



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 September 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	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
13/09/2016	2025 On 03-November-16			Bond Future	128.74	128.7397	128.7444	128.7397	3,044.00
13/09/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
13/09/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
13/09/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
13/09/2016	2025 On 03-November-16	129.22	Put	Bond Future	476	0	476	0	0.00
13/09/2016	2025 On 03-November-16	129.21	Put	Bond Future	466	0	466	0	0.00
13/09/2016	2025 On 03-November-16	129.23	Put	Bond Future	486	0	486	0	0.00
13/09/2016	2030 On 03-November-16			Bond Future	9.10	93.6714	9.1006	93.6714	33,286.00
13/09/2016	2030 On 03-November-16	9.33	Call	Bond Future	1621	2	1621	2	0.00
13/09/2016	2030 On 03-November-16	9.34	Call	Bond Future	1691	2	1691	2	0.00
13/09/2016	2030 On 03-November-16	9.35	Call	Bond Future	1761	2	1761	2	0.00
13/09/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
13/09/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
13/09/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
13/09/2016	2030 On 02-February-17			Bond Future	9.14	91.4715	9.1402	91.4715	0.00
13/09/2016	2030 On 02-February-17	9.29	Call	Bond Future	1049	1	1049	1	0.00
13/09/2016	2030 On 02-February-17	9.31	Call	Bond Future	1188	1	1188	1	0.00
13/09/2016	2030 On 02-February-17	9.30	Call	Bond Future	1118	1	1118	1	0.00
13/09/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
13/09/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
13/09/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
13/09/2016	2030 On 04-May-17			Bond Future	9.17	93.3119	9.1745	93.3119	0.00
13/09/2016	2030 On 04-May-17	9.34	Call	Bond Future	1144	1	1144	1	0.00
13/09/2016	2030 On 04-May-17	9.33	Call	Bond Future	1075	1	1075	1	0.00
13/09/2016	2030 On 04-May-17	9.32	Call	Bond Future	1006	1	1006	1	0.00
13/09/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
13/09/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
13/09/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
13/09/2016	2032 On 03-November-16			Bond Future	9.21	92.9514	9.2073	92.9514	13,093.00
13/09/2016	2032 On 03-November-16	10.28	Call	Bond Future	7810	8	7810	8	0.00
13/09/2016	2032 On 03-November-16	10.30	Call	Bond Future	7940	8	7940	8	0.00
13/09/2016	2032 On 03-November-16	10.29	Call	Bond Future	7875	8	7875	8	0.00
13/09/2016	2032 On 03-November-16	10.28	Put	Bond Future	78	0	78	0	0.00
13/09/2016	2032 On 03-November-16	10.30	Put	Bond Future	72	0	72	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
13/09/2016	2032 On 03-November-16	10.29	Put	Bond Future	75	0	75	0	0.00
13/09/2016	2032 On 02-February-17			Bond Future	9.25	94.7437	9.2498	94.7437	0.00
13/09/2016	2032 On 02-February-17	9.51	Call	Bond Future	4023	4	4023	4	0.00
13/09/2016	2032 On 02-February-17	9.53	Call	Bond Future	4114	4	4114	4	0.00
13/09/2016	2032 On 02-February-17	9.52	Call	Bond Future	4068	4	4068	4	0.00
13/09/2016	2032 On 02-February-17	9.52	Put	Bond Future	2050	2	2050	2	0.00
13/09/2016	2032 On 02-February-17	9.51	Put	Bond Future	2078	2	2078	2	0.00
13/09/2016	2032 On 02-February-17	9.53	Put	Bond Future	2022	2	2022	2	0.00
13/09/2016	2032 On 04-May-17			Bond Future	9.28	92.4887	9.2833	92.4887	0.00
13/09/2016	2032 On 04-May-17	9.46	Call	Bond Future	4482	4	4482	4	0.00
13/09/2016	2032 On 04-May-17	9.45	Call	Bond Future	4441	4	4441	4	0.00
13/09/2016	2032 On 04-May-17	9.44	Call	Bond Future	4401	4	4401	4	0.00
13/09/2016	2032 On 04-May-17	9.45	Put	Bond Future	3202	3	3202	3	0.00
13/09/2016	2032 On 04-May-17	9.46	Put	Bond Future	3169	3	3169	3	0.00
13/09/2016	2032 On 04-May-17	9.44	Put	Bond Future	3236	3	3236	3	0.00
13/09/2016	2033 On 03-November-16			Bond Future	108.25	108.2470	108.2511	108.2470	4,575.00
13/09/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
13/09/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
13/09/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
13/09/2016	2033 On 03-November-16	109.17	Put	Bond Future	919	1	919	1	0.00
13/09/2016	2033 On 03-November-16	109.18	Put	Bond Future	929	1	929	1	0.00
13/09/2016	2033 On 03-November-16	109.16	Put	Bond Future	909	1	909	1	0.00
13/09/2016	2037 On 03-November-16			Bond Future	9.37	94.6165	9.3660	94.6165	38,537.00
13/09/2016	2037 On 03-November-16	10.35	Call	Bond Future	7904	8	7904	8	0.00
13/09/2016	2037 On 03-November-16	10.36	Call	Bond Future	7973	8	7973	8	0.00
13/09/2016	2037 On 03-November-16	10.37	Call	Bond Future	8042	8	8042	8	0.00
13/09/2016	2037 On 03-November-16	10.36	Put	Bond Future	138	0	138	0	0.00
13/09/2016	2037 On 03-November-16	10.37	Put	Bond Future	133	0	133	0	0.00
13/09/2016	2037 On 03-November-16	10.35	Put	Bond Future	142	0	142	0	0.00
13/09/2016	2037 On 02-February-17			Bond Future	9.41	92.1844	9.4068	92.1844	0.00
13/09/2016	2037 On 02-February-17	9.66	Call	Bond Future	4514	5	4514	5	0.00
13/09/2016	2037 On 02-February-17	9.68	Call	Bond Future	4612	5	4612	5	0.00
13/09/2016	2037 On 02-February-17	9.67	Call	Bond Future	4563	5	4563	5	0.00
13/09/2016	2037 On 02-February-17	9.66	Put	Bond Future	2433	2	2433	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
13/09/2016	2037 On 02-February-17	9.67	Put	Bond Future	2401	2	2401	2	0.00
13/09/2016	2037 On 02-February-17	9.68	Put	Bond Future	2369	2	2369	2	0.00
13/09/2016	2037 On 04-May-17			Bond Future	9.44	94.0392	9.4429	94.0392	0.00
13/09/2016	2037 On 04-May-17	9.59	Call	Bond Future	4928	5	4928	5	0.00
13/09/2016	2037 On 04-May-17	9.58	Call	Bond Future	4885	5	4885	5	0.00
13/09/2016	2037 On 04-May-17	9.60	Call	Bond Future	4972	5	4972	5	0.00
13/09/2016	2037 On 04-May-17	9.58	Put	Bond Future	3759	4	3759	4	0.00
13/09/2016	2037 On 04-May-17	9.60	Put	Bond Future	3684	4	3684	4	0.00
13/09/2016	2037 On 04-May-17	9.59	Put	Bond Future	3721	4	3721	4	0.00
13/09/2016	2038 On 03-November-16			Bond Future	136.69	136.6819	136.6867	136.6819	20,843.00
13/09/2016	2038 On 03-November-16	136.33	Call	Bond Future	357	0	357	0	0.00
13/09/2016	2038 On 03-November-16	136.32	Call	Bond Future	367	0	367	0	0.00
13/09/2016	2038 On 03-November-16	136.31	Call	Bond Future	377	0	377	0	0.00
13/09/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
13/09/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
13/09/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
13/09/2016	2040 On 03-November-16			Bond Future	9.38	98.9358	9.3804	98.9358	3,923.00
13/09/2016	2040 On 03-November-16	9.69	Call	Bond Future	3857	4	3857	4	0.00
13/09/2016	2040 On 03-November-16	9.71	Call	Bond Future	3978	4	3978	4	0.00
13/09/2016	2040 On 03-November-16	9.70	Call	Bond Future	3917	4	3917	4	0.00
13/09/2016	2040 On 03-November-16	9.69	Put	Bond Future	1098	1	1098	1	0.00
13/09/2016	2040 On 03-November-16	9.70	Put	Bond Future	1072	1	1072	1	0.00
13/09/2016	2040 On 03-November-16	9.71	Put	Bond Future	1046	1	1046	1	0.00
13/09/2016	2040 On 02-February-17			Bond Future	9.42	96.3367	9.4203	96.3367	0.00
13/09/2016	2040 On 02-February-17	9.58	Call	Bond Future	4409	4	4409	4	0.00
13/09/2016	2040 On 02-February-17	9.59	Call	Bond Future	4458	5	4458	5	0.00
13/09/2016	2040 On 02-February-17	9.60	Call	Bond Future	4507	5	4507	5	0.00
13/09/2016	2040 On 02-February-17	9.59	Put	Bond Future	2944	3	2944	3	0.00
13/09/2016	2040 On 02-February-17	9.60	Put	Bond Future	2906	3	2906	3	0.00
13/09/2016	2040 On 02-February-17	9.58	Put	Bond Future	2983	3	2983	3	0.00
13/09/2016	2040 On 04-May-17			Bond Future	9.46	98.2750	9.4556	98.2750	0.00
13/09/2016	2040 On 04-May-17	9.62	Call	Bond Future	5464	6	5464	6	0.00
13/09/2016	2040 On 04-May-17	9.63	Call	Bond Future	5512	6	5512	6	0.00
13/09/2016	2040 On 04-May-17	9.64	Call	Bond Future	5559	6	5559	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
13/09/2016	2040 On 04-May-17	9.63	Put	Bond Future	3969	4	3969	4	0.00
13/09/2016	2040 On 04-May-17	9.64	Put	Bond Future	3929	4	3929	4	0.00
13/09/2016	2040 On 04-May-17	9.62	Put	Bond Future	4009	4	4009	4	0.00
13/09/2016	2044 On 03-November-16			Bond Future	9.39	96.0983	9.3945	96.0983	18,566.00
13/09/2016	2044 On 03-November-16	10.42	Call	Bond Future	8866	9	8866	9	0.00
13/09/2016	2044 On 03-November-16	10.41	Call	Bond Future	8793	9	8793	9	0.00
13/09/2016	2044 On 03-November-16	10.43	Call	Bond Future	8940	9	8940	9	0.00
13/09/2016	2044 On 03-November-16	10.43	Put	Bond Future	138	0	138	0	0.00
13/09/2016	2044 On 03-November-16	10.42	Put	Bond Future	143	0	143	0	0.00
13/09/2016	2044 On 03-November-16	10.41	Put	Bond Future	147	0	147	0	0.00
13/09/2016	2044 On 02-February-17			Bond Future	9.43	93.5696	9.4331	93.5696	0.00
13/09/2016	2044 On 02-February-17	9.77	Call	Bond Future	5404	5	5404	5	0.00
13/09/2016	2044 On 02-February-17	9.78	Call	Bond Future	5458	5	5458	5	0.00
13/09/2016	2044 On 02-February-17	9.76	Call	Bond Future	5349	5	5349	5	0.00
13/09/2016	2044 On 02-February-17	9.77	Put	Bond Future	2399	2	2399	2	0.00
13/09/2016	2044 On 02-February-17	9.78	Put	Bond Future	2367	2	2367	2	0.00
13/09/2016	2044 On 02-February-17	9.76	Put	Bond Future	2431	2	2431	2	0.00
13/09/2016	2044 On 04-May-17			Bond Future	9.47	95.4522	9.4672	95.4522	0.00
13/09/2016	2044 On 04-May-17	9.67	Call	Bond Future	5752	6	5752	6	0.00
13/09/2016	2044 On 04-May-17	9.66	Call	Bond Future	5703	6	5703	6	0.00
13/09/2016	2044 On 04-May-17	9.68	Call	Bond Future	5800	6	5800	6	0.00
13/09/2016	2044 On 04-May-17	9.68	Put	Bond Future	3897	4	3897	4	0.00
13/09/2016	2044 On 04-May-17	9.67	Put	Bond Future	3936	4	3936	4	0.00
13/09/2016	2044 On 04-May-17	9.66	Put	Bond Future	3976	4	3976	4	0.00
13/09/2016	2046 On 03-November-16			Bond Future	134.47	134.4625	134.4677	134.4625	17,594.00
13/09/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
13/09/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
13/09/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
13/09/2016	2046 On 03-November-16	137.09	Put	Bond Future	2622	3	2622	3	0.00
13/09/2016	2046 On 03-November-16	137.07	Put	Bond Future	2602	3	2602	3	0.00
13/09/2016	2046 On 03-November-16	137.08	Put	Bond Future	2612	3	2612	3	0.00
13/09/2016	2050 On 03-November-16			Bond Future	144.42	144.4192	144.4249	144.4192	21,628.00
13/09/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
13/09/2016	2050 On 03-November-16	149.53	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
13/09/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
13/09/2016	2050 On 03-November-16	149.53	Put	Bond Future	5105	5	5105	5	0.00
13/09/2016	2050 On 03-November-16	149.54	Put	Bond Future	5115	5	5115	5	0.00
13/09/2016	2050 On 03-November-16	149.52	Put	Bond Future	5095	5	5095	5	0.00
13/09/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	AL37 On 03-November-16			Index Future	505.71	505.1110	505.7110	505.1110	14.00
13/09/2016	AL37 On 02-February-17			Index Future	515.46	514.8480	515.4600	514.8480	0.00
13/09/2016	AL7T On 03-November-16			Index Future	586.08	585.1370	586.0780	585.1370	3.00
13/09/2016	AL7T On 02-February-17			Index Future	597.38	596.4170	597.3760	596.4170	0.00
13/09/2016	ALBI On 03-November-16			Index Future	535.06	534.8200	535.0600	534.8200	707.00
13/09/2016	ALBI On 02-February-17			Index Future	545.38	545.1300	545.3750	545.1300	0.00
13/09/2016	ALBI On 04-May-17			Index Future	556.33	556.0880	556.3330	556.0880	0.00
13/09/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	C207 On 15-January-20			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
13/09/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/09/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	EL28 On 03-November-16			Bond Future	130.42	130.4117	130.4186	130.4117	0.00
13/09/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
13/09/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
13/09/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
13/09/2016	EL28 On 03-November-16	132.16	Put	Bond Future	1741	2	1741	2	0.00
13/09/2016	EL28 On 03-November-16	132.17	Put	Bond Future	1751	2	1751	2	0.00
13/09/2016	EL28 On 03-November-16	132.15	Put	Bond Future	1731	2	1731	2	0.00
13/09/2016	EL28 On 02-February-17			Bond Future	132.94	132.9343	132.9412	132.9343	0.00
13/09/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
13/09/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
13/09/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
13/09/2016	EL28 On 02-February-17	135.10	Put	Bond Future	2159	2	2159	2	0.00
13/09/2016	EL28 On 02-February-17	135.12	Put	Bond Future	2179	2	2179	2	0.00
13/09/2016	EL28 On 02-February-17	135.11	Put	Bond Future	2169	2	2169	2	0.00
13/09/2016	EL28 On 04-May-17			Bond Future	133.94	133.9297	133.9357	133.9297	0.00
13/09/2016	EL28 On 04-May-17	137.92	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
13/09/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
13/09/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
13/09/2016	EL28 On 04-May-17	137.90	Put	Bond Future	3964	4	3964	4	0.00
13/09/2016	EL28 On 04-May-17	137.91	Put	Bond Future	3974	4	3974	4	0.00
13/09/2016	EL28 On 04-May-17	137.92	Put	Bond Future	3984	4	3984	4	0.00
13/09/2016	ES33 On 03-November-16			Bond Future	10.25	79.2436	10.2550	79.2436	8,789.00
13/09/2016	ES33 On 03-November-16	11.31	Call	Bond Future	6529	7	6529	7	0.00
13/09/2016	ES33 On 03-November-16	11.29	Call	Bond Future	6413	6	6413	6	0.00
13/09/2016	ES33 On 03-November-16	11.30	Call	Bond Future	6471	6	6471	6	0.00
13/09/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
13/09/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
13/09/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
13/09/2016	ES33 On 02-February-17			Bond Future	10.33	80.7715	10.3296	80.7715	0.00
13/09/2016	ES33 On 02-February-17	10.61	Call	Bond Future	1797	2	1797	2	0.00
13/09/2016	ES33 On 02-February-17	10.60	Call	Bond Future	1734	2	1734	2	0.00
13/09/2016	ES33 On 02-February-17	10.59	Call	Bond Future	1671	2	1671	2	0.00
13/09/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
13/09/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
13/09/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
13/09/2016	ES33 On 04-May-17			Bond Future	10.39	78.6006	10.3938	78.6006	0.00
13/09/2016	ES33 On 04-May-17	10.55	Call	Bond Future	997	1	997	1	0.00
13/09/2016	ES33 On 04-May-17	10.56	Call	Bond Future	1061	1	1061	1	0.00
13/09/2016	ES33 On 04-May-17	10.54	Call	Bond Future	934	1	934	1	0.00
13/09/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
13/09/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
13/09/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
13/09/2016	ES42 On 03-November-16			Bond Future	10.35	83.8662	10.3526	83.8662	8,777.00
13/09/2016	ES42 On 02-February-17			Bond Future	10.42	85.4835	10.4216	85.4835	0.00
13/09/2016	ES42 On 04-May-17			Bond Future	10.48	82.9397	10.4848	82.9397	0.00
13/09/2016	GOVI On 03-November-16			GOVI	532.64	532.3020	532.6430	532.3020	421.00
13/09/2016	GOVI On 03-November-16	476.11	Call	GOVI	565330	56	565330	56	0.00
13/09/2016	GOVI On 03-November-16	476.13	Call	GOVI	565130	56	565130	56	0.00
13/09/2016	GOVI On 03-November-16	476.12	Call	GOVI	565230	56	565230	56	0.00
13/09/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
13/09/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
13/09/2016	GOVI On 02-February-17			GOVI	542.91	542.5630	542.9120	542.5630	27.00
13/09/2016	GOVI On 02-February-17	533.32	Call	GOVI	95920	9	95920	9	0.00
13/09/2016	GOVI On 02-February-17	533.34	Call	GOVI	95720	9	95720	9	0.00
13/09/2016	GOVI On 02-February-17	533.33	Call	GOVI	95820	9	95820	9	0.00
13/09/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
13/09/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
13/09/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
13/09/2016	GOVI On 04-May-17			GOVI	553.82	553.4700	553.8200	553.4700	0.00
13/09/2016	GOVI On 04-May-17	262.20	Call	GOVI	2916200	291	2916200	291	0.00
13/09/2016	GOVI On 04-May-17	262.19	Call	GOVI	2916300	291	2916300	291	0.00
13/09/2016	GOVI On 04-May-17	262.18	Call	GOVI	2916400	291	2916400	291	0.00
13/09/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
13/09/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
13/09/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
13/09/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/09/2016	IGOV On 03-November-16			Index Future	250.40	250.2510	250.4030	250.2510	1,023.00
13/09/2016	IGOV On 02-February-17			Index Future	255.25	255.0910	255.2450	255.0910	57.00
13/09/2016	IGOV On 04-May-17			Index Future	260.39	260.2330	260.3890	260.2330	0.00
13/09/2016	ILBI On 03-November-16			Index Future	678.33	677.8940	678.3290	677.8940	0.00
13/09/2016	ILBI On 02-February-17			Index Future	691.49	691.0480	691.4920	691.0480	155.00
13/09/2016	IS01 On 19-December-16			Interest Rate Swap	100.08	100.0769	100.0756	100.0769	0.00
13/09/2016	IS01 On 16-March-17			Interest Rate Swap	100.04	100.0422	100.0359	100.0422	0.00
13/09/2016	IS01 On 15-June-17			Interest Rate Swap	99.69	99.7038	99.6942	99.7038	0.00
13/09/2016	IS01 On 21-September-17			Interest Rate Swap	99.79	99.8081	99.7921	99.8081	0.00
13/09/2016	IS01 On 21-December-17			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	IS02 On 18-December-17			Interest Rate Swap	100.12	100.1419	100.1214	100.1419	0.00
13/09/2016	IS02 On 16-March-18			Interest Rate Swap	99.45	99.4795	99.4508	99.4795	0.00
13/09/2016	IS02 On 15-June-18			Interest Rate Swap	99.16	99.1996	99.1631	99.1996	0.00
13/09/2016	IS02 On 21-September-18			Interest Rate Swap	99.31	99.3725	99.3108	99.3725	0.00
13/09/2016	IS02 On 21-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	IS05 On 17-December-20			Interest Rate Swap	98.47	98.4892	98.4709	98.4892	0.00
13/09/2016	IS05 On 16-March-21			Interest Rate Swap	97.82	97.8465	97.8205	97.8465	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
13/09/2016	IS05 On 15-June-21			Interest Rate Swap	97.14	97.1718	97.1364	97.1718	0.00
13/09/2016	IS05 On 21-September-21			Interest Rate Swap	97.43	97.4708	97.4257	97.4708	0.00
13/09/2016	IS05 On 21-December-21			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	IS10 On 17-December-25			Interest Rate Swap	98.34	98.4476	98.3432	98.4476	0.00
13/09/2016	IS10 On 16-March-26			Interest Rate Swap	95.44	95.5514	95.4405	95.5514	0.00
13/09/2016	IS10 On 15-June-26			Interest Rate Swap	94.23	94.3426	94.2255	94.3426	0.00
13/09/2016	IS10 On 21-September-26			Interest Rate Swap	96.32	96.4411	96.3209	96.4411	0.00
13/09/2016	IS10 On 21-December-26			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
13/09/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/09/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
13/09/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/09/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/09/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	10.00
13/09/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
13/09/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
13/09/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.51	92.4900	7.5100	92.4900	0.00
13/09/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
13/09/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.58	92.4200	7.5800	92.4200	0.00
13/09/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.59	92.4100	7.5900	92.4100	1,000.00
13/09/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.69	92.3100	7.6900	92.3100	0.00
13/09/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.71	92.2900	7.7100	92.2900	0.00
13/09/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.73	92.2700	7.7300	92.2700	0.00
13/09/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.73	92.2700	7.7300	92.2700	1,000.00
13/09/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
13/09/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
13/09/2016	R023 On 03-November-16			Bond Future	8.40	98.2024	8.3997	98.2024	12,662.00
13/09/2016	R023 On 03-November-16	9.73	Call	Bond Future	6054	6	6054	6	0.00
13/09/2016	R023 On 03-November-16	9.74	Call	Bond Future	6097	6	6097	6	0.00
13/09/2016	R023 On 03-November-16	9.75	Call	Bond Future	6140	6	6140	6	0.00
13/09/2016	R023 On 03-November-16	9.74	Put	Bond Future	8	0	8	0	0.00
13/09/2016	R023 On 03-November-16	9.75	Put	Bond Future	7	0	7	0	0.00
13/09/2016	R023 On 03-November-16	9.73	Put	Bond Future	8	0	8	0	0.00
13/09/2016	R023 On 02-February-17			Bond Future	8.43	100.0958	8.4344	100.0958	0.00
13/09/2016	R023 On 02-February-17	8.86	Call	Bond Future	2771	3	2771	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
13/09/2016	R023 On 02-February-17	8.85	Call	Bond Future	2741	3	2741	3	0.00
13/09/2016	R023 On 02-February-17	8.84	Call	Bond Future	2710	3	2710	3	0.00
13/09/2016	R023 On 02-February-17	8.85	Put	Bond Future	862	1	862	1	0.00
13/09/2016	R023 On 02-February-17	8.86	Put	Bond Future	848	1	848	1	0.00
13/09/2016	R023 On 02-February-17	8.84	Put	Bond Future	875	1	875	1	0.00
13/09/2016	R023 On 04-May-17			Bond Future	8.45	98.1743	8.4479	98.1743	0.00
13/09/2016	R023 On 04-May-17	8.59	Call	Bond Future	2360	2	2360	2	0.00
13/09/2016	R023 On 04-May-17	8.61	Call	Bond Future	2410	2	2410	2	0.00
13/09/2016	R023 On 04-May-17	8.60	Call	Bond Future	2385	2	2385	2	0.00
13/09/2016	R023 On 04-May-17	8.59	Put	Bond Future	1733	2	1733	2	0.00
13/09/2016	R023 On 04-May-17	8.61	Put	Bond Future	1695	2	1695	2	0.00
13/09/2016	R023 On 04-May-17	8.60	Put	Bond Future	1714	2	1714	2	0.00
13/09/2016	R035 On 03-November-16			Bond Future	9.29	98.1033	9.2931	98.1033	4,661.00
13/09/2016	R035 On 03-November-16	9.57	Call	Bond Future	2305	2	2305	2	0.00
13/09/2016	R035 On 03-November-16	9.59	Call	Bond Future	2468	3	2468	3	0.00
13/09/2016	R035 On 03-November-16	9.58	Call	Bond Future	2387	2	2387	2	0.00
13/09/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
13/09/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
13/09/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
13/09/2016	R035 On 02-February-17			Bond Future	9.34	99.9948	9.3376	99.9948	0.00
13/09/2016	R035 On 02-February-17	9.51	Call	Bond Future	1429	2	1429	2	0.00
13/09/2016	R035 On 02-February-17	9.52	Call	Bond Future	1511	2	1511	2	0.00
13/09/2016	R035 On 02-February-17	9.50	Call	Bond Future	1347	1	1347	1	0.00
13/09/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
13/09/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
13/09/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
13/09/2016	R035 On 04-May-17			Bond Future	9.37	97.5003	9.3702	97.5003	0.00
13/09/2016	R035 On 04-May-17	9.53	Call	Bond Future	1314	1	1314	1	0.00
13/09/2016	R035 On 04-May-17	9.55	Call	Bond Future	1477	2	1477	2	0.00
13/09/2016	R035 On 04-May-17	9.54	Call	Bond Future	1395	1	1395	1	0.00
13/09/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
13/09/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
13/09/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
13/09/2016	R186 On 03-November-16			Bond Future	8.73	115.5478	8.7295	115.5478	101,438.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2016	R186 On 03-November-16	9.10	Call	Bond Future	3198	3	3198	3	0.00
13/09/2016	R186 On 03-November-16	9.66	Call	Bond Future	6483	6	6483	6	0.00
13/09/2016	R186 On 03-November-16	8.96	Call	Bond Future	2505	2	2505	2	0.00
13/09/2016	R186 On 03-November-16	9.40	Call	Bond Future	4888	5	4888	5	1,425.00
13/09/2016	R186 On 03-November-16	8.52	Call	Bond Future	914	1	914	1	0.00
13/09/2016	R186 On 03-November-16	8.82	Call	Bond Future	1898	2	1898	2	0.00
13/09/2016	R186 On 03-November-16	8.95	Call	Bond Future	2459	2	2459	2	0.00
13/09/2016	R186 On 03-November-16	9.20	Call	Bond Future	3735	4	3735	4	1,425.00
13/09/2016	R186 On 03-November-16	8.30	Call	Bond Future	465	0	465	0	150.00
13/09/2016	R186 On 03-November-16	8.90	Call	Bond Future	2234	2	2234	2	0.00
13/09/2016	R186 On 03-November-16	8.97	Call	Bond Future	2552	2	2552	2	0.00
13/09/2016	R186 On 03-November-16	9.71	Call	Bond Future	6796	7	6796	7	0.00
13/09/2016	R186 On 03-November-16	9.66	Put	Bond Future	91	0	91	0	0.00
13/09/2016	R186 On 03-November-16	9.71	Put	Bond Future	75	0	75	0	0.00
13/09/2016	R186 On 03-November-16	8.90	Put	Bond Future	1024	1	1024	1	5,092.00
13/09/2016	R186 On 03-November-16	9.10	Put	Bond Future	592	1	592	1	108.00
13/09/2016	R186 On 03-November-16	8.96	Put	Bond Future	874	1	874	1	0.00
13/09/2016	R186 On 03-November-16	8.97	Put	Bond Future	851	1	851	1	0.00
13/09/2016	R186 On 03-November-16	8.30	Put	Bond Future	3593	4	3593	4	0.00
13/09/2016	R186 On 03-November-16	8.52	Put	Bond Future	2425	3	2425	3	150.00
13/09/2016	R186 On 03-November-16	8.95	Put	Bond Future	898	1	898	1	0.00
13/09/2016	R186 On 03-November-16	9.20	Put	Bond Future	439	0	439	0	0.00
13/09/2016	R186 On 03-November-16	8.82	Put	Bond Future	1253	1	1253	1	150.00
13/09/2016	R186 On 03-November-16	9.40	Put	Bond Future	231	0	231	0	0.00
13/09/2016	R186 On 02-February-17			Bond Future	8.77	112.4725	8.7658	112.4725	0.00
13/09/2016	R186 On 02-February-17	9.50	Call	Bond Future	5828	6	5828	6	0.00
13/09/2016	R186 On 02-February-17	8.87	Call	Bond Future	2950	3	2950	3	0.00
13/09/2016	R186 On 02-February-17	9.40	Call	Bond Future	5318	5	5318	5	0.00
13/09/2016	R186 On 02-February-17	8.60	Call	Bond Future	2025	2	2025	2	7,000.00
13/09/2016	R186 On 02-February-17	8.81	Call	Bond Future	2727	3	2727	3	0.00
13/09/2016	R186 On 02-February-17	8.00	Call	Bond Future	691	1	691	1	7,000.00
13/09/2016	R186 On 02-February-17	8.37	Call	Bond Future	1400	1	1400	1	500.00
13/09/2016	R186 On 02-February-17	8.79	Call	Bond Future	2655	3	2655	3	0.00
13/09/2016	R186 On 02-February-17	8.43	Call	Bond Future	1548	1	1548	1	750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2016	R186 On 02-February-17	8.80	Call	Bond Future	2691	3	2691	3	0.00
13/09/2016	R186 On 02-February-17	8.90	Call	Bond Future	3065	3	3065	3	0.00
13/09/2016	R186 On 02-February-17	9.50	Put	Bond Future	841	1	841	1	6,500.00
13/09/2016	R186 On 02-February-17	8.87	Put	Bond Future	2223	2	2223	2	500.00
13/09/2016	R186 On 02-February-17	8.60	Put	Bond Future	3194	3	3194	3	0.00
13/09/2016	R186 On 02-February-17	8.37	Put	Bond Future	4219	4	4219	4	0.00
13/09/2016	R186 On 02-February-17	8.79	Put	Bond Future	2485	3	2485	3	0.00
13/09/2016	R186 On 02-February-17	9.40	Put	Bond Future	992	1	992	1	750.00
13/09/2016	R186 On 02-February-17	8.00	Put	Bond Future	6234	6	6234	6	0.00
13/09/2016	R186 On 02-February-17	8.81	Put	Bond Future	2418	3	2418	3	0.00
13/09/2016	R186 On 02-February-17	8.43	Put	Bond Future	3934	4	3934	4	0.00
13/09/2016	R186 On 02-February-17	8.80	Put	Bond Future	2451	3	2451	3	0.00
13/09/2016	R186 On 02-February-17	8.90	Put	Bond Future	2130	2	2130	2	750.00
13/09/2016	R186 On 04-May-17			Bond Future	8.79	114.7349	8.7916	114.7349	0.00
13/09/2016	R186 On 04-May-17	8.90	Call	Bond Future	3667	4	3667	4	0.00
13/09/2016	R186 On 04-May-17	8.91	Call	Bond Future	3703	4	3703	4	0.00
13/09/2016	R186 On 04-May-17	8.89	Call	Bond Future	3630	4	3630	4	0.00
13/09/2016	R186 On 04-May-17	8.89	Put	Bond Future	2957	3	2957	3	0.00
13/09/2016	R186 On 04-May-17	8.90	Put	Bond Future	2925	3	2925	3	0.00
13/09/2016	R186 On 04-May-17	8.91	Put	Bond Future	2894	3	2894	3	0.00
13/09/2016	R197 On 03-November-16			Bond Future	302.27	302.2583	302.2691	302.2583	875.00
13/09/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
13/09/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
13/09/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
13/09/2016	R197 On 03-November-16	303.57	Put	Bond Future	1301	1	1301	1	0.00
13/09/2016	R197 On 03-November-16	303.58	Put	Bond Future	1311	1	1311	1	0.00
13/09/2016	R197 On 03-November-16	303.56	Put	Bond Future	1291	1	1291	1	0.00
13/09/2016	R202 On 03-November-16			Bond Future	251.79	250.9422	251.7915	250.9422	36,038.00
13/09/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
13/09/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
13/09/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
13/09/2016	R202 On 03-November-16	253.86	Put	Bond Future	2069	3	2069	3	0.00
13/09/2016	R202 On 03-November-16	253.87	Put	Bond Future	2079	3	2079	3	0.00
13/09/2016	R202 On 03-November-16	253.85	Put	Bond Future	2059	3	2059	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
13/09/2016	R203 On 03-November-16			Bond Future	7.51	101.7691	7.5062	101.7691	30,174.00
13/09/2016	R203 On 03-November-16	8.84	Call	Bond Future	1079	1	1079	1	0.00
13/09/2016	R203 On 03-November-16	8.86	Call	Bond Future	1095	1	1095	1	0.00
13/09/2016	R203 On 03-November-16	8.85	Call	Bond Future	1087	1	1087	1	0.00
13/09/2016	R203 On 03-November-16	8.84	Put	Bond Future	0	0	0	0	0.00
13/09/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
13/09/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
13/09/2016	R203 On 02-February-17			Bond Future	7.40	103.7312	7.4035	103.7312	0.00
13/09/2016	R203 On 02-February-17	7.70	Call	Bond Future	267	0	267	0	0.00
13/09/2016	R203 On 02-February-17	7.72	Call	Bond Future	275	0	275	0	0.00
13/09/2016	R203 On 02-February-17	7.71	Call	Bond Future	271	0	271	0	0.00
13/09/2016	R203 On 02-February-17	7.71	Put	Bond Future	93	0	93	0	0.00
13/09/2016	R203 On 02-February-17	7.72	Put	Bond Future	92	0	92	0	0.00
13/09/2016	R203 On 02-February-17	7.70	Put	Bond Future	95	0	95	0	0.00
13/09/2016	R203 On 04-May-17			Bond Future	6.77	101.6425	6.7709	101.6425	0.00
13/09/2016	R203 On 04-May-17	6.91	Call	Bond Future	149	0	149	0	0.00
13/09/2016	R203 On 04-May-17	6.92	Call	Bond Future	151	0	151	0	0.00
13/09/2016	R203 On 04-May-17	6.93	Call	Bond Future	153	0	153	0	0.00
13/09/2016	R203 On 04-May-17	6.92	Put	Bond Future	99	0	99	0	0.00
13/09/2016	R203 On 04-May-17	6.91	Put	Bond Future	100	0	100	0	0.00
13/09/2016	R203 On 04-May-17	6.93	Put	Bond Future	97	0	97	0	0.00
13/09/2016	R204 On 03-November-16			Bond Future	7.75	103.4444	7.7493	103.4444	31,523.00
13/09/2016	R204 On 03-November-16	9.21	Call	Bond Future	2765	3	2765	3	0.00
13/09/2016	R204 On 03-November-16	9.23	Call	Bond Future	2802	3	2802	3	0.00
13/09/2016	R204 On 03-November-16	9.22	Call	Bond Future	2783	3	2783	3	0.00
13/09/2016	R204 On 03-November-16	9.22	Put	Bond Future	0	0	0	0	0.00
13/09/2016	R204 On 03-November-16	9.23	Put	Bond Future	0	0	0	0	0.00
13/09/2016	R204 On 03-November-16	9.21	Put	Bond Future	0	0	0	0	0.00
13/09/2016	R204 On 02-February-17			Bond Future	7.74	101.3983	7.7408	101.3983	0.00
13/09/2016	R204 On 02-February-17	8.28	Call	Bond Future	1105	1	1105	1	0.00
13/09/2016	R204 On 02-February-17	8.29	Call	Bond Future	1118	1	1118	1	0.00
13/09/2016	R204 On 02-February-17	8.30	Call	Bond Future	1132	1	1132	1	0.00
13/09/2016	R204 On 02-February-17	8.28	Put	Bond Future	186	0	186	0	0.00
13/09/2016	R204 On 02-February-17	8.30	Put	Bond Future	178	0	178	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
13/09/2016	R204 On 02-February-17	8.29	Put	Bond Future	182	0	182	0	0.00
13/09/2016	R204 On 04-May-17			Bond Future	7.68	103.4379	7.6774	103.4379	0.00
13/09/2016	R204 On 04-May-17	7.90	Call	Bond Future	756	1	756	1	0.00
13/09/2016	R204 On 04-May-17	7.92	Call	Bond Future	774	1	774	1	0.00
13/09/2016	R204 On 04-May-17	7.91	Call	Bond Future	765	1	765	1	0.00
13/09/2016	R204 On 04-May-17	7.91	Put	Bond Future	417	0	417	0	0.00
13/09/2016	R204 On 04-May-17	7.92	Put	Bond Future	411	0	411	0	0.00
13/09/2016	R204 On 04-May-17	7.90	Put	Bond Future	423	0	423	0	0.00
13/09/2016	R207 On 03-November-16			Bond Future	7.96	100.1912	7.9648	100.1912	52,473.00
13/09/2016	R207 On 03-November-16	7.94	Call	Bond Future	477	0	477	0	0.00
13/09/2016	R207 On 03-November-16	7.93	Call	Bond Future	464	0	464	0	0.00
13/09/2016	R207 On 03-November-16	7.95	Call	Bond Future	490	0	490	0	0.00
13/09/2016	R207 On 03-November-16	7.95	Put	Bond Future	531	1	531	1	0.00
13/09/2016	R207 On 03-November-16	7.94	Put	Bond Future	545	1	545	1	0.00
13/09/2016	R207 On 03-November-16	7.93	Put	Bond Future	559	1	559	1	0.00
13/09/2016	R207 On 02-February-17			Bond Future	7.98	98.4804	7.9766	98.4804	0.00
13/09/2016	R207 On 02-February-17	8.91	Call	Bond Future	2471	2	2471	2	62.00
13/09/2016	R207 On 02-February-17	9.22	Call	Bond Future	3164	3	3164	3	0.00
13/09/2016	R207 On 02-February-17	9.24	Call	Bond Future	3210	3	3210	3	0.00
13/09/2016	R207 On 02-February-17	9.23	Call	Bond Future	3187	3	3187	3	0.00
13/09/2016	R207 On 02-February-17	8.91	Put	Bond Future	132	0	132	0	0.00
13/09/2016	R207 On 02-February-17	9.22	Put	Bond Future	64	0	64	0	0.00
13/09/2016	R207 On 02-February-17	9.24	Put	Bond Future	61	0	61	0	0.00
13/09/2016	R207 On 02-February-17	9.23	Put	Bond Future	62	0	62	0	0.00
13/09/2016	R207 On 04-May-17			Bond Future	7.97	100.4614	7.9661	100.4614	0.00
13/09/2016	R207 On 04-May-17	8.20	Call	Bond Future	1246	1	1246	1	0.00
13/09/2016	R207 On 04-May-17	8.22	Call	Bond Future	1275	1	1275	1	0.00
13/09/2016	R207 On 04-May-17	8.21	Call	Bond Future	1261	1	1261	1	0.00
13/09/2016	R207 On 04-May-17	8.22	Put	Bond Future	680	1	680	1	0.00
13/09/2016	R207 On 04-May-17	8.20	Put	Bond Future	698	1	698	1	0.00
13/09/2016	R207 On 04-May-17	8.21	Put	Bond Future	689	1	689	1	0.00
13/09/2016	R207 On 03-August-17			Bond Future	7.91	98.9224	7.9107	98.9224	0.00
13/09/2016	R207 On 03-August-17	8.19	Call	Bond Future	1357	1	1357	1	51.00
13/09/2016	R207 On 03-August-17	8.40	Call	Bond Future	1647	2	1647	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
13/09/2016	R207 On 03-August-17	8.39	Call	Bond Future	1633	2	1633	2	0.00
13/09/2016	R207 On 03-August-17	8.41	Call	Bond Future	1662	2	1662	2	0.00
13/09/2016	R207 On 03-August-17	8.39	Put	Bond Future	606	1	606	1	0.00
13/09/2016	R207 On 03-August-17	8.41	Put	Bond Future	592	1	592	1	0.00
13/09/2016	R207 On 03-August-17	8.19	Put	Bond Future	757	1	757	1	0.00
13/09/2016	R207 On 03-August-17	8.40	Put	Bond Future	599	1	599	1	0.00
13/09/2016	R208 On 03-November-16			Bond Future	8.14	95.5505	8.1353	95.5505	31,098.00
13/09/2016	R208 On 03-November-16	9.57	Call	Bond Future	4895	5	4895	5	0.00
13/09/2016	R208 On 03-November-16	9.58	Call	Bond Future	4928	5	4928	5	0.00
13/09/2016	R208 On 03-November-16	9.59	Call	Bond Future	4961	5	4961	5	0.00
13/09/2016	R208 On 03-November-16	9.57	Put	Bond Future	2	0	2	0	0.00
13/09/2016	R208 On 03-November-16	9.58	Put	Bond Future	2	0	2	0	0.00
13/09/2016	R208 On 03-November-16	9.59	Put	Bond Future	2	0	2	0	0.00
13/09/2016	R208 On 02-February-17			Bond Future	8.16	97.3928	8.1597	97.3928	0.00
13/09/2016	R208 On 02-February-17	8.64	Call	Bond Future	2090	2	2090	2	0.00
13/09/2016	R208 On 02-February-17	8.63	Call	Bond Future	2066	2	2066	2	0.00
13/09/2016	R208 On 02-February-17	8.65	Call	Bond Future	2113	2	2113	2	0.00
13/09/2016	R208 On 02-February-17	8.64	Put	Bond Future	495	1	495	1	0.00
13/09/2016	R208 On 02-February-17	8.65	Put	Bond Future	486	1	486	1	0.00
13/09/2016	R208 On 02-February-17	8.63	Put	Bond Future	504	1	504	1	0.00
13/09/2016	R208 On 04-May-17			Bond Future	8.16	95.9474	8.1611	95.9474	0.00
13/09/2016	R208 On 04-May-17	8.37	Call	Bond Future	1704	2	1704	2	0.00
13/09/2016	R208 On 04-May-17	8.39	Call	Bond Future	1742	2	1742	2	0.00
13/09/2016	R208 On 04-May-17	8.38	Call	Bond Future	1723	2	1723	2	0.00
13/09/2016	R208 On 04-May-17	8.37	Put	Bond Future	1041	1	1041	1	0.00
13/09/2016	R208 On 04-May-17	8.39	Put	Bond Future	1016	1	1016	1	0.00
13/09/2016	R208 On 04-May-17	8.38	Put	Bond Future	1029	1	1029	1	0.00
13/09/2016	R209 On 03-November-16			Bond Future	9.25	73.8802	9.2491	73.8802	37,943.00
13/09/2016	R209 On 03-November-16	10.24	Call	Bond Future	6633	7	6633	7	0.00
13/09/2016	R209 On 03-November-16	10.26	Call	Bond Future	6750	7	6750	7	0.00
13/09/2016	R209 On 03-November-16	8.81	Call	Bond Future	508	1	508	1	345.00
13/09/2016	R209 On 03-November-16	10.25	Call	Bond Future	6691	7	6691	7	0.00
13/09/2016	R209 On 03-November-16	9.05	Call	Bond Future	1014	1	1014	1	0.00
13/09/2016	R209 On 03-November-16	9.45	Call	Bond Future	2417	2	2417	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
13/09/2016	R209 On 03-November-16	8.87	Call	Bond Future	612	1	612	1	250.00
13/09/2016	R209 On 03-November-16	9.42	Call	Bond Future	2288	2	2288	2	120.00
13/09/2016	R209 On 03-November-16	9.04	Call	Bond Future	988	1	988	1	0.00
13/09/2016	R209 On 03-November-16	9.34	Call	Bond Future	1963	2	1963	2	0.00
13/09/2016	R209 On 03-November-16	10.26	Put	Bond Future	89	0	89	0	0.00
13/09/2016	R209 On 03-November-16	9.45	Put	Bond Future	1015	1	1015	1	250.00
13/09/2016	R209 On 03-November-16	10.25	Put	Bond Future	93	0	93	0	0.00
13/09/2016	R209 On 03-November-16	9.05	Put	Bond Future	2445	2	2445	2	250.00
13/09/2016	R209 On 03-November-16	8.81	Put	Bond Future	3721	4	3721	4	0.00
13/09/2016	R209 On 03-November-16	10.24	Put	Bond Future	96	0	96	0	0.00
13/09/2016	R209 On 03-November-16	9.04	Put	Bond Future	2492	2	2492	2	345.00
13/09/2016	R209 On 03-November-16	9.42	Put	Bond Future	1093	1	1093	1	0.00
13/09/2016	R209 On 03-November-16	8.87	Put	Bond Future	3373	3	3373	3	0.00
13/09/2016	R209 On 03-November-16	9.34	Put	Bond Future	1323	1	1323	1	345.00
13/09/2016	R209 On 02-February-17			Bond Future	9.29	75.3048	9.2866	75.3048	0.00
13/09/2016	R209 On 02-February-17	9.55	Call	Bond Future	3720	4	3720	4	0.00
13/09/2016	R209 On 02-February-17	9.53	Call	Bond Future	3637	4	3637	4	0.00
13/09/2016	R209 On 02-February-17	9.54	Call	Bond Future	3679	4	3679	4	0.00
13/09/2016	R209 On 02-February-17	9.53	Put	Bond Future	1957	2	1957	2	0.00
13/09/2016	R209 On 02-February-17	9.54	Put	Bond Future	1931	2	1931	2	0.00
13/09/2016	R209 On 02-February-17	9.55	Put	Bond Future	1904	2	1904	2	0.00
13/09/2016	R209 On 04-May-17			Bond Future	9.32	73.6674	9.3162	73.6674	0.00
13/09/2016	R209 On 04-May-17	9.46	Call	Bond Future	4032	4	4032	4	0.00
13/09/2016	R209 On 04-May-17	9.48	Call	Bond Future	4106	4	4106	4	0.00
13/09/2016	R209 On 04-May-17	9.47	Call	Bond Future	4069	4	4069	4	0.00
13/09/2016	R209 On 04-May-17	9.46	Put	Bond Future	3039	3	3039	3	0.00
13/09/2016	R209 On 04-May-17	9.47	Put	Bond Future	3008	3	3008	3	0.00
13/09/2016	R209 On 04-May-17	9.48	Put	Bond Future	2976	3	2976	3	0.00
13/09/2016	R210 On 03-November-16			Bond Future	186.74	186.7351	186.7423	186.7351	2,104.00
13/09/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
13/09/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
13/09/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
13/09/2016	R210 On 03-November-16	188.90	Put	Bond Future	2158	2	2158	2	0.00
13/09/2016	R210 On 03-November-16	188.92	Put	Bond Future	2178	2	2178	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
13/09/2016	R210 On 03-November-16	188.91	Put	Bond Future	2168	2	2168	2	0.00
13/09/2016	R211 On 03-November-16			Bond Future	141.77	141.7614	141.7681	141.7614	56.00
13/09/2016	R211 On 03-November-16	141.76	Call	Bond Future	8	0	8	0	0.00
13/09/2016	R211 On 03-November-16	141.75	Call	Bond Future	18	0	18	0	0.00
13/09/2016	R211 On 03-November-16	141.74	Call	Bond Future	28	0	28	0	0.00
13/09/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
13/09/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
13/09/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
13/09/2016	R212 On 03-November-16			Bond Future	147.99	148.1333	147.9910	148.1333	2,927.00
13/09/2016	R212 On 03-November-16	148.11	Call	Bond Future	0	0	0	0	0.00
13/09/2016	R212 On 03-November-16	148.12	Call	Bond Future	0	0	0	0	0.00
13/09/2016	R212 On 03-November-16	148.10	Call	Bond Future	0	0	0	0	0.00
13/09/2016	R212 On 03-November-16	148.11	Put	Bond Future	119	0	119	0	0.00
13/09/2016	R212 On 03-November-16	148.12	Put	Bond Future	129	0	129	0	0.00
13/09/2016	R212 On 03-November-16	148.10	Put	Bond Future	109	0	109	0	0.00
13/09/2016	R213 On 03-November-16			Bond Future	9.12	84.4370	9.1217	84.4370	42,521.00
13/09/2016	R213 On 03-November-16	10.18	Call	Bond Future	6996	7	6996	7	0.00
13/09/2016	R213 On 03-November-16	10.20	Call	Bond Future	7114	7	7114	7	0.00
13/09/2016	R213 On 03-November-16	10.19	Call	Bond Future	7055	7	7055	7	0.00
13/09/2016	R213 On 03-November-16	10.19	Put	Bond Future	68	0	68	0	0.00
13/09/2016	R213 On 03-November-16	10.20	Put	Bond Future	65	0	65	0	0.00
13/09/2016	R213 On 03-November-16	10.18	Put	Bond Future	70	0	70	0	0.00
13/09/2016	R213 On 02-February-17			Bond Future	9.16	86.0650	9.1634	86.0650	0.00
13/09/2016	R213 On 02-February-17	9.40	Call	Bond Future	3495	3	3495	3	0.00
13/09/2016	R213 On 02-February-17	9.42	Call	Bond Future	3575	4	3575	4	0.00
13/09/2016	R213 On 02-February-17	9.41	Call	Bond Future	3535	3	3535	3	0.00
13/09/2016	R213 On 02-February-17	9.40	Put	Bond Future	1891	2	1891	2	0.00
13/09/2016	R213 On 02-February-17	9.42	Put	Bond Future	1837	2	1837	2	0.00
13/09/2016	R213 On 02-February-17	9.41	Put	Bond Future	1864	2	1864	2	0.00
13/09/2016	R213 On 04-May-17			Bond Future	9.19	84.2422	9.1926	84.2422	0.00
13/09/2016	R213 On 04-May-17	9.37	Call	Bond Future	4006	4	4006	4	0.00
13/09/2016	R213 On 04-May-17	9.36	Call	Bond Future	3969	4	3969	4	0.00
13/09/2016	R213 On 04-May-17	9.35	Call	Bond Future	3933	4	3933	4	0.00
13/09/2016	R213 On 04-May-17	9.36	Put	Bond Future	2842	3	2842	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
13/09/2016	R213 On 04-May-17	9.37	Put	Bond Future	2812	3	2812	3	0.00
13/09/2016	R213 On 04-May-17	9.35	Put	Bond Future	2872	3	2872	3	0.00
13/09/2016	R214 On 03-November-16			Bond Future	9.32	74.3429	9.3197	74.3429	29,194.00
13/09/2016	R214 On 03-November-16	10.35	Call	Bond Future	7147	7	7147	7	0.00
13/09/2016	R214 On 03-November-16	10.33	Call	Bond Future	7027	7	7027	7	0.00
13/09/2016	R214 On 03-November-16	10.34	Call	Bond Future	7087	7	7087	7	0.00
13/09/2016	R214 On 03-November-16	10.33	Put	Bond Future	104	0	104	0	0.00
13/09/2016	R214 On 03-November-16	10.34	Put	Bond Future	101	0	101	0	0.00
13/09/2016	R214 On 03-November-16	10.35	Put	Bond Future	98	0	98	0	0.00
13/09/2016	R214 On 02-February-17			Bond Future	9.36	75.7762	9.3587	75.7762	0.00
13/09/2016	R214 On 02-February-17	9.67	Call	Bond Future	4154	4	4154	4	0.00
13/09/2016	R214 On 02-February-17	9.66	Call	Bond Future	4110	4	4110	4	0.00
13/09/2016	R214 On 02-February-17	9.68	Call	Bond Future	4197	4	4197	4	0.00
13/09/2016	R214 On 02-February-17	9.67	Put	Bond Future	1915	2	1915	2	0.00
13/09/2016	R214 On 02-February-17	9.68	Put	Bond Future	1888	2	1888	2	0.00
13/09/2016	R214 On 02-February-17	9.66	Put	Bond Future	1941	2	1941	2	0.00
13/09/2016	R214 On 04-May-17			Bond Future	9.39	74.0003	9.3872	74.0003	0.00
13/09/2016	R214 On 04-May-17	9.58	Call	Bond Future	4439	4	4439	4	0.00
13/09/2016	R214 On 04-May-17	9.56	Call	Bond Future	4361	4	4361	4	0.00
13/09/2016	R214 On 04-May-17	9.57	Call	Bond Future	4400	4	4400	4	0.00
13/09/2016	R214 On 04-May-17	9.56	Put	Bond Future	3111	3	3111	3	0.00
13/09/2016	R214 On 04-May-17	9.57	Put	Bond Future	3079	3	3079	3	0.00
13/09/2016	R214 On 04-May-17	9.58	Put	Bond Future	3047	3	3047	3	0.00
13/09/2016	R248 On 03-November-16			Bond Future	9.36	95.5880	9.3604	95.5880	61,875.00
13/09/2016	R248 On 03-November-16	10.39	Call	Bond Future	9133	9	9133	9	0.00
13/09/2016	R248 On 03-November-16	10.38	Call	Bond Future	9058	9	9058	9	0.00
13/09/2016	R248 On 03-November-16	10.37	Call	Bond Future	8983	9	8983	9	0.00
13/09/2016	R248 On 03-November-16	10.38	Put	Bond Future	162	0	162	0	0.00
13/09/2016	R248 On 03-November-16	10.39	Put	Bond Future	157	0	157	0	0.00
13/09/2016	R248 On 03-November-16	10.37	Put	Bond Future	167	0	167	0	0.00
13/09/2016	R248 On 02-February-17			Bond Future	9.40	97.4309	9.4004	97.4309	0.00
13/09/2016	R248 On 02-February-17	9.76	Call	Bond Future	5691	6	5691	6	0.00
13/09/2016	R248 On 02-February-17	9.77	Call	Bond Future	5748	6	5748	6	0.00
13/09/2016	R248 On 02-February-17	9.78	Call	Bond Future	5805	6	5805	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
13/09/2016	R248 On 02-February-17	9.77	Put	Bond Future	2367	2	2367	2	0.00
13/09/2016	R248 On 02-February-17	9.76	Put	Bond Future	2399	2	2399	2	0.00
13/09/2016	R248 On 02-February-17	9.78	Put	Bond Future	2336	2	2336	2	0.00
13/09/2016	R248 On 04-May-17			Bond Future	9.43	94.9482	9.4300	94.9482	0.00
13/09/2016	R248 On 04-May-17	9.67	Call	Bond Future	6117	6	6117	6	0.00
13/09/2016	R248 On 04-May-17	9.66	Call	Bond Future	6066	6	6066	6	0.00
13/09/2016	R248 On 04-May-17	9.65	Call	Bond Future	6016	6	6016	6	0.00
13/09/2016	R248 On 04-May-17	9.66	Put	Bond Future	3950	4	3950	4	0.00
13/09/2016	R248 On 04-May-17	9.67	Put	Bond Future	3910	4	3910	4	0.00
13/09/2016	R248 On 04-May-17	9.65	Put	Bond Future	3990	4	3990	4	0.00