



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 October 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	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
27/10/2016	2025 On 03-November-16			Bond Future	129.25	129.1380	129.2495	129.1380	2,542.00
27/10/2016	2025 On 03-November-16	129.21	Call	Bond Future	40	0	40	0	0.00
27/10/2016	2025 On 03-November-16	129.22	Call	Bond Future	30	0	30	0	0.00
27/10/2016	2025 On 03-November-16	129.23	Call	Bond Future	20	0	20	0	0.00
27/10/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
27/10/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
27/10/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
27/10/2016	2025 On 02-February-17			Bond Future	130.44	130.3245	130.4374	130.3245	3,231.00
27/10/2016	2025 On 02-February-17	129.99	Call	Bond Future	447	0	447	0	0.00
27/10/2016	2025 On 02-February-17	130.01	Call	Bond Future	427	0	427	0	0.00
27/10/2016	2025 On 02-February-17	130.00	Call	Bond Future	437	0	437	0	0.00
27/10/2016	2025 On 02-February-17	129.99	Put	Bond Future	0	0	0	0	0.00
27/10/2016	2025 On 02-February-17	130.00	Put	Bond Future	0	0	0	0	0.00
27/10/2016	2025 On 02-February-17	130.01	Put	Bond Future	0	0	0	0	0.00
27/10/2016	2025 On 04-May-17			Bond Future	133.01	132.8999	133.0136	132.8999	0.00
27/10/2016	2025 On 04-May-17	132.58	Call	Bond Future	434	0	434	0	0.00
27/10/2016	2025 On 04-May-17	132.57	Call	Bond Future	444	0	444	0	0.00
27/10/2016	2025 On 04-May-17	132.56	Call	Bond Future	454	0	454	0	0.00
27/10/2016	2025 On 04-May-17	132.57	Put	Bond Future	0	0	0	0	0.00
27/10/2016	2025 On 04-May-17	132.58	Put	Bond Future	0	0	0	0	0.00
27/10/2016	2025 On 04-May-17	132.56	Put	Bond Future	0	0	0	0	0.00
27/10/2016	2025 On 03-August-17			Bond Future	134.42	134.2998	134.4164	134.2998	0.00
27/10/2016	2025 On 03-August-17	133.98	Call	Bond Future	436	0	436	0	0.00
27/10/2016	2025 On 03-August-17	133.96	Call	Bond Future	456	0	456	0	0.00
27/10/2016	2025 On 03-August-17	133.97	Call	Bond Future	446	0	446	0	0.00
27/10/2016	2025 On 03-August-17	133.96	Put	Bond Future	0	0	0	0	0.00
27/10/2016	2025 On 03-August-17	133.98	Put	Bond Future	0	0	0	0	0.00
27/10/2016	2025 On 03-August-17	133.97	Put	Bond Future	0	0	0	0	0.00
27/10/2016	2030 On 03-November-16			Bond Future	9.31	92.4452	9.3141	92.4452	17,472.00
27/10/2016	2030 On 03-November-16	9.33	Call	Bond Future	111	0	111	0	0.00
27/10/2016	2030 On 03-November-16	9.34	Call	Bond Future	181	0	181	0	0.00
27/10/2016	2030 On 03-November-16	9.35	Call	Bond Future	250	0	250	0	0.00
27/10/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
27/10/2016	2030 On 03-November-16	9.34	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
27/10/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
27/10/2016	2030 On 02-February-17			Bond Future	9.36	90.1988	9.3643	90.1988	20,204.00
27/10/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
27/10/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
27/10/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
27/10/2016	2030 On 02-February-17	9.30	Put	Bond Future	445	0	445	0	0.00
27/10/2016	2030 On 02-February-17	9.31	Put	Bond Future	375	0	375	0	0.00
27/10/2016	2030 On 02-February-17	9.29	Put	Bond Future	514	0	514	0	0.00
27/10/2016	2030 On 04-May-17			Bond Future	9.41	91.9763	9.4115	91.9763	0.00
27/10/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
27/10/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
27/10/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
27/10/2016	2030 On 04-May-17	9.33	Put	Bond Future	557	0	557	0	0.00
27/10/2016	2030 On 04-May-17	9.32	Put	Bond Future	625	0	625	0	0.00
27/10/2016	2030 On 04-May-17	9.34	Put	Bond Future	488	0	488	0	0.00
27/10/2016	2030 On 03-August-17			Bond Future	9.45	89.8554	9.4502	89.8554	0.00
27/10/2016	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
27/10/2016	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
27/10/2016	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
27/10/2016	2030 On 03-August-17	9.34	Put	Bond Future	743	1	743	1	0.00
27/10/2016	2030 On 03-August-17	9.33	Put	Bond Future	811	1	811	1	0.00
27/10/2016	2030 On 03-August-17	9.35	Put	Bond Future	676	0	676	0	0.00
27/10/2016	2032 On 03-November-16			Bond Future	9.41	91.6855	9.4143	91.6855	7,060.00
27/10/2016	2032 On 03-November-16	10.29	Call	Bond Future	6229	6	6229	6	0.00
27/10/2016	2032 On 03-November-16	10.28	Call	Bond Future	6162	6	6162	6	0.00
27/10/2016	2032 On 03-November-16	10.30	Call	Bond Future	6297	6	6297	6	0.00
27/10/2016	2032 On 03-November-16	10.28	Put	Bond Future	0	0	0	0	0.00
27/10/2016	2032 On 03-November-16	10.29	Put	Bond Future	0	0	0	0	0.00
27/10/2016	2032 On 03-November-16	10.30	Put	Bond Future	0	0	0	0	0.00
27/10/2016	2032 On 02-February-17			Bond Future	9.47	93.4305	9.4665	93.4305	11,894.00
27/10/2016	2032 On 02-February-17	9.51	Call	Bond Future	2612	3	2612	3	0.00
27/10/2016	2032 On 02-February-17	9.53	Call	Bond Future	2690	3	2690	3	0.00
27/10/2016	2032 On 02-February-17	9.52	Call	Bond Future	2651	3	2651	3	0.00
27/10/2016	2032 On 02-February-17	9.51	Put	Bond Future	2292	2	2292	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
27/10/2016	2032 On 02-February-17	9.53	Put	Bond Future	2223	2	2223	2	0.00
27/10/2016	2032 On 02-February-17	9.52	Put	Bond Future	2257	2	2257	2	0.00
27/10/2016	2032 On 04-May-17			Bond Future	9.51	91.1116	9.5121	91.1116	0.00
27/10/2016	2032 On 04-May-17	9.46	Call	Bond Future	3214	3	3214	3	0.00
27/10/2016	2032 On 04-May-17	9.45	Call	Bond Future	3178	3	3178	3	0.00
27/10/2016	2032 On 04-May-17	9.44	Call	Bond Future	3142	3	3142	3	0.00
27/10/2016	2032 On 04-May-17	9.45	Put	Bond Future	3633	4	3633	4	0.00
27/10/2016	2032 On 04-May-17	9.46	Put	Bond Future	3596	4	3596	4	0.00
27/10/2016	2032 On 04-May-17	9.44	Put	Bond Future	3672	4	3672	4	0.00
27/10/2016	2032 On 03-August-17			Bond Future	9.55	92.9805	9.5480	92.9805	0.00
27/10/2016	2032 On 03-August-17	9.44	Call	Bond Future	3695	4	3695	4	0.00
27/10/2016	2032 On 03-August-17	9.45	Call	Bond Future	3730	4	3730	4	0.00
27/10/2016	2032 On 03-August-17	9.43	Call	Bond Future	3662	4	3662	4	0.00
27/10/2016	2032 On 03-August-17	9.45	Put	Bond Future	4442	4	4442	4	0.00
27/10/2016	2032 On 03-August-17	9.43	Put	Bond Future	4520	4	4520	4	0.00
27/10/2016	2032 On 03-August-17	9.44	Put	Bond Future	4481	4	4481	4	0.00
27/10/2016	2033 On 03-November-16			Bond Future	107.48	107.6144	107.4765	107.6144	4,578.00
27/10/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
27/10/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
27/10/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
27/10/2016	2033 On 03-November-16	109.16	Put	Bond Future	1683	2	1683	2	0.00
27/10/2016	2033 On 03-November-16	109.17	Put	Bond Future	1693	2	1693	2	0.00
27/10/2016	2033 On 03-November-16	109.18	Put	Bond Future	1703	2	1703	2	0.00
27/10/2016	2033 On 02-February-17			Bond Future	109.53	109.6694	109.5282	109.6694	4,978.00
27/10/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
27/10/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
27/10/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
27/10/2016	2033 On 02-February-17	109.71	Put	Bond Future	182	0	182	0	0.00
27/10/2016	2033 On 02-February-17	109.72	Put	Bond Future	192	0	192	0	0.00
27/10/2016	2033 On 02-February-17	109.70	Put	Bond Future	172	0	172	0	0.00
27/10/2016	2033 On 04-May-17			Bond Future	110.65	110.7974	110.6523	110.7974	0.00
27/10/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
27/10/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
27/10/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00

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27/10/2016	2033 On 04-May-17	110.84	Put	Bond Future	188	0	188	0	0.00
27/10/2016	2033 On 04-May-17	110.85	Put	Bond Future	198	0	198	0	0.00
27/10/2016	2033 On 04-May-17	110.83	Put	Bond Future	178	0	178	0	0.00
27/10/2016	2033 On 03-August-17			Bond Future	112.93	113.0751	112.9275	113.0751	0.00
27/10/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
27/10/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
27/10/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
27/10/2016	2033 On 03-August-17	113.12	Put	Bond Future	192	0	192	0	0.00
27/10/2016	2033 On 03-August-17	113.13	Put	Bond Future	202	0	202	0	0.00
27/10/2016	2033 On 03-August-17	113.14	Put	Bond Future	212	0	212	0	0.00
27/10/2016	2037 On 03-November-16			Bond Future	9.56	93.0835	9.5590	93.0835	23,975.00
27/10/2016	2037 On 03-November-16	10.35	Call	Bond Future	6152	6	6152	6	0.00
27/10/2016	2037 On 03-November-16	10.37	Call	Bond Future	6299	7	6299	7	0.00
27/10/2016	2037 On 03-November-16	10.36	Call	Bond Future	6225	6	6225	6	0.00
27/10/2016	2037 On 03-November-16	10.36	Put	Bond Future	0	0	0	0	0.00
27/10/2016	2037 On 03-November-16	10.37	Put	Bond Future	0	0	0	0	0.00
27/10/2016	2037 On 03-November-16	10.35	Put	Bond Future	0	0	0	0	0.00
27/10/2016	2037 On 02-February-17			Bond Future	9.61	90.5990	9.6085	90.5990	40,197.00
27/10/2016	2037 On 02-February-17	9.68	Call	Bond Future	3055	3	3055	3	0.00
27/10/2016	2037 On 02-February-17	9.66	Call	Bond Future	2969	3	2969	3	0.00
27/10/2016	2037 On 02-February-17	9.67	Call	Bond Future	3012	3	3012	3	0.00
27/10/2016	2037 On 02-February-17	9.66	Put	Bond Future	2552	2	2552	2	0.00
27/10/2016	2037 On 02-February-17	9.67	Put	Bond Future	2514	2	2514	2	0.00
27/10/2016	2037 On 02-February-17	9.68	Put	Bond Future	2477	2	2477	2	0.00
27/10/2016	2037 On 04-May-17			Bond Future	9.66	92.3844	9.6552	92.3844	0.00
27/10/2016	2037 On 04-May-17	9.59	Call	Bond Future	3583	4	3583	4	0.00
27/10/2016	2037 On 04-May-17	9.58	Call	Bond Future	3544	4	3544	4	0.00
27/10/2016	2037 On 04-May-17	9.60	Call	Bond Future	3623	4	3623	4	0.00
27/10/2016	2037 On 04-May-17	9.58	Put	Bond Future	4153	4	4153	4	0.00
27/10/2016	2037 On 04-May-17	9.59	Put	Bond Future	4111	4	4111	4	0.00
27/10/2016	2037 On 04-May-17	9.60	Put	Bond Future	4069	4	4069	4	0.00
27/10/2016	2037 On 03-August-17			Bond Future	9.69	90.0215	9.6947	90.0215	0.00
27/10/2016	2037 On 03-August-17	9.58	Call	Bond Future	4227	4	4227	4	0.00
27/10/2016	2037 On 03-August-17	9.57	Call	Bond Future	4188	4	4188	4	0.00

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27/10/2016	2037 On 03-August-17	9.56	Call	Bond Future	4150	4	4150	4	0.00
27/10/2016	2037 On 03-August-17	9.56	Put	Bond Future	5235	5	5235	5	0.00
27/10/2016	2037 On 03-August-17	9.57	Put	Bond Future	5192	5	5192	5	0.00
27/10/2016	2037 On 03-August-17	9.58	Put	Bond Future	5149	5	5149	5	0.00
27/10/2016	2038 On 03-November-16			Bond Future	135.83	135.8170	135.8319	135.8170	13,411.00
27/10/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
27/10/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
27/10/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
27/10/2016	2038 On 03-November-16	136.32	Put	Bond Future	488	1	488	1	0.00
27/10/2016	2038 On 03-November-16	136.33	Put	Bond Future	498	1	498	1	0.00
27/10/2016	2038 On 03-November-16	136.31	Put	Bond Future	478	0	478	0	0.00
27/10/2016	2038 On 02-February-17			Bond Future	136.99	136.9712	136.9855	136.9712	20,184.00
27/10/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
27/10/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
27/10/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
27/10/2016	2038 On 02-February-17	137.05	Put	Bond Future	64	0	64	0	0.00
27/10/2016	2038 On 02-February-17	137.06	Put	Bond Future	74	0	74	0	0.00
27/10/2016	2038 On 02-February-17	137.07	Put	Bond Future	84	0	84	0	0.00
27/10/2016	2038 On 04-May-17			Bond Future	139.69	139.6779	139.6911	139.6779	0.00
27/10/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
27/10/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
27/10/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
27/10/2016	2038 On 04-May-17	139.78	Put	Bond Future	89	0	89	0	0.00
27/10/2016	2038 On 04-May-17	139.79	Put	Bond Future	99	0	99	0	0.00
27/10/2016	2038 On 04-May-17	139.77	Put	Bond Future	79	0	79	0	0.00
27/10/2016	2038 On 03-August-17			Bond Future	141.06	141.0507	141.0647	141.0507	0.00
27/10/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
27/10/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
27/10/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
27/10/2016	2038 On 03-August-17	141.17	Put	Bond Future	105	0	105	0	0.00
27/10/2016	2038 On 03-August-17	141.16	Put	Bond Future	95	0	95	0	0.00
27/10/2016	2038 On 03-August-17	141.18	Put	Bond Future	115	0	115	0	0.00
27/10/2016	2040 On 03-November-16			Bond Future	9.61	97.0138	9.6090	97.0138	257.00
27/10/2016	2040 On 03-November-16	9.71	Call	Bond Future	1319	2	1319	2	0.00

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27/10/2016	2040 On 03-November-16	9.69	Call	Bond Future	1205	1	1205	1	0.00
27/10/2016	2040 On 03-November-16	9.70	Call	Bond Future	1261	1	1261	1	0.00
27/10/2016	2040 On 03-November-16	9.69	Put	Bond Future	496	0	496	0	0.00
27/10/2016	2040 On 03-November-16	9.70	Put	Bond Future	466	0	466	0	0.00
27/10/2016	2040 On 03-November-16	9.71	Put	Bond Future	436	0	436	0	0.00
27/10/2016	2040 On 02-February-17			Bond Future	9.66	94.3537	9.6585	94.3537	4,986.00
27/10/2016	2040 On 02-February-17	9.58	Call	Bond Future	2681	3	2681	3	0.00
27/10/2016	2040 On 02-February-17	9.59	Call	Bond Future	2723	3	2723	3	0.00
27/10/2016	2040 On 02-February-17	9.60	Call	Bond Future	2764	3	2764	3	0.00
27/10/2016	2040 On 02-February-17	9.59	Put	Bond Future	3322	3	3322	3	0.00
27/10/2016	2040 On 02-February-17	9.60	Put	Bond Future	3276	3	3276	3	0.00
27/10/2016	2040 On 02-February-17	9.58	Put	Bond Future	3369	3	3369	3	0.00
27/10/2016	2040 On 04-May-17			Bond Future	9.71	96.2132	9.7052	96.2132	0.00
27/10/2016	2040 On 04-May-17	9.62	Call	Bond Future	3842	4	3842	4	0.00
27/10/2016	2040 On 04-May-17	9.63	Call	Bond Future	3883	4	3883	4	0.00
27/10/2016	2040 On 04-May-17	9.64	Call	Bond Future	3926	4	3926	4	0.00
27/10/2016	2040 On 04-May-17	9.63	Put	Bond Future	4536	4	4536	4	0.00
27/10/2016	2040 On 04-May-17	9.64	Put	Bond Future	4491	4	4491	4	0.00
27/10/2016	2040 On 04-May-17	9.62	Put	Bond Future	4582	4	4582	4	0.00
27/10/2016	2040 On 03-August-17			Bond Future	9.74	93.6783	9.7449	93.6783	0.00
27/10/2016	2040 On 03-August-17	9.61	Call	Bond Future	4549	5	4549	5	0.00
27/10/2016	2040 On 03-August-17	9.63	Call	Bond Future	4631	5	4631	5	0.00
27/10/2016	2040 On 03-August-17	9.62	Call	Bond Future	4590	5	4590	5	0.00
27/10/2016	2040 On 03-August-17	9.62	Put	Bond Future	5668	6	5668	6	0.00
27/10/2016	2040 On 03-August-17	9.61	Put	Bond Future	5715	6	5715	6	0.00
27/10/2016	2040 On 03-August-17	9.63	Put	Bond Future	5622	6	5622	6	0.00
27/10/2016	2044 On 03-November-16			Bond Future	9.62	94.1926	9.6239	94.1926	3,589.00
27/10/2016	2044 On 03-November-16	10.42	Call	Bond Future	6643	7	6643	7	0.00
27/10/2016	2044 On 03-November-16	10.43	Call	Bond Future	6721	7	6721	7	0.00
27/10/2016	2044 On 03-November-16	10.41	Call	Bond Future	6564	7	6564	7	0.00
27/10/2016	2044 On 03-November-16	10.43	Put	Bond Future	0	0	0	0	0.00
27/10/2016	2044 On 03-November-16	10.42	Put	Bond Future	0	0	0	0	0.00
27/10/2016	2044 On 03-November-16	10.41	Put	Bond Future	0	0	0	0	0.00
27/10/2016	2044 On 02-February-17			Bond Future	9.67	91.6041	9.6717	91.6041	18,335.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2016	2044 On 02-February-17	9.77	Call	Bond Future	3522	4	3522	4	0.00
27/10/2016	2044 On 02-February-17	9.76	Call	Bond Future	3474	4	3474	4	0.00
27/10/2016	2044 On 02-February-17	9.78	Call	Bond Future	3569	4	3569	4	0.00
27/10/2016	2044 On 02-February-17	9.77	Put	Bond Future	2662	3	2662	3	0.00
27/10/2016	2044 On 02-February-17	9.78	Put	Bond Future	2623	3	2623	3	0.00
27/10/2016	2044 On 02-February-17	9.76	Put	Bond Future	2702	3	2702	3	0.00
27/10/2016	2044 On 04-May-17			Bond Future	9.72	93.4093	9.7168	93.4093	0.00
27/10/2016	2044 On 04-May-17	9.67	Call	Bond Future	4081	4	4081	4	0.00
27/10/2016	2044 On 04-May-17	9.68	Call	Bond Future	4124	4	4124	4	0.00
27/10/2016	2044 On 04-May-17	9.66	Call	Bond Future	4038	4	4038	4	0.00
27/10/2016	2044 On 04-May-17	9.68	Put	Bond Future	4447	4	4447	4	0.00
27/10/2016	2044 On 04-May-17	9.67	Put	Bond Future	4492	4	4492	4	0.00
27/10/2016	2044 On 04-May-17	9.66	Put	Bond Future	4537	4	4537	4	0.00
27/10/2016	2044 On 03-August-17			Bond Future	9.76	90.9422	9.7552	90.9422	0.00
27/10/2016	2044 On 03-August-17	9.62	Call	Bond Future	4641	5	4641	5	0.00
27/10/2016	2044 On 03-August-17	9.64	Call	Bond Future	4724	5	4724	5	0.00
27/10/2016	2044 On 03-August-17	9.63	Call	Bond Future	4682	5	4682	5	0.00
27/10/2016	2044 On 03-August-17	9.62	Put	Bond Future	5825	6	5825	6	0.00
27/10/2016	2044 On 03-August-17	9.63	Put	Bond Future	5779	6	5779	6	0.00
27/10/2016	2044 On 03-August-17	9.64	Put	Bond Future	5732	6	5732	6	0.00
27/10/2016	2046 On 03-November-16			Bond Future	134.58	135.4296	134.5821	135.4296	6,418.00
27/10/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
27/10/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
27/10/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
27/10/2016	2046 On 03-November-16	137.09	Put	Bond Future	2508	2	2508	2	0.00
27/10/2016	2046 On 03-November-16	137.07	Put	Bond Future	2488	2	2488	2	0.00
27/10/2016	2046 On 03-November-16	137.08	Put	Bond Future	2498	2	2498	2	0.00
27/10/2016	2046 On 02-February-17			Bond Future	137.15	138.0156	137.1512	138.0156	17,487.00
27/10/2016	2046 On 02-February-17	137.13	Call	Bond Future	21	1	21	1	0.00
27/10/2016	2046 On 02-February-17	137.14	Call	Bond Future	11	1	11	1	0.00
27/10/2016	2046 On 02-February-17	137.15	Call	Bond Future	1	1	1	1	0.00
27/10/2016	2046 On 02-February-17	137.14	Put	Bond Future	0	0	0	0	0.00
27/10/2016	2046 On 02-February-17	137.15	Put	Bond Future	0	0	0	0	0.00
27/10/2016	2046 On 02-February-17	137.13	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
27/10/2016	2046 On 04-May-17			Bond Future	138.33	139.2149	138.3322	139.2149	0.00
27/10/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	1	0	1	0.00
27/10/2016	2046 On 04-May-17	138.33	Call	Bond Future	2	1	2	1	0.00
27/10/2016	2046 On 04-May-17	138.32	Call	Bond Future	12	1	12	1	0.00
27/10/2016	2046 On 04-May-17	138.33	Put	Bond Future	0	0	0	0	0.00
27/10/2016	2046 On 04-May-17	138.34	Put	Bond Future	8	0	8	0	0.00
27/10/2016	2046 On 04-May-17	138.32	Put	Bond Future	0	0	0	0	0.00
27/10/2016	2046 On 03-August-17			Bond Future	141.18	142.0771	141.1766	142.0771	0.00
27/10/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	1	0	1	0.00
27/10/2016	2046 On 03-August-17	141.17	Call	Bond Future	7	1	7	1	0.00
27/10/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	1	0	1	0.00
27/10/2016	2046 On 03-August-17	141.19	Put	Bond Future	13	0	13	0	0.00
27/10/2016	2046 On 03-August-17	141.17	Put	Bond Future	0	0	0	0	0.00
27/10/2016	2046 On 03-August-17	141.18	Put	Bond Future	3	0	3	0	0.00
27/10/2016	2050 On 03-November-16			Bond Future	143.99	143.9754	143.9916	143.9754	19,763.00
27/10/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
27/10/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
27/10/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
27/10/2016	2050 On 03-November-16	149.53	Put	Bond Future	5538	6	5538	6	0.00
27/10/2016	2050 On 03-November-16	149.54	Put	Bond Future	5548	6	5548	6	0.00
27/10/2016	2050 On 03-November-16	149.52	Put	Bond Future	5528	6	5528	6	0.00
27/10/2016	2050 On 02-February-17			Bond Future	145.14	145.1231	145.1388	145.1231	21,827.00
27/10/2016	2050 On 02-February-17	144.96	Call	Bond Future	179	0	179	0	0.00
27/10/2016	2050 On 02-February-17	144.97	Call	Bond Future	169	0	169	0	0.00
27/10/2016	2050 On 02-February-17	144.98	Call	Bond Future	159	0	159	0	0.00
27/10/2016	2050 On 02-February-17	144.97	Put	Bond Future	0	0	0	0	0.00
27/10/2016	2050 On 02-February-17	144.98	Put	Bond Future	0	0	0	0	0.00
27/10/2016	2050 On 02-February-17	144.96	Put	Bond Future	0	0	0	0	0.00
27/10/2016	2050 On 04-May-17			Bond Future	148.01	147.9907	148.0051	147.9907	0.00
27/10/2016	2050 On 04-May-17	147.84	Call	Bond Future	165	0	165	0	0.00
27/10/2016	2050 On 04-May-17	147.85	Call	Bond Future	155	0	155	0	0.00
27/10/2016	2050 On 04-May-17	147.83	Call	Bond Future	175	0	175	0	0.00
27/10/2016	2050 On 04-May-17	147.84	Put	Bond Future	0	0	0	0	0.00
27/10/2016	2050 On 04-May-17	147.85	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
27/10/2016	2050 On 04-May-17	147.83	Put	Bond Future	0	0	0	0	0.00
27/10/2016	2050 On 03-August-17			Bond Future	149.39	149.3718	149.3871	149.3718	0.00
27/10/2016	2050 On 03-August-17	149.22	Call	Bond Future	167	0	167	0	0.00
27/10/2016	2050 On 03-August-17	149.24	Call	Bond Future	147	0	147	0	0.00
27/10/2016	2050 On 03-August-17	149.23	Call	Bond Future	157	0	157	0	0.00
27/10/2016	2050 On 03-August-17	149.22	Put	Bond Future	0	0	0	0	0.00
27/10/2016	2050 On 03-August-17	149.24	Put	Bond Future	0	0	0	0	0.00
27/10/2016	2050 On 03-August-17	149.23	Put	Bond Future	0	0	0	0	0.00
27/10/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	AL37 On 03-November-16			Index Future	502.12	502.8610	502.1220	502.8610	9.00
27/10/2016	AL37 On 02-February-17			Index Future	511.68	512.4320	511.6760	512.4320	7.00
27/10/2016	AL37 On 04-May-17			Index Future	521.75	522.5270	521.7510	522.5270	0.00
27/10/2016	AL37 On 03-August-17			Index Future	532.45	533.2380	532.4480	533.2380	0.00
27/10/2016	AL7T On 03-November-16			Index Future	578.99	580.4030	578.9880	580.4030	2.00
27/10/2016	AL7T On 02-February-17			Index Future	590.01	591.4500	590.0050	591.4500	2.00
27/10/2016	AL7T On 04-May-17			Index Future	601.62	603.1010	601.6210	603.1010	0.00
27/10/2016	AL7T On 03-August-17			Index Future	613.96	615.4640	613.9560	615.4640	0.00
27/10/2016	ALBI On 03-November-16			Index Future	527.04	528.1160	527.0360	528.1160	250.00
27/10/2016	ALBI On 02-February-17			Index Future	537.07	538.1680	537.0650	538.1680	487.00
27/10/2016	ALBI On 04-May-17			Index Future	547.64	548.7690	547.6390	548.7690	0.00
27/10/2016	ALBI On 03-August-17			Index Future	558.87	560.0190	558.8670	560.0190	0.00
27/10/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	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
27/10/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/10/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2016	EL28 On 03-November-16			Bond Future	129.22	129.2044	129.2209	129.2044	0.00
27/10/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
27/10/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
27/10/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
27/10/2016	EL28 On 03-November-16	132.15	Put	Bond Future	2929	3	2929	3	0.00
27/10/2016	EL28 On 03-November-16	132.16	Put	Bond Future	2939	3	2939	3	0.00
27/10/2016	EL28 On 03-November-16	132.17	Put	Bond Future	2949	3	2949	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
27/10/2016	EL28 On 02-February-17			Bond Future	131.69	131.6716	131.6876	131.6716	0.00
27/10/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
27/10/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
27/10/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
27/10/2016	EL28 On 02-February-17	135.12	Put	Bond Future	3432	3	3432	3	0.00
27/10/2016	EL28 On 02-February-17	135.11	Put	Bond Future	3422	3	3422	3	0.00
27/10/2016	EL28 On 02-February-17	135.10	Put	Bond Future	3412	3	3412	3	0.00
27/10/2016	EL28 On 04-May-17			Bond Future	132.61	132.5918	132.6068	132.5918	0.00
27/10/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
27/10/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
27/10/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
27/10/2016	EL28 On 04-May-17	137.90	Put	Bond Future	5293	5	5293	5	0.00
27/10/2016	EL28 On 04-May-17	137.91	Put	Bond Future	5303	5	5303	5	0.00
27/10/2016	EL28 On 04-May-17	137.92	Put	Bond Future	5313	5	5313	5	0.00
27/10/2016	EL28 On 03-August-17			Bond Future	135.33	135.3180	135.3338	135.3180	0.00
27/10/2016	EL28 On 03-August-17	135.18	Call	Bond Future	154	0	154	0	0.00
27/10/2016	EL28 On 03-August-17	135.17	Call	Bond Future	164	0	164	0	0.00
27/10/2016	EL28 On 03-August-17	135.16	Call	Bond Future	174	0	174	0	0.00
27/10/2016	EL28 On 03-August-17	135.17	Put	Bond Future	0	0	0	0	0.00
27/10/2016	EL28 On 03-August-17	135.16	Put	Bond Future	0	0	0	0	0.00
27/10/2016	EL28 On 03-August-17	135.18	Put	Bond Future	0	0	0	0	0.00
27/10/2016	ES33 On 03-November-16			Bond Future	10.43	78.2171	10.4316	78.2171	2,000.00
27/10/2016	ES33 On 03-November-16	11.29	Call	Bond Future	5258	5	5258	5	0.00
27/10/2016	ES33 On 03-November-16	11.31	Call	Bond Future	5374	6	5374	6	0.00
27/10/2016	ES33 On 03-November-16	11.30	Call	Bond Future	5316	5	5316	5	0.00
27/10/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
27/10/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
27/10/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
27/10/2016	ES33 On 02-February-17			Bond Future	10.52	79.7058	10.5153	79.7058	8,789.00
27/10/2016	ES33 On 02-February-17	10.61	Call	Bond Future	600	1	600	1	0.00
27/10/2016	ES33 On 02-February-17	10.60	Call	Bond Future	537	1	537	1	0.00
27/10/2016	ES33 On 02-February-17	10.59	Call	Bond Future	474	1	474	1	0.00
27/10/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
27/10/2016	ES33 On 02-February-17	10.61	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
27/10/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
27/10/2016	ES33 On 04-May-17			Bond Future	10.59	77.4817	10.5905	77.4817	0.00
27/10/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
27/10/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
27/10/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
27/10/2016	ES33 On 04-May-17	10.55	Put	Bond Future	255	0	255	0	0.00
27/10/2016	ES33 On 04-May-17	10.54	Put	Bond Future	319	0	319	0	0.00
27/10/2016	ES33 On 04-May-17	10.56	Put	Bond Future	192	0	192	0	0.00
27/10/2016	ES33 On 03-August-17			Bond Future	10.66	79.0710	10.6565	79.0710	0.00
27/10/2016	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
27/10/2016	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
27/10/2016	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
27/10/2016	ES33 On 03-August-17	10.53	Put	Bond Future	793	1	793	1	0.00
27/10/2016	ES33 On 03-August-17	10.54	Put	Bond Future	730	1	730	1	0.00
27/10/2016	ES33 On 03-August-17	10.55	Put	Bond Future	667	0	667	0	0.00
27/10/2016	ES42 On 03-November-16			Bond Future	10.56	82.4021	10.5612	82.4021	4,277.00
27/10/2016	ES42 On 02-February-17			Bond Future	10.64	83.9705	10.6398	83.9705	8,777.00
27/10/2016	ES42 On 04-May-17			Bond Future	10.71	81.3619	10.7148	81.3619	0.00
27/10/2016	ES42 On 03-August-17			Bond Future	10.78	83.0313	10.7801	83.0313	0.00
27/10/2016	GOVI On 03-November-16			GOVI	525.32	526.3670	525.3190	526.3670	217.00
27/10/2016	GOVI On 03-November-16	476.11	Call	GOVI	492090	50	492090	50	0.00
27/10/2016	GOVI On 03-November-16	476.12	Call	GOVI	491990	50	491990	50	0.00
27/10/2016	GOVI On 03-November-16	476.13	Call	GOVI	491890	50	491890	50	0.00
27/10/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
27/10/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
27/10/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
27/10/2016	GOVI On 02-February-17			GOVI	535.31	536.3860	535.3140	536.3860	404.00
27/10/2016	GOVI On 02-February-17	533.32	Call	GOVI	19940	3	19940	3	0.00
27/10/2016	GOVI On 02-February-17	533.34	Call	GOVI	19740	3	19740	3	0.00
27/10/2016	GOVI On 02-February-17	533.33	Call	GOVI	19840	3	19840	3	0.00
27/10/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
27/10/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
27/10/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
27/10/2016	GOVI On 04-May-17			GOVI	545.85	546.9520	545.8540	546.9520	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
27/10/2016	GOVI On 04-May-17	262.20	Call	GOVI	2836540	285	2836540	285	0.00
27/10/2016	GOVI On 04-May-17	262.19	Call	GOVI	2836640	285	2836640	285	0.00
27/10/2016	GOVI On 04-May-17	262.18	Call	GOVI	2836740	285	2836740	285	0.00
27/10/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
27/10/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
27/10/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
27/10/2016	GOVI On 03-August-17			GOVI	557.05	558.1640	557.0460	558.1640	0.00
27/10/2016	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
27/10/2016	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
27/10/2016	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
27/10/2016	GOVI On 03-August-17	561.11	Put	GOVI	40640	3	40640	3	0.00
27/10/2016	GOVI On 03-August-17	561.09	Put	GOVI	40440	3	40440	3	0.00
27/10/2016	GOVI On 03-August-17	561.10	Put	GOVI	40540	3	40540	3	0.00
27/10/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/10/2016	IGOV On 03-November-16			Index Future	250.09	250.3420	250.0910	250.3420	135.00
27/10/2016	IGOV On 02-February-17			Index Future	254.87	255.1220	254.8650	255.1220	973.00
27/10/2016	IGOV On 04-May-17			Index Future	259.90	260.1640	259.8980	260.1640	0.00
27/10/2016	IGOV On 03-August-17			Index Future	265.24	265.5120	265.2420	265.5120	0.00
27/10/2016	ILBI On 03-November-16			Index Future	677.84	678.3890	677.8390	678.3890	0.00
27/10/2016	ILBI On 02-February-17			Index Future	690.95	691.5090	690.9480	691.5090	155.00
27/10/2016	ILBI On 04-May-17			Index Future	704.55	705.1240	704.5520	705.1240	0.00
27/10/2016	ILBI On 03-August-17			Index Future	718.40	718.9800	718.3980	718.9800	0.00
27/10/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0687	100.0687	100.0687	0.00
27/10/2016	IS01 On 16-March-17			Interest Rate Swap	100.02	100.0171	100.0169	100.0171	0.00
27/10/2016	IS01 On 15-June-17			Interest Rate Swap	99.65	99.6549	99.6527	99.6549	0.00
27/10/2016	IS01 On 21-September-17			Interest Rate Swap	99.71	99.7170	99.7112	99.7170	0.00
27/10/2016	IS01 On 21-December-17			Interest Rate Swap	100.02	100.0200	100.0163	100.0200	0.00
27/10/2016	IS02 On 18-December-17			Interest Rate Swap	100.04	100.0471	100.0429	100.0471	0.00
27/10/2016	IS02 On 16-March-18			Interest Rate Swap	99.35	99.3544	99.3533	99.3544	0.00
27/10/2016	IS02 On 15-June-18			Interest Rate Swap	99.05	99.0436	99.0470	99.0436	0.00
27/10/2016	IS02 On 21-September-18			Interest Rate Swap	99.15	99.1251	99.1451	99.1251	0.00
27/10/2016	IS02 On 21-December-18			Interest Rate Swap	99.69	99.6500	99.6900	99.6500	0.00
27/10/2016	IS05 On 17-December-20			Interest Rate Swap	98.39	98.3478	98.3857	98.3478	0.00
27/10/2016	IS05 On 16-March-21			Interest Rate Swap	97.77	97.7191	97.7653	97.7191	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
27/10/2016	IS05 On 15-June-21			Interest Rate Swap	97.11	97.0562	97.1119	97.0562	0.00
27/10/2016	IS05 On 21-September-21			Interest Rate Swap	97.42	97.3607	97.4250	97.3607	0.00
27/10/2016	IS05 On 21-December-21			Interest Rate Swap	99.69	99.6248	99.6930	99.6248	50.00
27/10/2016	IS10 On 17-December-25			Interest Rate Swap	98.89	98.6837	98.8864	98.6837	0.00
27/10/2016	IS10 On 16-March-26			Interest Rate Swap	96.00	95.7980	96.0035	95.7980	0.00
27/10/2016	IS10 On 15-June-26			Interest Rate Swap	94.81	94.5996	94.8056	94.5996	0.00
27/10/2016	IS10 On 21-September-26			Interest Rate Swap	96.91	96.7036	96.9078	96.7036	0.00
27/10/2016	IS10 On 21-December-26			Interest Rate Swap	100.57	100.3632	100.5654	100.3632	0.00
27/10/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/10/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
27/10/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
27/10/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/10/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.38	92.6500	7.3800	92.6500	0.00
27/10/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	10,000.00
27/10/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.44	92.5700	7.4400	92.5700	0.00
27/10/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
27/10/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.48	92.5400	7.4800	92.5400	1,000.00
27/10/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.54	92.4900	7.5400	92.4900	0.00
27/10/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.59	92.4700	7.5900	92.4700	0.00
27/10/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.59	92.4600	7.5900	92.4600	0.00
27/10/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.60	92.4700	7.6000	92.4700	0.00
27/10/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
27/10/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.59	92.4700	7.5900	92.4700	0.00
27/10/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
27/10/2016	R023 On 03-November-16			Bond Future	8.59	97.6196	8.5893	97.6196	8,050.00
27/10/2016	R023 On 03-November-16	9.73	Call	Bond Future	5154	5	5154	5	0.00
27/10/2016	R023 On 03-November-16	9.74	Call	Bond Future	5198	5	5198	5	0.00
27/10/2016	R023 On 03-November-16	9.75	Call	Bond Future	5241	5	5241	5	0.00
27/10/2016	R023 On 03-November-16	9.74	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R023 On 03-November-16	9.75	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R023 On 03-November-16	9.73	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R023 On 02-February-17			Bond Future	8.64	99.4776	8.6397	99.4776	11,486.00
27/10/2016	R023 On 02-February-17	8.86	Call	Bond Future	1908	2	1908	2	0.00
27/10/2016	R023 On 02-February-17	8.85	Call	Bond Future	1880	2	1880	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
27/10/2016	R023 On 02-February-17	8.84	Call	Bond Future	1853	2	1853	2	0.00
27/10/2016	R023 On 02-February-17	8.85	Put	Bond Future	935	1	935	1	0.00
27/10/2016	R023 On 02-February-17	8.86	Put	Bond Future	918	1	918	1	0.00
27/10/2016	R023 On 02-February-17	8.84	Put	Bond Future	952	1	952	1	0.00
27/10/2016	R023 On 04-May-17			Bond Future	8.67	97.5040	8.6733	97.5040	0.00
27/10/2016	R023 On 04-May-17	8.59	Call	Bond Future	1653	2	1653	2	0.00
27/10/2016	R023 On 04-May-17	8.61	Call	Bond Future	1696	2	1696	2	0.00
27/10/2016	R023 On 04-May-17	8.60	Call	Bond Future	1674	2	1674	2	0.00
27/10/2016	R023 On 04-May-17	8.59	Put	Bond Future	2018	2	2018	2	0.00
27/10/2016	R023 On 04-May-17	8.61	Put	Bond Future	1973	2	1973	2	0.00
27/10/2016	R023 On 04-May-17	8.60	Put	Bond Future	1995	2	1995	2	0.00
27/10/2016	R023 On 03-August-17			Bond Future	8.69	99.5037	8.6895	99.5037	0.00
27/10/2016	R023 On 03-August-17	8.58	Call	Bond Future	1934	2	1934	2	0.00
27/10/2016	R023 On 03-August-17	8.60	Call	Bond Future	1975	2	1975	2	0.00
27/10/2016	R023 On 03-August-17	8.59	Call	Bond Future	1954	2	1954	2	0.00
27/10/2016	R023 On 03-August-17	8.58	Put	Bond Future	2398	2	2398	2	0.00
27/10/2016	R023 On 03-August-17	8.59	Put	Bond Future	2376	2	2376	2	0.00
27/10/2016	R023 On 03-August-17	8.60	Put	Bond Future	2354	2	2354	2	0.00
27/10/2016	R035 On 03-November-16			Bond Future	9.50	96.4981	9.4994	96.4981	1,031.00
27/10/2016	R035 On 03-November-16	9.59	Call	Bond Future	743	1	743	1	0.00
27/10/2016	R035 On 03-November-16	9.57	Call	Bond Future	580	1	580	1	0.00
27/10/2016	R035 On 03-November-16	9.58	Call	Bond Future	661	1	661	1	0.00
27/10/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R035 On 02-February-17			Bond Future	9.55	98.3348	9.5533	98.3348	5,726.00
27/10/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
27/10/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
27/10/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
27/10/2016	R035 On 02-February-17	9.52	Put	Bond Future	272	0	272	0	0.00
27/10/2016	R035 On 02-February-17	9.51	Put	Bond Future	354	0	354	0	0.00
27/10/2016	R035 On 02-February-17	9.50	Put	Bond Future	436	0	436	0	0.00
27/10/2016	R035 On 04-May-17			Bond Future	9.60	95.7677	9.5972	95.7677	0.00
27/10/2016	R035 On 04-May-17	9.53	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
27/10/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
27/10/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
27/10/2016	R035 On 04-May-17	9.53	Put	Bond Future	544	0	544	0	0.00
27/10/2016	R035 On 04-May-17	9.54	Put	Bond Future	463	0	463	0	0.00
27/10/2016	R035 On 04-May-17	9.55	Put	Bond Future	381	0	381	0	0.00
27/10/2016	R035 On 03-August-17			Bond Future	9.63	97.7319	9.6322	97.7319	0.00
27/10/2016	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
27/10/2016	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
27/10/2016	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
27/10/2016	R035 On 03-August-17	9.50	Put	Bond Future	1065	1	1065	1	0.00
27/10/2016	R035 On 03-August-17	9.52	Put	Bond Future	903	1	903	1	0.00
27/10/2016	R035 On 03-August-17	9.51	Put	Bond Future	984	1	984	1	0.00
27/10/2016	R186 On 03-November-16			Bond Future	8.92	114.6330	8.9241	114.6330	44,130.00
27/10/2016	R186 On 03-November-16	9.66	Call	Bond Future	5013	5	5013	5	0.00
27/10/2016	R186 On 03-November-16	9.10	Call	Bond Future	1386	2	1386	2	0.00
27/10/2016	R186 On 03-November-16	8.30	Call	Bond Future	0	0	0	0	150.00
27/10/2016	R186 On 03-November-16	8.90	Call	Bond Future	492	1	492	1	0.00
27/10/2016	R186 On 03-November-16	8.97	Call	Bond Future	749	1	749	1	0.00
27/10/2016	R186 On 03-November-16	9.71	Call	Bond Future	5342	6	5342	6	0.00
27/10/2016	R186 On 03-November-16	8.52	Call	Bond Future	11	0	11	0	0.00
27/10/2016	R186 On 03-November-16	8.82	Call	Bond Future	277	0	277	0	0.00
27/10/2016	R186 On 03-November-16	8.95	Call	Bond Future	669	1	669	1	0.00
27/10/2016	R186 On 03-November-16	9.20	Call	Bond Future	1979	2	1979	2	1,425.00
27/10/2016	R186 On 03-November-16	9.40	Call	Bond Future	3284	4	3284	4	1,425.00
27/10/2016	R186 On 03-November-16	8.96	Call	Bond Future	708	1	708	1	0.00
27/10/2016	R186 On 03-November-16	9.10	Put	Bond Future	159	0	159	0	108.00
27/10/2016	R186 On 03-November-16	9.66	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R186 On 03-November-16	9.71	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R186 On 03-November-16	8.90	Put	Bond Future	661	1	661	1	5,092.00
27/10/2016	R186 On 03-November-16	8.96	Put	Bond Future	456	0	456	0	0.00
27/10/2016	R186 On 03-November-16	8.97	Put	Bond Future	427	0	427	0	0.00
27/10/2016	R186 On 03-November-16	8.30	Put	Bond Future	4508	4	4508	4	0.00
27/10/2016	R186 On 03-November-16	8.52	Put	Bond Future	2902	3	2902	3	150.00
27/10/2016	R186 On 03-November-16	8.95	Put	Bond Future	487	0	487	0	0.00

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27/10/2016	R186 On 03-November-16	9.20	Put	Bond Future	63	0	63	0	0.00
27/10/2016	R186 On 03-November-16	8.82	Put	Bond Future	1012	1	1012	1	150.00
27/10/2016	R186 On 03-November-16	9.40	Put	Bond Future	6	0	6	0	0.00
27/10/2016	R186 On 02-February-17			Bond Future	8.97	111.5121	8.9724	111.5121	80,629.00
27/10/2016	R186 On 02-February-17	8.87	Call	Bond Future	1790	2	1790	2	0.00
27/10/2016	R186 On 02-February-17	9.50	Call	Bond Future	4391	5	4391	5	0.00
27/10/2016	R186 On 02-February-17	9.40	Call	Bond Future	3907	4	3907	4	0.00
27/10/2016	R186 On 02-February-17	8.81	Call	Bond Future	1605	2	1605	2	0.00
27/10/2016	R186 On 02-February-17	8.00	Call	Bond Future	231	0	231	0	7,000.00
27/10/2016	R186 On 02-February-17	8.60	Call	Bond Future	1063	1	1063	1	7,000.00
27/10/2016	R186 On 02-February-17	8.79	Call	Bond Future	1546	2	1546	2	0.00
27/10/2016	R186 On 02-February-17	8.37	Call	Bond Future	633	1	633	1	500.00
27/10/2016	R186 On 02-February-17	9.02	Call	Bond Future	2303	2	2303	2	0.00
27/10/2016	R186 On 02-February-17	9.10	Call	Bond Future	2606	0	2606	0	0.00
27/10/2016	R186 On 02-February-17	8.62	Call	Bond Future	1108	1	1108	1	500.00
27/10/2016	R186 On 02-February-17	8.43	Call	Bond Future	730	1	730	1	750.00
27/10/2016	R186 On 02-February-17	8.80	Call	Bond Future	1575	2	1575	2	0.00
27/10/2016	R186 On 02-February-17	8.90	Call	Bond Future	1886	2	1886	2	0.00
27/10/2016	R186 On 02-February-17	9.50	Put	Bond Future	838	1	838	1	13,500.00
27/10/2016	R186 On 02-February-17	8.87	Put	Bond Future	2497	2	2497	2	500.00
27/10/2016	R186 On 02-February-17	9.02	Put	Bond Future	1976	2	1976	2	500.00
27/10/2016	R186 On 02-February-17	8.79	Put	Bond Future	2811	3	2811	3	0.00
27/10/2016	R186 On 02-February-17	8.37	Put	Bond Future	4887	5	4887	5	0.00
27/10/2016	R186 On 02-February-17	8.60	Put	Bond Future	3667	3	3667	3	0.00
27/10/2016	R186 On 02-February-17	9.40	Put	Bond Future	1015	1	1015	1	750.00
27/10/2016	R186 On 02-February-17	8.62	Put	Bond Future	3570	3	3570	3	0.00
27/10/2016	R186 On 02-February-17	8.81	Put	Bond Future	2730	3	2730	3	0.00
27/10/2016	R186 On 02-February-17	8.00	Put	Bond Future	7208	7	7208	7	0.00
27/10/2016	R186 On 02-February-17	9.10	Put	Bond Future	1732	0	1732	0	2,546.00
27/10/2016	R186 On 02-February-17	8.90	Put	Bond Future	2386	2	2386	2	750.00
27/10/2016	R186 On 02-February-17	8.80	Put	Bond Future	2770	3	2770	3	0.00
27/10/2016	R186 On 02-February-17	8.43	Put	Bond Future	4550	4	4550	4	0.00
27/10/2016	R186 On 04-May-17			Bond Future	9.01	113.7093	9.0134	113.7093	0.00
27/10/2016	R186 On 04-May-17	8.90	Call	Bond Future	2573	3	2573	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
27/10/2016	R186 On 04-May-17	8.91	Call	Bond Future	2605	3	2605	3	0.00
27/10/2016	R186 On 04-May-17	8.89	Call	Bond Future	2541	3	2541	3	0.00
27/10/2016	R186 On 04-May-17	8.89	Put	Bond Future	3377	3	3377	3	0.00
27/10/2016	R186 On 04-May-17	8.90	Put	Bond Future	3341	3	3341	3	0.00
27/10/2016	R186 On 04-May-17	8.91	Put	Bond Future	3305	3	3305	3	0.00
27/10/2016	R186 On 03-August-17			Bond Future	9.04	110.7351	9.0420	110.7351	0.00
27/10/2016	R186 On 03-August-17	8.93	Call	Bond Future	3147	3	3147	3	0.00
27/10/2016	R186 On 03-August-17	8.91	Call	Bond Future	3085	3	3085	3	0.00
27/10/2016	R186 On 03-August-17	8.92	Call	Bond Future	3116	3	3116	3	0.00
27/10/2016	R186 On 03-August-17	8.91	Put	Bond Future	3961	4	3961	4	0.00
27/10/2016	R186 On 03-August-17	8.92	Put	Bond Future	3925	4	3925	4	0.00
27/10/2016	R186 On 03-August-17	8.93	Put	Bond Future	3890	4	3890	4	0.00
27/10/2016	R197 On 03-November-16			Bond Future	303.45	303.4182	303.4513	303.4182	861.00
27/10/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
27/10/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
27/10/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
27/10/2016	R197 On 03-November-16	303.57	Put	Bond Future	119	0	119	0	0.00
27/10/2016	R197 On 03-November-16	303.58	Put	Bond Future	129	0	129	0	0.00
27/10/2016	R197 On 03-November-16	303.56	Put	Bond Future	109	0	109	0	0.00
27/10/2016	R197 On 02-February-17			Bond Future	302.57	302.5366	302.5685	302.5366	296.00
27/10/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
27/10/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
27/10/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
27/10/2016	R197 On 02-February-17	302.58	Put	Bond Future	12	0	12	0	0.00
27/10/2016	R197 On 02-February-17	302.59	Put	Bond Future	22	0	22	0	0.00
27/10/2016	R197 On 02-February-17	302.57	Put	Bond Future	2	0	2	0	0.00
27/10/2016	R197 On 04-May-17			Bond Future	308.54	308.5149	308.5443	308.5149	0.00
27/10/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
27/10/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
27/10/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
27/10/2016	R197 On 04-May-17	308.59	Put	Bond Future	46	0	46	0	0.00
27/10/2016	R197 On 04-May-17	308.60	Put	Bond Future	56	0	56	0	0.00
27/10/2016	R197 On 04-May-17	308.58	Put	Bond Future	36	0	36	0	0.00
27/10/2016	R197 On 03-August-17			Bond Future	307.99	307.9587	307.9899	307.9587	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
27/10/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
27/10/2016	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
27/10/2016	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
27/10/2016	R197 On 03-August-17	308.05	Put	Bond Future	60	0	60	0	0.00
27/10/2016	R197 On 03-August-17	308.06	Put	Bond Future	70	0	70	0	0.00
27/10/2016	R197 On 03-August-17	308.07	Put	Bond Future	80	0	80	0	0.00
27/10/2016	R202 On 03-November-16			Bond Future	249.63	250.2599	249.6271	250.2599	22,587.00
27/10/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
27/10/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
27/10/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
27/10/2016	R202 On 03-November-16	253.86	Put	Bond Future	4233	4	4233	4	0.00
27/10/2016	R202 On 03-November-16	253.87	Put	Bond Future	4243	4	4243	4	0.00
27/10/2016	R202 On 03-November-16	253.85	Put	Bond Future	4223	4	4223	4	0.00
27/10/2016	R202 On 02-February-17			Bond Future	250.85	251.4929	250.8466	251.4929	35,361.00
27/10/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
27/10/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
27/10/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
27/10/2016	R202 On 02-February-17	251.72	Put	Bond Future	873	0	873	0	0.00
27/10/2016	R202 On 02-February-17	251.74	Put	Bond Future	893	0	893	0	0.00
27/10/2016	R202 On 02-February-17	251.73	Put	Bond Future	883	0	883	0	0.00
27/10/2016	R202 On 04-May-17			Bond Future	255.80	256.4626	255.8009	256.4626	0.00
27/10/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
27/10/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
27/10/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
27/10/2016	R202 On 04-May-17	256.71	Put	Bond Future	909	0	909	0	0.00
27/10/2016	R202 On 04-May-17	256.72	Put	Bond Future	919	0	919	0	0.00
27/10/2016	R202 On 04-May-17	256.73	Put	Bond Future	929	0	929	0	0.00
27/10/2016	R202 On 03-August-17			Bond Future	257.40	258.0706	257.3964	258.0706	0.00
27/10/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
27/10/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
27/10/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
27/10/2016	R202 On 03-August-17	258.36	Put	Bond Future	964	0	964	0	0.00
27/10/2016	R202 On 03-August-17	258.37	Put	Bond Future	974	0	974	0	0.00
27/10/2016	R202 On 03-August-17	258.35	Put	Bond Future	954	0	954	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
27/10/2016	R203 On 03-November-16			Bond Future	7.74	101.6541	7.7362	101.6541	20,801.00
27/10/2016	R203 On 03-November-16	8.84	Call	Bond Future	891	1	891	1	0.00
27/10/2016	R203 On 03-November-16	8.86	Call	Bond Future	907	1	907	1	0.00
27/10/2016	R203 On 03-November-16	8.85	Call	Bond Future	899	1	899	1	0.00
27/10/2016	R203 On 03-November-16	8.84	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R203 On 02-February-17			Bond Future	7.78	103.5889	7.7777	103.5889	5,183.00
27/10/2016	R203 On 02-February-17	7.70	Call	Bond Future	109	0	109	0	0.00
27/10/2016	R203 On 02-February-17	7.72	Call	Bond Future	114	0	114	0	0.00
27/10/2016	R203 On 02-February-17	7.71	Call	Bond Future	112	0	112	0	0.00
27/10/2016	R203 On 02-February-17	7.71	Put	Bond Future	151	0	151	0	0.00
27/10/2016	R203 On 02-February-17	7.72	Put	Bond Future	148	0	148	0	0.00
27/10/2016	R203 On 02-February-17	7.70	Put	Bond Future	154	0	154	0	0.00
27/10/2016	R203 On 04-May-17			Bond Future	7.52	101.4558	7.5212	101.4558	0.00
27/10/2016	R203 On 04-May-17	6.91	Call	Bond Future	36	0	36	0	0.00
27/10/2016	R203 On 04-May-17	6.92	Call	Bond Future	37	0	37	0	0.00
27/10/2016	R203 On 04-May-17	6.93	Call	Bond Future	38	0	38	0	0.00
27/10/2016	R203 On 04-May-17	6.92	Put	Bond Future	248	0	248	0	0.00
27/10/2016	R203 On 04-May-17	6.91	Put	Bond Future	250	0	250	0	0.00
27/10/2016	R203 On 04-May-17	6.93	Put	Bond Future	245	0	245	0	0.00
27/10/2016	R203 On 03-August-17			Bond Future	5.71	103.5367	5.7114	103.5367	0.00
27/10/2016	R203 On 03-August-17	4.87	Call	Bond Future	10	0	10	0	0.00
27/10/2016	R203 On 03-August-17	4.89	Call	Bond Future	10	0	10	0	0.00
27/10/2016	R203 On 03-August-17	4.88	Call	Bond Future	10	0	10	0	0.00
27/10/2016	R203 On 03-August-17	4.88	Put	Bond Future	99	0	99	0	0.00
27/10/2016	R203 On 03-August-17	4.89	Put	Bond Future	98	0	98	0	0.00
27/10/2016	R203 On 03-August-17	4.87	Put	Bond Future	100	0	100	0	0.00
27/10/2016	R204 On 03-November-16			Bond Future	7.93	103.2398	7.9338	103.2398	14,687.00
27/10/2016	R204 On 03-November-16	9.22	Call	Bond Future	2428	2	2428	2	0.00
27/10/2016	R204 On 03-November-16	9.21	Call	Bond Future	2410	2	2410	2	0.00
27/10/2016	R204 On 03-November-16	9.23	Call	Bond Future	2447	3	2447	3	0.00
27/10/2016	R204 On 03-November-16	9.22	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R204 On 03-November-16	9.23	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
27/10/2016	R204 On 03-November-16	9.21	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R204 On 02-February-17			Bond Future	7.97	101.1647	7.9671	101.1647	23,363.00
27/10/2016	R204 On 02-February-17	8.28	Call	Bond Future	735	1	735	1	0.00
27/10/2016	R204 On 02-February-17	8.29	Call	Bond Future	747	1	747	1	0.00
27/10/2016	R204 On 02-February-17	8.30	Call	Bond Future	759	1	759	1	0.00
27/10/2016	R204 On 02-February-17	8.28	Put	Bond Future	203	0	203	0	0.00
27/10/2016	R204 On 02-February-17	8.29	Put	Bond Future	198	0	198	0	0.00
27/10/2016	R204 On 02-February-17	8.30	Put	Bond Future	193	0	193	0	0.00
27/10/2016	R204 On 04-May-17			Bond Future	7.97	103.1579	7.9692	103.1579	0.00
27/10/2016	R204 On 04-May-17	7.90	Call	Bond Future	463	0	463	0	0.00
27/10/2016	R204 On 04-May-17	7.92	Call	Bond Future	477	1	477	1	0.00
27/10/2016	R204 On 04-May-17	7.91	Call	Bond Future	470	1	470	1	0.00
27/10/2016	R204 On 04-May-17	7.91	Put	Bond Future	558	1	558	1	0.00
27/10/2016	R204 On 04-May-17	7.92	Put	Bond Future	551	1	551	1	0.00
27/10/2016	R204 On 04-May-17	7.90	Put	Bond Future	566	1	566	1	0.00
27/10/2016	R204 On 03-August-17			Bond Future	7.90	101.2305	7.9027	101.2305	0.00
27/10/2016	R204 On 03-August-17	7.75	Call	Bond Future	463	0	463	0	0.00
27/10/2016	R204 On 03-August-17	7.76	Call	Bond Future	470	1	470	1	0.00
27/10/2016	R204 On 03-August-17	7.77	Call	Bond Future	476	1	476	1	0.00
27/10/2016	R204 On 03-August-17	7.75	Put	Bond Future	659	1	659	1	0.00
27/10/2016	R204 On 03-August-17	7.76	Put	Bond Future	652	1	652	1	0.00
27/10/2016	R204 On 03-August-17	7.77	Put	Bond Future	645	1	645	1	0.00
27/10/2016	R207 On 03-November-16			Bond Future	8.15	99.8858	8.1538	99.8858	28,198.00
27/10/2016	R207 On 03-November-16	7.94	Call	Bond Future	21	0	21	0	0.00
27/10/2016	R207 On 03-November-16	7.93	Call	Bond Future	19	0	19	0	0.00
27/10/2016	R207 On 03-November-16	7.95	Call	Bond Future	24	0	24	0	0.00
27/10/2016	R207 On 03-November-16	7.94	Put	Bond Future	604	1	604	1	0.00
27/10/2016	R207 On 03-November-16	7.95	Put	Bond Future	579	0	579	0	0.00
27/10/2016	R207 On 03-November-16	7.93	Put	Bond Future	629	1	629	1	0.00
27/10/2016	R207 On 02-February-17			Bond Future	8.19	98.1445	8.1935	98.1445	45,216.00
27/10/2016	R207 On 02-February-17	8.91	Call	Bond Future	1906	2	1906	2	62.00
27/10/2016	R207 On 02-February-17	9.22	Call	Bond Future	2594	3	2594	3	0.00
27/10/2016	R207 On 02-February-17	9.24	Call	Bond Future	2640	3	2640	3	0.00
27/10/2016	R207 On 02-February-17	9.23	Call	Bond Future	2617	3	2617	3	0.00

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27/10/2016	R207 On 02-February-17	8.91	Put	Bond Future	116	0	116	0	0.00
27/10/2016	R207 On 02-February-17	9.22	Put	Bond Future	43	0	43	0	0.00
27/10/2016	R207 On 02-February-17	9.24	Put	Bond Future	40	0	40	0	0.00
27/10/2016	R207 On 02-February-17	9.23	Put	Bond Future	42	0	42	0	0.00
27/10/2016	R207 On 04-May-17			Bond Future	8.22	100.0784	8.2227	100.0784	0.00
27/10/2016	R207 On 04-May-17	8.20	Call	Bond Future	827	1	827	1	0.00
27/10/2016	R207 On 04-May-17	8.22	Call	Bond Future	851	1	851	1	0.00
27/10/2016	R207 On 04-May-17	8.21	Call	Bond Future	839	1	839	1	0.00
27/10/2016	R207 On 04-May-17	8.22	Put	Bond Future	857	1	857	1	0.00
27/10/2016	R207 On 04-May-17	8.20	Put	Bond Future	880	1	880	1	0.00
27/10/2016	R207 On 04-May-17	8.21	Put	Bond Future	869	1	869	1	0.00
27/10/2016	R207 On 03-August-17			Bond Future	8.22	98.4862	8.2166	98.4862	0.00
27/10/2016	R207 On 03-August-17	8.19	Call	Bond Future	955	1	955	1	51.00
27/10/2016	R207 On 03-August-17	8.40	Call	Bond Future	1203	1	1203	1	0.00
27/10/2016	R207 On 03-August-17	8.39	Call	Bond Future	1190	1	1190	1	0.00
27/10/2016	R207 On 03-August-17	8.41	Call	Bond Future	1215	1	1215	1	0.00
27/10/2016	R207 On 03-August-17	8.39	Put	Bond Future	820	1	820	1	0.00
27/10/2016	R207 On 03-August-17	8.41	Put	Bond Future	803	1	803	1	0.00
27/10/2016	R207 On 03-August-17	8.19	Put	Bond Future	1012	1	1012	1	0.00
27/10/2016	R207 On 03-August-17	8.40	Put	Bond Future	811	1	811	1	0.00
27/10/2016	R208 On 03-November-16			Bond Future	8.34	95.1035	8.3392	95.1035	20,899.00
27/10/2016	R208 On 03-November-16	9.57	Call	Bond Future	4179	4	4179	4	0.00
27/10/2016	R208 On 03-November-16	9.58	Call	Bond Future	4212	4	4212	4	0.00
27/10/2016	R208 On 03-November-16	9.59	Call	Bond Future	4245	4	4245	4	0.00
27/10/2016	R208 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R208 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R208 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R208 On 02-February-17			Bond Future	8.39	96.9137	8.3851	96.9137	31,645.00
27/10/2016	R208 On 02-February-17	8.64	Call	Bond Future	1389	1	1389	1	0.00
27/10/2016	R208 On 02-February-17	8.63	Call	Bond Future	1367	1	1367	1	0.00
27/10/2016	R208 On 02-February-17	8.65	Call	Bond Future	1411	2	1411	2	0.00
27/10/2016	R208 On 02-February-17	8.64	Put	Bond Future	546	1	546	1	0.00
27/10/2016	R208 On 02-February-17	8.65	Put	Bond Future	535	0	535	0	0.00
27/10/2016	R208 On 02-February-17	8.63	Put	Bond Future	558	1	558	1	0.00

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27/10/2016	R208 On 04-May-17			Bond Future	8.42	95.4196	8.4156	95.4196	0.00
27/10/2016	R208 On 04-May-17	8.37	Call	Bond Future	1144	1	1144	1	0.00
27/10/2016	R208 On 04-May-17	8.39	Call	Bond Future	1176	1	1176	1	0.00
27/10/2016	R208 On 04-May-17	8.38	Call	Bond Future	1160	1	1160	1	0.00
27/10/2016	R208 On 04-May-17	8.37	Put	Bond Future	1288	1	1288	1	0.00
27/10/2016	R208 On 04-May-17	8.39	Put	Bond Future	1257	1	1257	1	0.00
27/10/2016	R208 On 04-May-17	8.38	Put	Bond Future	1272	1	1272	1	0.00
27/10/2016	R208 On 03-August-17			Bond Future	8.42	97.3766	8.4217	97.3766	0.00
27/10/2016	R208 On 03-August-17	8.30	Call	Bond Future	1249	1	1249	1	0.00
27/10/2016	R208 On 03-August-17	8.32	Call	Bond Future	1278	1	1278	1	0.00
27/10/2016	R208 On 03-August-17	8.31	Call	Bond Future	1263	1	1263	1	0.00
27/10/2016	R208 On 03-August-17	8.31	Put	Bond Future	1597	2	1597	2	0.00
27/10/2016	R208 On 03-August-17	8.32	Put	Bond Future	1582	2	1582	2	0.00
27/10/2016	R208 On 03-August-17	8.30	Put	Bond Future	1613	2	1613	2	0.00
27/10/2016	R209 On 03-November-16			Bond Future	9.45	72.6227	9.4488	72.6227	25,868.00
27/10/2016	R209 On 03-November-16	10.24	Call	Bond Future	5144	5	5144	5	0.00
27/10/2016	R209 On 03-November-16	10.26	Call	Bond Future	5267	5	5267	5	0.00
27/10/2016	R209 On 03-November-16	8.81	Call	Bond Future	0	0	0	0	345.00
27/10/2016	R209 On 03-November-16	10.25	Call	Bond Future	5205	5	5205	5	0.00
27/10/2016	R209 On 03-November-16	9.05	Call	Bond Future	17	0	17	0	0.00
27/10/2016	R209 On 03-November-16	9.45	Call	Bond Future	600	1	600	1	0.00
27/10/2016	R209 On 03-November-16	9.04	Call	Bond Future	15	0	15	0	0.00
27/10/2016	R209 On 03-November-16	9.34	Call	Bond Future	292	0	292	0	0.00
27/10/2016	R209 On 03-November-16	8.87	Call	Bond Future	1	0	1	0	250.00
27/10/2016	R209 On 03-November-16	9.42	Call	Bond Future	502	1	502	1	120.00
27/10/2016	R209 On 03-November-16	9.05	Put	Bond Future	2842	3	2842	3	250.00
27/10/2016	R209 On 03-November-16	8.81	Put	Bond Future	4607	4	4607	4	0.00
27/10/2016	R209 On 03-November-16	10.26	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R209 On 03-November-16	9.45	Put	Bond Future	591	1	591	1	250.00
27/10/2016	R209 On 03-November-16	10.25	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R209 On 03-November-16	10.24	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R209 On 03-November-16	9.04	Put	Bond Future	2913	3	2913	3	345.00
27/10/2016	R209 On 03-November-16	9.42	Put	Bond Future	700	1	700	1	0.00
27/10/2016	R209 On 03-November-16	8.87	Put	Bond Future	4156	4	4156	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
27/10/2016	R209 On 03-November-16	9.34	Put	Bond Future	1046	1	1046	1	345.00
27/10/2016	R209 On 02-February-17			Bond Future	9.49	74.0049	9.4945	74.0049	21,117.00
27/10/2016	R209 On 02-February-17	9.55	Call	Bond Future	2445	3	2445	3	0.00
27/10/2016	R209 On 02-February-17	9.53	Call	Bond Future	2374	2	2374	2	0.00
27/10/2016	R209 On 02-February-17	9.54	Call	Bond Future	2409	3	2409	3	0.00
27/10/2016	R209 On 02-February-17	9.53	Put	Bond Future	2133	2	2133	2	0.00
27/10/2016	R209 On 02-February-17	9.54	Put	Bond Future	2100	2	2100	2	0.00
27/10/2016	R209 On 02-February-17	9.55	Put	Bond Future	2068	2	2068	2	0.00
27/10/2016	R209 On 04-May-17			Bond Future	9.53	72.3116	9.5343	72.3116	0.00
27/10/2016	R209 On 04-May-17	9.46	Call	Bond Future	2857	3	2857	3	0.00
27/10/2016	R209 On 04-May-17	9.48	Call	Bond Future	2922	3	2922	3	0.00
27/10/2016	R209 On 04-May-17	9.47	Call	Bond Future	2889	3	2889	3	0.00
27/10/2016	R209 On 04-May-17	9.46	Put	Bond Future	3362	3	3362	3	0.00
27/10/2016	R209 On 04-May-17	9.47	Put	Bond Future	3326	3	3326	3	0.00
27/10/2016	R209 On 04-May-17	9.48	Put	Bond Future	3290	3	3290	3	0.00
27/10/2016	R209 On 03-August-17			Bond Future	9.57	73.7949	9.5655	73.7949	0.00
27/10/2016	R209 On 03-August-17	9.44	Call	Bond Future	3388	3	3388	3	0.00
27/10/2016	R209 On 03-August-17	9.43	Call	Bond Future	3357	3	3357	3	0.00
27/10/2016	R209 On 03-August-17	9.45	Call	Bond Future	3419	4	3419	4	0.00
27/10/2016	R209 On 03-August-17	9.45	Put	Bond Future	4201	4	4201	4	0.00
27/10/2016	R209 On 03-August-17	9.44	Put	Bond Future	4238	4	4238	4	0.00
27/10/2016	R209 On 03-August-17	9.43	Put	Bond Future	4276	4	4276	4	0.00
27/10/2016	R210 On 03-November-16			Bond Future	187.49	187.4712	187.4919	187.4712	891.00
27/10/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
27/10/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
27/10/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
27/10/2016	R210 On 03-November-16	188.90	Put	Bond Future	1408	1	1408	1	0.00
27/10/2016	R210 On 03-November-16	188.91	Put	Bond Future	1418	1	1418	1	0.00
27/10/2016	R210 On 03-November-16	188.92	Put	Bond Future	1428	1	1428	1	0.00
27/10/2016	R210 On 02-February-17			Bond Future	191.07	191.0509	191.0712	191.0509	1,699.00
27/10/2016	R210 On 02-February-17	190.86	Call	Bond Future	211	0	211	0	0.00
27/10/2016	R210 On 02-February-17	190.84	Call	Bond Future	231	0	231	0	0.00
27/10/2016	R210 On 02-February-17	190.85	Call	Bond Future	221	0	221	0	0.00
27/10/2016	R210 On 02-February-17	190.86	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
27/10/2016	R210 On 02-February-17	190.84	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R210 On 02-February-17	190.85	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R210 On 04-May-17			Bond Future	192.53	192.5101	192.5286	192.5101	0.00
27/10/2016	R210 On 04-May-17	192.32	Call	Bond Future	209	0	209	0	0.00
27/10/2016	R210 On 04-May-17	192.31	Call	Bond Future	219	0	219	0	0.00
27/10/2016	R210 On 04-May-17	192.33	Call	Bond Future	199	0	199	0	0.00
27/10/2016	R210 On 04-May-17	192.31	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R210 On 04-May-17	192.32	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R210 On 04-May-17	192.33	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R210 On 03-August-17			Bond Future	196.49	196.4681	196.4877	196.4681	0.00
27/10/2016	R210 On 03-August-17	196.28	Call	Bond Future	208	0	208	0	0.00
27/10/2016	R210 On 03-August-17	196.29	Call	Bond Future	198	0	198	0	0.00
27/10/2016	R210 On 03-August-17	196.30	Call	Bond Future	188	0	188	0	0.00
27/10/2016	R210 On 03-August-17	196.29	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R210 On 03-August-17	196.30	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R210 On 03-August-17	196.28	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R211 On 03-November-16			Bond Future	141.50	141.4903	141.4994	141.4903	56.00
27/10/2016	R211 On 03-November-16	141.76	Call	Bond Future	0	0	0	0	0.00
27/10/2016	R211 On 03-November-16	141.75	Call	Bond Future	0	0	0	0	0.00
27/10/2016	R211 On 03-November-16	141.74	Call	Bond Future	0	0	0	0	0.00
27/10/2016	R211 On 03-November-16	141.75	Put	Bond Future	251	0	251	0	0.00
27/10/2016	R211 On 03-November-16	141.74	Put	Bond Future	241	0	241	0	0.00
27/10/2016	R211 On 03-November-16	141.76	Put	Bond Future	261	0	261	0	0.00
27/10/2016	R212 On 03-November-16			Bond Future	148.42	148.6204	148.4200	148.6204	3,049.00
27/10/2016	R212 On 03-November-16	148.11	Call	Bond Future	310	1	310	1	0.00
27/10/2016	R212 On 03-November-16	148.12	Call	Bond Future	300	1	300	1	0.00
27/10/2016	R212 On 03-November-16	148.10	Call	Bond Future	320	1	320	1	0.00
27/10/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R212 On 02-February-17			Bond Future	149.30	149.5089	149.3039	149.5089	3,380.00
27/10/2016	R212 On 02-February-17	149.27	Call	Bond Future	34	0	34	0	0.00
27/10/2016	R212 On 02-February-17	149.29	Call	Bond Future	14	0	14	0	0.00
27/10/2016	R212 On 02-February-17	149.28	Call	Bond Future	24	0	24	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
27/10/2016	R212 On 02-February-17	149.27	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R212 On 02-February-17	149.28	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R212 On 02-February-17	149.29	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R212 On 04-May-17			Bond Future	152.25	152.4634	152.2528	152.4634	0.00
27/10/2016	R212 On 04-May-17	152.25	Call	Bond Future	3	0	3	0	0.00
27/10/2016	R212 On 04-May-17	152.24	Call	Bond Future	13	0	13	0	0.00
27/10/2016	R212 On 04-May-17	152.23	Call	Bond Future	23	0	23	0	0.00
27/10/2016	R212 On 04-May-17	152.24	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R212 On 04-May-17	152.25	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R212 On 04-May-17	152.23	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R212 On 03-August-17			Bond Future	153.35	153.5680	153.3536	153.5680	0.00
27/10/2016	R212 On 03-August-17	153.34	Call	Bond Future	14	0	14	0	0.00
27/10/2016	R212 On 03-August-17	153.35	Call	Bond Future	4	0	4	0	0.00
27/10/2016	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
27/10/2016	R212 On 03-August-17	153.34	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R212 On 03-August-17	153.35	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R212 On 03-August-17	153.36	Put	Bond Future	6	0	6	0	0.00
27/10/2016	R213 On 03-November-16			Bond Future	9.33	83.2869	9.3292	83.2869	16,293.00
27/10/2016	R213 On 03-November-16	10.20	Call	Bond Future	5623	6	5623	6	0.00
27/10/2016	R213 On 03-November-16	10.19	Call	Bond Future	5562	6	5562	6	0.00
27/10/2016	R213 On 03-November-16	10.18	Call	Bond Future	5500	6	5500	6	0.00
27/10/2016	R213 On 03-November-16	10.19	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R213 On 03-November-16	10.18	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R213 On 03-November-16	10.20	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R213 On 02-February-17			Bond Future	9.38	84.8721	9.3807	84.8721	25,501.00
27/10/2016	R213 On 02-February-17	9.40	Call	Bond Future	2230	2	2230	2	0.00
27/10/2016	R213 On 02-February-17	9.42	Call	Bond Future	2300	2	2300	2	0.00
27/10/2016	R213 On 02-February-17	9.41	Call	Bond Future	2265	2	2265	2	0.00
27/10/2016	R213 On 02-February-17	9.40	Put	Bond Future	2100	2	2100	2	0.00
27/10/2016	R213 On 02-February-17	9.42	Put	Bond Future	2036	2	2036	2	0.00
27/10/2016	R213 On 02-February-17	9.41	Put	Bond Future	2068	2	2068	2	0.00
27/10/2016	R213 On 04-May-17			Bond Future	9.42	82.9915	9.4217	82.9915	0.00
27/10/2016	R213 On 04-May-17	9.37	Call	Bond Future	2851	3	2851	3	0.00
27/10/2016	R213 On 04-May-17	9.36	Call	Bond Future	2819	3	2819	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
27/10/2016	R213 On 04-May-17	9.35	Call	Bond Future	2786	3	2786	3	0.00
27/10/2016	R213 On 04-May-17	9.36	Put	Bond Future	3229	3	3229	3	0.00
27/10/2016	R213 On 04-May-17	9.37	Put	Bond Future	3195	3	3195	3	0.00
27/10/2016	R213 On 04-May-17	9.35	Put	Bond Future	3264	3	3264	3	0.00
27/10/2016	R213 On 03-August-17			Bond Future	9.45	84.6935	9.4534	84.6935	0.00
27/10/2016	R213 On 03-August-17	9.33	Call	Bond Future	3287	3	3287	3	0.00
27/10/2016	R213 On 03-August-17	9.34	Call	Bond Future	3319	3	3319	3	0.00
27/10/2016	R213 On 03-August-17	9.35	Call	Bond Future	3350	3	3350	3	0.00
27/10/2016	R213 On 03-August-17	9.34	Put	Bond Future	4067	4	4067	4	0.00
27/10/2016	R213 On 03-August-17	9.35	Put	Bond Future	4032	4	4032	4	0.00
27/10/2016	R213 On 03-August-17	9.33	Put	Bond Future	4102	4	4102	4	0.00
27/10/2016	R214 On 03-November-16			Bond Future	9.53	72.8824	9.5339	72.8824	24,310.00
27/10/2016	R214 On 03-November-16	10.35	Call	Bond Future	5485	6	5485	6	0.00
27/10/2016	R214 On 03-November-16	10.33	Call	Bond Future	5359	6	5359	6	0.00
27/10/2016	R214 On 03-November-16	10.34	Call	Bond Future	5422	6	5422	6	0.00
27/10/2016	R214 On 03-November-16	10.33	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R214 On 03-November-16	10.34	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R214 On 03-November-16	10.35	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R214 On 02-February-17			Bond Future	9.58	74.2696	9.5813	74.2696	21,285.00
27/10/2016	R214 On 02-February-17	9.67	Call	Bond Future	2693	3	2693	3	0.00
27/10/2016	R214 On 02-February-17	9.66	Call	Bond Future	2654	3	2654	3	0.00
27/10/2016	R214 On 02-February-17	9.68	Call	Bond Future	2731	3	2731	3	0.00
27/10/2016	R214 On 02-February-17	9.67	Put	Bond Future	2066	2	2066	2	0.00
27/10/2016	R214 On 02-February-17	9.68	Put	Bond Future	2035	2	2035	2	0.00
27/10/2016	R214 On 02-February-17	9.66	Put	Bond Future	2098	2	2098	2	0.00
27/10/2016	R214 On 04-May-17			Bond Future	9.62	72.4338	9.6199	72.4338	0.00
27/10/2016	R214 On 04-May-17	9.58	Call	Bond Future	3164	3	3164	3	0.00
27/10/2016	R214 On 04-May-17	9.56	Call	Bond Future	3094	3	3094	3	0.00
27/10/2016	R214 On 04-May-17	9.57	Call	Bond Future	3129	3	3129	3	0.00
27/10/2016	R214 On 04-May-17	9.56	Put	Bond Future	3519	3	3519	3	0.00
27/10/2016	R214 On 04-May-17	9.57	Put	Bond Future	3483	3	3483	3	0.00
27/10/2016	R214 On 04-May-17	9.58	Put	Bond Future	3447	3	3447	3	0.00
27/10/2016	R214 On 03-August-17			Bond Future	9.65	73.9195	9.6506	73.9195	0.00
27/10/2016	R214 On 03-August-17	9.51	Call	Bond Future	3548	4	3548	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
27/10/2016	R214 On 03-August-17	9.53	Call	Bond Future	3615	4	3615	4	0.00
27/10/2016	R214 On 03-August-17	9.52	Call	Bond Future	3581	4	3581	4	0.00
27/10/2016	R214 On 03-August-17	9.52	Put	Bond Future	4508	4	4508	4	0.00
27/10/2016	R214 On 03-August-17	9.53	Put	Bond Future	4470	4	4470	4	0.00
27/10/2016	R214 On 03-August-17	9.51	Put	Bond Future	4546	4	4546	4	0.00
27/10/2016	R248 On 03-November-16			Bond Future	9.58	93.6308	9.5840	93.6308	30,269.00
27/10/2016	R248 On 03-November-16	10.39	Call	Bond Future	6887	7	6887	7	0.00
27/10/2016	R248 On 03-November-16	10.38	Call	Bond Future	6807	7	6807	7	0.00
27/10/2016	R248 On 03-November-16	10.37	Call	Bond Future	6727	7	6727	7	0.00
27/10/2016	R248 On 03-November-16	10.38	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R248 On 03-November-16	10.39	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R248 On 03-November-16	10.37	Put	Bond Future	0	0	0	0	0.00
27/10/2016	R248 On 02-February-17			Bond Future	9.63	95.4128	9.6331	95.4128	57,770.00
27/10/2016	R248 On 02-February-17	9.76	Call	Bond Future	3771	4	3771	4	0.00
27/10/2016	R248 On 02-February-17	9.77	Call	Bond Future	3821	4	3821	4	0.00
27/10/2016	R248 On 02-February-17	9.78	Call	Bond Future	3871	4	3871	4	0.00
27/10/2016	R248 On 02-February-17	9.77	Put	Bond Future	2594	3	2594	3	0.00
27/10/2016	R248 On 02-February-17	9.76	Put	Bond Future	2633	3	2633	3	0.00
27/10/2016	R248 On 02-February-17	9.78	Put	Bond Future	2555	2	2555	2	0.00
27/10/2016	R248 On 04-May-17			Bond Future	9.67	92.8517	9.6731	92.8517	0.00
27/10/2016	R248 On 04-May-17	9.67	Call	Bond Future	4402	5	4402	5	0.00
27/10/2016	R248 On 04-May-17	9.66	Call	Bond Future	4357	4	4357	4	0.00
27/10/2016	R248 On 04-May-17	9.65	Call	Bond Future	4312	4	4312	4	0.00
27/10/2016	R248 On 04-May-17	9.66	Put	Bond Future	4475	4	4475	4	0.00
27/10/2016	R248 On 04-May-17	9.67	Put	Bond Future	4430	4	4430	4	0.00
27/10/2016	R248 On 04-May-17	9.65	Put	Bond Future	4520	4	4520	4	0.00
27/10/2016	R248 On 03-August-17			Bond Future	9.71	94.7561	9.7054	94.7561	0.00
27/10/2016	R248 On 03-August-17	9.57	Call	Bond Future	4788	5	4788	5	0.00
27/10/2016	R248 On 03-August-17	9.58	Call	Bond Future	4832	5	4832	5	0.00
27/10/2016	R248 On 03-August-17	9.56	Call	Bond Future	4746	5	4746	5	0.00
27/10/2016	R248 On 03-August-17	9.58	Put	Bond Future	5964	6	5964	6	0.00
27/10/2016	R248 On 03-August-17	9.57	Put	Bond Future	6012	6	6012	6	0.00
27/10/2016	R248 On 03-August-17	9.56	Put	Bond Future	6061	6	6061	6	0.00