future	9.26	74.9290	9.2646	74.9290	66,471.00
13/01/2017	R209 On 02-February-17	9.55	Call	Bond Future	2284	2	2284	2	0.00
13/01/2017	R209 On 02-February-17	9.53	Call	Bond Future	2179	2	2179	2	0.00
13/01/2017	R209 On 02-February-17	9.54	Call	Bond Future	2231	2	2231	2	0.00
13/01/2017	R209 On 02-February-17	9.53	Put	Bond Future	343	0	343	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
13/01/2017	R209 On 02-February-17	9.54	Put	Bond Future	328	0	328	0	0.00
13/01/2017	R209 On 02-February-17	9.55	Put	Bond Future	313	0	313	0	0.00
13/01/2017	R209 On 04-May-17			Bond Future	9.30	73.2178	9.3031	73.2178	0.00
13/01/2017	R209 On 04-May-17	9.63	Call	Bond Future	3673	3	3673	3	0.00
13/01/2017	R209 On 04-May-17	8.93	Call	Bond Future	1303	1	1303	1	1,130.00
13/01/2017	R209 On 04-May-17	9.46	Call	Bond Future	2971	3	2971	3	0.00
13/01/2017	R209 On 04-May-17	9.48	Call	Bond Future	3049	3	3049	3	0.00
13/01/2017	R209 On 04-May-17	9.47	Call	Bond Future	3010	3	3010	3	0.00
13/01/2017	R209 On 04-May-17	9.33	Call	Bond Future	2490	2	2490	2	0.00
13/01/2017	R209 On 04-May-17	9.63	Put	Bond Future	1440	2	1440	2	1,130.00
13/01/2017	R209 On 04-May-17	8.93	Put	Bond Future	3983	4	3983	4	0.00
13/01/2017	R209 On 04-May-17	9.46	Put	Bond Future	1887	2	1887	2	0.00
13/01/2017	R209 On 04-May-17	9.33	Put	Bond Future	2302	3	2302	3	1,130.00
13/01/2017	R209 On 04-May-17	9.47	Put	Bond Future	1858	2	1858	2	0.00
13/01/2017	R209 On 04-May-17	9.48	Put	Bond Future	1829	2	1829	2	0.00
13/01/2017	R209 On 03-August-17			Bond Future	9.34	74.6662	9.3358	74.6662	0.00
13/01/2017	R209 On 03-August-17	9.44	Call	Bond Future	3643	3	3643	3	0.00
13/01/2017	R209 On 03-August-17	9.43	Call	Bond Future	3607	3	3607	3	0.00
13/01/2017	R209 On 03-August-17	9.45	Call	Bond Future	3680	3	3680	3	0.00
13/01/2017	R209 On 03-August-17	9.44	Put	Bond Future	2925	3	2925	3	0.00
13/01/2017	R209 On 03-August-17	9.45	Put	Bond Future	2893	3	2893	3	0.00
13/01/2017	R209 On 03-August-17	9.43	Put	Bond Future	2958	3	2958	3	0.00
13/01/2017	R209 On 02-November-17			Bond Future	9.36	73.0444	9.3629	73.0444	0.00
13/01/2017	R209 On 02-November-17	9.54	Call	Bond Future	1205	1	1205	1	0.00
13/01/2017	R209 On 02-November-17	9.52	Call	Bond Future	1071	1	1071	1	0.00
13/01/2017	R209 On 02-November-17	9.53	Call	Bond Future	1138	1	1138	1	0.00
13/01/2017	R209 On 02-November-17	9.54	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R209 On 02-November-17	9.52	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R209 On 02-November-17	9.53	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R210 On 02-February-17			Bond Future	185.62	185.6141	185.6160	185.6141	1,779.00
13/01/2017	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
13/01/2017	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
13/01/2017	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
13/01/2017	R210 On 02-February-17	190.86	Put	Bond Future	5244	5	5244	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
13/01/2017	R210 On 02-February-17	190.84	Put	Bond Future	5224	5	5224	5	0.00
13/01/2017	R210 On 02-February-17	190.85	Put	Bond Future	5234	5	5234	5	0.00
13/01/2017	R210 On 04-May-17			Bond Future	186.87	186.8719	186.8720	186.8719	0.00
13/01/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
13/01/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
13/01/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
13/01/2017	R210 On 04-May-17	192.31	Put	Bond Future	5438	5	5438	5	0.00
13/01/2017	R210 On 04-May-17	192.32	Put	Bond Future	5448	5	5448	5	0.00
13/01/2017	R210 On 04-May-17	192.33	Put	Bond Future	5458	5	5458	5	0.00
13/01/2017	R210 On 03-August-17			Bond Future	190.58	190.5791	190.5806	190.5791	0.00
13/01/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
13/01/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
13/01/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
13/01/2017	R210 On 03-August-17	196.29	Put	Bond Future	5709	6	5709	6	0.00
13/01/2017	R210 On 03-August-17	196.30	Put	Bond Future	5719	6	5719	6	0.00
13/01/2017	R210 On 03-August-17	196.28	Put	Bond Future	5699	6	5699	6	0.00
13/01/2017	R210 On 02-November-17			Bond Future	192.07	192.0761	192.0722	192.0761	0.00
13/01/2017	R210 On 02-November-17	192.07	Call	Bond Future	2	0	2	0	0.00
13/01/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
13/01/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
13/01/2017	R210 On 02-November-17	192.08	Put	Bond Future	8	0	8	0	0.00
13/01/2017	R210 On 02-November-17	192.07	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R210 On 02-November-17	192.09	Put	Bond Future	18	0	18	0	0.00
13/01/2017	R212 On 02-February-17			Bond Future	145.66	145.6546	145.6564	145.6546	3,380.00
13/01/2017	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
13/01/2017	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
13/01/2017	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
13/01/2017	R212 On 02-February-17	149.28	Put	Bond Future	3624	4	3624	4	0.00
13/01/2017	R212 On 02-February-17	149.29	Put	Bond Future	3634	4	3634	4	0.00
13/01/2017	R212 On 02-February-17	149.27	Put	Bond Future	3614	4	3614	4	0.00
13/01/2017	R212 On 04-May-17			Bond Future	148.46	148.4619	148.4622	148.4619	0.00
13/01/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
13/01/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
13/01/2017	R212 On 04-May-17	152.23	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
13/01/2017	R212 On 04-May-17	152.24	Put	Bond Future	3778	4	3778	4	0.00
13/01/2017	R212 On 04-May-17	152.25	Put	Bond Future	3788	4	3788	4	0.00
13/01/2017	R212 On 04-May-17	152.23	Put	Bond Future	3768	4	3768	4	0.00
13/01/2017	R212 On 03-August-17			Bond Future	149.38	149.3738	149.3751	149.3738	0.00
13/01/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
13/01/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
13/01/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
13/01/2017	R212 On 03-August-17	153.34	Put	Bond Future	3965	4	3965	4	0.00
13/01/2017	R212 On 03-August-17	153.35	Put	Bond Future	3975	4	3975	4	0.00
13/01/2017	R212 On 03-August-17	153.36	Put	Bond Future	3985	4	3985	4	0.00
13/01/2017	R212 On 02-November-17			Bond Future	152.44	152.4422	152.4392	152.4422	0.00
13/01/2017	R212 On 02-November-17	152.41	Call	Bond Future	29	0	29	0	0.00
13/01/2017	R212 On 02-November-17	152.42	Call	Bond Future	19	0	19	0	0.00
13/01/2017	R212 On 02-November-17	152.40	Call	Bond Future	39	0	39	0	0.00
13/01/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R213 On 02-February-17			Bond Future	9.09	86.2940	9.0854	86.2940	50,655.00
13/01/2017	R213 On 02-February-17	9.40	Call	Bond Future	2395	2	2395	2	0.00
13/01/2017	R213 On 02-February-17	9.42	Call	Bond Future	2504	2	2504	2	0.00
13/01/2017	R213 On 02-February-17	9.41	Call	Bond Future	2449	2	2449	2	0.00
13/01/2017	R213 On 02-February-17	9.40	Put	Bond Future	252	0	252	0	0.00
13/01/2017	R213 On 02-February-17	9.41	Put	Bond Future	240	0	240	0	0.00
13/01/2017	R213 On 02-February-17	9.42	Put	Bond Future	228	0	228	0	0.00
13/01/2017	R213 On 04-May-17			Bond Future	9.12	84.4003	9.1233	84.4003	0.00
13/01/2017	R213 On 04-May-17	9.36	Call	Bond Future	3185	3	3185	3	0.00
13/01/2017	R213 On 04-May-17	9.37	Call	Bond Future	3226	3	3226	3	0.00
13/01/2017	R213 On 04-May-17	9.35	Call	Bond Future	3145	3	3145	3	0.00
13/01/2017	R213 On 04-May-17	9.36	Put	Bond Future	1584	2	1584	2	0.00
13/01/2017	R213 On 04-May-17	9.37	Put	Bond Future	1558	2	1558	2	0.00
13/01/2017	R213 On 04-May-17	9.35	Put	Bond Future	1610	2	1610	2	0.00
13/01/2017	R213 On 03-August-17			Bond Future	9.15	86.0697	9.1548	86.0697	0.00
13/01/2017	R213 On 03-August-17	9.33	Call	Bond Future	3779	4	3779	4	0.00
13/01/2017	R213 On 03-August-17	9.34	Call	Bond Future	3816	4	3816	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
13/01/2017	R213 On 03-August-17	9.35	Call	Bond Future	3853	4	3853	4	0.00
13/01/2017	R213 On 03-August-17	9.34	Put	Bond Future	2573	3	2573	3	0.00
13/01/2017	R213 On 03-August-17	9.35	Put	Bond Future	2544	3	2544	3	0.00
13/01/2017	R213 On 03-August-17	9.33	Put	Bond Future	2603	3	2603	3	0.00
13/01/2017	R213 On 02-November-17			Bond Future	9.18	84.2799	9.1822	84.2799	0.00
13/01/2017	R213 On 02-November-17	9.36	Call	Bond Future	1181	1	1181	1	0.00
13/01/2017	R213 On 02-November-17	9.34	Call	Bond Future	1049	1	1049	1	0.00
13/01/2017	R213 On 02-November-17	9.35	Call	Bond Future	1115	1	1115	1	0.00
13/01/2017	R213 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R213 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R213 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R214 On 02-February-17			Bond Future	9.33	75.3933	9.3298	75.3933	36,737.00
13/01/2017	R214 On 02-February-17	9.67	Call	Bond Future	2707	2	2707	2	0.00
13/01/2017	R214 On 02-February-17	9.66	Call	Bond Future	2649	2	2649	2	0.00
13/01/2017	R214 On 02-February-17	9.68	Call	Bond Future	2764	2	2764	2	0.00
13/01/2017	R214 On 02-February-17	9.67	Put	Bond Future	254	0	254	0	0.00
13/01/2017	R214 On 02-February-17	9.68	Put	Bond Future	242	0	242	0	0.00
13/01/2017	R214 On 02-February-17	9.66	Put	Bond Future	267	0	267	0	0.00
13/01/2017	R214 On 04-May-17			Bond Future	9.37	73.5438	9.3666	73.5438	0.00
13/01/2017	R214 On 04-May-17	9.58	Call	Bond Future	3361	3	3361	3	0.00
13/01/2017	R214 On 04-May-17	9.56	Call	Bond Future	3277	3	3277	3	0.00
13/01/2017	R214 On 04-May-17	9.57	Call	Bond Future	3319	3	3319	3	0.00
13/01/2017	R214 On 04-May-17	9.56	Put	Bond Future	1876	2	1876	2	0.00
13/01/2017	R214 On 04-May-17	9.57	Put	Bond Future	1846	2	1846	2	0.00
13/01/2017	R214 On 04-May-17	9.58	Put	Bond Future	1817	2	1817	2	0.00
13/01/2017	R214 On 03-August-17			Bond Future	9.40	74.9985	9.3979	74.9985	0.00
13/01/2017	R214 On 03-August-17	9.51	Call	Bond Future	3883	4	3883	4	0.00
13/01/2017	R214 On 03-August-17	9.53	Call	Bond Future	3959	4	3959	4	0.00
13/01/2017	R214 On 03-August-17	9.52	Call	Bond Future	3921	4	3921	4	0.00
13/01/2017	R214 On 03-August-17	9.52	Put	Bond Future	3038	3	3038	3	0.00
13/01/2017	R214 On 03-August-17	9.53	Put	Bond Future	3004	3	3004	3	0.00
13/01/2017	R214 On 03-August-17	9.51	Put	Bond Future	3071	3	3071	3	0.00
13/01/2017	R214 On 02-November-17			Bond Future	9.43	73.2357	9.4260	73.2357	0.00
13/01/2017	R214 On 02-November-17	9.58	Call	Bond Future	1106	1	1106	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
13/01/2017	R214 On 02-November-17	9.60	Call	Bond Future	1248	1	1248	1	0.00
13/01/2017	R214 On 02-November-17	9.59	Call	Bond Future	1177	1	1177	1	0.00
13/01/2017	R214 On 02-November-17	9.58	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R214 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R214 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R248 On 02-February-17			Bond Future	9.38	96.8132	9.3801	96.8132	68,475.00
13/01/2017	R248 On 02-February-17	9.76	Call	Bond Future	3788	3	3788	3	0.00
13/01/2017	R248 On 02-February-17	9.78	Call	Bond Future	3937	3	3937	3	0.00
13/01/2017	R248 On 02-February-17	9.77	Call	Bond Future	3862	3	3862	3	0.00
13/01/2017	R248 On 02-February-17	9.77	Put	Bond Future	289	0	289	0	0.00
13/01/2017	R248 On 02-February-17	9.76	Put	Bond Future	303	0	303	0	0.00
13/01/2017	R248 On 02-February-17	9.78	Put	Bond Future	276	0	276	0	0.00
13/01/2017	R248 On 04-May-17			Bond Future	9.42	94.2336	9.4182	94.2336	0.00
13/01/2017	R248 On 04-May-17	9.67	Call	Bond Future	4636	4	4636	4	0.00
13/01/2017	R248 On 04-May-17	9.66	Call	Bond Future	4582	4	4582	4	0.00
13/01/2017	R248 On 04-May-17	9.65	Call	Bond Future	4528	4	4528	4	0.00
13/01/2017	R248 On 04-May-17	9.66	Put	Bond Future	2354	3	2354	3	0.00
13/01/2017	R248 On 04-May-17	9.65	Put	Bond Future	2391	3	2391	3	0.00
13/01/2017	R248 On 04-May-17	9.67	Put	Bond Future	2318	3	2318	3	0.00
13/01/2017	R248 On 03-August-17			Bond Future	9.45	96.0977	9.4509	96.0977	0.00
13/01/2017	R248 On 03-August-17	9.57	Call	Bond Future	5176	5	5176	5	0.00
13/01/2017	R248 On 03-August-17	9.58	Call	Bond Future	5225	5	5225	5	0.00
13/01/2017	R248 On 03-August-17	9.56	Call	Bond Future	5128	5	5128	5	0.00
13/01/2017	R248 On 03-August-17	9.57	Put	Bond Future	4075	4	4075	4	0.00
13/01/2017	R248 On 03-August-17	9.58	Put	Bond Future	4032	4	4032	4	0.00
13/01/2017	R248 On 03-August-17	9.56	Put	Bond Future	4119	4	4119	4	0.00
13/01/2017	R248 On 02-November-17			Bond Future	9.48	93.6250	9.4803	93.6250	0.00
13/01/2017	R248 On 02-November-17	9.64	Call	Bond Future	1462	1	1462	1	0.00
13/01/2017	R248 On 02-November-17	9.65	Call	Bond Future	1552	1	1552	1	0.00
13/01/2017	R248 On 02-November-17	9.66	Call	Bond Future	1642	1	1642	1	0.00
13/01/2017	R248 On 02-November-17	9.64	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R248 On 02-November-17	9.65	Put	Bond Future	0	0	0	0	0.00
13/01/2017	R248 On 02-November-17	9.66	Put	Bond Future	0	0	0	0	0.00