



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
25/01/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	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
25/01/2017	2025 On 02-February-17			Bond Future	127.21	127.1553	127.2057	127.1553	2,844.00
25/01/2017	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2025 On 02-February-17	129.99	Put	Bond Future	2784	3	2784	3	0.00
25/01/2017	2025 On 02-February-17	130.00	Put	Bond Future	2794	3	2794	3	0.00
25/01/2017	2025 On 02-February-17	130.01	Put	Bond Future	2804	3	2804	3	0.00
25/01/2017	2025 On 04-May-17			Bond Future	129.65	129.5984	129.6478	129.5984	917.00
25/01/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2025 On 04-May-17	132.57	Put	Bond Future	2922	3	2922	3	0.00
25/01/2017	2025 On 04-May-17	132.58	Put	Bond Future	2932	3	2932	3	0.00
25/01/2017	2025 On 04-May-17	132.56	Put	Bond Future	2912	3	2912	3	0.00
25/01/2017	2025 On 03-August-17			Bond Future	130.86	130.8146	130.8639	130.8146	0.00
25/01/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2025 On 03-August-17	133.96	Put	Bond Future	3096	3	3096	3	0.00
25/01/2017	2025 On 03-August-17	133.97	Put	Bond Future	3106	3	3106	3	0.00
25/01/2017	2025 On 03-August-17	133.98	Put	Bond Future	3116	3	3116	3	0.00
25/01/2017	2025 On 02-November-17			Bond Future	133.53	133.4836	133.5312	133.4836	0.00
25/01/2017	2025 On 02-November-17	132.96	Call	Bond Future	571	1	571	1	0.00
25/01/2017	2025 On 02-November-17	132.98	Call	Bond Future	551	1	551	1	0.00
25/01/2017	2025 On 02-November-17	132.97	Call	Bond Future	561	1	561	1	0.00
25/01/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
25/01/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
25/01/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
25/01/2017	2030 On 02-February-17			Bond Future	9.17	91.8648	9.1746	91.8648	17,938.00
25/01/2017	2030 On 02-February-17	9.29	Call	Bond Future	807	1	807	1	0.00
25/01/2017	2030 On 02-February-17	9.31	Call	Bond Future	945	1	945	1	0.00
25/01/2017	2030 On 02-February-17	9.30	Call	Bond Future	876	1	876	1	0.00
25/01/2017	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
25/01/2017	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
25/01/2017	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
25/01/2017	2030 On 04-May-17			Bond Future	9.22	93.6242	9.2228	93.6242	20,118.00
25/01/2017	2030 On 04-May-17	9.34	Call	Bond Future	807	1	807	1	0.00
25/01/2017	2030 On 04-May-17	9.33	Call	Bond Future	739	1	739	1	0.00
25/01/2017	2030 On 04-May-17	9.32	Call	Bond Future	670	1	670	1	0.00
25/01/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
25/01/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
25/01/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
25/01/2017	2030 On 03-August-17			Bond Future	9.27	91.4623	9.2661	91.4623	0.00
25/01/2017	2030 On 03-August-17	9.33	Call	Bond Future	435	1	435	1	0.00
25/01/2017	2030 On 03-August-17	9.34	Call	Bond Future	503	1	503	1	0.00
25/01/2017	2030 On 03-August-17	9.35	Call	Bond Future	571	1	571	1	0.00
25/01/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
25/01/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
25/01/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
25/01/2017	2030 On 02-November-17			Bond Future	9.30	93.3239	9.2973	93.3239	0.00
25/01/2017	2030 On 02-November-17	9.36	Call	Bond Future	422	1	422	1	0.00
25/01/2017	2030 On 02-November-17	9.35	Call	Bond Future	355	1	355	1	0.00
25/01/2017	2030 On 02-November-17	9.34	Call	Bond Future	288	1	288	1	0.00
25/01/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
25/01/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
25/01/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
25/01/2017	2032 On 02-February-17			Bond Future	9.30	94.9703	9.3047	94.9703	14,756.00
25/01/2017	2032 On 02-February-17	9.51	Call	Bond Future	1682	2	1682	2	0.00
25/01/2017	2032 On 02-February-17	9.53	Call	Bond Future	1805	2	1805	2	0.00
25/01/2017	2032 On 02-February-17	9.52	Call	Bond Future	1743	2	1743	2	0.00
25/01/2017	2032 On 02-February-17	9.51	Put	Bond Future	153	0	153	0	0.00
25/01/2017	2032 On 02-February-17	9.53	Put	Bond Future	129	0	129	0	0.00
25/01/2017	2032 On 02-February-17	9.52	Put	Bond Future	140	0	140	0	0.00
25/01/2017	2032 On 04-May-17			Bond Future	9.35	92.6305	9.3520	92.6305	16,274.00
25/01/2017	2032 On 04-May-17	9.46	Call	Bond Future	2709	3	2709	3	0.00
25/01/2017	2032 On 04-May-17	9.45	Call	Bond Future	2668	3	2668	3	0.00
25/01/2017	2032 On 04-May-17	9.44	Call	Bond Future	2627	3	2627	3	0.00
25/01/2017	2032 On 04-May-17	9.45	Put	Bond Future	1942	2	1942	2	0.00

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25/01/2017	2032 On 04-May-17	9.46	Put	Bond Future	1910	2	1910	2	0.00
25/01/2017	2032 On 04-May-17	9.44	Put	Bond Future	1975	2	1975	2	0.00
25/01/2017	2032 On 03-August-17			Bond Future	9.39	94.4561	9.3930	94.4561	0.00
25/01/2017	2032 On 03-August-17	9.44	Call	Bond Future	3394	4	3394	4	0.00
25/01/2017	2032 On 03-August-17	9.43	Call	Bond Future	3355	4	3355	4	0.00
25/01/2017	2032 On 03-August-17	9.45	Call	Bond Future	3433	4	3433	4	0.00
25/01/2017	2032 On 03-August-17	9.45	Put	Bond Future	3015	3	3015	3	0.00
25/01/2017	2032 On 03-August-17	9.43	Put	Bond Future	3084	3	3084	3	0.00
25/01/2017	2032 On 03-August-17	9.44	Put	Bond Future	3049	3	3049	3	0.00
25/01/2017	2032 On 02-November-17			Bond Future	9.43	92.2184	9.4286	92.2184	0.00
25/01/2017	2032 On 02-November-17	9.48	Call	Bond Future	4102	5	4102	5	0.00
25/01/2017	2032 On 02-November-17	9.49	Call	Bond Future	4140	5	4140	5	0.00
25/01/2017	2032 On 02-November-17	9.50	Call	Bond Future	4179	5	4179	5	0.00
25/01/2017	2032 On 02-November-17	9.49	Put	Bond Future	3695	4	3695	4	0.00
25/01/2017	2032 On 02-November-17	9.48	Put	Bond Future	3729	4	3729	4	0.00
25/01/2017	2032 On 02-November-17	9.50	Put	Bond Future	3661	4	3661	4	0.00
25/01/2017	2033 On 02-February-17			Bond Future	107.42	107.4187	107.4216	107.4187	6,033.00
25/01/2017	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2033 On 02-February-17	109.71	Put	Bond Future	2288	2	2288	2	0.00
25/01/2017	2033 On 02-February-17	109.72	Put	Bond Future	2298	2	2298	2	0.00
25/01/2017	2033 On 02-February-17	109.70	Put	Bond Future	2278	2	2278	2	0.00
25/01/2017	2033 On 04-May-17			Bond Future	108.44	108.4422	108.4435	108.4422	5,451.00
25/01/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2033 On 04-May-17	110.84	Put	Bond Future	2396	2	2396	2	0.00
25/01/2017	2033 On 04-May-17	110.85	Put	Bond Future	2406	2	2406	2	0.00
25/01/2017	2033 On 04-May-17	110.83	Put	Bond Future	2386	2	2386	2	0.00
25/01/2017	2033 On 03-August-17			Bond Future	110.59	110.5857	110.5861	110.5857	0.00
25/01/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00

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25/01/2017	2033 On 03-August-17	113.12	Put	Bond Future	2534	3	2534	3	0.00
25/01/2017	2033 On 03-August-17	113.13	Put	Bond Future	2544	3	2544	3	0.00
25/01/2017	2033 On 03-August-17	113.14	Put	Bond Future	2554	3	2554	3	0.00
25/01/2017	2033 On 02-November-17			Bond Future	111.75	111.7513	111.7495	111.7513	0.00
25/01/2017	2033 On 02-November-17	110.09	Call	Bond Future	1660	2	1660	2	0.00
25/01/2017	2033 On 02-November-17	110.08	Call	Bond Future	1670	2	1670	2	0.00
25/01/2017	2033 On 02-November-17	110.07	Call	Bond Future	1680	2	1680	2	0.00
25/01/2017	2033 On 02-November-17	110.08	Put	Bond Future	0	0	0	0	0.00
25/01/2017	2033 On 02-November-17	110.09	Put	Bond Future	0	0	0	0	0.00
25/01/2017	2033 On 02-November-17	110.07	Put	Bond Future	0	0	0	0	0.00
25/01/2017	2037 On 02-February-17			Bond Future	9.48	92.0638	9.4796	92.0638	29,506.00
25/01/2017	2037 On 02-February-17	9.66	Call	Bond Future	1695	2	1695	2	0.00
25/01/2017	2037 On 02-February-17	9.68	Call	Bond Future	1825	2	1825	2	0.00
25/01/2017	2037 On 02-February-17	9.67	Call	Bond Future	1760	2	1760	2	0.00
25/01/2017	2037 On 02-February-17	9.66	Put	Bond Future	221	0	221	0	0.00
25/01/2017	2037 On 02-February-17	9.67	Put	Bond Future	204	0	204	0	0.00
25/01/2017	2037 On 02-February-17	9.68	Put	Bond Future	189	0	189	0	0.00
25/01/2017	2037 On 04-May-17			Bond Future	9.53	93.8269	9.5288	93.8269	46,478.00
25/01/2017	2037 On 04-May-17	9.59	Call	Bond Future	2848	3	2848	3	0.00
25/01/2017	2037 On 04-May-17	9.58	Call	Bond Future	2805	3	2805	3	0.00
25/01/2017	2037 On 04-May-17	9.60	Call	Bond Future	2892	3	2892	3	0.00
25/01/2017	2037 On 04-May-17	9.58	Put	Bond Future	2387	2	2387	2	0.00
25/01/2017	2037 On 04-May-17	9.60	Put	Bond Future	2312	2	2312	2	0.00
25/01/2017	2037 On 04-May-17	9.59	Put	Bond Future	2349	2	2349	2	0.00
25/01/2017	2037 On 03-August-17			Bond Future	9.57	91.4186	9.5738	91.4186	0.00
25/01/2017	2037 On 03-August-17	9.58	Call	Bond Future	3678	4	3678	4	0.00
25/01/2017	2037 On 03-August-17	9.57	Call	Bond Future	3637	4	3637	4	0.00
25/01/2017	2037 On 03-August-17	9.56	Call	Bond Future	3596	4	3596	4	0.00
25/01/2017	2037 On 03-August-17	9.56	Put	Bond Future	3708	4	3708	4	0.00
25/01/2017	2037 On 03-August-17	9.57	Put	Bond Future	3668	4	3668	4	0.00
25/01/2017	2037 On 03-August-17	9.58	Put	Bond Future	3628	4	3628	4	0.00
25/01/2017	2037 On 02-November-17			Bond Future	9.61	93.2794	9.6083	93.2794	0.00
25/01/2017	2037 On 02-November-17	9.66	Call	Bond Future	4672	5	4672	5	0.00
25/01/2017	2037 On 02-November-17	9.65	Call	Bond Future	4630	5	4630	5	0.00

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25/01/2017	2037 On 02-November-17	9.67	Call	Bond Future	4714	5	4714	5	0.00
25/01/2017	2037 On 02-November-17	9.66	Put	Bond Future	4258	4	4258	4	0.00
25/01/2017	2037 On 02-November-17	9.67	Put	Bond Future	4220	4	4220	4	0.00
25/01/2017	2037 On 02-November-17	9.65	Put	Bond Future	4296	4	4296	4	0.00
25/01/2017	2038 On 02-February-17			Bond Future	132.63	132.6221	132.6252	132.6221	6,971.00
25/01/2017	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2038 On 02-February-17	137.05	Put	Bond Future	4425	4	4425	4	0.00
25/01/2017	2038 On 02-February-17	137.06	Put	Bond Future	4435	4	4435	4	0.00
25/01/2017	2038 On 02-February-17	137.07	Put	Bond Future	4445	4	4445	4	0.00
25/01/2017	2038 On 04-May-17			Bond Future	135.17	135.1703	135.1714	135.1703	16,780.00
25/01/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2038 On 04-May-17	139.78	Put	Bond Future	4609	5	4609	5	0.00
25/01/2017	2038 On 04-May-17	139.79	Put	Bond Future	4619	5	4619	5	0.00
25/01/2017	2038 On 04-May-17	139.77	Put	Bond Future	4599	5	4599	5	0.00
25/01/2017	2038 On 03-August-17			Bond Future	136.33	136.3285	136.3285	136.3285	0.00
25/01/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2038 On 03-August-17	141.17	Put	Bond Future	4842	5	4842	5	0.00
25/01/2017	2038 On 03-August-17	141.16	Put	Bond Future	4832	5	4832	5	0.00
25/01/2017	2038 On 03-August-17	141.18	Put	Bond Future	4852	5	4852	5	0.00
25/01/2017	2038 On 02-November-17			Bond Future	139.11	139.1100	139.1074	139.1100	0.00
25/01/2017	2038 On 02-November-17	136.80	Call	Bond Future	2307	2	2307	2	0.00
25/01/2017	2038 On 02-November-17	136.82	Call	Bond Future	2287	2	2287	2	0.00
25/01/2017	2038 On 02-November-17	136.81	Call	Bond Future	2297	2	2297	2	0.00
25/01/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
25/01/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
25/01/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
25/01/2017	2040 On 02-February-17			Bond Future	9.50	96.1963	9.4995	96.1963	4,956.00
25/01/2017	2040 On 02-February-17	9.58	Call	Bond Future	1212	2	1212	2	0.00

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25/01/2017	2040 On 02-February-17	9.59	Call	Bond Future	1269	2	1269	2	0.00
25/01/2017	2040 On 02-February-17	9.60	Call	Bond Future	1327	2	1327	2	0.00
25/01/2017	2040 On 02-February-17	9.59	Put	Bond Future	467	0	467	0	0.00
25/01/2017	2040 On 02-February-17	9.60	Put	Bond Future	437	0	437	0	0.00
25/01/2017	2040 On 02-February-17	9.58	Put	Bond Future	498	0	498	0	0.00
25/01/2017	2040 On 04-May-17			Bond Future	9.55	98.0386	9.5477	98.0386	8,436.00
25/01/2017	2040 On 04-May-17	9.62	Call	Bond Future	3176	4	3176	4	0.00
25/01/2017	2040 On 04-May-17	9.63	Call	Bond Future	3223	4	3223	4	0.00
25/01/2017	2040 On 04-May-17	9.64	Call	Bond Future	3271	4	3271	4	0.00
25/01/2017	2040 On 04-May-17	9.63	Put	Bond Future	2500	2	2500	2	0.00
25/01/2017	2040 On 04-May-17	9.64	Put	Bond Future	2461	2	2461	2	0.00
25/01/2017	2040 On 04-May-17	9.62	Put	Bond Future	2540	2	2540	2	0.00
25/01/2017	2040 On 03-August-17			Bond Future	9.59	95.4629	9.5917	95.4629	0.00
25/01/2017	2040 On 03-August-17	9.61	Call	Bond Future	4088	5	4088	5	0.00
25/01/2017	2040 On 03-August-17	9.63	Call	Bond Future	4178	5	4178	5	0.00
25/01/2017	2040 On 03-August-17	9.62	Call	Bond Future	4133	5	4133	5	0.00
25/01/2017	2040 On 03-August-17	9.62	Put	Bond Future	3886	4	3886	4	0.00
25/01/2017	2040 On 03-August-17	9.61	Put	Bond Future	3928	4	3928	4	0.00
25/01/2017	2040 On 03-August-17	9.63	Put	Bond Future	3844	4	3844	4	0.00
25/01/2017	2040 On 02-November-17			Bond Future	9.63	97.4059	9.6255	97.4059	0.00
25/01/2017	2040 On 02-November-17	9.66	Call	Bond Future	5044	6	5044	6	0.00
25/01/2017	2040 On 02-November-17	9.67	Call	Bond Future	5089	6	5089	6	0.00
25/01/2017	2040 On 02-November-17	9.65	Call	Bond Future	4999	6	4999	6	0.00
25/01/2017	2040 On 02-November-17	9.67	Put	Bond Future	4704	5	4704	5	0.00
25/01/2017	2040 On 02-November-17	9.66	Put	Bond Future	4745	5	4745	5	0.00
25/01/2017	2040 On 02-November-17	9.65	Put	Bond Future	4787	5	4787	5	0.00
25/01/2017	2044 On 02-February-17			Bond Future	9.50	93.5949	9.4993	93.5949	18,230.00
25/01/2017	2044 On 02-February-17	9.77	Call	Bond Future	2525	3	2525	3	0.00
25/01/2017	2044 On 02-February-17	9.76	Call	Bond Future	2450	3	2450	3	0.00
25/01/2017	2044 On 02-February-17	9.78	Call	Bond Future	2602	3	2602	3	0.00
25/01/2017	2044 On 02-February-17	9.77	Put	Bond Future	125	0	125	0	0.00
25/01/2017	2044 On 02-February-17	9.78	Put	Bond Future	115	0	115	0	0.00
25/01/2017	2044 On 02-February-17	9.76	Put	Bond Future	136	0	136	0	0.00
25/01/2017	2044 On 04-May-17			Bond Future	9.55	95.3875	9.5454	95.3875	18,839.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2017	2044 On 04-May-17	9.67	Call	Bond Future	3498	4	3498	4	0.00
25/01/2017	2044 On 04-May-17	9.68	Call	Bond Future	3548	4	3548	4	0.00
25/01/2017	2044 On 04-May-17	9.66	Call	Bond Future	3449	4	3449	4	0.00
25/01/2017	2044 On 04-May-17	9.68	Put	Bond Future	2352	2	2352	2	0.00
25/01/2017	2044 On 04-May-17	9.67	Put	Bond Future	2390	2	2390	2	0.00
25/01/2017	2044 On 04-May-17	9.66	Put	Bond Future	2428	2	2428	2	0.00
25/01/2017	2044 On 03-August-17			Bond Future	9.59	92.8847	9.5874	92.8847	0.00
25/01/2017	2044 On 03-August-17	9.62	Call	Bond Future	4245	5	4245	5	0.00
25/01/2017	2044 On 03-August-17	9.64	Call	Bond Future	4337	5	4337	5	0.00
25/01/2017	2044 On 03-August-17	9.63	Call	Bond Future	4291	5	4291	5	0.00
25/01/2017	2044 On 03-August-17	9.62	Put	Bond Future	3956	4	3956	4	0.00
25/01/2017	2044 On 03-August-17	9.63	Put	Bond Future	3913	4	3913	4	0.00
25/01/2017	2044 On 03-August-17	9.64	Put	Bond Future	3871	4	3871	4	0.00
25/01/2017	2044 On 02-November-17			Bond Future	9.62	94.7753	9.6196	94.7753	0.00
25/01/2017	2044 On 02-November-17	9.66	Call	Bond Future	5186	6	5186	6	0.00
25/01/2017	2044 On 02-November-17	9.68	Call	Bond Future	5278	6	5278	6	0.00
25/01/2017	2044 On 02-November-17	9.67	Call	Bond Future	5231	6	5231	6	0.00
25/01/2017	2044 On 02-November-17	9.67	Put	Bond Future	4787	5	4787	5	0.00
25/01/2017	2044 On 02-November-17	9.68	Put	Bond Future	4746	5	4746	5	0.00
25/01/2017	2044 On 02-November-17	9.66	Put	Bond Future	4830	5	4830	5	0.00
25/01/2017	2046 On 02-February-17			Bond Future	133.86	133.8612	133.8645	133.8612	18,528.00
25/01/2017	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2046 On 02-February-17	137.14	Put	Bond Future	3275	3	3275	3	0.00
25/01/2017	2046 On 02-February-17	137.13	Put	Bond Future	3265	3	3265	3	0.00
25/01/2017	2046 On 02-February-17	137.15	Put	Bond Future	3285	3	3285	3	0.00
25/01/2017	2046 On 04-May-17			Bond Future	134.90	134.9030	134.9047	134.9030	19,137.00
25/01/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2046 On 04-May-17	138.33	Put	Bond Future	3425	3	3425	3	0.00
25/01/2017	2046 On 04-May-17	138.34	Put	Bond Future	3435	3	3435	3	0.00
25/01/2017	2046 On 04-May-17	138.32	Put	Bond Future	3415	3	3415	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
25/01/2017	2046 On 03-August-17			Bond Future	137.57	137.5698	137.5701	137.5698	0.00
25/01/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2046 On 03-August-17	141.19	Put	Bond Future	3620	4	3620	4	0.00
25/01/2017	2046 On 03-August-17	141.17	Put	Bond Future	3600	4	3600	4	0.00
25/01/2017	2046 On 03-August-17	141.18	Put	Bond Future	3610	4	3610	4	0.00
25/01/2017	2046 On 02-November-17			Bond Future	138.77	138.7721	138.7696	138.7721	0.00
25/01/2017	2046 On 02-November-17	136.30	Call	Bond Future	2470	2	2470	2	0.00
25/01/2017	2046 On 02-November-17	136.32	Call	Bond Future	2450	2	2450	2	0.00
25/01/2017	2046 On 02-November-17	136.31	Call	Bond Future	2460	2	2460	2	0.00
25/01/2017	2046 On 02-November-17	136.31	Put	Bond Future	0	0	0	0	0.00
25/01/2017	2046 On 02-November-17	136.32	Put	Bond Future	0	0	0	0	0.00
25/01/2017	2046 On 02-November-17	136.30	Put	Bond Future	0	0	0	0	0.00
25/01/2017	2050 On 02-February-17			Bond Future	142.23	142.2227	142.2267	142.2227	20,450.00
25/01/2017	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2050 On 02-February-17	144.97	Put	Bond Future	2743	3	2743	3	0.00
25/01/2017	2050 On 02-February-17	144.96	Put	Bond Future	2733	3	2733	3	0.00
25/01/2017	2050 On 02-February-17	144.98	Put	Bond Future	2753	3	2753	3	0.00
25/01/2017	2050 On 04-May-17			Bond Future	144.96	144.9555	144.9572	144.9555	22,205.00
25/01/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2050 On 04-May-17	147.84	Put	Bond Future	2883	3	2883	3	0.00
25/01/2017	2050 On 04-May-17	147.85	Put	Bond Future	2893	3	2893	3	0.00
25/01/2017	2050 On 04-May-17	147.83	Put	Bond Future	2873	3	2873	3	0.00
25/01/2017	2050 On 03-August-17			Bond Future	146.14	146.1418	146.1421	146.1418	0.00
25/01/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
25/01/2017	2050 On 03-August-17	149.22	Put	Bond Future	3078	3	3078	3	0.00
25/01/2017	2050 On 03-August-17	149.24	Put	Bond Future	3098	3	3098	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
25/01/2017	2050 On 03-August-17	149.23	Put	Bond Future	3088	3	3088	3	0.00
25/01/2017	2050 On 02-November-17			Bond Future	149.12	149.1233	149.1209	149.1233	0.00
25/01/2017	2050 On 02-November-17	144.65	Call	Bond Future	4471	4	4471	4	0.00
25/01/2017	2050 On 02-November-17	144.67	Call	Bond Future	4451	4	4451	4	0.00
25/01/2017	2050 On 02-November-17	144.66	Call	Bond Future	4461	4	4461	4	0.00
25/01/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
25/01/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
25/01/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
25/01/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	AL37 On 02-February-17			Index Future	516.48	517.4540	516.4760	517.4540	7.00
25/01/2017	AL37 On 04-May-17			Index Future	526.36	527.3610	526.3590	527.3610	7.00
25/01/2017	AL37 On 03-August-17			Index Future	536.73	537.7530	536.7270	537.7530	0.00
25/01/2017	AL37 On 02-November-17			Index Future	547.64	548.6910	547.6350	548.6910	0.00
25/01/2017	AL7T On 02-February-17			Index Future	598.22	601.0040	598.2160	601.0040	2.00
25/01/2017	AL7T On 04-May-17			Index Future	609.66	612.5100	609.6640	612.5100	0.00
25/01/2017	AL7T On 03-August-17			Index Future	621.67	624.5790	621.6730	624.5790	0.00
25/01/2017	AL7T On 02-November-17			Index Future	634.31	637.2840	634.3070	637.2840	0.00
25/01/2017	ALBI On 02-February-17			Index Future	543.73	546.5270	543.7270	546.5270	134.00
25/01/2017	ALBI On 04-May-17			Index Future	554.13	556.9910	554.1320	556.9910	421.00
25/01/2017	ALBI On 03-August-17			Index Future	565.05	567.9660	565.0470	567.9660	0.00
25/01/2017	ALBI On 02-November-17			Index Future	576.53	579.5190	576.5300	579.5190	0.00
25/01/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	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
25/01/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/01/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2017	EL28 On 02-February-17			Bond Future	128.27	128.8778	128.2684	128.8778	0.00
25/01/2017	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
25/01/2017	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
25/01/2017	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
25/01/2017	EL28 On 02-February-17	135.10	Put	Bond Future	6832	6	6832	6	0.00
25/01/2017	EL28 On 02-February-17	135.11	Put	Bond Future	6842	6	6842	6	0.00
25/01/2017	EL28 On 02-February-17	135.12	Put	Bond Future	6852	6	6852	6	0.00

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25/01/2017	EL28 On 04-May-17			Bond Future	129.04	129.6645	129.0414	129.6645	0.00
25/01/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
25/01/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
25/01/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
25/01/2017	EL28 On 04-May-17	137.90	Put	Bond Future	8859	8	8859	8	0.00
25/01/2017	EL28 On 04-May-17	137.91	Put	Bond Future	8869	8	8869	8	0.00
25/01/2017	EL28 On 04-May-17	137.92	Put	Bond Future	8879	8	8879	8	0.00
25/01/2017	EL28 On 03-August-17			Bond Future	131.59	132.2276	131.5911	132.2276	0.00
25/01/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
25/01/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
25/01/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
25/01/2017	EL28 On 03-August-17	135.17	Put	Bond Future	3579	3	3579	3	0.00
25/01/2017	EL28 On 03-August-17	135.16	Put	Bond Future	3569	3	3569	3	0.00
25/01/2017	EL28 On 03-August-17	135.18	Put	Bond Future	3589	3	3589	3	0.00
25/01/2017	EL28 On 02-November-17			Bond Future	132.51	133.1582	132.5060	133.1582	0.00
25/01/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
25/01/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
25/01/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
25/01/2017	EL28 On 02-November-17	133.87	Put	Bond Future	1364	1	1364	1	0.00
25/01/2017	EL28 On 02-November-17	133.89	Put	Bond Future	1384	1	1384	1	0.00
25/01/2017	EL28 On 02-November-17	133.88	Put	Bond Future	1374	1	1374	1	0.00
25/01/2017	ES33 On 02-February-17			Bond Future	10.40	80.8044	10.3977	80.8044	2,000.00
25/01/2017	ES33 On 02-February-17	10.61	Call	Bond Future	1355	2	1355	2	0.00
25/01/2017	ES33 On 02-February-17	10.60	Call	Bond Future	1292	2	1292	2	0.00
25/01/2017	ES33 On 02-February-17	10.59	Call	Bond Future	1229	2	1229	2	0.00
25/01/2017	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
25/01/2017	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
25/01/2017	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
25/01/2017	ES33 On 04-May-17			Bond Future	10.48	78.5586	10.4758	78.5586	9,402.00
25/01/2017	ES33 On 04-May-17	10.55	Call	Bond Future	471	1	471	1	0.00
25/01/2017	ES33 On 04-May-17	10.56	Call	Bond Future	534	1	534	1	0.00
25/01/2017	ES33 On 04-May-17	10.54	Call	Bond Future	408	1	408	1	0.00
25/01/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
25/01/2017	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
25/01/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
25/01/2017	ES33 On 03-August-17			Bond Future	10.55	80.1069	10.5483	80.1069	0.00
25/01/2017	ES33 On 03-August-17	10.55	Call	Bond Future	11	1	11	1	0.00
25/01/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
25/01/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
25/01/2017	ES33 On 03-August-17	10.53	Put	Bond Future	115	0	115	0	0.00
25/01/2017	ES33 On 03-August-17	10.54	Put	Bond Future	52	0	52	0	0.00
25/01/2017	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
25/01/2017	ES33 On 02-November-17			Bond Future	10.62	77.9429	10.6184	77.9429	0.00
25/01/2017	ES33 On 02-November-17	10.66	Call	Bond Future	258	1	258	1	0.00
25/01/2017	ES33 On 02-November-17	10.68	Call	Bond Future	382	1	382	1	0.00
25/01/2017	ES33 On 02-November-17	10.67	Call	Bond Future	320	1	320	1	0.00
25/01/2017	ES33 On 02-November-17	10.67	Put	Bond Future	0	0	0	0	0.00
25/01/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
25/01/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
25/01/2017	ES42 On 02-February-17			Bond Future	10.52	85.1994	10.5222	85.1994	4,277.00
25/01/2017	ES42 On 04-May-17			Bond Future	10.60	82.5687	10.5996	82.5687	8,777.00
25/01/2017	ES42 On 03-August-17			Bond Future	10.67	84.1962	10.6705	84.1962	0.00
25/01/2017	ES42 On 02-November-17			Bond Future	10.74	81.6473	10.7381	81.6473	0.00
25/01/2017	GOVI On 02-February-17			GOVI	541.64	544.4250	541.6350	544.4250	291.00
25/01/2017	GOVI On 02-February-17	533.32	Call	GOVI	83150	11	83150	11	0.00
25/01/2017	GOVI On 02-February-17	533.34	Call	GOVI	82950	11	82950	11	0.00
25/01/2017	GOVI On 02-February-17	533.33	Call	GOVI	83050	11	83050	11	0.00
25/01/2017	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
25/01/2017	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
25/01/2017	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
25/01/2017	GOVI On 04-May-17			GOVI	552.00	554.8480	552.0000	554.8480	200.00
25/01/2017	GOVI On 04-May-17	262.20	Call	GOVI	2898000	293	2898000	293	0.00
25/01/2017	GOVI On 04-May-17	262.19	Call	GOVI	2898100	293	2898100	293	0.00
25/01/2017	GOVI On 04-May-17	262.18	Call	GOVI	2898200	293	2898200	293	0.00
25/01/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
25/01/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
25/01/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
25/01/2017	GOVI On 03-August-17			GOVI	562.87	565.7810	562.8730	565.7810	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
25/01/2017	GOVI On 03-August-17	561.11	Call	GOVI	17630	5	17630	5	0.00
25/01/2017	GOVI On 03-August-17	561.10	Call	GOVI	17730	5	17730	5	0.00
25/01/2017	GOVI On 03-August-17	561.09	Call	GOVI	17830	5	17830	5	0.00
25/01/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
25/01/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
25/01/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
25/01/2017	GOVI On 02-November-17			GOVI	574.31	577.2890	574.3130	577.2890	0.00
25/01/2017	GOVI On 02-November-17	572.44	Call	GOVI	18730	5	18730	5	0.00
25/01/2017	GOVI On 02-November-17	572.45	Call	GOVI	18630	5	18630	5	0.00
25/01/2017	GOVI On 02-November-17	572.46	Call	GOVI	18530	5	18530	5	0.00
25/01/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
25/01/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
25/01/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
25/01/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/01/2017	IGOV On 02-February-17			Index Future	249.23	249.2150	249.2300	249.2150	525.00
25/01/2017	IGOV On 04-May-17			Index Future	254.02	254.0020	254.0150	254.0020	585.00
25/01/2017	IGOV On 03-August-17			Index Future	259.03	259.0220	259.0330	259.0220	0.00
25/01/2017	IGOV On 02-November-17			Index Future	264.31	264.3060	264.3130	264.3060	0.00
25/01/2017	ILBI On 02-February-17			Index Future	675.34	670.6220	675.3430	670.6220	157.00
25/01/2017	ILBI On 04-May-17			Index Future	688.41	683.5930	688.4050	683.5930	0.00
25/01/2017	ILBI On 03-August-17			Index Future	701.96	697.0520	701.9590	697.0520	0.00
25/01/2017	ILBI On 02-November-17			Index Future	715.75	710.7480	715.7520	710.7480	0.00
25/01/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0028	100.0028	100.0028	0.00
25/01/2017	IS01 On 15-June-17			Interest Rate Swap	99.62	99.6129	99.6150	99.6129	0.00
25/01/2017	IS01 On 21-September-17			Interest Rate Swap	99.64	99.6348	99.6417	99.6348	0.00
25/01/2017	IS01 On 21-December-17			Interest Rate Swap	99.89	99.8818	99.8932	99.8818	0.00
25/01/2017	IS01 On 15-March-18			Interest Rate Swap	99.93	99.9125	99.9317	99.9125	0.00
25/01/2017	IS02 On 18-December-17			Interest Rate Swap	99.92	99.9114	99.9226	99.9114	0.00
25/01/2017	IS02 On 16-March-18			Interest Rate Swap	99.21	99.1959	99.2150	99.1959	0.00
25/01/2017	IS02 On 15-June-18			Interest Rate Swap	98.87	98.8447	98.8682	98.8447	0.00
25/01/2017	IS02 On 21-September-18			Interest Rate Swap	98.92	98.8887	98.9191	98.8887	0.00
25/01/2017	IS02 On 21-December-18			Interest Rate Swap	99.41	99.3700	99.4100	99.3700	0.00
25/01/2017	IS02 On 15-March-19			Interest Rate Swap	99.90	99.8603	99.9030	99.8603	0.00
25/01/2017	IS05 On 17-December-20			Interest Rate Swap	97.66	97.5081	97.6581	97.5081	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
25/01/2017	IS05 On 16-March-21			Interest Rate Swap	96.97	96.8088	96.9723	96.8088	0.00
25/01/2017	IS05 On 15-June-21			Interest Rate Swap	96.25	96.0749	96.2528	96.0749	0.00
25/01/2017	IS05 On 21-September-21			Interest Rate Swap	96.51	96.3150	96.5070	96.3150	0.00
25/01/2017	IS05 On 21-December-21			Interest Rate Swap	98.75	98.5505	98.7531	98.5505	50.00
25/01/2017	IS05 On 15-March-22			Interest Rate Swap	98.95	98.7415	98.9537	98.7415	0.00
25/01/2017	IS10 On 17-December-25			Interest Rate Swap	97.60	97.2627	97.6009	97.2627	0.00
25/01/2017	IS10 On 16-March-26			Interest Rate Swap	94.68	94.3281	94.6836	94.3281	0.00
25/01/2017	IS10 On 15-June-26			Interest Rate Swap	93.48	93.1103	93.4816	93.1103	0.00
25/01/2017	IS10 On 21-September-26			Interest Rate Swap	95.63	95.2510	95.6323	95.2510	0.00
25/01/2017	IS10 On 21-December-26			Interest Rate Swap	99.37	98.9791	99.3652	98.9791	0.00
25/01/2017	IS10 On 15-March-27			Interest Rate Swap	97.98	97.5800	97.9788	97.5800	0.00
25/01/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/01/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
25/01/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
25/01/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/01/2017	JBAF On 15-February-17			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
25/01/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	1,000.00
25/01/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
25/01/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.39	92.6100	7.3900	92.6100	0.00
25/01/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
25/01/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
25/01/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
25/01/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
25/01/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.44	92.5600	7.4400	92.5600	0.00
25/01/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
25/01/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
25/01/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
25/01/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.51	92.4900	7.5100	92.4900	0.00
25/01/2017	R023 On 02-February-17			Bond Future	8.37	100.7457	8.3692	100.7457	7,102.00
25/01/2017	R023 On 02-February-17	8.86	Call	Bond Future	2225	2	2225	2	0.00
25/01/2017	R023 On 02-February-17	8.85	Call	Bond Future	2181	2	2181	2	0.00
25/01/2017	R023 On 02-February-17	8.84	Call	Bond Future	2136	2	2136	2	0.00
25/01/2017	R023 On 02-February-17	8.85	Put	Bond Future	2	0	2	0	0.00
25/01/2017	R023 On 02-February-17	8.86	Put	Bond Future	2	0	2	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2017	R023 On 02-February-17	8.84	Put	Bond Future	3	0	3	0	0.00
25/01/2017	R023 On 04-May-17			Bond Future	8.40	98.7432	8.4004	98.7432	15,062.00
25/01/2017	R023 On 04-May-17	8.59	Call	Bond Future	1695	2	1695	2	0.00
25/01/2017	R023 On 04-May-17	8.61	Call	Bond Future	1750	2	1750	2	0.00
25/01/2017	R023 On 04-May-17	8.60	Call	Bond Future	1723	2	1723	2	0.00
25/01/2017	R023 On 04-May-17	8.59	Put	Bond Future	858	1	858	1	0.00
25/01/2017	R023 On 04-May-17	8.61	Put	Bond Future	825	1	825	1	0.00
25/01/2017	R023 On 04-May-17	8.60	Put	Bond Future	841	1	841	1	0.00
25/01/2017	R023 On 03-August-17			Bond Future	8.42	100.6892	8.4201	100.6892	0.00
25/01/2017	R023 On 03-August-17	8.58	Call	Bond Future	2026	2	2026	2	0.00
25/01/2017	R023 On 03-August-17	8.60	Call	Bond Future	2076	2	2076	2	0.00
25/01/2017	R023 On 03-August-17	8.59	Call	Bond Future	2051	2	2051	2	0.00
25/01/2017	R023 On 03-August-17	8.58	Put	Bond Future	1343	1	1343	1	0.00
25/01/2017	R023 On 03-August-17	8.59	Put	Bond Future	1325	1	1325	1	0.00
25/01/2017	R023 On 03-August-17	8.60	Put	Bond Future	1308	1	1308	1	0.00
25/01/2017	R023 On 02-November-17			Bond Future	8.43	98.8044	8.4326	98.8044	0.00
25/01/2017	R023 On 02-November-17	8.56	Call	Bond Future	2190	3	2190	3	0.00
25/01/2017	R023 On 02-November-17	8.57	Call	Bond Future	2213	3	2213	3	0.00
25/01/2017	R023 On 02-November-17	8.58	Call	Bond Future	2237	3	2237	3	0.00
25/01/2017	R023 On 02-November-17	8.57	Put	Bond Future	1647	2	1647	2	0.00
25/01/2017	R023 On 02-November-17	8.58	Put	Bond Future	1629	2	1629	2	0.00
25/01/2017	R023 On 02-November-17	8.56	Put	Bond Future	1665	2	1665	2	0.00
25/01/2017	R035 On 02-February-17			Bond Future	9.42	99.8370	9.4199	99.8370	5,053.00
25/01/2017	R035 On 02-February-17	9.51	Call	Bond Future	743	1	743	1	0.00
25/01/2017	R035 On 02-February-17	9.52	Call	Bond Future	825	1	825	1	0.00
25/01/2017	R035 On 02-February-17	9.50	Call	Bond Future	661	1	661	1	0.00
25/01/2017	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
25/01/2017	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
25/01/2017	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
25/01/2017	R035 On 04-May-17			Bond Future	9.47	97.2463	9.4663	97.2463	7,556.00
25/01/2017	R035 On 04-May-17	9.53	Call	Bond Future	521	1	521	1	0.00
25/01/2017	R035 On 04-May-17	9.55	Call	Bond Future	683	1	683	1	0.00
25/01/2017	R035 On 04-May-17	9.54	Call	Bond Future	602	1	602	1	0.00
25/01/2017	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
25/01/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
25/01/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
25/01/2017	R035 On 03-August-17			Bond Future	9.51	99.1628	9.5071	99.1628	0.00
25/01/2017	R035 On 03-August-17	9.52	Call	Bond Future	105	1	105	1	0.00
25/01/2017	R035 On 03-August-17	9.51	Call	Bond Future	24	1	24	1	0.00
25/01/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	1	0	1	0.00
25/01/2017	R035 On 03-August-17	9.50	Put	Bond Future	57	0	57	0	0.00
25/01/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
25/01/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
25/01/2017	R035 On 02-November-17			Bond Future	9.54	96.6761	9.5448	96.6761	0.00
25/01/2017	R035 On 02-November-17	9.60	Call	Bond Future	442	1	442	1	0.00
25/01/2017	R035 On 02-November-17	9.61	Call	Bond Future	522	1	522	1	0.00
25/01/2017	R035 On 02-November-17	9.59	Call	Bond Future	362	1	362	1	0.00
25/01/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
25/01/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
25/01/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
25/01/2017	R186 On 02-February-17			Bond Future	8.75	113.2977	8.7492	113.2977	61,383.00
25/01/2017	R186 On 02-February-17	9.50	Call	Bond Future	5103	6	5103	6	0.00
25/01/2017	R186 On 02-February-17	8.87	Call	Bond Future	1079	2	1079	2	0.00
25/01/2017	R186 On 02-February-17	9.40	Call	Bond Future	4442	5	4442	5	0.00
25/01/2017	R186 On 02-February-17	8.37	Call	Bond Future	13	0	13	0	500.00
25/01/2017	R186 On 02-February-17	8.79	Call	Bond Future	712	1	712	1	0.00
25/01/2017	R186 On 02-February-17	8.95	Call	Bond Future	1516	2	1516	2	0.00
25/01/2017	R186 On 02-February-17	9.02	Call	Bond Future	1938	2	1938	2	0.00
25/01/2017	R186 On 02-February-17	8.00	Call	Bond Future	0	0	0	0	7,000.00
25/01/2017	R186 On 02-February-17	8.60	Call	Bond Future	181	0	181	0	7,000.00
25/01/2017	R186 On 02-February-17	8.81	Call	Bond Future	797	1	797	1	0.00
25/01/2017	R186 On 02-February-17	8.43	Call	Bond Future	30	0	30	0	750.00
25/01/2017	R186 On 02-February-17	8.80	Call	Bond Future	754	1	754	1	0.00
25/01/2017	R186 On 02-February-17	8.90	Call	Bond Future	1236	2	1236	2	0.00
25/01/2017	R186 On 02-February-17	8.62	Call	Bond Future	215	0	215	0	500.00
25/01/2017	R186 On 02-February-17	9.10	Call	Bond Future	2450	3	2450	3	0.00
25/01/2017	R186 On 02-February-17	9.40	Put	Bond Future	0	0	0	0	750.00
25/01/2017	R186 On 02-February-17	8.79	Put	Bond Future	426	0	426	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
25/01/2017	R186 On 02-February-17	8.95	Put	Bond Future	119	0	119	0	2,546.00
25/01/2017	R186 On 02-February-17	9.02	Put	Bond Future	60	0	60	0	500.00
25/01/2017	R186 On 02-February-17	8.37	Put	Bond Future	2716	2	2716	2	0.00
25/01/2017	R186 On 02-February-17	8.60	Put	Bond Future	1234	1	1234	1	0.00
25/01/2017	R186 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	13,500.00
25/01/2017	R186 On 02-February-17	8.87	Put	Bond Future	236	0	236	0	500.00
25/01/2017	R186 On 02-February-17	8.62	Put	Bond Future	1126	1	1126	1	0.00
25/01/2017	R186 On 02-February-17	8.81	Put	Bond Future	371	0	371	0	0.00
25/01/2017	R186 On 02-February-17	9.10	Put	Bond Future	25	0	25	0	2,546.00
25/01/2017	R186 On 02-February-17	8.00	Put	Bond Future	5426	5	5426	5	0.00
25/01/2017	R186 On 02-February-17	8.90	Put	Bond Future	185	0	185	0	750.00
25/01/2017	R186 On 02-February-17	8.43	Put	Bond Future	2299	2	2299	2	0.00
25/01/2017	R186 On 02-February-17	8.80	Put	Bond Future	398	0	398	0	0.00
25/01/2017	R186 On 04-May-17			Bond Future	8.79	115.4675	8.7902	115.4675	87,815.00
25/01/2017	R186 On 04-May-17	8.91	Call	Bond Future	2392	3	2392	3	0.00
25/01/2017	R186 On 04-May-17	8.98	Call	Bond Future	2675	3	2675	3	0.00
25/01/2017	R186 On 04-May-17	8.94	Call	Bond Future	2511	3	2511	3	0.00
25/01/2017	R186 On 04-May-17	8.89	Call	Bond Future	2314	3	2314	3	0.00
25/01/2017	R186 On 04-May-17	8.44	Call	Bond Future	952	1	952	1	500.00
25/01/2017	R186 On 04-May-17	8.90	Call	Bond Future	2353	3	2353	3	0.00
25/01/2017	R186 On 04-May-17	8.98	Put	Bond Future	1382	1	1382	1	0.00
25/01/2017	R186 On 04-May-17	8.94	Put	Bond Future	1489	1	1489	1	500.00
25/01/2017	R186 On 04-May-17	8.89	Put	Bond Future	1632	2	1632	2	0.00
25/01/2017	R186 On 04-May-17	8.44	Put	Bond Future	3393	3	3393	3	0.00
25/01/2017	R186 On 04-May-17	8.90	Put	Bond Future	1603	2	1603	2	0.00
25/01/2017	R186 On 04-May-17	8.91	Put	Bond Future	1574	1	1574	1	0.00
25/01/2017	R186 On 03-August-17			Bond Future	8.82	112.4388	8.8232	112.4388	0.00
25/01/2017	R186 On 03-August-17	8.91	Call	Bond Future	3036	4	3036	4	0.00
25/01/2017	R186 On 03-August-17	8.93	Call	Bond Future	3110	4	3110	4	0.00
25/01/2017	R186 On 03-August-17	8.92	Call	Bond Future	3073	4	3073	4	0.00
25/01/2017	R186 On 03-August-17	8.91	Put	Bond Future	2454	2	2454	2	0.00
25/01/2017	R186 On 03-August-17	8.92	Put	Bond Future	2424	2	2424	2	0.00
25/01/2017	R186 On 03-August-17	8.93	Put	Bond Future	2395	2	2395	2	0.00
25/01/2017	R186 On 02-November-17			Bond Future	8.85	114.7271	8.8464	114.7271	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
25/01/2017	R186 On 02-November-17	8.88	Call	Bond Future	3410	4	3410	4	0.00
25/01/2017	R186 On 02-November-17	8.89	Call	Bond Future	3445	4	3445	4	0.00
25/01/2017	R186 On 02-November-17	8.90	Call	Bond Future	3480	4	3480	4	0.00
25/01/2017	R186 On 02-November-17	8.89	Put	Bond Future	3158	3	3158	3	0.00
25/01/2017	R186 On 02-November-17	8.90	Put	Bond Future	3128	3	3128	3	0.00
25/01/2017	R186 On 02-November-17	8.88	Put	Bond Future	3189	3	3189	3	0.00
25/01/2017	R197 On 02-February-17			Bond Future	295.54	294.6721	295.5405	294.6721	1,113.00
25/01/2017	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
25/01/2017	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
25/01/2017	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
25/01/2017	R197 On 02-February-17	302.58	Put	Bond Future	7040	8	7040	8	0.00
25/01/2017	R197 On 02-February-17	302.59	Put	Bond Future	7050	8	7050	8	0.00
25/01/2017	R197 On 02-February-17	302.57	Put	Bond Future	7030	8	7030	8	0.00
25/01/2017	R197 On 04-May-17			Bond Future	301.21	300.3340	301.2144	300.3340	113.00
25/01/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
25/01/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
25/01/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
25/01/2017	R197 On 04-May-17	308.59	Put	Bond Future	7376	8	7376	8	0.00
25/01/2017	R197 On 04-May-17	308.60	Put	Bond Future	7386	8	7386	8	0.00
25/01/2017	R197 On 04-May-17	308.58	Put	Bond Future	7366	8	7366	8	0.00
25/01/2017	R197 On 03-August-17			Bond Future	300.21	299.3162	300.2113	299.3162	0.00
25/01/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
25/01/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
25/01/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
25/01/2017	R197 On 03-August-17	308.05	Put	Bond Future	7839	9	7839	9	0.00
25/01/2017	R197 On 03-August-17	308.06	Put	Bond Future	7849	9	7849	9	0.00
25/01/2017	R197 On 03-August-17	308.07	Put	Bond Future	7859	9	7859	9	0.00
25/01/2017	R197 On 02-November-17			Bond Future	306.33	305.4234	306.3308	305.4234	0.00
25/01/2017	R197 On 02-November-17	305.17	Call	Bond Future	1161	0	1161	0	0.00
25/01/2017	R197 On 02-November-17	305.16	Call	Bond Future	1171	0	1171	0	0.00
25/01/2017	R197 On 02-November-17	305.15	Call	Bond Future	1181	0	1181	0	0.00
25/01/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00
25/01/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
25/01/2017	R197 On 02-November-17	305.15	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
25/01/2017	R202 On 02-February-17			Bond Future	246.10	246.0924	246.0989	246.0924	26,245.00
25/01/2017	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
25/01/2017	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
25/01/2017	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
25/01/2017	R202 On 02-February-17	251.72	Put	Bond Future	5621	6	5621	6	0.00
25/01/2017	R202 On 02-February-17	251.74	Put	Bond Future	5641	6	5641	6	0.00
25/01/2017	R202 On 02-February-17	251.73	Put	Bond Future	5631	6	5631	6	0.00
25/01/2017	R202 On 04-May-17			Bond Future	250.82	250.8209	250.8238	250.8209	33,970.00
25/01/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
25/01/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
25/01/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
25/01/2017	R202 On 04-May-17	256.71	Put	Bond Future	5886	6	5886	6	0.00
25/01/2017	R202 On 04-May-17	256.72	Put	Bond Future	5896	6	5896	6	0.00
25/01/2017	R202 On 04-May-17	256.73	Put	Bond Future	5906	6	5906	6	0.00
25/01/2017	R202 On 03-August-17			Bond Future	252.09	252.0849	252.0855	252.0849	0.00
25/01/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
25/01/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
25/01/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
25/01/2017	R202 On 03-August-17	258.36	Put	Bond Future	6274	6	6274	6	0.00
25/01/2017	R202 On 03-August-17	258.37	Put	Bond Future	6284	6	6284	6	0.00
25/01/2017	R202 On 03-August-17	258.35	Put	Bond Future	6264	6	6264	6	0.00
25/01/2017	R202 On 02-November-17			Bond Future	257.22	257.2282	257.2237	257.2282	0.00
25/01/2017	R202 On 02-November-17	253.89	Call	Bond Future	3334	3	3334	3	0.00
25/01/2017	R202 On 02-November-17	253.90	Call	Bond Future	3324	3	3324	3	0.00
25/01/2017	R202 On 02-November-17	253.91	Call	Bond Future	3314	3	3314	3	0.00
25/01/2017	R202 On 02-November-17	253.89	Put	Bond Future	0	0	0	0	0.00
25/01/2017	R202 On 02-November-17	253.91	Put	Bond Future	0	0	0	0	0.00
25/01/2017	R202 On 02-November-17	253.90	Put	Bond Future	0	0	0	0	0.00
25/01/2017	R203 On 02-February-17			Bond Future	7.75	103.6198	7.7450	103.6198	6,860.00
25/01/2017	R203 On 02-February-17	7.70	Call	Bond Future	14	0	14	0	0.00
25/01/2017	R203 On 02-February-17	7.72	Call	Bond Future	18	0	18	0	0.00
25/01/2017	R203 On 02-February-17	7.71	Call	Bond Future	16	0	16	0	0.00
25/01/2017	R203 On 02-February-17	7.71	Put	Bond Future	36	0	36	0	0.00
25/01/2017	R203 On 02-February-17	7.72	Put	Bond Future	33	0	33	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
25/01/2017	R203 On 02-February-17	7.70	Put	Bond Future	40	0	40	0	0.00
25/01/2017	R203 On 04-May-17			Bond Future	7.63	101.4317	7.6270	101.4317	25,779.00
25/01/2017	R203 On 04-May-17	6.91	Call	Bond Future	2	0	2	0	0.00
25/01/2017	R203 On 04-May-17	6.92	Call	Bond Future	2	0	2	0	0.00
25/01/2017	R203 On 04-May-17	6.93	Call	Bond Future	3	0	3	0	0.00
25/01/2017	R203 On 04-May-17	6.92	Put	Bond Future	250	0	250	0	0.00
25/01/2017	R203 On 04-May-17	6.91	Put	Bond Future	253	0	253	0	0.00
25/01/2017	R203 On 04-May-17	6.93	Put	Bond Future	246	0	246	0	0.00
25/01/2017	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
25/01/2017	R203 On 03-August-17	4.87	Call	Bond Future	45	0	45	0	0.00
25/01/2017	R203 On 03-August-17	4.89	Call	Bond Future	46	0	46	0	0.00
25/01/2017	R203 On 03-August-17	4.88	Call	Bond Future	46	0	46	0	0.00
25/01/2017	R203 On 03-August-17	4.88	Put	Bond Future	23	0	23	0	0.00
25/01/2017	R203 On 03-August-17	4.89	Put	Bond Future	22	0	22	0	0.00
25/01/2017	R203 On 03-August-17	4.87	Put	Bond Future	23	0	23	0	0.00
25/01/2017	R204 On 02-February-17			Bond Future	7.77	101.4867	7.7732	101.4867	11,958.00
25/01/2017	R204 On 02-February-17	8.28	Call	Bond Future	864	1	864	1	0.00
25/01/2017	R204 On 02-February-17	8.30	Call	Bond Future	898	1	898	1	0.00
25/01/2017	R204 On 02-February-17	8.29	Call	Bond Future	881	1	881	1	0.00
25/01/2017	R204 On 02-February-17	8.28	Put	Bond Future	0	0	0	0	0.00
25/01/2017	R204 On 02-February-17	8.30	Put	Bond Future	0	0	0	0	0.00
25/01/2017	R204 On 02-February-17	8.29	Put	Bond Future	0	0	0	0	0.00
25/01/2017	R204 On 04-May-17			Bond Future	7.78	103.4303	7.7807	103.4303	29,731.00
25/01/2017	R204 On 04-May-17	7.90	Call	Bond Future	376	0	376	0	0.00
25/01/2017	R204 On 04-May-17	7.92	Call	Bond Future	395	1	395	1	0.00
25/01/2017	R204 On 04-May-17	7.91	Call	Bond Future	385	1	385	1	0.00
25/01/2017	R204 On 04-May-17	7.91	Put	Bond Future	192	0	192	0	0.00
25/01/2017	R204 On 04-May-17	7.92	Put	Bond Future	186	0	186	0	0.00
25/01/2017	R204 On 04-May-17	7.90	Put	Bond Future	198	0	198	0	0.00
25/01/2017	R204 On 03-August-17			Bond Future	7.74	101.4272	7.7422	101.4272	0.00
25/01/2017	R204 On 03-August-17	7.75	Call	Bond Future	381	0	381	0	0.00
25/01/2017	R204 On 03-August-17	7.76	Call	Bond Future	388	0	388	0	0.00
25/01/2017	R204 On 03-August-17	7.77	Call	Bond Future	395	0	395	0	0.00
25/01/2017	R204 On 03-August-17	7.75	Put	Bond Future	371	0	371	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
25/01/2017	R204 On 03-August-17	7.76	Put	Bond Future	365	0	365	0	0.00
25/01/2017	R204 On 03-August-17	7.77	Put	Bond Future	359	0	359	0	0.00
25/01/2017	R204 On 02-November-17			Bond Future	7.62	103.4913	7.6212	103.4913	0.00
25/01/2017	R204 On 02-November-17	7.76	Call	Bond Future	469	1	469	1	0.00
25/01/2017	R204 On 02-November-17	7.74	Call	Bond Future	456	1	456	1	0.00
25/01/2017	R204 On 02-November-17	7.75	Call	Bond Future	463	1	463	1	0.00
25/01/2017	R204 On 02-November-17	7.74	Put	Bond Future	331	0	331	0	0.00
25/01/2017	R204 On 02-November-17	7.75	Put	Bond Future	326	0	326	0	0.00
25/01/2017	R204 On 02-November-17	7.76	Put	Bond Future	322	0	322	0	0.00
25/01/2017	R207 On 02-February-17			Bond Future	7.91	98.8179	7.9086	98.8179	33,978.00
25/01/2017	R207 On 02-February-17	8.91	Call	Bond Future	2512	3	2512	3	62.00
25/01/2017	R207 On 02-February-17	9.22	Call	Bond Future	3274	3	3274	3	0.00
25/01/2017	R207 On 02-February-17	9.24	Call	Bond Future	3323	3	3323	3	0.00
25/01/2017	R207 On 02-February-17	9.23	Call	Bond Future	3298	3	3298	3	0.00
25/01/2017	R207 On 02-February-17	9.23	Put	Bond Future	0	0	0	0	0.00
25/01/2017	R207 On 02-February-17	9.24	Put	Bond Future	0	0	0	0	0.00
25/01/2017	R207 On 02-February-17	8.91	Put	Bond Future	0	0	0	0	0.00
25/01/2017	R207 On 02-February-17	9.22	Put	Bond Future	0	0	0	0	0.00
25/01/2017	R207 On 04-May-17			Bond Future	7.93	100.7104	7.9317	100.7104	75,763.00
25/01/2017	R207 On 04-May-17	8.20	Call	Bond Future	855	1	855	1	0.00
25/01/2017	R207 On 04-May-17	8.22	Call	Bond Future	888	1	888	1	0.00
25/01/2017	R207 On 04-May-17	8.21	Call	Bond Future	872	1	872	1	0.00
25/01/2017	R207 On 04-May-17	8.20	Put	Bond Future	226	0	226	0	0.00
25/01/2017	R207 On 04-May-17	8.22	Put	Bond Future	213	0	213	0	0.00
25/01/2017	R207 On 04-May-17	8.21	Put	Bond Future	219	0	219	0	0.00
25/01/2017	R207 On 03-August-17			Bond Future	7.93	99.0514	7.9301	99.0514	0.00
25/01/2017	R207 On 03-August-17	8.19	Call	Bond Future	983	1	983	1	51.00
25/01/2017	R207 On 03-August-17	8.40	Call	Bond Future	1295	1	1295	1	0.00
25/01/2017	R207 On 03-August-17	8.39	Call	Bond Future	1279	1	1279	1	0.00
25/01/2017	R207 On 03-August-17	8.41	Call	Bond Future	1311	1	1311	1	0.00
25/01/2017	R207 On 03-August-17	8.39	Put	Bond Future	294	0	294	0	0.00
25/01/2017	R207 On 03-August-17	8.41	Put	Bond Future	283	0	283	0	0.00
25/01/2017	R207 On 03-August-17	8.19	Put	Bond Future	425	1	425	1	0.00
25/01/2017	R207 On 03-August-17	8.40	Put	Bond Future	288	0	288	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
25/01/2017	R207 On 02-November-17			Bond Future	7.88	101.0672	7.8840	101.0672	0.00
25/01/2017	R207 On 02-November-17	8.03	Call	Bond Future	899	1	899	1	0.00
25/01/2017	R207 On 02-November-17	8.05	Call	Bond Future	922	1	922	1	0.00
25/01/2017	R207 On 02-November-17	8.04	Call	Bond Future	910	1	910	1	0.00
25/01/2017	R207 On 02-November-17	8.04	Put	Bond Future	605	1	605	1	0.00
25/01/2017	R207 On 02-November-17	8.05	Put	Bond Future	597	1	597	1	0.00
25/01/2017	R207 On 02-November-17	8.03	Put	Bond Future	613	1	613	1	0.00
25/01/2017	R208 On 02-February-17			Bond Future	8.07	97.9461	8.0734	97.9461	19,535.00
25/01/2017	R208 On 02-February-17	8.64	Call	Bond Future	1885	2	1885	2	0.00
25/01/2017	R208 On 02-February-17	8.65	Call	Bond Future	1918	2	1918	2	0.00
25/01/2017	R208 On 02-February-17	8.63	Call	Bond Future	1852	2	1852	2	0.00
25/01/2017	R208 On 02-February-17	8.65	Put	Bond Future	0	0	0	0	0.00
25/01/2017	R208 On 02-February-17	8.64	Put	Bond Future	0	0	0	0	0.00
25/01/2017	R208 On 02-February-17	8.63	Put	Bond Future	0	0	0	0	0.00
25/01/2017	R208 On 04-May-17			Bond Future	8.10	96.4193	8.0976	96.4193	15,432.00
25/01/2017	R208 On 04-May-17	8.37	Call	Bond Future	1251	1	1251	1	0.00
25/01/2017	R208 On 04-May-17	8.39	Call	Bond Future	1295	1	1295	1	0.00
25/01/2017	R208 On 04-May-17	8.38	Call	Bond Future	1273	1	1273	1	0.00
25/01/2017	R208 On 04-May-17	8.37	Put	Bond Future	385	0	385	0	0.00
25/01/2017	R208 On 04-May-17	8.38	Put	Bond Future	375	0	375	0	0.00
25/01/2017	R208 On 04-May-17	8.39	Put	Bond Future	366	0	366	0	0.00
25/01/2017	R208 On 03-August-17			Bond Future	8.11	98.3196	8.1050	98.3196	0.00
25/01/2017	R208 On 03-August-17	8.30	Call	Bond Future	1366	2	1366	2	0.00
25/01/2017	R208 On 03-August-17	8.32	Call	Bond Future	1402	2	1402	2	0.00
25/01/2017	R208 On 03-August-17	8.31	Call	Bond Future	1384	2	1384	2	0.00
25/01/2017	R208 On 03-August-17	8.32	Put	Bond Future	755	1	755	1	0.00
25/01/2017	R208 On 03-August-17	8.31	Put	Bond Future	766	1	766	1	0.00
25/01/2017	R208 On 03-August-17	8.30	Put	Bond Future	778	1	778	1	0.00
25/01/2017	R208 On 02-November-17			Bond Future	8.09	96.9167	8.0938	96.9167	0.00
25/01/2017	R208 On 02-November-17	8.18	Call	Bond Future	1319	2	1319	2	0.00
25/01/2017	R208 On 02-November-17	8.20	Call	Bond Future	1351	2	1351	2	0.00
25/01/2017	R208 On 02-November-17	8.19	Call	Bond Future	1335	2	1335	2	0.00
25/01/2017	R208 On 02-November-17	8.19	Put	Bond Future	1062	1	1062	1	0.00
25/01/2017	R208 On 02-November-17	8.20	Put	Bond Future	1049	1	1049	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
25/01/2017	R208 On 02-November-17	8.18	Put	Bond Future	1074	1	1074	1	0.00
25/01/2017	R209 On 02-February-17			Bond Future	9.38	75.1385	9.3842	75.1385	13,935.00
25/01/2017	R209 On 02-February-17	9.55	Call	Bond Future	1330	2	1330	2	0.00
25/01/2017	R209 On 02-February-17	9.53	Call	Bond Future	1226	2	1226	2	0.00
25/01/2017	R209 On 02-February-17	9.54	Call	Bond Future	1277	2	1277	2	0.00
25/01/2017	R209 On 02-February-17	9.53	Put	Bond Future	227	0	227	0	0.00
25/01/2017	R209 On 02-February-17	9.54	Put	Bond Future	210	0	210	0	0.00
25/01/2017	R209 On 02-February-17	9.55	Put	Bond Future	195	0	195	0	0.00
25/01/2017	R209 On 04-May-17			Bond Future	9.43	73.4270	9.4268	73.4270	52,624.00
25/01/2017	R209 On 04-May-17	9.63	Call	Bond Future	2881	3	2881	3	0.00
25/01/2017	R209 On 04-May-17	8.93	Call	Bond Future	795	1	795	1	1,130.00
25/01/2017	R209 On 04-May-17	9.46	Call	Bond Future	2232	3	2232	3	0.00
25/01/2017	R209 On 04-May-17	9.48	Call	Bond Future	2304	3	2304	3	0.00
25/01/2017	R209 On 04-May-17	9.47	Call	Bond Future	2268	3	2268	3	0.00
25/01/2017	R209 On 04-May-17	9.33	Call	Bond Future	1792	2	1792	2	0.00
25/01/2017	R209 On 04-May-17	9.63	Put	Bond Future	1506	1	1506	1	1,130.00
25/01/2017	R209 On 04-May-17	8.93	Put	Bond Future	4331	4	4331	4	0.00
25/01/2017	R209 On 04-May-17	9.46	Put	Bond Future	2004	2	2004	2	0.00
25/01/2017	R209 On 04-May-17	9.33	Put	Bond Future	2462	2	2462	2	1,130.00
25/01/2017	R209 On 04-May-17	9.47	Put	Bond Future	1972	2	1972	2	0.00
25/01/2017	R209 On 04-May-17	9.48	Put	Bond Future	1940	2	1940	2	0.00
25/01/2017	R209 On 03-August-17			Bond Future	9.46	74.8742	9.4638	74.8742	0.00
25/01/2017	R209 On 03-August-17	9.44	Call	Bond Future	2918	3	2918	3	0.00
25/01/2017	R209 On 03-August-17	9.43	Call	Bond Future	2884	3	2884	3	0.00
25/01/2017	R209 On 03-August-17	9.45	Call	Bond Future	2953	3	2953	3	0.00
25/01/2017	R209 On 03-August-17	9.44	Put	Bond Future	3081	3	3081	3	0.00
25/01/2017	R209 On 03-August-17	9.45	Put	Bond Future	3047	3	3047	3	0.00
25/01/2017	R209 On 03-August-17	9.43	Put	Bond Future	3115	3	3115	3	0.00
25/01/2017	R209 On 02-November-17			Bond Future	9.50	73.2465	9.4959	73.2465	0.00
25/01/2017	R209 On 02-November-17	9.54	Call	Bond Future	3828	4	3828	4	0.00
25/01/2017	R209 On 02-November-17	9.52	Call	Bond Future	3758	4	3758	4	0.00
25/01/2017	R209 On 02-November-17	9.53	Call	Bond Future	3793	4	3793	4	0.00
25/01/2017	R209 On 02-November-17	9.54	Put	Bond Future	3531	3	3531	3	0.00
25/01/2017	R209 On 02-November-17	9.52	Put	Bond Future	3595	4	3595	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
25/01/2017	R209 On 02-November-17	9.53	Put	Bond Future	3563	3	3563	3	0.00
25/01/2017	R210 On 02-February-17			Bond Future	186.17	187.0671	186.1738	187.0671	585.00
25/01/2017	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
25/01/2017	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
25/01/2017	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
25/01/2017	R210 On 02-February-17	190.86	Put	Bond Future	4686	4	4686	4	0.00
25/01/2017	R210 On 02-February-17	190.84	Put	Bond Future	4666	4	4666	4	0.00
25/01/2017	R210 On 02-February-17	190.85	Put	Bond Future	4676	4	4676	4	0.00
25/01/2017	R210 On 04-May-17			Bond Future	187.43	188.3421	187.4288	188.3421	1,428.00
25/01/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
25/01/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
25/01/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
25/01/2017	R210 On 04-May-17	192.31	Put	Bond Future	4881	4	4881	4	0.00
25/01/2017	R210 On 04-May-17	192.32	Put	Bond Future	4891	4	4891	4	0.00
25/01/2017	R210 On 04-May-17	192.33	Put	Bond Future	4901	4	4901	4	0.00
25/01/2017	R210 On 03-August-17			Bond Future	191.13	192.0651	191.1320	192.0651	0.00
25/01/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
25/01/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
25/01/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
25/01/2017	R210 On 03-August-17	196.29	Put	Bond Future	5158	4	5158	4	0.00
25/01/2017	R210 On 03-August-17	196.30	Put	Bond Future	5168	4	5168	4	0.00
25/01/2017	R210 On 03-August-17	196.28	Put	Bond Future	5148	4	5148	4	0.00
25/01/2017	R210 On 02-November-17			Bond Future	192.60	193.5513	192.5954	193.5513	0.00
25/01/2017	R210 On 02-November-17	192.07	Call	Bond Future	525	1	525	1	0.00
25/01/2017	R210 On 02-November-17	192.09	Call	Bond Future	505	1	505	1	0.00
25/01/2017	R210 On 02-November-17	192.08	Call	Bond Future	515	1	515	1	0.00
25/01/2017	R210 On 02-November-17	192.08	Put	Bond Future	0	0	0	0	0.00
25/01/2017	R210 On 02-November-17	192.07	Put	Bond Future	0	0	0	0	0.00
25/01/2017	R210 On 02-November-17	192.09	Put	Bond Future	0	0	0	0	0.00
25/01/2017	R212 On 02-February-17			Bond Future	146.22	146.2492	146.2193	146.2492	3,380.00
25/01/2017	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
25/01/2017	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
25/01/2017	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
25/01/2017	R212 On 02-February-17	149.28	Put	Bond Future	3061	3	3061	3	0.00

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25/01/2017	R212 On 02-February-17	149.29	Put	Bond Future	3071	3	3071	3	0.00
25/01/2017	R212 On 02-February-17	149.27	Put	Bond Future	3051	3	3051	3	0.00
25/01/2017	R212 On 04-May-17			Bond Future	149.03	149.0592	149.0265	149.0592	1,000.00
25/01/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
25/01/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
25/01/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
25/01/2017	R212 On 04-May-17	152.24	Put	Bond Future	3213	3	3213	3	0.00
25/01/2017	R212 On 04-May-17	152.25	Put	Bond Future	3223	3	3223	3	0.00
25/01/2017	R212 On 04-May-17	152.23	Put	Bond Future	3203	3	3203	3	0.00
25/01/2017	R212 On 03-August-17			Bond Future	149.92	149.9557	149.9210	149.9557	0.00
25/01/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
25/01/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
25/01/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
25/01/2017	R212 On 03-August-17	153.34	Put	Bond Future	3419	3	3419	3	0.00
25/01/2017	R212 On 03-August-17	153.35	Put	Bond Future	3429	3	3429	3	0.00
25/01/2017	R212 On 03-August-17	153.36	Put	Bond Future	3439	3	3439	3	0.00
25/01/2017	R212 On 02-November-17			Bond Future	152.98	153.0154	152.9768	153.0154	0.00
25/01/2017	R212 On 02-November-17	152.41	Call	Bond Future	567	1	567	1	0.00
25/01/2017	R212 On 02-November-17	152.42	Call	Bond Future	557	1	557	1	0.00
25/01/2017	R212 On 02-November-17	152.40	Call	Bond Future	577	1	577	1	0.00
25/01/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00
25/01/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
25/01/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
25/01/2017	R213 On 02-February-17			Bond Future	9.20	86.3994	9.2046	86.3994	10,051.00
25/01/2017	R213 On 02-February-17	9.40	Call	Bond Future	1467	2	1467	2	0.00
25/01/2017	R213 On 02-February-17	9.42	Call	Bond Future	1578	2	1578	2	0.00
25/01/2017	R213 On 02-February-17	9.41	Call	Bond Future	1522	2	1522	2	0.00
25/01/2017	R213 On 02-February-17	9.40	Put	Bond Future	145	0	145	0	0.00
25/01/2017	R213 On 02-February-17	9.41	Put	Bond Future	134	0	134	0	0.00
25/01/2017	R213 On 02-February-17	9.42	Put	Bond Future	123	0	123	0	0.00
25/01/2017	R213 On 04-May-17			Bond Future	9.25	84.5027	9.2471	84.5027	42,655.00
25/01/2017	R213 On 04-May-17	9.36	Call	Bond Future	2457	3	2457	3	0.00
25/01/2017	R213 On 04-May-17	9.37	Call	Bond Future	2495	3	2495	3	0.00
25/01/2017	R213 On 04-May-17	9.35	Call	Bond Future	2419	3	2419	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
25/01/2017	R213 On 04-May-17	9.36	Put	Bond Future	1698	2	1698	2	0.00
25/01/2017	R213 On 04-May-17	9.37	Put	Bond Future	1669	2	1669	2	0.00
25/01/2017	R213 On 04-May-17	9.35	Put	Bond Future	1727	2	1727	2	0.00
25/01/2017	R213 On 03-August-17			Bond Future	9.28	86.1680	9.2835	86.1680	0.00
25/01/2017	R213 On 03-August-17	9.33	Call	Bond Future	3009	3	3009	3	0.00
25/01/2017	R213 On 03-August-17	9.34	Call	Bond Future	3044	4	3044	4	0.00
25/01/2017	R213 On 03-August-17	9.35	Call	Bond Future	3079	4	3079	4	0.00
25/01/2017	R213 On 03-August-17	9.34	Put	Bond Future	2668	3	2668	3	0.00
25/01/2017	R213 On 03-August-17	9.35	Put	Bond Future	2637	3	2637	3	0.00
25/01/2017	R213 On 03-August-17	9.33	Put	Bond Future	2699	3	2699	3	0.00
25/01/2017	R213 On 02-November-17			Bond Future	9.32	84.3685	9.3167	84.3685	0.00
25/01/2017	R213 On 02-November-17	9.36	Call	Bond Future	3625	4	3625	4	0.00
25/01/2017	R213 On 02-November-17	9.34	Call	Bond Future	3556	4	3556	4	0.00
25/01/2017	R213 On 02-November-17	9.35	Call	Bond Future	3591	4	3591	4	0.00
25/01/2017	R213 On 02-November-17	9.34	Put	Bond Future	3402	3	3402	3	0.00
25/01/2017	R213 On 02-November-17	9.35	Put	Bond Future	3371	3	3371	3	0.00
25/01/2017	R213 On 02-November-17	9.36	Put	Bond Future	3340	3	3340	3	0.00
25/01/2017	R214 On 02-February-17			Bond Future	9.44	75.6144	9.4443	75.6144	21,157.00
25/01/2017	R214 On 02-February-17	9.67	Call	Bond Future	1745	2	1745	2	0.00
25/01/2017	R214 On 02-February-17	9.66	Call	Bond Future	1686	2	1686	2	0.00
25/01/2017	R214 On 02-February-17	9.68	Call	Bond Future	1804	2	1804	2	0.00
25/01/2017	R214 On 02-February-17	9.67	Put	Bond Future	133	0	133	0	0.00
25/01/2017	R214 On 02-February-17	9.68	Put	Bond Future	123	0	123	0	0.00
25/01/2017	R214 On 02-February-17	9.66	Put	Bond Future	145	0	145	0	0.00
25/01/2017	R214 On 04-May-17			Bond Future	9.48	73.7647	9.4848	73.7647	21,019.00
25/01/2017	R214 On 04-May-17	9.58	Call	Bond Future	2625	3	2625	3	0.00
25/01/2017	R214 On 04-May-17	9.56	Call	Bond Future	2547	3	2547	3	0.00
25/01/2017	R214 On 04-May-17	9.57	Call	Bond Future	2586	3	2586	3	0.00
25/01/2017	R214 On 04-May-17	9.56	Put	Bond Future	2007	2	2007	2	0.00
25/01/2017	R214 On 04-May-17	9.57	Put	Bond Future	1975	2	1975	2	0.00
25/01/2017	R214 On 04-May-17	9.58	Put	Bond Future	1943	2	1943	2	0.00
25/01/2017	R214 On 03-August-17			Bond Future	9.52	75.2185	9.5202	75.2185	0.00
25/01/2017	R214 On 03-August-17	9.51	Call	Bond Future	3114	4	3114	4	0.00
25/01/2017	R214 On 03-August-17	9.53	Call	Bond Future	3186	4	3186	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
25/01/2017	R214 On 03-August-17	9.52	Call	Bond Future	3150	4	3150	4	0.00
25/01/2017	R214 On 03-August-17	9.52	Put	Bond Future	3151	3	3151	3	0.00
25/01/2017	R214 On 03-August-17	9.53	Put	Bond Future	3116	3	3116	3	0.00
25/01/2017	R214 On 03-August-17	9.51	Put	Bond Future	3187	3	3187	3	0.00
25/01/2017	R214 On 02-November-17			Bond Future	9.55	73.4500	9.5528	73.4500	0.00
25/01/2017	R214 On 02-November-17	9.58	Call	Bond Future	3949	5	3949	5	0.00
25/01/2017	R214 On 02-November-17	9.60	Call	Bond Future	4023	5	4023	5	0.00
25/01/2017	R214 On 02-November-17	9.59	Call	Bond Future	3986	5	3986	5	0.00
25/01/2017	R214 On 02-November-17	9.58	Put	Bond Future	3756	4	3756	4	0.00
25/01/2017	R214 On 02-November-17	9.60	Put	Bond Future	3688	4	3688	4	0.00
25/01/2017	R214 On 02-November-17	9.59	Put	Bond Future	3722	4	3722	4	0.00
25/01/2017	R248 On 02-February-17			Bond Future	9.49	97.1444	9.4944	97.1444	37,243.00
25/01/2017	R248 On 02-February-17	9.76	Call	Bond Future	2548	3	2548	3	0.00
25/01/2017	R248 On 02-February-17	9.78	Call	Bond Future	2704	3	2704	3	0.00
25/01/2017	R248 On 02-February-17	9.77	Call	Bond Future	2625	3	2625	3	0.00
25/01/2017	R248 On 02-February-17	9.77	Put	Bond Future	126	0	126	0	0.00
25/01/2017	R248 On 02-February-17	9.76	Put	Bond Future	137	0	137	0	0.00
25/01/2017	R248 On 02-February-17	9.78	Put	Bond Future	116	0	116	0	0.00
25/01/2017	R248 On 04-May-17			Bond Future	9.54	94.5656	9.5363	94.5656	57,218.00
25/01/2017	R248 On 04-May-17	9.67	Call	Bond Future	3648	4	3648	4	0.00
25/01/2017	R248 On 04-May-17	9.66	Call	Bond Future	3597	4	3597	4	0.00
25/01/2017	R248 On 04-May-17	9.65	Call	Bond Future	3547	4	3547	4	0.00
25/01/2017	R248 On 04-May-17	9.66	Put	Bond Future	2470	2	2470	2	0.00
25/01/2017	R248 On 04-May-17	9.65	Put	Bond Future	2509	2	2509	2	0.00
25/01/2017	R248 On 04-May-17	9.67	Put	Bond Future	2431	2	2431	2	0.00
25/01/2017	R248 On 03-August-17			Bond Future	9.57	96.4293	9.5732	96.4293	0.00
25/01/2017	R248 On 03-August-17	9.57	Call	Bond Future	4215	5	4215	5	0.00
25/01/2017	R248 On 03-August-17	9.58	Call	Bond Future	4261	5	4261	5	0.00
25/01/2017	R248 On 03-August-17	9.56	Call	Bond Future	4169	5	4169	5	0.00
25/01/2017	R248 On 03-August-17	9.57	Put	Bond Future	4244	4	4244	4	0.00
25/01/2017	R248 On 03-August-17	9.58	Put	Bond Future	4199	4	4199	4	0.00
25/01/2017	R248 On 03-August-17	9.56	Put	Bond Future	4289	4	4289	4	0.00
25/01/2017	R248 On 02-November-17			Bond Future	9.61	93.9505	9.6072	93.9505	0.00
25/01/2017	R248 On 02-November-17	9.64	Call	Bond Future	5312	6	5312	6	0.00

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25/01/2017	R248 On 02-November-17	9.65	Call	Bond Future	5359	6	5359	6	0.00
25/01/2017	R248 On 02-November-17	9.66	Call	Bond Future	5406	6	5406	6	0.00
25/01/2017	R248 On 02-November-17	9.64	Put	Bond Future	5016	5	5016	5	0.00
25/01/2017	R248 On 02-November-17	9.65	Put	Bond Future	4972	5	4972	5	0.00
25/01/2017	R248 On 02-November-17	9.66	Put	Bond Future	4929	5	4929	5	0.00