



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For November 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	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
23/11/2016	2025 On 02-February-17			Bond Future	128.80	128.8698	128.8000	128.8698	3,278.00
23/11/2016	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2025 On 02-February-17	129.99	Put	Bond Future	1190	1	1190	1	0.00
23/11/2016	2025 On 02-February-17	130.00	Put	Bond Future	1200	1	1200	1	0.00
23/11/2016	2025 On 02-February-17	130.01	Put	Bond Future	1210	1	1210	1	0.00
23/11/2016	2025 On 04-May-17			Bond Future	131.32	131.3880	131.3163	131.3880	0.00
23/11/2016	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2025 On 04-May-17	132.57	Put	Bond Future	1254	1	1254	1	0.00
23/11/2016	2025 On 04-May-17	132.58	Put	Bond Future	1264	1	1264	1	0.00
23/11/2016	2025 On 04-May-17	132.56	Put	Bond Future	1244	1	1244	1	0.00
23/11/2016	2025 On 03-August-17			Bond Future	132.63	132.7061	132.6302	132.7061	0.00
23/11/2016	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2025 On 03-August-17	133.96	Put	Bond Future	1330	1	1330	1	0.00
23/11/2016	2025 On 03-August-17	133.97	Put	Bond Future	1340	1	1340	1	0.00
23/11/2016	2025 On 03-August-17	133.98	Put	Bond Future	1350	1	1350	1	0.00
23/11/2016	2030 On 02-February-17			Bond Future	9.43	89.7887	9.4274	89.7887	30,695.00
23/11/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2030 On 02-February-17	9.30	Put	Bond Future	878	1	878	1	0.00
23/11/2016	2030 On 02-February-17	9.31	Put	Bond Future	809	1	809	1	0.00
23/11/2016	2030 On 02-February-17	9.29	Put	Bond Future	948	1	948	1	0.00
23/11/2016	2030 On 04-May-17			Bond Future	9.48	91.5382	9.4797	91.5382	0.00
23/11/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2030 On 04-May-17	9.33	Put	Bond Future	1018	1	1018	1	0.00
23/11/2016	2030 On 04-May-17	9.32	Put	Bond Future	1087	1	1087	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2016	2030 On 04-May-17	9.34	Put	Bond Future	950	1	950	1	0.00
23/11/2016	2030 On 03-August-17			Bond Future	9.53	89.3728	9.5264	89.3728	0.00
23/11/2016	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2030 On 03-August-17	9.34	Put	Bond Future	1252	1	1252	1	0.00
23/11/2016	2030 On 03-August-17	9.33	Put	Bond Future	1320	1	1320	1	0.00
23/11/2016	2030 On 03-August-17	9.35	Put	Bond Future	1184	1	1184	1	0.00
23/11/2016	2032 On 02-February-17			Bond Future	9.54	92.8832	9.5442	92.8832	18,016.00
23/11/2016	2032 On 02-February-17	9.51	Call	Bond Future	1955	2	1955	2	0.00
23/11/2016	2032 On 02-February-17	9.53	Call	Bond Future	2027	2	2027	2	0.00
23/11/2016	2032 On 02-February-17	9.52	Call	Bond Future	1991	2	1991	2	0.00
23/11/2016	2032 On 02-February-17	9.52	Put	Bond Future	2168	2	2168	2	0.00
23/11/2016	2032 On 02-February-17	9.53	Put	Bond Future	2131	2	2131	2	0.00
23/11/2016	2032 On 02-February-17	9.51	Put	Bond Future	2206	2	2206	2	0.00
23/11/2016	2032 On 04-May-17			Bond Future	9.59	90.5333	9.5950	90.5333	0.00
23/11/2016	2032 On 04-May-17	9.46	Call	Bond Future	2653	3	2653	3	0.00
23/11/2016	2032 On 04-May-17	9.45	Call	Bond Future	2620	3	2620	3	0.00
23/11/2016	2032 On 04-May-17	9.44	Call	Bond Future	2587	3	2587	3	0.00
23/11/2016	2032 On 04-May-17	9.45	Put	Bond Future	3678	4	3678	4	0.00
23/11/2016	2032 On 04-May-17	9.44	Put	Bond Future	3719	4	3719	4	0.00
23/11/2016	2032 On 04-May-17	9.46	Put	Bond Future	3637	4	3637	4	0.00
23/11/2016	2032 On 03-August-17			Bond Future	9.64	92.3551	9.6387	92.3551	0.00
23/11/2016	2032 On 03-August-17	9.43	Call	Bond Future	3183	3	3183	3	0.00
23/11/2016	2032 On 03-August-17	9.45	Call	Bond Future	3247	3	3247	3	0.00
23/11/2016	2032 On 03-August-17	9.44	Call	Bond Future	3215	3	3215	3	0.00
23/11/2016	2032 On 03-August-17	9.45	Put	Bond Future	4612	5	4612	5	0.00
23/11/2016	2032 On 03-August-17	9.43	Put	Bond Future	4694	5	4694	5	0.00
23/11/2016	2032 On 03-August-17	9.44	Put	Bond Future	4653	5	4653	5	0.00
23/11/2016	2033 On 02-February-17			Bond Future	107.79	107.8432	107.7864	107.8432	5,474.00
23/11/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2033 On 02-February-17	109.71	Put	Bond Future	1924	2	1924	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
23/11/2016	2033 On 02-February-17	109.72	Put	Bond Future	1934	2	1934	2	0.00
23/11/2016	2033 On 02-February-17	109.70	Put	Bond Future	1914	2	1914	2	0.00
23/11/2016	2033 On 04-May-17			Bond Future	108.85	108.9112	108.8528	108.9112	0.00
23/11/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2033 On 04-May-17	110.84	Put	Bond Future	1987	2	1987	2	0.00
23/11/2016	2033 On 04-May-17	110.85	Put	Bond Future	1997	2	1997	2	0.00
23/11/2016	2033 On 04-May-17	110.83	Put	Bond Future	1977	2	1977	2	0.00
23/11/2016	2033 On 03-August-17			Bond Future	111.05	111.1084	111.0466	111.1084	0.00
23/11/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2033 On 03-August-17	113.12	Put	Bond Future	2073	2	2073	2	0.00
23/11/2016	2033 On 03-August-17	113.13	Put	Bond Future	2083	2	2083	2	0.00
23/11/2016	2033 On 03-August-17	113.14	Put	Bond Future	2093	2	2093	2	0.00
23/11/2016	2037 On 02-February-17			Bond Future	9.74	89.5394	9.7380	89.5394	45,471.00
23/11/2016	2037 On 02-February-17	9.66	Call	Bond Future	2036	2	2036	2	0.00
23/11/2016	2037 On 02-February-17	9.68	Call	Bond Future	2110	2	2110	2	0.00
23/11/2016	2037 On 02-February-17	9.67	Call	Bond Future	2073	2	2073	2	0.00
23/11/2016	2037 On 02-February-17	9.66	Put	Bond Future	2662	3	2662	3	0.00
23/11/2016	2037 On 02-February-17	9.67	Put	Bond Future	2618	3	2618	3	0.00
23/11/2016	2037 On 02-February-17	9.68	Put	Bond Future	2575	3	2575	3	0.00
23/11/2016	2037 On 04-May-17			Bond Future	9.79	91.2840	9.7911	91.2840	0.00
23/11/2016	2037 On 04-May-17	9.59	Call	Bond Future	2797	3	2797	3	0.00
23/11/2016	2037 On 04-May-17	9.58	Call	Bond Future	2763	3	2763	3	0.00
23/11/2016	2037 On 04-May-17	9.60	Call	Bond Future	2832	3	2832	3	0.00
23/11/2016	2037 On 04-May-17	9.58	Put	Bond Future	4456	4	4456	4	0.00
23/11/2016	2037 On 04-May-17	9.60	Put	Bond Future	4362	4	4362	4	0.00
23/11/2016	2037 On 04-May-17	9.59	Put	Bond Future	4408	4	4408	4	0.00
23/11/2016	2037 On 03-August-17			Bond Future	9.84	88.8632	9.8395	88.8632	0.00
23/11/2016	2037 On 03-August-17	9.58	Call	Bond Future	3443	4	3443	4	0.00
23/11/2016	2037 On 03-August-17	9.57	Call	Bond Future	3409	4	3409	4	0.00
23/11/2016	2037 On 03-August-17	9.56	Call	Bond Future	3376	4	3376	4	0.00

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23/11/2016	2037 On 03-August-17	9.56	Put	Bond Future	5604	6	5604	6	0.00
23/11/2016	2037 On 03-August-17	9.57	Put	Bond Future	5556	5	5556	5	0.00
23/11/2016	2037 On 03-August-17	9.58	Put	Bond Future	5509	5	5509	5	0.00
23/11/2016	2038 On 02-February-17			Bond Future	134.00	134.0690	133.9968	134.0690	22,835.00
23/11/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2038 On 02-February-17	137.05	Put	Bond Future	3053	3	3053	3	0.00
23/11/2016	2038 On 02-February-17	137.06	Put	Bond Future	3063	3	3063	3	0.00
23/11/2016	2038 On 02-February-17	137.07	Put	Bond Future	3073	3	3073	3	0.00
23/11/2016	2038 On 04-May-17			Bond Future	136.61	136.6889	136.6145	136.6889	0.00
23/11/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2038 On 04-May-17	139.78	Put	Bond Future	3165	3	3165	3	0.00
23/11/2016	2038 On 04-May-17	139.79	Put	Bond Future	3175	3	3175	3	0.00
23/11/2016	2038 On 04-May-17	139.77	Put	Bond Future	3155	3	3155	3	0.00
23/11/2016	2038 On 03-August-17			Bond Future	137.87	137.9474	137.8688	137.9474	0.00
23/11/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2038 On 03-August-17	141.17	Put	Bond Future	3301	3	3301	3	0.00
23/11/2016	2038 On 03-August-17	141.16	Put	Bond Future	3291	3	3291	3	0.00
23/11/2016	2038 On 03-August-17	141.18	Put	Bond Future	3311	3	3311	3	0.00
23/11/2016	2040 On 02-February-17			Bond Future	9.78	93.3952	9.7776	93.3952	8,238.00
23/11/2016	2040 On 02-February-17	9.58	Call	Bond Future	1782	2	1782	2	0.00
23/11/2016	2040 On 02-February-17	9.60	Call	Bond Future	1852	2	1852	2	0.00
23/11/2016	2040 On 02-February-17	9.59	Call	Bond Future	1817	2	1817	2	0.00
23/11/2016	2040 On 02-February-17	9.58	Put	Bond Future	3500	3	3500	3	0.00
23/11/2016	2040 On 02-February-17	9.60	Put	Bond Future	3393	3	3393	3	0.00
23/11/2016	2040 On 02-February-17	9.59	Put	Bond Future	3446	3	3446	3	0.00
23/11/2016	2040 On 04-May-17			Bond Future	9.83	95.2150	9.8303	95.2150	0.00
23/11/2016	2040 On 04-May-17	9.64	Call	Bond Future	3099	3	3099	3	0.00
23/11/2016	2040 On 04-May-17	9.63	Call	Bond Future	3061	3	3061	3	0.00

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23/11/2016	2040 On 04-May-17	9.62	Call	Bond Future	3025	3	3025	3	0.00
23/11/2016	2040 On 04-May-17	9.63	Put	Bond Future	4784	5	4784	5	0.00
23/11/2016	2040 On 04-May-17	9.62	Put	Bond Future	4835	5	4835	5	0.00
23/11/2016	2040 On 04-May-17	9.64	Put	Bond Future	4734	5	4734	5	0.00
23/11/2016	2040 On 03-August-17			Bond Future	9.88	92.6228	9.8784	92.6228	0.00
23/11/2016	2040 On 03-August-17	9.61	Call	Bond Future	3733	4	3733	4	0.00
23/11/2016	2040 On 03-August-17	9.62	Call	Bond Future	3769	4	3769	4	0.00
23/11/2016	2040 On 03-August-17	9.63	Call	Bond Future	3805	4	3805	4	0.00
23/11/2016	2040 On 03-August-17	9.62	Put	Bond Future	5978	6	5978	6	0.00
23/11/2016	2040 On 03-August-17	9.63	Put	Bond Future	5928	6	5928	6	0.00
23/11/2016	2040 On 03-August-17	9.61	Put	Bond Future	6029	6	6029	6	0.00
23/11/2016	2044 On 02-February-17			Bond Future	9.77	90.7658	9.7708	90.7658	20,651.00
23/11/2016	2044 On 02-February-17	9.77	Call	Bond Future	2579	3	2579	3	0.00
23/11/2016	2044 On 02-February-17	9.76	Call	Bond Future	2536	3	2536	3	0.00
23/11/2016	2044 On 02-February-17	9.78	Call	Bond Future	2622	3	2622	3	0.00
23/11/2016	2044 On 02-February-17	9.78	Put	Bond Future	2543	2	2543	2	0.00
23/11/2016	2044 On 02-February-17	9.77	Put	Bond Future	2586	3	2586	3	0.00
23/11/2016	2044 On 02-February-17	9.76	Put	Bond Future	2629	3	2629	3	0.00
23/11/2016	2044 On 04-May-17			Bond Future	9.82	92.5344	9.8211	92.5344	0.00
23/11/2016	2044 On 04-May-17	9.67	Call	Bond Future	3299	3	3299	3	0.00
23/11/2016	2044 On 04-May-17	9.68	Call	Bond Future	3338	3	3338	3	0.00
23/11/2016	2044 On 04-May-17	9.66	Call	Bond Future	3260	3	3260	3	0.00
23/11/2016	2044 On 04-May-17	9.67	Put	Bond Future	4613	5	4613	5	0.00
23/11/2016	2044 On 04-May-17	9.68	Put	Bond Future	4564	4	4564	4	0.00
23/11/2016	2044 On 04-May-17	9.66	Put	Bond Future	4663	5	4663	5	0.00
23/11/2016	2044 On 03-August-17			Bond Future	9.87	90.0134	9.8670	90.0134	0.00
23/11/2016	2044 On 03-August-17	9.64	Call	Bond Future	3951	4	3951	4	0.00
23/11/2016	2044 On 03-August-17	9.62	Call	Bond Future	3876	4	3876	4	0.00
23/11/2016	2044 On 03-August-17	9.63	Call	Bond Future	3913	4	3913	4	0.00
23/11/2016	2044 On 03-August-17	9.62	Put	Bond Future	6020	6	6020	6	0.00
23/11/2016	2044 On 03-August-17	9.63	Put	Bond Future	5969	6	5969	6	0.00
23/11/2016	2044 On 03-August-17	9.64	Put	Bond Future	5918	6	5918	6	0.00
23/11/2016	2046 On 02-February-17			Bond Future	133.76	133.8284	133.7579	133.8284	18,352.00
23/11/2016	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00

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23/11/2016	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2046 On 02-February-17	137.14	Put	Bond Future	3382	3	3382	3	0.00
23/11/2016	2046 On 02-February-17	137.15	Put	Bond Future	3392	3	3392	3	0.00
23/11/2016	2046 On 02-February-17	137.13	Put	Bond Future	3372	3	3372	3	0.00
23/11/2016	2046 On 04-May-17			Bond Future	134.84	134.9154	134.8429	134.9154	0.00
23/11/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2046 On 04-May-17	138.33	Put	Bond Future	3487	3	3487	3	0.00
23/11/2016	2046 On 04-May-17	138.34	Put	Bond Future	3497	3	3497	3	0.00
23/11/2016	2046 On 04-May-17	138.32	Put	Bond Future	3477	3	3477	3	0.00
23/11/2016	2046 On 03-August-17			Bond Future	137.56	137.6372	137.5606	137.6372	0.00
23/11/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2046 On 03-August-17	141.19	Put	Bond Future	3629	4	3629	4	0.00
23/11/2016	2046 On 03-August-17	141.17	Put	Bond Future	3609	4	3609	4	0.00
23/11/2016	2046 On 03-August-17	141.18	Put	Bond Future	3619	4	3619	4	0.00
23/11/2016	2050 On 02-February-17			Bond Future	142.05	142.1243	142.0486	142.1243	24,754.00
23/11/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2050 On 02-February-17	144.97	Put	Bond Future	2921	3	2921	3	0.00
23/11/2016	2050 On 02-February-17	144.98	Put	Bond Future	2931	3	2931	3	0.00
23/11/2016	2050 On 02-February-17	144.96	Put	Bond Future	2911	3	2911	3	0.00
23/11/2016	2050 On 04-May-17			Bond Future	144.82	144.9017	144.8237	144.9017	0.00
23/11/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2050 On 04-May-17	147.84	Put	Bond Future	3016	3	3016	3	0.00
23/11/2016	2050 On 04-May-17	147.85	Put	Bond Future	3026	3	3026	3	0.00
23/11/2016	2050 On 04-May-17	147.83	Put	Bond Future	3006	3	3006	3	0.00
23/11/2016	2050 On 03-August-17			Bond Future	146.08	146.1631	146.0805	146.1631	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
23/11/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
23/11/2016	2050 On 03-August-17	149.22	Put	Bond Future	3139	3	3139	3	0.00
23/11/2016	2050 On 03-August-17	149.24	Put	Bond Future	3159	3	3159	3	0.00
23/11/2016	2050 On 03-August-17	149.23	Put	Bond Future	3149	3	3149	3	0.00
23/11/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	AL37 On 02-February-17			Index Future	510.35	510.9630	510.3520	510.9630	7.00
23/11/2016	AL37 On 04-May-17			Index Future	520.29	520.9150	520.2910	520.9150	0.00
23/11/2016	AL37 On 03-August-17			Index Future	530.75	531.3910	530.7460	531.3910	0.00
23/11/2016	AL7T On 02-February-17			Index Future	588.22	589.2750	588.2170	589.2750	2.00
23/11/2016	AL7T On 04-May-17			Index Future	599.67	600.7520	599.6730	600.7520	0.00
23/11/2016	AL7T On 03-August-17			Index Future	611.72	612.8340	611.7220	612.8340	0.00
23/11/2016	ALBI On 02-February-17			Index Future	533.60	534.6980	533.5990	534.6980	751.00
23/11/2016	ALBI On 04-May-17			Index Future	543.99	545.1120	543.9910	545.1120	0.00
23/11/2016	ALBI On 03-August-17			Index Future	554.92	556.0750	554.9220	556.0750	0.00
23/11/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	C197 On 07-December-23			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
23/11/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/11/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2016	EL28 On 02-February-17			Bond Future	129.69	129.7471	129.6855	129.7471	0.00
23/11/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
23/11/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
23/11/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
23/11/2016	EL28 On 02-February-17	135.10	Put	Bond Future	5414	5	5414	5	0.00
23/11/2016	EL28 On 02-February-17	135.11	Put	Bond Future	5424	5	5424	5	0.00
23/11/2016	EL28 On 02-February-17	135.12	Put	Bond Future	5434	5	5434	5	0.00
23/11/2016	EL28 On 04-May-17			Bond Future	130.54	130.6005	130.5370	130.6005	0.00
23/11/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
23/11/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
23/11/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
23/11/2016	EL28 On 04-May-17	137.90	Put	Bond Future	7363	7	7363	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2016	EL28 On 04-May-17	137.91	Put	Bond Future	7373	7	7373	7	0.00
23/11/2016	EL28 On 04-May-17	137.92	Put	Bond Future	7383	7	7383	7	0.00
23/11/2016	EL28 On 03-August-17			Bond Future	133.17	133.2355	133.1680	133.2355	0.00
23/11/2016	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
23/11/2016	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
23/11/2016	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
23/11/2016	EL28 On 03-August-17	135.17	Put	Bond Future	2002	2	2002	2	0.00
23/11/2016	EL28 On 03-August-17	135.16	Put	Bond Future	1992	2	1992	2	0.00
23/11/2016	EL28 On 03-August-17	135.18	Put	Bond Future	2012	2	2012	2	0.00
23/11/2016	ES33 On 02-February-17			Bond Future	10.67	78.7699	10.6658	78.7699	8,849.00
23/11/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
23/11/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
23/11/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
23/11/2016	ES33 On 02-February-17	10.60	Put	Bond Future	413	0	413	0	0.00
23/11/2016	ES33 On 02-February-17	10.59	Put	Bond Future	476	0	476	0	0.00
23/11/2016	ES33 On 02-February-17	10.61	Put	Bond Future	350	0	350	0	0.00
23/11/2016	ES33 On 04-May-17			Bond Future	10.75	76.5104	10.7487	76.5104	0.00
23/11/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
23/11/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
23/11/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
23/11/2016	ES33 On 04-May-17	10.55	Put	Bond Future	1241	1	1241	1	0.00
23/11/2016	ES33 On 04-May-17	10.56	Put	Bond Future	1178	1	1178	1	0.00
23/11/2016	ES33 On 04-May-17	10.54	Put	Bond Future	1304	1	1304	1	0.00
23/11/2016	ES33 On 03-August-17			Bond Future	10.83	78.0499	10.8251	78.0499	0.00
23/11/2016	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
23/11/2016	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
23/11/2016	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
23/11/2016	ES33 On 03-August-17	10.53	Put	Bond Future	1830	2	1830	2	0.00
23/11/2016	ES33 On 03-August-17	10.55	Put	Bond Future	1704	2	1704	2	0.00
23/11/2016	ES33 On 03-August-17	10.54	Put	Bond Future	1767	2	1767	2	0.00
23/11/2016	ES42 On 02-February-17			Bond Future	10.78	82.9634	10.7814	82.9634	8,777.00
23/11/2016	ES42 On 04-May-17			Bond Future	10.86	80.3169	10.8635	80.3169	0.00
23/11/2016	ES42 On 03-August-17			Bond Future	10.94	81.9333	10.9384	81.9333	0.00
23/11/2016	GOVI On 02-February-17			GOVI	531.46	532.5420	531.4590	532.5420	486.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
23/11/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
23/11/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
23/11/2016	GOVI On 02-February-17	533.33	Put	GOVI	18710	1	18710	1	0.00
23/11/2016	GOVI On 02-February-17	533.34	Put	GOVI	18810	1	18810	1	0.00
23/11/2016	GOVI On 02-February-17	533.32	Put	GOVI	18610	1	18610	1	0.00
23/11/2016	GOVI On 04-May-17			GOVI	541.81	542.9140	541.8090	542.9140	0.00
23/11/2016	GOVI On 04-May-17	262.20	Call	GOVI	2796090	281	2796090	281	0.00
23/11/2016	GOVI On 04-May-17	262.19	Call	GOVI	2796190	281	2796190	281	0.00
23/11/2016	GOVI On 04-May-17	262.18	Call	GOVI	2796290	281	2796290	281	0.00
23/11/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
23/11/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
23/11/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
23/11/2016	GOVI On 03-August-17			GOVI	552.70	553.8330	552.6960	553.8330	0.00
23/11/2016	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
23/11/2016	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
23/11/2016	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
23/11/2016	GOVI On 03-August-17	561.11	Put	GOVI	84140	7	84140	7	0.00
23/11/2016	GOVI On 03-August-17	561.09	Put	GOVI	83940	7	83940	7	0.00
23/11/2016	GOVI On 03-August-17	561.10	Put	GOVI	84040	7	84040	7	0.00
23/11/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/11/2016	IGOV On 02-February-17			Index Future	251.32	251.3610	251.3170	251.3610	1,070.00
23/11/2016	IGOV On 04-May-17			Index Future	256.23	256.2720	256.2260	256.2720	0.00
23/11/2016	IGOV On 03-August-17			Index Future	261.39	261.4410	261.3900	261.4410	0.00
23/11/2016	ILBI On 02-February-17			Index Future	681.24	681.5070	681.2440	681.5070	155.00
23/11/2016	ILBI On 04-May-17			Index Future	694.48	694.7520	694.4830	694.7520	0.00
23/11/2016	ILBI On 03-August-17			Index Future	708.15	708.4270	708.1530	708.4270	0.00
23/11/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0687	100.0687	100.0687	0.00
23/11/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0119	100.0118	100.0119	0.00
23/11/2016	IS01 On 15-June-17			Interest Rate Swap	99.65	99.6472	99.6468	99.6472	0.00
23/11/2016	IS01 On 21-September-17			Interest Rate Swap	99.72	99.7178	99.7171	99.7178	0.00
23/11/2016	IS01 On 21-December-17			Interest Rate Swap	100.03	100.0370	100.0347	100.0370	0.00
23/11/2016	IS02 On 18-December-17			Interest Rate Swap	100.06	100.0603	100.0580	100.0603	0.00
23/11/2016	IS02 On 16-March-18			Interest Rate Swap	99.39	99.3947	99.3914	99.3947	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
23/11/2016	IS02 On 15-June-18			Interest Rate Swap	99.11	99.1178	99.1122	99.1178	0.00
23/11/2016	IS02 On 21-September-18			Interest Rate Swap	99.24	99.2428	99.2364	99.2428	0.00
23/11/2016	IS02 On 21-December-18			Interest Rate Swap	99.80	99.8000	99.8000	99.8000	0.00
23/11/2016	IS05 On 17-December-20			Interest Rate Swap	98.87	98.8251	98.8703	98.8251	0.00
23/11/2016	IS05 On 16-March-21			Interest Rate Swap	98.29	98.2389	98.2877	98.2389	0.00
23/11/2016	IS05 On 15-June-21			Interest Rate Swap	97.67	97.6183	97.6698	97.6183	0.00
23/11/2016	IS05 On 21-September-21			Interest Rate Swap	98.02	97.9682	98.0232	97.9682	0.00
23/11/2016	IS05 On 21-December-21			Interest Rate Swap	100.33	100.2682	100.3282	100.2682	50.00
23/11/2016	IS10 On 17-December-25			Interest Rate Swap	100.10	99.9236	100.0977	99.9236	0.00
23/11/2016	IS10 On 16-March-26			Interest Rate Swap	97.28	97.0945	97.2835	97.0945	0.00
23/11/2016	IS10 On 15-June-26			Interest Rate Swap	96.15	95.9458	96.1503	95.9458	0.00
23/11/2016	IS10 On 21-September-26			Interest Rate Swap	98.30	98.0853	98.3022	98.0853	0.00
23/11/2016	IS10 On 21-December-26			Interest Rate Swap	101.99	101.7633	101.9869	101.7633	0.00
23/11/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/11/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
23/11/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
23/11/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/11/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	10,000.00
23/11/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
23/11/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
23/11/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	1,000.00
23/11/2016	JBAF On 19-April-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
23/11/2016	JBAF On 17-May-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
23/11/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.61	92.3900	7.6100	92.3900	0.00
23/11/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.67	92.3300	7.6700	92.3300	0.00
23/11/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.73	92.2700	7.7300	92.2700	0.00
23/11/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.77	92.2300	7.7700	92.2300	0.00
23/11/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.85	92.1500	7.8500	92.1500	0.00
23/11/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.88	92.1200	7.8800	92.1200	0.00
23/11/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
23/11/2016	R023 On 02-February-17			Bond Future	8.72	99.0812	8.7200	99.0812	16,460.00
23/11/2016	R023 On 02-February-17	8.86	Call	Bond Future	1500	2	1500	2	0.00
23/11/2016	R023 On 02-February-17	8.85	Call	Bond Future	1473	2	1473	2	0.00
23/11/2016	R023 On 02-February-17	8.84	Call	Bond Future	1447	2	1447	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
23/11/2016	R023 On 02-February-17	8.85	Put	Bond Future	890	1	890	1	0.00
23/11/2016	R023 On 02-February-17	8.84	Put	Bond Future	909	1	909	1	0.00
23/11/2016	R023 On 02-February-17	8.86	Put	Bond Future	872	1	872	1	0.00
23/11/2016	R023 On 04-May-17			Bond Future	8.76	97.0785	8.7627	97.0785	0.00
23/11/2016	R023 On 04-May-17	8.59	Call	Bond Future	1358	1	1358	1	0.00
23/11/2016	R023 On 04-May-17	8.61	Call	Bond Future	1397	1	1397	1	0.00
23/11/2016	R023 On 04-May-17	8.60	Call	Bond Future	1378	1	1378	1	0.00
23/11/2016	R023 On 04-May-17	8.59	Put	Bond Future	2114	2	2114	2	0.00
23/11/2016	R023 On 04-May-17	8.61	Put	Bond Future	2065	2	2065	2	0.00
23/11/2016	R023 On 04-May-17	8.60	Put	Bond Future	2089	2	2089	2	0.00
23/11/2016	R023 On 03-August-17			Bond Future	8.79	99.0317	8.7935	99.0317	0.00
23/11/2016	R023 On 03-August-17	8.58	Call	Bond Future	1654	2	1654	2	0.00
23/11/2016	R023 On 03-August-17	8.60	Call	Bond Future	1692	2	1692	2	0.00
23/11/2016	R023 On 03-August-17	8.59	Call	Bond Future	1673	2	1673	2	0.00
23/11/2016	R023 On 03-August-17	8.58	Put	Bond Future	2557	2	2557	2	0.00
23/11/2016	R023 On 03-August-17	8.59	Put	Bond Future	2533	2	2533	2	0.00
23/11/2016	R023 On 03-August-17	8.60	Put	Bond Future	2510	2	2510	2	0.00
23/11/2016	R035 On 02-February-17			Bond Future	9.69	97.2810	9.6867	97.2810	5,957.00
23/11/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
23/11/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
23/11/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
23/11/2016	R035 On 02-February-17	9.51	Put	Bond Future	1432	1	1432	1	0.00
23/11/2016	R035 On 02-February-17	9.52	Put	Bond Future	1350	1	1350	1	0.00
23/11/2016	R035 On 02-February-17	9.50	Put	Bond Future	1514	1	1514	1	0.00
23/11/2016	R035 On 04-May-17			Bond Future	9.74	94.6724	9.7372	94.6724	0.00
23/11/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
23/11/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
23/11/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
23/11/2016	R035 On 04-May-17	9.53	Put	Bond Future	1663	1	1663	1	0.00
23/11/2016	R035 On 04-May-17	9.54	Put	Bond Future	1582	1	1582	1	0.00
23/11/2016	R035 On 04-May-17	9.55	Put	Bond Future	1501	1	1501	1	0.00
23/11/2016	R035 On 03-August-17			Bond Future	9.78	96.5773	9.7816	96.5773	0.00
23/11/2016	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
23/11/2016	R035 On 03-August-17	9.51	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
23/11/2016	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
23/11/2016	R035 On 03-August-17	9.50	Put	Bond Future	2246	2	2246	2	0.00
23/11/2016	R035 On 03-August-17	9.52	Put	Bond Future	2084	2	2084	2	0.00
23/11/2016	R035 On 03-August-17	9.51	Put	Bond Future	2165	2	2165	2	0.00
23/11/2016	R186 On 02-February-17			Bond Future	9.02	111.0936	9.0210	111.0936	115,584.00
23/11/2016	R186 On 02-February-17	9.50	Call	Bond Future	3884	4	3884	4	0.00
23/11/2016	R186 On 02-February-17	8.87	Call	Bond Future	1344	1	1344	1	0.00
23/11/2016	R186 On 02-February-17	9.40	Call	Bond Future	3395	4	3395	4	0.00
23/11/2016	R186 On 02-February-17	8.37	Call	Bond Future	373	0	373	0	500.00
23/11/2016	R186 On 02-February-17	8.79	Call	Bond Future	1129	1	1129	1	0.00
23/11/2016	R186 On 02-February-17	8.95	Call	Bond Future	1584	2	1584	2	0.00
23/11/2016	R186 On 02-February-17	9.02	Call	Bond Future	1815	2	1815	2	0.00
23/11/2016	R186 On 02-February-17	8.00	Call	Bond Future	104	0	104	0	7,000.00
23/11/2016	R186 On 02-February-17	8.60	Call	Bond Future	713	1	713	1	7,000.00
23/11/2016	R186 On 02-February-17	8.81	Call	Bond Future	1181	1	1181	1	0.00
23/11/2016	R186 On 02-February-17	8.43	Call	Bond Future	447	0	447	0	750.00
23/11/2016	R186 On 02-February-17	8.80	Call	Bond Future	1155	1	1155	1	0.00
23/11/2016	R186 On 02-February-17	8.90	Call	Bond Future	1431	2	1431	2	0.00
23/11/2016	R186 On 02-February-17	9.10	Call	Bond Future	2106	2	2106	2	0.00
23/11/2016	R186 On 02-February-17	8.62	Call	Bond Future	751	1	751	1	500.00
23/11/2016	R186 On 02-February-17	8.79	Put	Bond Future	2728	3	2728	3	0.00
23/11/2016	R186 On 02-February-17	8.95	Put	Bond Future	2072	2	2072	2	2,546.00
23/11/2016	R186 On 02-February-17	9.02	Put	Bond Future	1822	2	1822	2	500.00
23/11/2016	R186 On 02-February-17	8.37	Put	Bond Future	4961	5	4961	5	0.00
23/11/2016	R186 On 02-February-17	8.60	Put	Bond Future	3652	4	3652	4	0.00
23/11/2016	R186 On 02-February-17	9.40	Put	Bond Future	838	1	838	1	750.00
23/11/2016	R186 On 02-February-17	9.50	Put	Bond Future	666	1	666	1	13,550.00
23/11/2016	R186 On 02-February-17	8.87	Put	Bond Future	2386	2	2386	2	500.00
23/11/2016	R186 On 02-February-17	8.62	Put	Bond Future	3547	3	3547	3	0.00
23/11/2016	R186 On 02-February-17	8.81	Put	Bond Future	2640	3	2640	3	0.00
23/11/2016	R186 On 02-February-17	9.10	Put	Bond Future	1567	1	1567	1	2,546.00
23/11/2016	R186 On 02-February-17	8.00	Put	Bond Future	7414	7	7414	7	0.00
23/11/2016	R186 On 02-February-17	8.90	Put	Bond Future	2265	2	2265	2	750.00
23/11/2016	R186 On 02-February-17	8.43	Put	Bond Future	4601	4	4601	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
23/11/2016	R186 On 02-February-17	8.80	Put	Bond Future	2684	3	2684	3	0.00
23/11/2016	R186 On 04-May-17			Bond Future	9.07	113.2578	9.0676	113.2578	0.00
23/11/2016	R186 On 04-May-17	8.91	Call	Bond Future	2235	2	2235	2	0.00
23/11/2016	R186 On 04-May-17	8.89	Call	Bond Future	2176	2	2176	2	0.00
23/11/2016	R186 On 04-May-17	8.90	Call	Bond Future	2206	2	2206	2	0.00
23/11/2016	R186 On 04-May-17	8.89	Put	Bond Future	3377	3	3377	3	0.00
23/11/2016	R186 On 04-May-17	8.90	Put	Bond Future	3339	3	3339	3	0.00
23/11/2016	R186 On 04-May-17	8.91	Put	Bond Future	3300	3	3300	3	0.00
23/11/2016	R186 On 03-August-17			Bond Future	9.11	110.2311	9.1054	110.2311	0.00
23/11/2016	R186 On 03-August-17	8.91	Call	Bond Future	2757	3	2757	3	0.00
23/11/2016	R186 On 03-August-17	8.93	Call	Bond Future	2815	3	2815	3	0.00
23/11/2016	R186 On 03-August-17	8.92	Call	Bond Future	2786	3	2786	3	0.00
23/11/2016	R186 On 03-August-17	8.91	Put	Bond Future	4051	4	4051	4	0.00
23/11/2016	R186 On 03-August-17	8.92	Put	Bond Future	4014	4	4014	4	0.00
23/11/2016	R186 On 03-August-17	8.93	Put	Bond Future	3977	4	3977	4	0.00
23/11/2016	R197 On 02-February-17			Bond Future	298.75	298.9251	298.7543	298.9251	1,246.00
23/11/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
23/11/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
23/11/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
23/11/2016	R197 On 02-February-17	302.58	Put	Bond Future	3826	4	3826	4	0.00
23/11/2016	R197 On 02-February-17	302.59	Put	Bond Future	3836	4	3836	4	0.00
23/11/2016	R197 On 02-February-17	302.57	Put	Bond Future	3816	4	3816	4	0.00
23/11/2016	R197 On 04-May-17			Bond Future	304.59	304.7662	304.5905	304.7662	0.00
23/11/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
23/11/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
23/11/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
23/11/2016	R197 On 04-May-17	308.59	Put	Bond Future	3999	4	3999	4	0.00
23/11/2016	R197 On 04-May-17	308.60	Put	Bond Future	4009	4	4009	4	0.00
23/11/2016	R197 On 04-May-17	308.58	Put	Bond Future	3989	4	3989	4	0.00
23/11/2016	R197 On 03-August-17			Bond Future	303.83	304.0153	303.8297	304.0153	0.00
23/11/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
23/11/2016	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
23/11/2016	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
23/11/2016	R197 On 03-August-17	308.05	Put	Bond Future	4220	4	4220	4	0.00

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23/11/2016	R197 On 03-August-17	308.07	Put	Bond Future	4240	4	4240	4	0.00
23/11/2016	R197 On 03-August-17	308.06	Put	Bond Future	4230	4	4230	4	0.00
23/11/2016	R202 On 02-February-17			Bond Future	247.93	248.0649	247.9276	248.0649	36,619.00
23/11/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
23/11/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
23/11/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
23/11/2016	R202 On 02-February-17	251.73	Put	Bond Future	3802	4	3802	4	0.00
23/11/2016	R202 On 02-February-17	251.74	Put	Bond Future	3812	4	3812	4	0.00
23/11/2016	R202 On 02-February-17	251.72	Put	Bond Future	3792	4	3792	4	0.00
23/11/2016	R202 On 04-May-17			Bond Future	252.77	252.9122	252.7706	252.9122	0.00
23/11/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
23/11/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
23/11/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
23/11/2016	R202 On 04-May-17	256.71	Put	Bond Future	3939	4	3939	4	0.00
23/11/2016	R202 On 04-May-17	256.72	Put	Bond Future	3949	4	3949	4	0.00
23/11/2016	R202 On 04-May-17	256.73	Put	Bond Future	3959	4	3959	4	0.00
23/11/2016	R202 On 03-August-17			Bond Future	254.20	254.3498	254.2002	254.3498	0.00
23/11/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
23/11/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
23/11/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
23/11/2016	R202 On 03-August-17	258.36	Put	Bond Future	4160	4	4160	4	0.00
23/11/2016	R202 On 03-August-17	258.37	Put	Bond Future	4170	4	4170	4	0.00
23/11/2016	R202 On 03-August-17	258.35	Put	Bond Future	4150	4	4150	4	0.00
23/11/2016	R203 On 02-February-17			Bond Future	7.78	103.5771	7.7782	103.5771	24,463.00
23/11/2016	R203 On 02-February-17	7.70	Call	Bond Future	91	0	91	0	0.00
23/11/2016	R203 On 02-February-17	7.71	Call	Bond Future	94	0	94	0	0.00
23/11/2016	R203 On 02-February-17	7.72	Call	Bond Future	97	0	97	0	0.00
23/11/2016	R203 On 02-February-17	7.71	Put	Bond Future	133	0	133	0	0.00
23/11/2016	R203 On 02-February-17	7.70	Put	Bond Future	137	0	137	0	0.00
23/11/2016	R203 On 02-February-17	7.72	Put	Bond Future	130	0	130	0	0.00
23/11/2016	R203 On 04-May-17			Bond Future	7.58	101.4215	7.5844	101.4215	0.00
23/11/2016	R203 On 04-May-17	6.91	Call	Bond Future	27	0	27	0	0.00
23/11/2016	R203 On 04-May-17	6.93	Call	Bond Future	28	0	28	0	0.00
23/11/2016	R203 On 04-May-17	6.92	Call	Bond Future	27	0	27	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
23/11/2016	R203 On 04-May-17	6.92	Put	Bond Future	260	0	260	0	0.00
23/11/2016	R203 On 04-May-17	6.93	Put	Bond Future	257	0	257	0	0.00
23/11/2016	R203 On 04-May-17	6.91	Put	Bond Future	263	0	263	0	0.00
23/11/2016	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
23/11/2016	R203 On 03-August-17	4.87	Call	Bond Future	53	0	53	0	0.00
23/11/2016	R203 On 03-August-17	4.89	Call	Bond Future	55	0	55	0	0.00
23/11/2016	R203 On 03-August-17	4.88	Call	Bond Future	54	0	54	0	0.00
23/11/2016	R203 On 03-August-17	4.89	Put	Bond Future	30	0	30	0	0.00
23/11/2016	R203 On 03-August-17	4.88	Put	Bond Future	31	0	31	0	0.00
23/11/2016	R203 On 03-August-17	4.87	Put	Bond Future	31	0	31	0	0.00
23/11/2016	R204 On 02-February-17			Bond Future	7.97	101.1303	7.9677	101.1303	30,194.00
23/11/2016	R204 On 02-February-17	8.28	Call	Bond Future	678	1	678	1	0.00
23/11/2016	R204 On 02-February-17	8.30	Call	Bond Future	703	1	703	1	0.00
23/11/2016	R204 On 02-February-17	8.29	Call	Bond Future	691	1	691	1	0.00
23/11/2016	R204 On 02-February-17	8.28	Put	Bond Future	147	0	147	0	0.00
23/11/2016	R204 On 02-February-17	8.29	Put	Bond Future	143	0	143	0	0.00
23/11/2016	R204 On 02-February-17	8.30	Put	Bond Future	138	0	138	0	0.00
23/11/2016	R204 On 04-May-17			Bond Future	7.98	103.1004	7.9846	103.1004	0.00
23/11/2016	R204 On 04-May-17	7.90	Call	Bond Future	422	0	422	0	0.00
23/11/2016	R204 On 04-May-17	7.92	Call	Bond Future	437	0	437	0	0.00
23/11/2016	R204 On 04-May-17	7.91	Call	Bond Future	430	0	430	0	0.00
23/11/2016	R204 On 04-May-17	7.91	Put	Bond Future	541	1	541	1	0.00
23/11/2016	R204 On 04-May-17	7.92	Put	Bond Future	533	1	533	1	0.00
23/11/2016	R204 On 04-May-17	7.90	Put	Bond Future	549	1	549	1	0.00
23/11/2016	R204 On 03-August-17			Bond Future	7.95	101.1325	7.9538	101.1325	0.00
23/11/2016	R204 On 03-August-17	7.75	Call	Bond Future	411	0	411	0	0.00
23/11/2016	R204 On 03-August-17	7.76	Call	Bond Future	417	0	417	0	0.00
23/11/2016	R204 On 03-August-17	7.77	Call	Bond Future	423	0	423	0	0.00
23/11/2016	R204 On 03-August-17	7.75	Put	Bond Future	672	1	672	1	0.00
23/11/2016	R204 On 03-August-17	7.76	Put	Bond Future	664	1	664	1	0.00
23/11/2016	R204 On 03-August-17	7.77	Put	Bond Future	657	1	657	1	0.00
23/11/2016	R207 On 02-February-17			Bond Future	8.24	97.9960	8.2390	97.9960	86,229.00
23/11/2016	R207 On 02-February-17	8.91	Call	Bond Future	1756	2	1756	2	62.00
23/11/2016	R207 On 02-February-17	9.22	Call	Bond Future	2462	3	2462	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
23/11/2016	R207 On 02-February-17	9.24	Call	Bond Future	2509	3	2509	3	0.00
23/11/2016	R207 On 02-February-17	9.23	Call	Bond Future	2485	3	2485	3	0.00
23/11/2016	R207 On 02-February-17	9.23	Put	Bond Future	25	0	25	0	0.00
23/11/2016	R207 On 02-February-17	9.24	Put	Bond Future	24	0	24	0	0.00
23/11/2016	R207 On 02-February-17	8.91	Put	Bond Future	81	0	81	0	0.00
23/11/2016	R207 On 02-February-17	9.22	Put	Bond Future	26	0	26	0	0.00
23/11/2016	R207 On 04-May-17			Bond Future	8.28	99.9052	8.2821	99.9052	0.00
23/11/2016	R207 On 04-May-17	8.20	Call	Bond Future	702	1	702	1	0.00
23/11/2016	R207 On 04-May-17	8.22	Call	Bond Future	725	1	725	1	0.00
23/11/2016	R207 On 04-May-17	8.21	Call	Bond Future	714	1	714	1	0.00
23/11/2016	R207 On 04-May-17	8.20	Put	Bond Future	894	1	894	1	0.00
23/11/2016	R207 On 04-May-17	8.22	Put	Bond Future	870	1	870	1	0.00
23/11/2016	R207 On 04-May-17	8.21	Put	Bond Future	882	1	882	1	0.00
23/11/2016	R207 On 03-August-17			Bond Future	8.30	98.2710	8.3018	98.2710	0.00
23/11/2016	R207 On 03-August-17	8.19	Call	Bond Future	827	1	827	1	51.00
23/11/2016	R207 On 03-August-17	8.40	Call	Bond Future	1060	1	1060	1	0.00
23/11/2016	R207 On 03-August-17	8.39	Call	Bond Future	1048	1	1048	1	0.00
23/11/2016	R207 On 03-August-17	8.41	Call	Bond Future	1071	1	1071	1	0.00
23/11/2016	R207 On 03-August-17	8.39	Put	Bond Future	860	1	860	1	0.00
23/11/2016	R207 On 03-August-17	8.41	Put	Bond Future	841	1	841	1	0.00
23/11/2016	R207 On 03-August-17	8.19	Put	Bond Future	1066	1	1066	1	0.00
23/11/2016	R207 On 03-August-17	8.40	Put	Bond Future	850	1	850	1	0.00
23/11/2016	R208 On 02-February-17			Bond Future	8.44	96.6993	8.4368	96.6993	33,544.00
23/11/2016	R208 On 02-February-17	8.64	Call	Bond Future	1157	1	1157	1	0.00
23/11/2016	R208 On 02-February-17	8.63	Call	Bond Future	1136	1	1136	1	0.00
23/11/2016	R208 On 02-February-17	8.65	Call	Bond Future	1179	1	1179	1	0.00
23/11/2016	R208 On 02-February-17	8.65	Put	Bond Future	475	0	475	0	0.00
23/11/2016	R208 On 02-February-17	8.64	Put	Bond Future	487	0	487	0	0.00
23/11/2016	R208 On 02-February-17	8.63	Put	Bond Future	498	0	498	0	0.00
23/11/2016	R208 On 04-May-17			Bond Future	8.48	95.1799	8.4776	95.1799	0.00
23/11/2016	R208 On 04-May-17	8.37	Call	Bond Future	971	1	971	1	0.00
23/11/2016	R208 On 04-May-17	8.39	Call	Bond Future	1000	1	1000	1	0.00
23/11/2016	R208 On 04-May-17	8.38	Call	Bond Future	986	1	986	1	0.00
23/11/2016	R208 On 04-May-17	8.37	Put	Bond Future	1310	1	1310	1	0.00

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23/11/2016	R208 On 04-May-17	8.39	Put	Bond Future	1277	1	1277	1	0.00
23/11/2016	R208 On 04-May-17	8.38	Put	Bond Future	1293	1	1293	1	0.00
23/11/2016	R208 On 03-August-17			Bond Future	8.50	97.0950	8.5018	97.0950	0.00
23/11/2016	R208 On 03-August-17	8.30	Call	Bond Future	1086	1	1086	1	0.00
23/11/2016	R208 On 03-August-17	8.32	Call	Bond Future	1113	1	1113	1	0.00
23/11/2016	R208 On 03-August-17	8.31	Call	Bond Future	1100	1	1100	1	0.00
23/11/2016	R208 On 03-August-17	8.31	Put	Bond Future	1673	2	1673	2	0.00
23/11/2016	R208 On 03-August-17	8.32	Put	Bond Future	1656	2	1656	2	0.00
23/11/2016	R208 On 03-August-17	8.30	Put	Bond Future	1690	2	1690	2	0.00
23/11/2016	R209 On 02-February-17			Bond Future	9.63	73.1121	9.6299	73.1121	62,144.00
23/11/2016	R209 On 02-February-17	9.53	Call	Bond Future	1570	2	1570	2	0.00
23/11/2016	R209 On 02-February-17	9.55	Call	Bond Future	1630	2	1630	2	0.00
23/11/2016	R209 On 02-February-17	9.54	Call	Bond Future	1600	2	1600	2	0.00
23/11/2016	R209 On 02-February-17	9.53	Put	Bond Future	2243	2	2243	2	0.00
23/11/2016	R209 On 02-February-17	9.54	Put	Bond Future	2205	2	2205	2	0.00
23/11/2016	R209 On 02-February-17	9.55	Put	Bond Future	2168	2	2168	2	0.00
23/11/2016	R209 On 04-May-17			Bond Future	9.68	71.3854	9.6758	71.3854	0.00
23/11/2016	R209 On 04-May-17	9.46	Call	Bond Future	2211	2	2211	2	0.00
23/11/2016	R209 On 04-May-17	9.48	Call	Bond Future	2268	2	2268	2	0.00
23/11/2016	R209 On 04-May-17	9.47	Call	Bond Future	2239	2	2239	2	0.00
23/11/2016	R209 On 04-May-17	9.46	Put	Bond Future	3664	4	3664	4	0.00
23/11/2016	R209 On 04-May-17	9.47	Put	Bond Future	3624	4	3624	4	0.00
23/11/2016	R209 On 04-May-17	9.48	Put	Bond Future	3584	4	3584	4	0.00
23/11/2016	R209 On 03-August-17			Bond Future	9.72	72.8218	9.7154	72.8218	0.00
23/11/2016	R209 On 03-August-17	9.44	Call	Bond Future	2769	3	2769	3	0.00
23/11/2016	R209 On 03-August-17	9.43	Call	Bond Future	2741	3	2741	3	0.00
23/11/2016	R209 On 03-August-17	9.45	Call	Bond Future	2797	3	2797	3	0.00
23/11/2016	R209 On 03-August-17	9.45	Put	Bond Future	4576	5	4576	5	0.00
23/11/2016	R209 On 03-August-17	9.44	Put	Bond Future	4616	5	4616	5	0.00
23/11/2016	R209 On 03-August-17	9.43	Put	Bond Future	4656	5	4656	5	0.00
23/11/2016	R210 On 02-February-17			Bond Future	188.45	188.5484	188.4483	188.5484	1,885.00
23/11/2016	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
23/11/2016	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
23/11/2016	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00

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23/11/2016	R210 On 02-February-17	190.84	Put	Bond Future	2392	2	2392	2	0.00
23/11/2016	R210 On 02-February-17	190.86	Put	Bond Future	2412	2	2412	2	0.00
23/11/2016	R210 On 02-February-17	190.85	Put	Bond Future	2402	2	2402	2	0.00
23/11/2016	R210 On 04-May-17			Bond Future	189.81	189.9164	189.8135	189.9164	0.00
23/11/2016	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
23/11/2016	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
23/11/2016	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
23/11/2016	R210 On 04-May-17	192.31	Put	Bond Future	2496	2	2496	2	0.00
23/11/2016	R210 On 04-May-17	192.33	Put	Bond Future	2516	2	2516	2	0.00
23/11/2016	R210 On 04-May-17	192.32	Put	Bond Future	2506	2	2506	2	0.00
23/11/2016	R210 On 03-August-17			Bond Future	193.64	193.7478	193.6390	193.7478	0.00
23/11/2016	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
23/11/2016	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
23/11/2016	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
23/11/2016	R210 On 03-August-17	196.29	Put	Bond Future	2651	3	2651	3	0.00
23/11/2016	R210 On 03-August-17	196.30	Put	Bond Future	2661	3	2661	3	0.00
23/11/2016	R210 On 03-August-17	196.28	Put	Bond Future	2641	3	2641	3	0.00
23/11/2016	R212 On 02-February-17			Bond Future	147.18	147.2595	147.1804	147.2595	3,380.00
23/11/2016	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
23/11/2016	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
23/11/2016	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
23/11/2016	R212 On 02-February-17	149.29	Put	Bond Future	2110	2	2110	2	0.00
23/11/2016	R212 On 02-February-17	149.28	Put	Bond Future	2100	2	2100	2	0.00
23/11/2016	R212 On 02-February-17	149.27	Put	Bond Future	2090	2	2090	2	0.00
23/11/2016	R212 On 04-May-17			Bond Future	150.06	150.1372	150.0558	150.1372	0.00
23/11/2016	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
23/11/2016	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
23/11/2016	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
23/11/2016	R212 On 04-May-17	152.24	Put	Bond Future	2184	2	2184	2	0.00
23/11/2016	R212 On 04-May-17	152.25	Put	Bond Future	2194	2	2194	2	0.00
23/11/2016	R212 On 04-May-17	152.23	Put	Bond Future	2174	2	2174	2	0.00
23/11/2016	R212 On 03-August-17			Bond Future	151.05	151.1357	151.0496	151.1357	0.00
23/11/2016	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
23/11/2016	R212 On 03-August-17	153.35	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
23/11/2016	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
23/11/2016	R212 On 03-August-17	153.34	Put	Bond Future	2290	2	2290	2	0.00
23/11/2016	R212 On 03-August-17	153.35	Put	Bond Future	2300	2	2300	2	0.00
23/11/2016	R212 On 03-August-17	153.36	Put	Bond Future	2310	2	2310	2	0.00
23/11/2016	R213 On 02-February-17			Bond Future	9.44	84.4430	9.4432	84.4430	51,184.00
23/11/2016	R213 On 02-February-17	9.40	Call	Bond Future	1704	2	1704	2	0.00
23/11/2016	R213 On 02-February-17	9.42	Call	Bond Future	1768	2	1768	2	0.00
23/11/2016	R213 On 02-February-17	9.41	Call	Bond Future	1736	2	1736	2	0.00
23/11/2016	R213 On 02-February-17	9.41	Put	Bond Future	1957	2	1957	2	0.00
23/11/2016	R213 On 02-February-17	9.42	Put	Bond Future	1923	2	1923	2	0.00
23/11/2016	R213 On 02-February-17	9.40	Put	Bond Future	1992	2	1992	2	0.00
23/11/2016	R213 On 04-May-17			Bond Future	9.49	82.5358	9.4889	82.5358	0.00
23/11/2016	R213 On 04-May-17	9.35	Call	Bond Future	2368	2	2368	2	0.00
23/11/2016	R213 On 04-May-17	9.36	Call	Bond Future	2397	2	2397	2	0.00
23/11/2016	R213 On 04-May-17	9.37	Call	Bond Future	2427	3	2427	3	0.00
23/11/2016	R213 On 04-May-17	9.36	Put	Bond Future	3251	3	3251	3	0.00
23/11/2016	R213 On 04-May-17	9.37	Put	Bond Future	3215	3	3215	3	0.00
23/11/2016	R213 On 04-May-17	9.35	Put	Bond Future	3288	3	3288	3	0.00
23/11/2016	R213 On 03-August-17			Bond Future	9.53	84.1964	9.5279	84.1964	0.00
23/11/2016	R213 On 03-August-17	9.33	Call	Bond Future	2898	3	2898	3	0.00
23/11/2016	R213 On 03-August-17	9.34	Call	Bond Future	2927	3	2927	3	0.00
23/11/2016	R213 On 03-August-17	9.35	Call	Bond Future	2956	3	2956	3	0.00
23/11/2016	R213 On 03-August-17	9.34	Put	Bond Future	4162	4	4162	4	0.00
23/11/2016	R213 On 03-August-17	9.35	Put	Bond Future	4125	4	4125	4	0.00
23/11/2016	R213 On 03-August-17	9.33	Put	Bond Future	4199	4	4199	4	0.00
23/11/2016	R214 On 02-February-17			Bond Future	9.70	73.4499	9.7009	73.4499	34,384.00
23/11/2016	R214 On 02-February-17	9.67	Call	Bond Future	1887	2	1887	2	0.00
23/11/2016	R214 On 02-February-17	9.66	Call	Bond Future	1853	2	1853	2	0.00
23/11/2016	R214 On 02-February-17	9.68	Call	Bond Future	1920	2	1920	2	0.00
23/11/2016	R214 On 02-February-17	9.67	Put	Bond Future	2102	2	2102	2	0.00
23/11/2016	R214 On 02-February-17	9.66	Put	Bond Future	2139	2	2139	2	0.00
23/11/2016	R214 On 02-February-17	9.68	Put	Bond Future	2066	2	2066	2	0.00
23/11/2016	R214 On 04-May-17			Bond Future	9.74	71.5822	9.7449	71.5822	0.00
23/11/2016	R214 On 04-May-17	9.56	Call	Bond Future	2429	3	2429	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
23/11/2016	R214 On 04-May-17	9.58	Call	Bond Future	2491	3	2491	3	0.00
23/11/2016	R214 On 04-May-17	9.57	Call	Bond Future	2460	3	2460	3	0.00
23/11/2016	R214 On 04-May-17	9.56	Put	Bond Future	3728	4	3728	4	0.00
23/11/2016	R214 On 04-May-17	9.57	Put	Bond Future	3687	4	3687	4	0.00
23/11/2016	R214 On 04-May-17	9.58	Put	Bond Future	3647	4	3647	4	0.00
23/11/2016	R214 On 03-August-17			Bond Future	9.78	73.0225	9.7833	73.0225	0.00
23/11/2016	R214 On 03-August-17	9.51	Call	Bond Future	2933	3	2933	3	0.00
23/11/2016	R214 On 03-August-17	9.52	Call	Bond Future	2962	3	2962	3	0.00
23/11/2016	R214 On 03-August-17	9.53	Call	Bond Future	2992	3	2992	3	0.00
23/11/2016	R214 On 03-August-17	9.52	Put	Bond Future	4810	5	4810	5	0.00
23/11/2016	R214 On 03-August-17	9.53	Put	Bond Future	4768	5	4768	5	0.00
23/11/2016	R214 On 03-August-17	9.51	Put	Bond Future	4852	5	4852	5	0.00
23/11/2016	R248 On 02-February-17			Bond Future	9.75	94.3711	9.7522	94.3711	65,316.00
23/11/2016	R248 On 02-February-17	9.76	Call	Bond Future	2686	3	2686	3	0.00
23/11/2016	R248 On 02-February-17	9.78	Call	Bond Future	2776	3	2776	3	0.00
23/11/2016	R248 On 02-February-17	9.77	Call	Bond Future	2731	3	2731	3	0.00
23/11/2016	R248 On 02-February-17	9.77	Put	Bond Future	2573	3	2573	3	0.00
23/11/2016	R248 On 02-February-17	9.76	Put	Bond Future	2617	3	2617	3	0.00
23/11/2016	R248 On 02-February-17	9.78	Put	Bond Future	2530	2	2530	2	0.00
23/11/2016	R248 On 04-May-17			Bond Future	9.80	91.7692	9.7978	91.7692	0.00
23/11/2016	R248 On 04-May-17	9.67	Call	Bond Future	3483	4	3483	4	0.00
23/11/2016	R248 On 04-May-17	9.66	Call	Bond Future	3443	4	3443	4	0.00
23/11/2016	R248 On 04-May-17	9.65	Call	Bond Future	3403	4	3403	4	0.00
23/11/2016	R248 On 04-May-17	9.66	Put	Bond Future	4671	5	4671	5	0.00
23/11/2016	R248 On 04-May-17	9.65	Put	Bond Future	4721	5	4721	5	0.00
23/11/2016	R248 On 04-May-17	9.67	Put	Bond Future	4621	5	4621	5	0.00
23/11/2016	R248 On 03-August-17			Bond Future	9.84	93.6157	9.8379	93.6157	0.00
23/11/2016	R248 On 03-August-17	9.57	Call	Bond Future	3936	4	3936	4	0.00
23/11/2016	R248 On 03-August-17	9.58	Call	Bond Future	3974	4	3974	4	0.00
23/11/2016	R248 On 03-August-17	9.56	Call	Bond Future	3898	4	3898	4	0.00
23/11/2016	R248 On 03-August-17	9.57	Put	Bond Future	6331	6	6331	6	0.00
23/11/2016	R248 On 03-August-17	9.58	Put	Bond Future	6278	6	6278	6	0.00
23/11/2016	R248 On 03-August-17	9.56	Put	Bond Future	6385	6	6385	6	0.00