



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 WEEKLY STATISTICS REPORT

FROM: 20/10/2016 TO: 20/10/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	0857 On 31-March-21			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
20/10/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	2025 On 03-November-16			Bond Future	128.76	128.8443	128.7611	128.8443	2,542.00
20/10/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
20/10/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
20/10/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
20/10/2016	2025 On 03-November-16	129.22	Put	Bond Future	459	0	0	0	0.00
20/10/2016	2025 On 03-November-16	129.21	Put	Bond Future	449	0	0	0	0.00
20/10/2016	2025 On 03-November-16	129.23	Put	Bond Future	469	0	0	0	0.00
20/10/2016	2025 On 02-February-17			Bond Future	129.95	130.0305	129.9452	130.0305	0.00
20/10/2016	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
20/10/2016	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
20/10/2016	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
20/10/2016	2025 On 02-February-17	129.99	Put	Bond Future	45	0	0	0	0.00
20/10/2016	2025 On 02-February-17	130.00	Put	Bond Future	55	0	0	0	0.00
20/10/2016	2025 On 02-February-17	130.01	Put	Bond Future	65	0	0	0	0.00
20/10/2016	2025 On 04-May-17			Bond Future	132.52	132.6076	132.5190	132.6076	0.00
20/10/2016	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
20/10/2016	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
20/10/2016	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
20/10/2016	2025 On 04-May-17	132.57	Put	Bond Future	51	0	0	0	0.00
20/10/2016	2025 On 04-May-17	132.58	Put	Bond Future	61	0	0	0	0.00
20/10/2016	2025 On 04-May-17	132.56	Put	Bond Future	41	0	0	0	0.00
20/10/2016	2025 On 03-August-17			Bond Future	133.92	134.0119	133.9205	134.0119	0.00
20/10/2016	2025 On 03-August-17	133.98	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
20/10/2016	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
20/10/2016	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
20/10/2016	2025 On 03-August-17	133.96	Put	Bond Future	40	0	0	0	0.00
20/10/2016	2025 On 03-August-17	133.98	Put	Bond Future	60	0	0	0	0.00
20/10/2016	2025 On 03-August-17	133.97	Put	Bond Future	50	0	0	0	0.00
20/10/2016	2030 On 03-November-16			Bond Future	9.18	93.2326	93.2364	93.2326	26,843.00
20/10/2016	2030 On 03-November-16	9.33	Call	Bond Future	1073	1	1	1	0.00
20/10/2016	2030 On 03-November-16	9.34	Call	Bond Future	1143	1	1	1	0.00
20/10/2016	2030 On 03-November-16	9.35	Call	Bond Future	1213	1	1	1	0.00
20/10/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2030 On 02-February-17			Bond Future	9.22	91.0051	91.0085	91.0051	7,470.00
20/10/2016	2030 On 02-February-17	9.29	Call	Bond Future	471	0	0	0	0.00
20/10/2016	2030 On 02-February-17	9.31	Call	Bond Future	610	1	1	1	0.00
20/10/2016	2030 On 02-February-17	9.30	Call	Bond Future	540	1	1	1	0.00
20/10/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2030 On 04-May-17			Bond Future	9.26	92.8039	92.8062	92.8039	0.00
20/10/2016	2030 On 04-May-17	9.34	Call	Bond Future	521	1	1	1	0.00
20/10/2016	2030 On 04-May-17	9.33	Call	Bond Future	453	0	0	0	0.00
20/10/2016	2030 On 04-May-17	9.32	Call	Bond Future	384	0	0	0	0.00
20/10/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2030 On 03-August-17			Bond Future	9.30	90.7072	90.7089	90.7072	0.00
20/10/2016	2030 On 03-August-17	9.33	Call	Bond Future	225	0	0	0	0.00
20/10/2016	2030 On 03-August-17	9.34	Call	Bond Future	293	0	0	0	0.00
20/10/2016	2030 On 03-August-17	9.35	Call	Bond Future	361	0	0	0	0.00
20/10/2016	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2030 On 03-August-17	9.35	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
20/10/2016	2032 On 03-November-16			Bond Future	9.28	92.5667	92.5327	92.5667	13,093.00
20/10/2016	2032 On 03-November-16	10.29	Call	Bond Future	7261	7	7	7	0.00
20/10/2016	2032 On 03-November-16	10.28	Call	Bond Future	7193	7	7	7	0.00
20/10/2016	2032 On 03-November-16	10.30	Call	Bond Future	7328	7	7	7	0.00
20/10/2016	2032 On 03-November-16	10.28	Put	Bond Future	1	0	0	0	0.00
20/10/2016	2032 On 03-November-16	10.29	Put	Bond Future	1	0	0	0	0.00
20/10/2016	2032 On 03-November-16	10.30	Put	Bond Future	1	0	0	0	0.00
20/10/2016	2032 On 02-February-17			Bond Future	9.33	94.3324	94.2973	94.3324	1,000.00
20/10/2016	2032 On 02-February-17	9.51	Call	Bond Future	3281	3	3	3	0.00
20/10/2016	2032 On 02-February-17	9.53	Call	Bond Future	3369	3	3	3	0.00
20/10/2016	2032 On 02-February-17	9.52	Call	Bond Future	3325	3	3	3	0.00
20/10/2016	2032 On 02-February-17	9.51	Put	Bond Future	1906	2	2	2	0.00
20/10/2016	2032 On 02-February-17	9.53	Put	Bond Future	1847	2	2	2	0.00
20/10/2016	2032 On 02-February-17	9.52	Put	Bond Future	1876	2	2	2	0.00
20/10/2016	2032 On 04-May-17			Bond Future	9.37	92.0366	91.9997	92.0366	0.00
20/10/2016	2032 On 04-May-17	9.46	Call	Bond Future	3835	4	4	4	0.00
20/10/2016	2032 On 04-May-17	9.45	Call	Bond Future	3796	4	4	4	0.00
20/10/2016	2032 On 04-May-17	9.44	Call	Bond Future	3758	4	4	4	0.00
20/10/2016	2032 On 04-May-17	9.45	Put	Bond Future	3171	3	3	3	0.00
20/10/2016	2032 On 04-May-17	9.46	Put	Bond Future	3136	3	3	3	0.00
20/10/2016	2032 On 04-May-17	9.44	Put	Bond Future	3206	3	3	3	0.00
20/10/2016	2032 On 03-August-17			Bond Future	9.40	93.9318	93.8934	93.9318	0.00
20/10/2016	2032 On 03-August-17	9.44	Call	Bond Future	4381	4	4	4	0.00
20/10/2016	2032 On 03-August-17	9.45	Call	Bond Future	4418	4	4	4	0.00
20/10/2016	2032 On 03-August-17	9.43	Call	Bond Future	4344	4	4	4	0.00
20/10/2016	2032 On 03-August-17	9.45	Put	Bond Future	4022	4	4	4	0.00
20/10/2016	2032 On 03-August-17	9.43	Put	Bond Future	4094	4	4	4	0.00
20/10/2016	2032 On 03-August-17	9.44	Put	Bond Future	4058	4	4	4	0.00
20/10/2016	2033 On 03-November-16			Bond Future	107.69	107.6801	107.6923	107.6801	5,045.00
20/10/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
20/10/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
20/10/2016	2033 On 03-November-16	109.18	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
20/10/2016	2033 On 03-November-16	109.16	Put	Bond Future	1468	1	1	1	0.00
20/10/2016	2033 On 03-November-16	109.17	Put	Bond Future	1478	1	1	1	0.00
20/10/2016	2033 On 03-November-16	109.18	Put	Bond Future	1488	1	1	1	0.00
20/10/2016	2033 On 02-February-17			Bond Future	109.75	109.7408	109.7526	109.7408	0.00
20/10/2016	2033 On 02-February-17	109.71	Call	Bond Future	43	0	0	0	0.00
20/10/2016	2033 On 02-February-17	109.70	Call	Bond Future	53	0	0	0	0.00
20/10/2016	2033 On 02-February-17	109.72	Call	Bond Future	33	0	0	0	0.00
20/10/2016	2033 On 02-February-17	109.71	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2033 On 02-February-17	109.72	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2033 On 02-February-17	109.70	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2033 On 04-May-17			Bond Future	110.89	110.8765	110.8873	110.8765	0.00
20/10/2016	2033 On 04-May-17	110.83	Call	Bond Future	57	0	0	0	0.00
20/10/2016	2033 On 04-May-17	110.84	Call	Bond Future	47	0	0	0	0.00
20/10/2016	2033 On 04-May-17	110.85	Call	Bond Future	37	0	0	0	0.00
20/10/2016	2033 On 04-May-17	110.84	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2033 On 04-May-17	110.85	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2033 On 04-May-17	110.83	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2033 On 03-August-17			Bond Future	113.17	113.1646	113.1748	113.1646	0.00
20/10/2016	2033 On 03-August-17	113.14	Call	Bond Future	35	0	0	0	0.00
20/10/2016	2033 On 03-August-17	113.12	Call	Bond Future	55	0	0	0	0.00
20/10/2016	2033 On 03-August-17	113.13	Call	Bond Future	45	0	0	0	0.00
20/10/2016	2033 On 03-August-17	113.12	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2033 On 03-August-17	113.13	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2033 On 03-August-17	113.14	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2037 On 03-November-16			Bond Future	9.42	94.1384	94.0584	94.1384	33,659.00
20/10/2016	2037 On 03-November-16	10.35	Call	Bond Future	7331	7	7	7	0.00
20/10/2016	2037 On 03-November-16	10.37	Call	Bond Future	7477	8	7	8	0.00
20/10/2016	2037 On 03-November-16	10.36	Call	Bond Future	7404	7	7	7	0.00
20/10/2016	2037 On 03-November-16	10.36	Put	Bond Future	2	0	0	0	0.00
20/10/2016	2037 On 03-November-16	10.37	Put	Bond Future	2	0	0	0	0.00
20/10/2016	2037 On 03-November-16	10.35	Put	Bond Future	2	0	0	0	0.00
20/10/2016	2037 On 02-February-17			Bond Future	9.46	91.6778	91.5958	91.6778	16,875.00
20/10/2016	2037 On 02-February-17	9.68	Call	Bond Future	3873	4	4	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
20/10/2016	2037 On 02-February-17	9.66	Call	Bond Future	3776	4	4	4	0.00
20/10/2016	2037 On 02-February-17	9.67	Call	Bond Future	3824	4	4	4	0.00
20/10/2016	2037 On 02-February-17	9.66	Put	Bond Future	2156	2	2	2	0.00
20/10/2016	2037 On 02-February-17	9.67	Put	Bond Future	2124	2	2	2	0.00
20/10/2016	2037 On 02-February-17	9.68	Put	Bond Future	2091	2	2	2	0.00
20/10/2016	2037 On 04-May-17			Bond Future	9.50	93.4898	93.4052	93.4898	0.00
20/10/2016	2037 On 04-May-17	9.59	Call	Bond Future	4296	4	4	4	0.00
20/10/2016	2037 On 04-May-17	9.58	Call	Bond Future	4254	4	4	4	0.00
20/10/2016	2037 On 04-May-17	9.60	Call	Bond Future	4339	4	4	4	0.00
20/10/2016	2037 On 04-May-17	9.58	Put	Bond Future	3631	4	4	4	0.00
20/10/2016	2037 On 04-May-17	9.59	Put	Bond Future	3592	4	4	4	0.00
20/10/2016	2037 On 04-May-17	9.60	Put	Bond Future	3554	4	4	4	0.00
20/10/2016	2037 On 03-August-17			Bond Future	9.54	91.1569	91.0698	91.1569	0.00
20/10/2016	2037 On 03-August-17	9.58	Call	Bond Future	4959	5	5	5	0.00
20/10/2016	2037 On 03-August-17	9.57	Call	Bond Future	4918	5	5	5	0.00
20/10/2016	2037 On 03-August-17	9.56	Call	Bond Future	4877	5	5	5	0.00
20/10/2016	2037 On 03-August-17	9.56	Put	Bond Future	4699	5	5	5	0.00
20/10/2016	2037 On 03-August-17	9.57	Put	Bond Future	4658	5	5	5	0.00
20/10/2016	2037 On 03-August-17	9.58	Put	Bond Future	4618	5	5	5	0.00
20/10/2016	2038 On 03-November-16			Bond Future	135.96	136.4038	135.9574	136.4038	19,405.00
20/10/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
20/10/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
20/10/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
20/10/2016	2038 On 03-November-16	136.32	Put	Bond Future	363	0	0	0	0.00
20/10/2016	2038 On 03-November-16	136.33	Put	Bond Future	373	0	0	0	0.00
20/10/2016	2038 On 03-November-16	136.31	Put	Bond Future	353	0	0	0	0.00
20/10/2016	2038 On 02-February-17			Bond Future	137.12	137.5747	137.1194	137.5747	779.00
20/10/2016	2038 On 02-February-17	137.05	Call	Bond Future	69	1	0	1	0.00
20/10/2016	2038 On 02-February-17	137.07	Call	Bond Future	49	1	0	1	0.00
20/10/2016	2038 On 02-February-17	137.06	Call	Bond Future	59	1	0	1	0.00
20/10/2016	2038 On 02-February-17	137.05	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2038 On 02-February-17	137.06	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2038 On 02-February-17	137.07	Put	Bond Future	0	0	0	0	0.00

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20/10/2016	2038 On 04-May-17			Bond Future	139.84	140.3013	139.8353	140.3013	0.00
20/10/2016	2038 On 04-May-17	139.77	Call	Bond Future	65	1	0	1	0.00
20/10/2016	2038 On 04-May-17	139.79	Call	Bond Future	45	1	0	1	0.00
20/10/2016	2038 On 04-May-17	139.78	Call	Bond Future	55	1	0	1	0.00
20/10/2016	2038 On 04-May-17	139.78	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2038 On 04-May-17	139.79	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2038 On 04-May-17	139.77	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2038 On 03-August-17			Bond Future	141.22	141.6980	141.2211	141.6980	0.00
20/10/2016	2038 On 03-August-17	141.17	Call	Bond Future	51	1	0	1	0.00
20/10/2016	2038 On 03-August-17	141.16	Call	Bond Future	61	1	0	1	0.00
20/10/2016	2038 On 03-August-17	141.18	Call	Bond Future	41	1	0	1	0.00
20/10/2016	2038 On 03-August-17	141.17	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2038 On 03-August-17	141.16	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2038 On 03-August-17	141.18	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2040 On 03-November-16			Bond Future	9.46	98.1448	98.1494	98.1448	4,818.00
20/10/2016	2040 On 03-November-16	9.71	Call	Bond Future	2600	3	3	3	0.00
20/10/2016	2040 On 03-November-16	9.69	Call	Bond Future	2466	2	2	2	0.00
20/10/2016	2040 On 03-November-16	9.70	Call	Bond Future	2532	3	3	3	0.00
20/10/2016	2040 On 03-November-16	9.69	Put	Bond Future	405	0	0	0	0.00
20/10/2016	2040 On 03-November-16	9.70	Put	Bond Future	385	0	0	0	0.00
20/10/2016	2040 On 03-November-16	9.71	Put	Bond Future	366	0	0	0	0.00
20/10/2016	2040 On 02-February-17			Bond Future	9.50	95.5102	95.5146	95.5102	0.00
20/10/2016	2040 On 02-February-17	9.58	Call	Bond Future	3521	4	4	4	0.00
20/10/2016	2040 On 02-February-17	9.59	Call	Bond Future	3568	4	4	4	0.00
20/10/2016	2040 On 02-February-17	9.60	Call	Bond Future	3616	4	4	4	0.00
20/10/2016	2040 On 02-February-17	9.59	Put	Bond Future	2786	3	3	3	0.00
20/10/2016	2040 On 02-February-17	9.60	Put	Bond Future	2746	3	3	3	0.00
20/10/2016	2040 On 02-February-17	9.58	Put	Bond Future	2827	3	3	3	0.00
20/10/2016	2040 On 04-May-17			Bond Future	9.54	97.3981	97.4014	97.3981	0.00
20/10/2016	2040 On 04-May-17	9.62	Call	Bond Future	4645	5	5	5	0.00
20/10/2016	2040 On 04-May-17	9.63	Call	Bond Future	4690	5	5	5	0.00
20/10/2016	2040 On 04-May-17	9.64	Call	Bond Future	4736	5	5	5	0.00
20/10/2016	2040 On 04-May-17	9.63	Put	Bond Future	3928	4	4	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
20/10/2016	2040 On 04-May-17	9.64	Put	Bond Future	3886	4	4	4	0.00
20/10/2016	2040 On 04-May-17	9.62	Put	Bond Future	3970	4	4	4	0.00
20/10/2016	2040 On 03-August-17			Bond Future	9.58	94.8952	94.8978	94.8952	0.00
20/10/2016	2040 On 03-August-17	9.61	Call	Bond Future	5374	5	5	5	0.00
20/10/2016	2040 On 03-August-17	9.63	Call	Bond Future	5462	5	5	5	0.00
20/10/2016	2040 On 03-August-17	9.62	Call	Bond Future	5418	5	5	5	0.00
20/10/2016	2040 On 03-August-17	9.62	Put	Bond Future	5047	5	5	5	0.00
20/10/2016	2040 On 03-August-17	9.61	Put	Bond Future	5090	5	5	5	0.00
20/10/2016	2040 On 03-August-17	9.63	Put	Bond Future	5003	5	5	5	0.00
20/10/2016	2044 On 03-November-16			Bond Future	9.47	95.3841	95.3427	95.3841	19,783.00
20/10/2016	2044 On 03-November-16	10.42	Call	Bond Future	8014	8	8	8	0.00
20/10/2016	2044 On 03-November-16	10.43	Call	Bond Future	8091	8	8	8	0.00
20/10/2016	2044 On 03-November-16	10.41	Call	Bond Future	7936	8	8	8	0.00
20/10/2016	2044 On 03-November-16	10.43	Put	Bond Future	2	0	0	0	0.00
20/10/2016	2044 On 03-November-16	10.42	Put	Bond Future	3	0	0	0	0.00
20/10/2016	2044 On 03-November-16	10.41	Put	Bond Future	3	0	0	0	0.00
20/10/2016	2044 On 02-February-17			Bond Future	9.52	92.8220	92.7796	92.8220	0.00
20/10/2016	2044 On 02-February-17	9.77	Call	Bond Future	4435	4	4	4	0.00
20/10/2016	2044 On 02-February-17	9.76	Call	Bond Future	4382	4	4	4	0.00
20/10/2016	2044 On 02-February-17	9.78	Call	Bond Future	4488	5	4	5	0.00
20/10/2016	2044 On 02-February-17	9.77	Put	Bond Future	2177	2	2	2	0.00
20/10/2016	2044 On 02-February-17	9.78	Put	Bond Future	2144	2	2	2	0.00
20/10/2016	2044 On 02-February-17	9.76	Put	Bond Future	2211	2	2	2	0.00
20/10/2016	2044 On 04-May-17			Bond Future	9.56	94.6567	94.6123	94.6567	0.00
20/10/2016	2044 On 04-May-17	9.67	Call	Bond Future	4904	5	5	5	0.00
20/10/2016	2044 On 04-May-17	9.68	Call	Bond Future	4951	5	5	5	0.00
20/10/2016	2044 On 04-May-17	9.66	Call	Bond Future	4858	5	5	5	0.00
20/10/2016	2044 On 04-May-17	9.68	Put	Bond Future	3842	4	4	4	0.00
20/10/2016	2044 On 04-May-17	9.67	Put	Bond Future	3883	4	4	4	0.00
20/10/2016	2044 On 04-May-17	9.66	Put	Bond Future	3925	4	4	4	0.00
20/10/2016	2044 On 03-August-17			Bond Future	9.59	92.2226	92.1766	92.2226	0.00
20/10/2016	2044 On 03-August-17	9.62	Call	Bond Future	5470	6	5	6	0.00
20/10/2016	2044 On 03-August-17	9.64	Call	Bond Future	5559	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2016	2044 On 03-August-17	9.63	Call	Bond Future	5514	6	6	6	0.00
20/10/2016	2044 On 03-August-17	9.62	Put	Bond Future	5187	5	5	5	0.00
20/10/2016	2044 On 03-August-17	9.63	Put	Bond Future	5143	5	5	5	0.00
20/10/2016	2044 On 03-August-17	9.64	Put	Bond Future	5099	5	5	5	0.00
20/10/2016	2046 On 03-November-16			Bond Future	135.34	135.3241	135.3391	135.3241	17,487.00
20/10/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
20/10/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
20/10/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
20/10/2016	2046 On 03-November-16	137.09	Put	Bond Future	1751	2	2	2	0.00
20/10/2016	2046 On 03-November-16	137.07	Put	Bond Future	1731	2	2	2	0.00
20/10/2016	2046 On 03-November-16	137.08	Put	Bond Future	1741	2	2	2	0.00
20/10/2016	2046 On 02-February-17			Bond Future	137.93	137.9137	137.9286	137.9137	0.00
20/10/2016	2046 On 02-February-17	137.13	Call	Bond Future	799	1	1	1	0.00
20/10/2016	2046 On 02-February-17	137.14	Call	Bond Future	789	1	1	1	0.00
20/10/2016	2046 On 02-February-17	137.15	Call	Bond Future	779	1	1	1	0.00
20/10/2016	2046 On 02-February-17	137.14	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2046 On 02-February-17	137.15	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2046 On 02-February-17	137.13	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2046 On 04-May-17			Bond Future	139.13	139.1190	139.1325	139.1190	0.00
20/10/2016	2046 On 04-May-17	138.34	Call	Bond Future	792	1	1	1	0.00
20/10/2016	2046 On 04-May-17	138.33	Call	Bond Future	802	1	1	1	0.00
20/10/2016	2046 On 04-May-17	138.32	Call	Bond Future	812	1	1	1	0.00
20/10/2016	2046 On 04-May-17	138.33	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2046 On 04-May-17	138.34	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2046 On 04-May-17	138.32	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2046 On 03-August-17			Bond Future	142.00	141.9900	142.0027	141.9900	0.00
20/10/2016	2046 On 03-August-17	141.19	Call	Bond Future	813	1	1	1	0.00
20/10/2016	2046 On 03-August-17	141.17	Call	Bond Future	833	1	1	1	0.00
20/10/2016	2046 On 03-August-17	141.18	Call	Bond Future	823	1	1	1	0.00
20/10/2016	2046 On 03-August-17	141.19	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2046 On 03-August-17	141.17	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2046 On 03-August-17	141.18	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
20/10/2016	2050 On 03-November-16			Bond Future	144.56	144.5395	144.5558	144.5395	21,871.00
20/10/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
20/10/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
20/10/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
20/10/2016	2050 On 03-November-16	149.53	Put	Bond Future	4974	5	5	5	0.00
20/10/2016	2050 On 03-November-16	149.54	Put	Bond Future	4984	5	5	5	0.00
20/10/2016	2050 On 03-November-16	149.52	Put	Bond Future	4964	5	5	5	0.00
20/10/2016	2050 On 02-February-17			Bond Future	145.72	145.7040	145.7198	145.7040	0.00
20/10/2016	2050 On 02-February-17	144.96	Call	Bond Future	760	1	1	1	0.00
20/10/2016	2050 On 02-February-17	144.97	Call	Bond Future	750	1	1	1	0.00
20/10/2016	2050 On 02-February-17	144.98	Call	Bond Future	740	1	1	1	0.00
20/10/2016	2050 On 02-February-17	144.97	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2050 On 02-February-17	144.98	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2050 On 02-February-17	144.96	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2050 On 04-May-17			Bond Future	148.61	148.5917	148.6063	148.5917	0.00
20/10/2016	2050 On 04-May-17	147.84	Call	Bond Future	766	1	1	1	0.00
20/10/2016	2050 On 04-May-17	147.85	Call	Bond Future	756	1	1	1	0.00
20/10/2016	2050 On 04-May-17	147.83	Call	Bond Future	776	1	1	1	0.00
20/10/2016	2050 On 04-May-17	147.84	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2050 On 04-May-17	147.85	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2050 On 04-May-17	147.83	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2050 On 03-August-17			Bond Future	150.01	149.9965	150.0101	149.9965	0.00
20/10/2016	2050 On 03-August-17	149.22	Call	Bond Future	790	1	1	1	0.00
20/10/2016	2050 On 03-August-17	149.24	Call	Bond Future	770	1	1	1	0.00
20/10/2016	2050 On 03-August-17	149.23	Call	Bond Future	780	1	1	1	0.00
20/10/2016	2050 On 03-August-17	149.22	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2050 On 03-August-17	149.24	Put	Bond Future	0	0	0	0	0.00
20/10/2016	2050 On 03-August-17	149.23	Put	Bond Future	0	0	0	0	0.00
20/10/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	8657 On 21-December-26			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
20/10/2016	AL37 On 03-November-16			Index Future	504.35	504.3780	504.3470	504.3780	9.00
20/10/2016	AL37 On 02-February-17			Index Future	513.97	513.9980	513.9650	513.9980	0.00
20/10/2016	AL37 On 04-May-17			Index Future	524.11	524.1540	524.1140	524.1540	0.00
20/10/2016	AL37 On 03-August-17			Index Future	534.90	534.9390	534.8950	534.9390	0.00
20/10/2016	AL7T On 03-November-16			Index Future	584.30	584.4590	584.2960	584.4590	2.00
20/10/2016	AL7T On 02-February-17			Index Future	595.44	595.6070	595.4380	595.6070	0.00
20/10/2016	AL7T On 04-May-17			Index Future	607.20	607.3750	607.1960	607.3750	0.00
20/10/2016	AL7T On 03-August-17			Index Future	619.69	619.8730	619.6860	619.8730	0.00
20/10/2016	ALBI On 03-November-16			Index Future	532.51	532.6900	532.5080	532.6900	604.00
20/10/2016	ALBI On 02-February-17			Index Future	542.66	542.8500	542.6630	542.8500	19.00
20/10/2016	ALBI On 04-May-17			Index Future	553.38	553.5760	553.3790	553.5760	0.00
20/10/2016	ALBI On 03-August-17			Index Future	564.76	564.9670	564.7610	564.9670	0.00
20/10/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	C050 On 31-December-50			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
20/10/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/10/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	C333 On 15-September-33			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
20/10/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2016	EL28 On 03-November-16			Bond Future	129.11	129.0889	129.1053	129.0889	0.00
20/10/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
20/10/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
20/10/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
20/10/2016	EL28 On 03-November-16	132.16	Put	Bond Future	3055	3	3	3	0.00
20/10/2016	EL28 On 03-November-16	132.17	Put	Bond Future	3065	3	3	3	0.00
20/10/2016	EL28 On 03-November-16	132.15	Put	Bond Future	3045	3	3	3	0.00
20/10/2016	EL28 On 02-February-17			Bond Future	131.58	131.5591	131.5753	131.5591	0.00
20/10/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
20/10/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
20/10/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
20/10/2016	EL28 On 02-February-17	135.10	Put	Bond Future	3525	4	4	4	0.00
20/10/2016	EL28 On 02-February-17	135.12	Put	Bond Future	3545	4	4	4	0.00
20/10/2016	EL28 On 02-February-17	135.11	Put	Bond Future	3535	4	4	4	0.00
20/10/2016	EL28 On 04-May-17			Bond Future	132.50	132.4847	132.4998	132.4847	0.00
20/10/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
20/10/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
20/10/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
20/10/2016	EL28 On 04-May-17	137.90	Put	Bond Future	5400	5	5	5	0.00
20/10/2016	EL28 On 04-May-17	137.91	Put	Bond Future	5410	5	5	5	0.00
20/10/2016	EL28 On 04-May-17	137.92	Put	Bond Future	5420	5	5	5	0.00
20/10/2016	EL28 On 03-August-17			Bond Future	135.23	135.2191	135.2334	135.2191	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
20/10/2016	EL28 On 03-August-17	135.18	Call	Bond Future	53	0	0	0	0.00
20/10/2016	EL28 On 03-August-17	135.17	Call	Bond Future	63	0	0	0	0.00
20/10/2016	EL28 On 03-August-17	135.16	Call	Bond Future	73	0	0	0	0.00
20/10/2016	EL28 On 03-August-17	135.17	Put	Bond Future	0	0	0	0	0.00
20/10/2016	EL28 On 03-August-17	135.16	Put	Bond Future	0	0	0	0	0.00
20/10/2016	EL28 On 03-August-17	135.18	Put	Bond Future	0	0	0	0	0.00
20/10/2016	ES33 On 03-November-16			Bond Future	10.29	78.9956	78.9683	78.9956	8,789.00
20/10/2016	ES33 On 03-November-16	11.29	Call	Bond Future	6166	6	6	6	0.00
20/10/2016	ES33 On 03-November-16	11.31	Call	Bond Future	6282	6	6	6	0.00
20/10/2016	ES33 On 03-November-16	11.30	Call	Bond Future	6224	6	6	6	0.00
20/10/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
20/10/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
20/10/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
20/10/2016	ES33 On 02-February-17			Bond Future	10.37	80.5023	80.4742	80.5023	0.00
20/10/2016	ES33 On 02-February-17	10.61	Call	Bond Future	1528	2	2	2	0.00
20/10/2016	ES33 On 02-February-17	10.60	Call	Bond Future	1465	1	1	1	0.00
20/10/2016	ES33 On 02-February-17	10.59	Call	Bond Future	1402	1	1	1	0.00
20/10/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
20/10/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
20/10/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
20/10/2016	ES33 On 04-May-17			Bond Future	10.44	78.2985	78.2689	78.2985	0.00
20/10/2016	ES33 On 04-May-17	10.55	Call	Bond Future	696	1	1	1	0.00
20/10/2016	ES33 On 04-May-17	10.56	Call	Bond Future	759	1	1	1	0.00
20/10/2016	ES33 On 04-May-17	10.54	Call	Bond Future	632	1	1	1	0.00
20/10/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
20/10/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
20/10/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
20/10/2016	ES33 On 03-August-17			Bond Future	10.50	79.9108	79.8800	79.9108	0.00
20/10/2016	ES33 On 03-August-17	10.55	Call	Bond Future	309	0	0	0	0.00
20/10/2016	ES33 On 03-August-17	10.53	Call	Bond Future	183	0	0	0	0.00
20/10/2016	ES33 On 03-August-17	10.54	Call	Bond Future	246	0	0	0	0.00
20/10/2016	ES33 On 03-August-17	10.53	Put	Bond Future	0	0	0	0	0.00
20/10/2016	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2016	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
20/10/2016	ES42 On 03-November-16			Bond Future	10.41	83.4142	83.3441	83.4142	8,777.00
20/10/2016	ES42 On 02-February-17			Bond Future	10.48	85.0053	84.9334	85.0053	0.00
20/10/2016	ES42 On 04-May-17			Bond Future	10.55	82.4220	82.3478	82.4220	0.00
20/10/2016	ES42 On 03-August-17			Bond Future	10.61	84.1196	84.0432	84.1196	0.00
20/10/2016	GOVI On 03-November-16			GOVI	530.31	530.4580	530.3100	530.4580	415.00
20/10/2016	GOVI On 03-November-16	476.11	Call	GOVI	542000	54	54	54	0.00
20/10/2016	GOVI On 03-November-16	476.12	Call	GOVI	541900	54	54	54	0.00
20/10/2016	GOVI On 03-November-16	476.13	Call	GOVI	541800	54	54	54	0.00
20/10/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
20/10/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
20/10/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
20/10/2016	GOVI On 02-February-17			GOVI	540.42	540.5760	540.4230	540.5760	27.00
20/10/2016	GOVI On 02-February-17	533.32	Call	GOVI	71030	7	7	7	0.00
20/10/2016	GOVI On 02-February-17	533.34	Call	GOVI	70830	7	7	7	0.00
20/10/2016	GOVI On 02-February-17	533.33	Call	GOVI	70930	7	7	7	0.00
20/10/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
20/10/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
20/10/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
20/10/2016	GOVI On 04-May-17			GOVI	551.09	551.2570	551.0940	551.2570	0.00
20/10/2016	GOVI On 04-May-17	262.20	Call	GOVI	2888940	289	289	289	0.00
20/10/2016	GOVI On 04-May-17	262.19	Call	GOVI	2889040	289	289	289	0.00
20/10/2016	GOVI On 04-May-17	262.18	Call	GOVI	2889140	289	289	289	0.00
20/10/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
20/10/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
20/10/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
20/10/2016	GOVI On 03-August-17			GOVI	562.43	562.6000	562.4300	562.6000	0.00
20/10/2016	GOVI On 03-August-17	561.10	Call	GOVI	13300	2	1	2	0.00
20/10/2016	GOVI On 03-August-17	561.11	Call	GOVI	13200	1	1	1	0.00
20/10/2016	GOVI On 03-August-17	561.09	Call	GOVI	13400	2	1	2	0.00
20/10/2016	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
20/10/2016	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2016	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
20/10/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/10/2016	IGOV On 03-November-16			Index Future	250.50	250.5650	250.5030	250.5650	990.00
20/10/2016	IGOV On 02-February-17			Index Future	255.30	255.3600	255.2950	255.3600	118.00
20/10/2016	IGOV On 04-May-17			Index Future	260.35	260.4210	260.3520	260.4210	0.00
20/10/2016	IGOV On 03-August-17			Index Future	265.72	265.7950	265.7220	265.7950	0.00
20/10/2016	ILBI On 03-November-16			Index Future	678.80	678.9570	678.8020	678.9570	0.00
20/10/2016	ILBI On 02-February-17			Index Future	691.94	692.0960	691.9370	692.0960	155.00
20/10/2016	ILBI On 04-May-17			Index Future	705.56	705.7220	705.5600	705.7220	0.00
20/10/2016	ILBI On 03-August-17			Index Future	719.42	719.5820	719.4180	719.5820	0.00
20/10/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0686	100.0686	100.0686	0.00
20/10/2016	IS01 On 16-March-17			Interest Rate Swap	100.02	100.0170	100.0176	100.0170	0.00
20/10/2016	IS01 On 15-June-17			Interest Rate Swap	99.65	99.6539	99.6530	99.6539	0.00
20/10/2016	IS01 On 21-September-17			Interest Rate Swap	99.71	99.7161	99.7141	99.7161	0.00
20/10/2016	IS01 On 21-December-17			Interest Rate Swap	100.00	100.0072	100.0017	100.0072	0.00
20/10/2016	IS02 On 18-December-17			Interest Rate Swap	100.03	100.0352	100.0296	100.0352	0.00
20/10/2016	IS02 On 16-March-18			Interest Rate Swap	99.34	99.3435	99.3355	99.3435	0.00
20/10/2016	IS02 On 15-June-18			Interest Rate Swap	99.02	99.0307	99.0208	99.0307	0.00
20/10/2016	IS02 On 21-September-18			Interest Rate Swap	99.10	99.1084	99.0979	99.1084	0.00
20/10/2016	IS02 On 21-December-18			Interest Rate Swap	99.62	99.6300	99.6200	99.6300	0.00
20/10/2016	IS05 On 17-December-20			Interest Rate Swap	98.15	98.1733	98.1513	98.1733	0.00
20/10/2016	IS05 On 16-March-21			Interest Rate Swap	97.50	97.5299	97.5009	97.5299	0.00
20/10/2016	IS05 On 15-June-21			Interest Rate Swap	96.82	96.8526	96.8158	96.8526	0.00
20/10/2016	IS05 On 21-September-21			Interest Rate Swap	97.10	97.1427	97.0996	97.1427	0.00
20/10/2016	IS05 On 21-December-21			Interest Rate Swap	99.35	99.3952	99.3503	99.3952	50.00
20/10/2016	IS10 On 17-December-25			Interest Rate Swap	98.21	98.2491	98.2064	98.2491	0.00
20/10/2016	IS10 On 16-March-26			Interest Rate Swap	95.30	95.3418	95.3005	95.3418	0.00
20/10/2016	IS10 On 15-June-26			Interest Rate Swap	94.08	94.1233	94.0832	94.1233	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
20/10/2016	IS10 On 21-September-26			Interest Rate Swap	96.18	96.2158	96.1771	96.2158	0.00
20/10/2016	IS10 On 21-December-26			Interest Rate Swap	99.84	99.8737	99.8358	99.8737	0.00
20/10/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
20/10/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
20/10/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
20/10/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
20/10/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.35	92.6500	92.6500	92.6500	0.00
20/10/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.42	92.5800	92.5800	92.5800	10,000.00
20/10/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.43	92.5700	92.5700	92.5700	0.00
20/10/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.47	92.5300	92.5300	92.5300	0.00
20/10/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.48	92.5200	92.5200	92.5200	1,000.00
20/10/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.55	92.4500	92.4500	92.4500	0.00
20/10/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.57	92.4300	92.4300	92.4300	0.00
20/10/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.57	92.4300	92.4300	92.4300	0.00
20/10/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.57	92.4300	92.4300	92.4300	0.00
20/10/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	92.0200	92.0200	0.00
20/10/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.57	92.4300	92.4300	92.4300	0.00
20/10/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
20/10/2016	R023 On 03-November-16			Bond Future	8.47	98.0270	98.0057	98.0270	15,367.00
20/10/2016	R023 On 03-November-16	9.73	Call	Bond Future	5725	6	6	6	0.00
20/10/2016	R023 On 03-November-16	9.74	Call	Bond Future	5769	6	6	6	0.00
20/10/2016	R023 On 03-November-16	9.75	Call	Bond Future	5813	6	6	6	0.00
20/10/2016	R023 On 03-November-16	9.74	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R023 On 03-November-16	9.75	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R023 On 03-November-16	9.73	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R023 On 02-February-17			Bond Future	8.51	99.8967	99.8746	99.8967	2,245.00
20/10/2016	R023 On 02-February-17	8.86	Call	Bond Future	2344	2	2	2	0.00
20/10/2016	R023 On 02-February-17	8.85	Call	Bond Future	2314	2	2	2	0.00
20/10/2016	R023 On 02-February-17	8.84	Call	Bond Future	2284	2	2	2	0.00

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20/10/2016	R023 On 02-February-17	8.85	Put	Bond Future	782	1	1	1	0.00
20/10/2016	R023 On 02-February-17	8.86	Put	Bond Future	768	1	1	1	0.00
20/10/2016	R023 On 02-February-17	8.84	Put	Bond Future	797	1	1	1	0.00
20/10/2016	R023 On 04-May-17			Bond Future	8.54	97.9371	97.9135	97.9371	0.00
20/10/2016	R023 On 04-May-17	8.59	Call	Bond Future	1983	2	2	2	0.00
20/10/2016	R023 On 04-May-17	8.61	Call	Bond Future	2030	2	2	2	0.00
20/10/2016	R023 On 04-May-17	8.60	Call	Bond Future	2006	2	2	2	0.00
20/10/2016	R023 On 04-May-17	8.59	Put	Bond Future	1745	2	2	2	0.00
20/10/2016	R023 On 04-May-17	8.61	Put	Bond Future	1703	2	2	2	0.00
20/10/2016	R023 On 04-May-17	8.60	Put	Bond Future	1724	2	2	2	0.00
20/10/2016	R023 On 03-August-17			Bond Future	8.54	99.9534	99.9285	99.9534	0.00
20/10/2016	R023 On 03-August-17	8.58	Call	Bond Future	2262	2	2	2	0.00
20/10/2016	R023 On 03-August-17	8.60	Call	Bond Future	2307	2	2	2	0.00
20/10/2016	R023 On 03-August-17	8.59	Call	Bond Future	2285	2	2	2	0.00
20/10/2016	R023 On 03-August-17	8.58	Put	Bond Future	2104	2	2	2	0.00
20/10/2016	R023 On 03-August-17	8.59	Put	Bond Future	2084	2	2	2	0.00
20/10/2016	R023 On 03-August-17	8.60	Put	Bond Future	2064	2	2	2	0.00
20/10/2016	R035 On 03-November-16			Bond Future	9.36	97.5530	97.4732	97.5530	4,673.00
20/10/2016	R035 On 03-November-16	9.59	Call	Bond Future	1920	2	2	2	0.00
20/10/2016	R035 On 03-November-16	9.57	Call	Bond Future	1757	2	2	2	0.00
20/10/2016	R035 On 03-November-16	9.58	Call	Bond Future	1839	2	2	2	0.00
20/10/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R035 On 02-February-17			Bond Future	9.41	99.4137	99.3320	99.4137	1,566.00
20/10/2016	R035 On 02-February-17	9.51	Call	Bond Future	850	1	1	1	0.00
20/10/2016	R035 On 02-February-17	9.52	Call	Bond Future	932	1	1	1	0.00
20/10/2016	R035 On 02-February-17	9.50	Call	Bond Future	768	1	1	1	0.00
20/10/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R035 On 04-May-17			Bond Future	9.45	96.8736	96.7892	96.8736	0.00
20/10/2016	R035 On 04-May-17	9.53	Call	Bond Future	689	1	1	1	0.00

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20/10/2016	R035 On 04-May-17	9.55	Call	Bond Future	851	1	1	1	0.00
20/10/2016	R035 On 04-May-17	9.54	Call	Bond Future	770	1	1	1	0.00
20/10/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R035 On 03-August-17			Bond Future	9.48	98.8682	98.7812	98.8682	0.00
20/10/2016	R035 On 03-August-17	9.52	Call	Bond Future	362	0	0	0	0.00
20/10/2016	R035 On 03-August-17	9.51	Call	Bond Future	281	0	0	0	0.00
20/10/2016	R035 On 03-August-17	9.50	Call	Bond Future	200	0	0	0	0.00
20/10/2016	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R186 On 03-November-16			Bond Future	8.78	115.4258	115.3936	115.4258	90,140.00
20/10/2016	R186 On 03-November-16	9.66	Call	Bond Future	6053	6	6	6	0.00
20/10/2016	R186 On 03-November-16	9.10	Call	Bond Future	2406	2	2	2	0.00
20/10/2016	R186 On 03-November-16	8.30	Call	Bond Future	37	0	0	0	150.00
20/10/2016	R186 On 03-November-16	8.90	Call	Bond Future	1324	1	1	1	0.00
20/10/2016	R186 On 03-November-16	8.97	Call	Bond Future	1671	2	2	2	0.00
20/10/2016	R186 On 03-November-16	9.71	Call	Bond Future	6382	6	6	6	0.00
20/10/2016	R186 On 03-November-16	8.52	Call	Bond Future	203	0	0	0	0.00
20/10/2016	R186 On 03-November-16	8.82	Call	Bond Future	977	1	1	1	0.00
20/10/2016	R186 On 03-November-16	8.95	Call	Bond Future	1568	2	2	2	0.00
20/10/2016	R186 On 03-November-16	9.20	Call	Bond Future	3026	3	3	3	1,425.00
20/10/2016	R186 On 03-November-16	9.40	Call	Bond Future	4331	4	4	4	1,425.00
20/10/2016	R186 On 03-November-16	8.96	Call	Bond Future	1619	2	2	2	0.00
20/10/2016	R186 On 03-November-16	9.10	Put	Bond Future	140	0	0	0	108.00
20/10/2016	R186 On 03-November-16	9.66	Put	Bond Future	1	0	0	0	0.00
20/10/2016	R186 On 03-November-16	9.71	Put	Bond Future	1	0	0	0	0.00
20/10/2016	R186 On 03-November-16	8.90	Put	Bond Future	454	0	0	0	5,092.00
20/10/2016	R186 On 03-November-16	8.96	Put	Bond Future	328	0	0	0	0.00
20/10/2016	R186 On 03-November-16	8.97	Put	Bond Future	310	0	0	0	0.00
20/10/2016	R186 On 03-November-16	8.30	Put	Bond Future	3505	3	4	3	0.00
20/10/2016	R186 On 03-November-16	8.52	Put	Bond Future	2054	2	2	2	150.00

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20/10/2016	R186 On 03-November-16	8.95	Put	Bond Future	347	0	0	0	0.00
20/10/2016	R186 On 03-November-16	9.20	Put	Bond Future	70	0	0	0	0.00
20/10/2016	R186 On 03-November-16	9.40	Put	Bond Future	14	0	0	0	0.00
20/10/2016	R186 On 03-November-16	8.82	Put	Bond Future	673	1	1	1	150.00
20/10/2016	R186 On 02-February-17			Bond Future	8.82	112.3248	112.2915	112.3248	10,233.00
20/10/2016	R186 On 02-February-17	9.50	Call	Bond Future	5267	5	5	5	0.00
20/10/2016	R186 On 02-February-17	8.87	Call	Bond Future	2391	2	2	2	0.00
20/10/2016	R186 On 02-February-17	9.40	Call	Bond Future	4748	5	5	5	0.00
20/10/2016	R186 On 02-February-17	8.81	Call	Bond Future	2178	2	2	2	0.00
20/10/2016	R186 On 02-February-17	8.00	Call	Bond Future	400	0	0	0	7,000.00
20/10/2016	R186 On 02-February-17	8.60	Call	Bond Future	1522	2	2	2	7,000.00
20/10/2016	R186 On 02-February-17	8.37	Call	Bond Future	967	1	1	1	500.00
20/10/2016	R186 On 02-February-17	8.79	Call	Bond Future	2109	2	2	2	0.00
20/10/2016	R186 On 02-February-17	9.02	Call	Bond Future	2976	0	3	0	0.00
20/10/2016	R186 On 02-February-17	8.62	Call	Bond Future	1578	0	2	0	0.00
20/10/2016	R186 On 02-February-17	8.80	Call	Bond Future	2143	2	2	2	0.00
20/10/2016	R186 On 02-February-17	8.43	Call	Bond Future	1096	1	1	1	750.00
20/10/2016	R186 On 02-February-17	8.90	Call	Bond Future	2503	3	3	3	0.00
20/10/2016	R186 On 02-February-17	9.50	Put	Bond Future	651	1	1	1	13,500.00
20/10/2016	R186 On 02-February-17	8.87	Put	Bond Future	2035	2	2	2	500.00
20/10/2016	R186 On 02-February-17	8.79	Put	Bond Future	2310	2	2	2	0.00
20/10/2016	R186 On 02-February-17	9.02	Put	Bond Future	1585	0	2	0	0.00
20/10/2016	R186 On 02-February-17	8.60	Put	Bond Future	3062	3	3	3	0.00
20/10/2016	R186 On 02-February-17	8.37	Put	Bond Future	4157	4	4	4	0.00
20/10/2016	R186 On 02-February-17	9.40	Put	Bond Future	793	1	1	1	750.00
20/10/2016	R186 On 02-February-17	8.62	Put	Bond Future	2976	0	3	0	0.00
20/10/2016	R186 On 02-February-17	8.81	Put	Bond Future	2239	2	2	2	0.00
20/10/2016	R186 On 02-February-17	8.00	Put	Bond Future	6313	6	6	6	0.00
20/10/2016	R186 On 02-February-17	8.43	Put	Bond Future	3852	4	4	4	0.00
20/10/2016	R186 On 02-February-17	8.90	Put	Bond Future	1938	2	2	2	750.00
20/10/2016	R186 On 02-February-17	8.80	Put	Bond Future	2274	2	2	2	0.00
20/10/2016	R186 On 04-May-17			Bond Future	8.85	114.5446	114.5093	114.5446	0.00
20/10/2016	R186 On 04-May-17	8.90	Call	Bond Future	3173	3	3	3	0.00
20/10/2016	R186 On 04-May-17	8.91	Call	Bond Future	3208	3	3	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
20/10/2016	R186 On 04-May-17	8.89	Call	Bond Future	3138	3	3	3	0.00
20/10/2016	R186 On 04-May-17	8.89	Put	Bond Future	2883	3	3	3	0.00
20/10/2016	R186 On 04-May-17	8.90	Put	Bond Future	2850	3	3	3	0.00
20/10/2016	R186 On 04-May-17	8.91	Put	Bond Future	2817	3	3	3	0.00
20/10/2016	R186 On 03-August-17			Bond Future	8.87	111.5964	111.5595	111.5964	0.00
20/10/2016	R186 On 03-August-17	8.93	Call	Bond Future	3820	4	4	4	0.00
20/10/2016	R186 On 03-August-17	8.91	Call	Bond Future	3752	4	4	4	0.00
20/10/2016	R186 On 03-August-17	8.92	Call	Bond Future	3786	4	4	4	0.00
20/10/2016	R186 On 03-August-17	8.91	Put	Bond Future	3507	3	4	3	0.00
20/10/2016	R186 On 03-August-17	8.92	Put	Bond Future	3474	3	3	3	0.00
20/10/2016	R186 On 03-August-17	8.93	Put	Bond Future	3442	3	3	3	0.00
20/10/2016	R197 On 03-November-16			Bond Future	303.58	303.5498	303.5825	303.5498	861.00
20/10/2016	R197 On 03-November-16	303.56	Call	Bond Future	23	0	0	0	0.00
20/10/2016	R197 On 03-November-16	303.57	Call	Bond Future	13	0	0	0	0.00
20/10/2016	R197 On 03-November-16	303.58	Call	Bond Future	3	0	0	0	0.00
20/10/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R197 On 02-February-17			Bond Future	302.72	302.6828	302.7151	302.6828	0.00
20/10/2016	R197 On 02-February-17	302.58	Call	Bond Future	135	0	0	0	0.00
20/10/2016	R197 On 02-February-17	302.59	Call	Bond Future	125	0	0	0	0.00
20/10/2016	R197 On 02-February-17	302.57	Call	Bond Future	145	0	0	0	0.00
20/10/2016	R197 On 02-February-17	302.58	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R197 On 02-February-17	302.59	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R197 On 02-February-17	302.57	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R197 On 04-May-17			Bond Future	308.71	308.6818	308.7110	308.6818	0.00
20/10/2016	R197 On 04-May-17	308.58	Call	Bond Future	131	0	0	0	0.00
20/10/2016	R197 On 04-May-17	308.59	Call	Bond Future	121	0	0	0	0.00
20/10/2016	R197 On 04-May-17	308.60	Call	Bond Future	111	0	0	0	0.00
20/10/2016	R197 On 04-May-17	308.59	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R197 On 04-May-17	308.60	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R197 On 04-May-17	308.58	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R197 On 03-August-17			Bond Future	308.18	308.1529	308.1804	308.1529	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
20/10/2016	R197 On 03-August-17	308.05	Call	Bond Future	130	0	0	0	0.00
20/10/2016	R197 On 03-August-17	308.07	Call	Bond Future	110	0	0	0	0.00
20/10/2016	R197 On 03-August-17	308.06	Call	Bond Future	120	0	0	0	0.00
20/10/2016	R197 On 03-August-17	308.05	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R197 On 03-August-17	308.06	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R197 On 03-August-17	308.07	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R202 On 03-November-16			Bond Future	250.76	250.7283	250.7558	250.7283	33,832.00
20/10/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
20/10/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
20/10/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
20/10/2016	R202 On 03-November-16	253.86	Put	Bond Future	3104	3	3	3	0.00
20/10/2016	R202 On 03-November-16	253.87	Put	Bond Future	3114	3	3	3	0.00
20/10/2016	R202 On 03-November-16	253.85	Put	Bond Future	3094	3	3	3	0.00
20/10/2016	R202 On 02-February-17			Bond Future	252.01	251.9801	252.0076	251.9801	1,746.00
20/10/2016	R202 On 02-February-17	251.72	Call	Bond Future	288	0	0	0	0.00
20/10/2016	R202 On 02-February-17	251.74	Call	Bond Future	268	0	0	0	0.00
20/10/2016	R202 On 02-February-17	251.73	Call	Bond Future	278	0	0	0	0.00
20/10/2016	R202 On 02-February-17	251.72	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R202 On 02-February-17	251.74	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R202 On 02-February-17	251.73	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R202 On 04-May-17			Bond Future	257.00	256.9743	256.9992	256.9743	0.00
20/10/2016	R202 On 04-May-17	256.71	Call	Bond Future	289	0	0	0	0.00
20/10/2016	R202 On 04-May-17	256.73	Call	Bond Future	269	0	0	0	0.00
20/10/2016	R202 On 04-May-17	256.72	Call	Bond Future	279	0	0	0	0.00
20/10/2016	R202 On 04-May-17	256.71	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R202 On 04-May-17	256.72	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R202 On 04-May-17	256.73	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R202 On 03-August-17			Bond Future	258.64	258.6125	258.6361	258.6125	0.00
20/10/2016	R202 On 03-August-17	258.37	Call	Bond Future	266	0	0	0	0.00
20/10/2016	R202 On 03-August-17	258.36	Call	Bond Future	276	0	0	0	0.00
20/10/2016	R202 On 03-August-17	258.35	Call	Bond Future	286	0	0	0	0.00
20/10/2016	R202 On 03-August-17	258.36	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R202 On 03-August-17	258.37	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
20/10/2016	R202 On 03-August-17	258.35	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R203 On 03-November-16			Bond Future	7.64	101.7143	101.7104	101.7143	23,024.00
20/10/2016	R203 On 03-November-16	8.84	Call	Bond Future	972	1	1	1	0.00
20/10/2016	R203 On 03-November-16	8.86	Call	Bond Future	988	1	1	1	0.00
20/10/2016	R203 On 03-November-16	8.85	Call	Bond Future	980	1	1	1	0.00
20/10/2016	R203 On 03-November-16	8.84	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R203 On 02-February-17			Bond Future	7.63	103.6544	103.6500	103.6544	620.00
20/10/2016	R203 On 02-February-17	7.70	Call	Bond Future	165	0	0	0	0.00
20/10/2016	R203 On 02-February-17	7.72	Call	Bond Future	172	0	0	0	0.00
20/10/2016	R203 On 02-February-17	7.71	Call	Bond Future	169	0	0	0	0.00
20/10/2016	R203 On 02-February-17	7.71	Put	Bond Future	121	0	0	0	0.00
20/10/2016	R203 On 02-February-17	7.72	Put	Bond Future	119	0	0	0	0.00
20/10/2016	R203 On 02-February-17	7.70	Put	Bond Future	124	0	0	0	0.00
20/10/2016	R203 On 04-May-17			Bond Future	7.25	101.5286	101.5229	101.5286	0.00
20/10/2016	R203 On 04-May-17	6.91	Call	Bond Future	65	0	0	0	0.00
20/10/2016	R203 On 04-May-17	6.92	Call	Bond Future	66	0	0	0	0.00
20/10/2016	R203 On 04-May-17	6.93	Call	Bond Future	67	0	0	0	0.00
20/10/2016	R203 On 04-May-17	6.92	Put	Bond Future	182	0	0	0	0.00
20/10/2016	R203 On 04-May-17	6.91	Put	Bond Future	184	0	0	0	0.00
20/10/2016	R203 On 04-May-17	6.93	Put	Bond Future	180	0	0	0	0.00
20/10/2016	R203 On 03-August-17			Bond Future	4.75	103.6190	103.6124	103.6190	0.00
20/10/2016	R203 On 03-August-17	4.87	Call	Bond Future	47	0	0	0	0.00
20/10/2016	R203 On 03-August-17	4.89	Call	Bond Future	48	0	0	0	0.00
20/10/2016	R203 On 03-August-17	4.88	Call	Bond Future	48	0	0	0	0.00
20/10/2016	R203 On 03-August-17	4.88	Put	Bond Future	34	0	0	0	0.00
20/10/2016	R203 On 03-August-17	4.89	Put	Bond Future	33	0	0	0	0.00
20/10/2016	R203 On 03-August-17	4.87	Put	Bond Future	34	0	0	0	0.00
20/10/2016	R204 On 03-November-16			Bond Future	7.83	103.3810	103.3816	103.3810	30,540.00
20/10/2016	R204 On 03-November-16	9.22	Call	Bond Future	2637	3	3	3	0.00
20/10/2016	R204 On 03-November-16	9.21	Call	Bond Future	2618	3	3	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
20/10/2016	R204 On 03-November-16	9.23	Call	Bond Future	2655	3	3	3	0.00
20/10/2016	R204 On 03-November-16	9.22	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R204 On 03-November-16	9.23	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R204 On 03-November-16	9.21	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R204 On 02-February-17			Bond Future	7.84	101.3127	101.3129	101.3127	1,741.00
20/10/2016	R204 On 02-February-17	8.28	Call	Bond Future	919	1	1	1	0.00
20/10/2016	R204 On 02-February-17	8.29	Call	Bond Future	932	1	1	1	0.00
20/10/2016	R204 On 02-February-17	8.30	Call	Bond Future	945	1	1	1	0.00
20/10/2016	R204 On 02-February-17	8.28	Put	Bond Future	170	0	0	0	0.00
20/10/2016	R204 On 02-February-17	8.29	Put	Bond Future	166	0	0	0	0.00
20/10/2016	R204 On 02-February-17	8.30	Put	Bond Future	162	0	0	0	0.00
20/10/2016	R204 On 04-May-17			Bond Future	7.82	103.3149	103.3139	103.3149	0.00
20/10/2016	R204 On 04-May-17	7.90	Call	Bond Future	593	1	1	1	0.00
20/10/2016	R204 On 04-May-17	7.92	Call	Bond Future	610	1	1	1	0.00
20/10/2016	R204 On 04-May-17	7.91	Call	Bond Future	601	1	1	1	0.00
20/10/2016	R204 On 04-May-17	7.91	Put	Bond Future	463	0	0	0	0.00
20/10/2016	R204 On 04-May-17	7.92	Put	Bond Future	456	0	0	0	0.00
20/10/2016	R204 On 04-May-17	7.90	Put	Bond Future	469	0	0	0	0.00
20/10/2016	R204 On 03-August-17			Bond Future	7.72	101.3987	101.3969	101.3987	0.00
20/10/2016	R204 On 03-August-17	7.75	Call	Bond Future	571	1	1	1	0.00
20/10/2016	R204 On 03-August-17	7.76	Call	Bond Future	578	1	1	1	0.00
20/10/2016	R204 On 03-August-17	7.77	Call	Bond Future	585	1	1	1	0.00
20/10/2016	R204 On 03-August-17	7.75	Put	Bond Future	527	1	1	1	0.00
20/10/2016	R204 On 03-August-17	7.76	Put	Bond Future	521	1	1	1	0.00
20/10/2016	R204 On 03-August-17	7.77	Put	Bond Future	515	1	1	1	0.00
20/10/2016	R207 On 03-November-16			Bond Future	8.04	100.0979	100.0989	100.0979	39,785.00
20/10/2016	R207 On 03-November-16	7.94	Call	Bond Future	156	0	0	0	0.00
20/10/2016	R207 On 03-November-16	7.93	Call	Bond Future	147	0	0	0	0.00
20/10/2016	R207 On 03-November-16	7.95	Call	Bond Future	166	0	0	0	0.00
20/10/2016	R207 On 03-November-16	7.94	Put	Bond Future	418	0	0	0	0.00
20/10/2016	R207 On 03-November-16	7.95	Put	Bond Future	400	0	0	0	0.00
20/10/2016	R207 On 03-November-16	7.93	Put	Bond Future	436	0	0	0	0.00
20/10/2016	R207 On 02-February-17			Bond Future	8.06	98.3647	98.3653	98.3647	19,019.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2016	R207 On 02-February-17	8.91	Call	Bond Future	2221	2	2	2	62.00
20/10/2016	R207 On 02-February-17	9.22	Call	Bond Future	2923	3	3	3	0.00
20/10/2016	R207 On 02-February-17	9.24	Call	Bond Future	2970	3	3	3	0.00
20/10/2016	R207 On 02-February-17	9.23	Call	Bond Future	2947	3	3	3	0.00
20/10/2016	R207 On 02-February-17	8.91	Put	Bond Future	100	0	0	0	0.00
20/10/2016	R207 On 02-February-17	9.22	Put	Bond Future	41	0	0	0	0.00
20/10/2016	R207 On 02-February-17	9.24	Put	Bond Future	38	0	0	0	0.00
20/10/2016	R207 On 02-February-17	9.23	Put	Bond Future	39	0	0	0	0.00
20/10/2016	R207 On 04-May-17			Bond Future	8.08	100.3087	100.3082	100.3087	0.00
20/10/2016	R207 On 04-May-17	8.20	Call	Bond Future	1018	1	1	1	0.00
20/10/2016	R207 On 04-May-17	8.22	Call	Bond Future	1044	1	1	1	0.00
20/10/2016	R207 On 04-May-17	8.21	Call	Bond Future	1031	1	1	1	0.00
20/10/2016	R207 On 04-May-17	8.22	Put	Bond Future	707	1	1	1	0.00
20/10/2016	R207 On 04-May-17	8.20	Put	Bond Future	727	1	1	1	0.00
20/10/2016	R207 On 04-May-17	8.21	Put	Bond Future	717	1	1	1	0.00
20/10/2016	R207 On 03-August-17			Bond Future	8.05	98.7291	98.7278	98.7291	0.00
20/10/2016	R207 On 03-August-17	8.19	Call	Bond Future	1125	1	1	1	51.00
20/10/2016	R207 On 03-August-17	8.40	Call	Bond Future	1397	1	1	1	0.00
20/10/2016	R207 On 03-August-17	8.39	Call	Bond Future	1384	1	1	1	0.00
20/10/2016	R207 On 03-August-17	8.41	Call	Bond Future	1411	1	1	1	0.00
20/10/2016	R207 On 03-August-17	8.39	Put	Bond Future	656	1	1	1	0.00
20/10/2016	R207 On 03-August-17	8.41	Put	Bond Future	641	1	1	1	0.00
20/10/2016	R207 On 03-August-17	8.19	Put	Bond Future	824	1	1	1	0.00
20/10/2016	R207 On 03-August-17	8.40	Put	Bond Future	649	1	1	1	0.00
20/10/2016	R208 On 03-November-16			Bond Future	8.22	95.3734	95.3751	95.3734	29,932.00
20/10/2016	R208 On 03-November-16	9.57	Call	Bond Future	4589	5	5	5	0.00
20/10/2016	R208 On 03-November-16	9.58	Call	Bond Future	4622	5	5	5	0.00
20/10/2016	R208 On 03-November-16	9.59	Call	Bond Future	4655	5	5	5	0.00
20/10/2016	R208 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R208 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R208 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R208 On 02-February-17			Bond Future	8.26	97.1926	97.1939	97.1926	18,069.00
20/10/2016	R208 On 02-February-17	8.64	Call	Bond Future	1730	2	2	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
20/10/2016	R208 On 02-February-17	8.63	Call	Bond Future	1707	2	2	2	0.00
20/10/2016	R208 On 02-February-17	8.65	Call	Bond Future	1753	2	2	2	0.00
20/10/2016	R208 On 02-February-17	8.64	Put	Bond Future	466	0	0	0	0.00
20/10/2016	R208 On 02-February-17	8.65	Put	Bond Future	456	0	0	0	0.00
20/10/2016	R208 On 02-February-17	8.63	Put	Bond Future	476	0	0	0	0.00
20/10/2016	R208 On 04-May-17			Bond Future	8.28	95.7096	95.7098	95.7096	0.00
20/10/2016	R208 On 04-May-17	8.37	Call	Bond Future	1403	1	1	1	0.00
20/10/2016	R208 On 04-May-17	8.39	Call	Bond Future	1438	1	1	1	0.00
20/10/2016	R208 On 04-May-17	8.38	Call	Bond Future	1420	1	1	1	0.00
20/10/2016	R208 On 04-May-17	8.37	Put	Bond Future	1111	1	1	1	0.00
20/10/2016	R208 On 04-May-17	8.39	Put	Bond Future	1083	1	1	1	0.00
20/10/2016	R208 On 04-May-17	8.38	Put	Bond Future	1097	1	1	1	0.00
20/10/2016	R208 On 03-August-17			Bond Future	8.27	97.6801	97.6796	97.6801	0.00
20/10/2016	R208 On 03-August-17	8.30	Call	Bond Future	1456	1	1	1	0.00
20/10/2016	R208 On 03-August-17	8.32	Call	Bond Future	1488	1	1	1	0.00
20/10/2016	R208 On 03-August-17	8.31	Call	Bond Future	1472	1	1	1	0.00
20/10/2016	R208 On 03-August-17	8.31	Put	Bond Future	1356	1	1	1	0.00
20/10/2016	R208 On 03-August-17	8.32	Put	Bond Future	1341	1	1	1	0.00
20/10/2016	R208 On 03-August-17	8.30	Put	Bond Future	1370	1	1	1	0.00
20/10/2016	R209 On 03-November-16			Bond Future	9.31	73.4719	73.4401	73.4719	37,771.00
20/10/2016	R209 On 03-November-16	10.24	Call	Bond Future	6132	6	6	6	0.00
20/10/2016	R209 On 03-November-16	10.26	Call	Bond Future	6254	6	6	6	0.00
20/10/2016	R209 On 03-November-16	8.81	Call	Bond Future	41	0	0	0	345.00
20/10/2016	R209 On 03-November-16	10.25	Call	Bond Future	6193	6	6	6	0.00
20/10/2016	R209 On 03-November-16	9.05	Call	Bond Future	231	0	0	0	0.00
20/10/2016	R209 On 03-November-16	9.45	Call	Bond Future	1437	1	1	1	0.00
20/10/2016	R209 On 03-November-16	9.04	Call	Bond Future	218	0	0	0	0.00
20/10/2016	R209 On 03-November-16	9.34	Call	Bond Future	971	1	1	1	0.00
20/10/2016	R209 On 03-November-16	8.87	Call	Bond Future	66	0	0	0	250.00
20/10/2016	R209 On 03-November-16	9.42	Call	Bond Future	1300	1	1	1	120.00
20/10/2016	R209 On 03-November-16	9.05	Put	Bond Future	2070	2	2	2	250.00
20/10/2016	R209 On 03-November-16	8.81	Put	Bond Future	3661	4	4	4	0.00
20/10/2016	R209 On 03-November-16	10.26	Put	Bond Future	1	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
20/10/2016	R209 On 03-November-16	9.45	Put	Bond Future	442	0	0	0	250.00
20/10/2016	R209 On 03-November-16	10.25	Put	Bond Future	1	0	0	0	0.00
20/10/2016	R209 On 03-November-16	10.24	Put	Bond Future	1	0	0	0	0.00
20/10/2016	R209 On 03-November-16	9.04	Put	Bond Future	2129	2	2	2	345.00
20/10/2016	R209 On 03-November-16	9.42	Put	Bond Future	512	1	1	1	0.00
20/10/2016	R209 On 03-November-16	8.87	Put	Bond Future	3235	3	3	3	0.00
20/10/2016	R209 On 03-November-16	9.34	Put	Bond Future	739	1	1	1	345.00
20/10/2016	R209 On 02-February-17			Bond Future	9.35	74.8734	74.8406	74.8734	0.00
20/10/2016	R209 On 02-February-17	9.55	Call	Bond Future	3088	3	3	3	0.00
20/10/2016	R209 On 02-February-17	9.53	Call	Bond Future	3008	3	3	3	0.00
20/10/2016	R209 On 02-February-17	9.54	Call	Bond Future	3048	3	3	3	0.00
20/10/2016	R209 On 02-February-17	9.53	Put	Bond Future	1758	2	2	2	0.00
20/10/2016	R209 On 02-February-17	9.54	Put	Bond Future	1731	2	2	2	0.00
20/10/2016	R209 On 02-February-17	9.55	Put	Bond Future	1703	2	2	2	0.00
20/10/2016	R209 On 04-May-17			Bond Future	9.38	73.2015	73.1672	73.2015	0.00
20/10/2016	R209 On 04-May-17	9.46	Call	Bond Future	3487	4	3	4	0.00
20/10/2016	R209 On 04-May-17	9.48	Call	Bond Future	3559	4	4	4	0.00
20/10/2016	R209 On 04-May-17	9.47	Call	Bond Future	3523	4	4	4	0.00
20/10/2016	R209 On 04-May-17	9.46	Put	Bond Future	2960	3	3	3	0.00
20/10/2016	R209 On 04-May-17	9.47	Put	Bond Future	2927	3	3	3	0.00
20/10/2016	R209 On 04-May-17	9.48	Put	Bond Future	2895	3	3	3	0.00
20/10/2016	R209 On 03-August-17			Bond Future	9.41	74.7088	74.6731	74.7088	0.00
20/10/2016	R209 On 03-August-17	9.44	Call	Bond Future	4036	4	4	4	0.00
20/10/2016	R209 On 03-August-17	9.43	Call	Bond Future	4001	4	4	4	0.00
20/10/2016	R209 On 03-August-17	9.45	Call	Bond Future	4070	4	4	4	0.00
20/10/2016	R209 On 03-August-17	9.45	Put	Bond Future	3793	4	4	4	0.00
20/10/2016	R209 On 03-August-17	9.44	Put	Bond Future	3827	4	4	4	0.00
20/10/2016	R209 On 03-August-17	9.43	Put	Bond Future	3862	4	4	4	0.00
20/10/2016	R210 On 03-November-16			Bond Future	187.35	187.3258	187.3465	187.3258	2,071.00
20/10/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
20/10/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
20/10/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
20/10/2016	R210 On 03-November-16	188.90	Put	Bond Future	1554	2	2	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
20/10/2016	R210 On 03-November-16	188.91	Put	Bond Future	1564	2	2	2	0.00
20/10/2016	R210 On 03-November-16	188.92	Put	Bond Future	1574	2	2	2	0.00
20/10/2016	R210 On 02-February-17			Bond Future	190.93	190.9105	190.9307	190.9105	0.00
20/10/2016	R210 On 02-February-17	190.86	Call	Bond Future	71	0	0	0	0.00
20/10/2016	R210 On 02-February-17	190.84	Call	Bond Future	91	0	0	0	0.00
20/10/2016	R210 On 02-February-17	190.85	Call	Bond Future	81	0	0	0	0.00
20/10/2016	R210 On 02-February-17	190.86	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R210 On 02-February-17	190.84	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R210 On 02-February-17	190.85	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R210 On 04-May-17			Bond Future	192.40	192.3779	192.3963	192.3779	0.00
20/10/2016	R210 On 04-May-17	192.32	Call	Bond Future	76	0	0	0	0.00
20/10/2016	R210 On 04-May-17	192.31	Call	Bond Future	86	0	0	0	0.00
20/10/2016	R210 On 04-May-17	192.33	Call	Bond Future	66	0	0	0	0.00
20/10/2016	R210 On 04-May-17	192.31	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R210 On 04-May-17	192.32	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R210 On 04-May-17	192.33	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R210 On 03-August-17			Bond Future	196.37	196.3482	196.3656	196.3482	0.00
20/10/2016	R210 On 03-August-17	196.28	Call	Bond Future	86	0	0	0	0.00
20/10/2016	R210 On 03-August-17	196.29	Call	Bond Future	76	0	0	0	0.00
20/10/2016	R210 On 03-August-17	196.30	Call	Bond Future	66	0	0	0	0.00
20/10/2016	R210 On 03-August-17	196.29	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R210 On 03-August-17	196.30	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R210 On 03-August-17	196.28	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R211 On 03-November-16			Bond Future	141.61	141.5897	141.6133	141.5897	56.00
20/10/2016	R211 On 03-November-16	141.76	Call	Bond Future	0	0	0	0	0.00
20/10/2016	R211 On 03-November-16	141.75	Call	Bond Future	0	0	0	0	0.00
20/10/2016	R211 On 03-November-16	141.74	Call	Bond Future	0	0	0	0	0.00
20/10/2016	R211 On 03-November-16	141.75	Put	Bond Future	137	0	0	0	0.00
20/10/2016	R211 On 03-November-16	141.74	Put	Bond Future	127	0	0	0	0.00
20/10/2016	R211 On 03-November-16	141.76	Put	Bond Future	147	0	0	0	0.00
20/10/2016	R212 On 03-November-16			Bond Future	148.52	148.5084	148.5244	148.5084	3,049.00
20/10/2016	R212 On 03-November-16	148.11	Call	Bond Future	414	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
20/10/2016	R212 On 03-November-16	148.12	Call	Bond Future	404	0	0	0	0.00
20/10/2016	R212 On 03-November-16	148.10	Call	Bond Future	424	0	0	0	0.00
20/10/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R212 On 02-February-17			Bond Future	149.42	149.4009	149.4165	149.4009	0.00
20/10/2016	R212 On 02-February-17	149.27	Call	Bond Future	147	0	0	0	0.00
20/10/2016	R212 On 02-February-17	149.29	Call	Bond Future	127	0	0	0	0.00
20/10/2016	R212 On 02-February-17	149.28	Call	Bond Future	137	0	0	0	0.00
20/10/2016	R212 On 02-February-17	149.27	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R212 On 02-February-17	149.28	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R212 On 02-February-17	149.29	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R212 On 04-May-17			Bond Future	152.38	152.3620	152.3762	152.3620	0.00
20/10/2016	R212 On 04-May-17	152.25	Call	Bond Future	126	0	0	0	0.00
20/10/2016	R212 On 04-May-17	152.24	Call	Bond Future	136	0	0	0	0.00
20/10/2016	R212 On 04-May-17	152.23	Call	Bond Future	146	0	0	0	0.00
20/10/2016	R212 On 04-May-17	152.24	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R212 On 04-May-17	152.25	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R212 On 04-May-17	152.23	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R212 On 03-August-17			Bond Future	153.49	153.4764	153.4897	153.4764	0.00
20/10/2016	R212 On 03-August-17	153.34	Call	Bond Future	150	0	0	0	0.00
20/10/2016	R212 On 03-August-17	153.35	Call	Bond Future	140	0	0	0	0.00
20/10/2016	R212 On 03-August-17	153.36	Call	Bond Future	130	0	0	0	0.00
20/10/2016	R212 On 03-August-17	153.34	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R212 On 03-August-17	153.35	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R212 On 03-August-17	153.36	Put	Bond Future	0	0	0	0	0.00
20/10/2016	R213 On 03-November-16			Bond Future	9.19	84.0857	84.0547	84.0857	42,360.00
20/10/2016	R213 On 03-November-16	10.20	Call	Bond Future	6558	7	7	7	0.00
20/10/2016	R213 On 03-November-16	10.19	Call	Bond Future	6496	7	6	7	0.00
20/10/2016	R213 On 03-November-16	10.18	Call	Bond Future	6435	6	6	6	0.00
20/10/2016	R213 On 03-November-16	10.19	Put	Bond Future	1	0	0	0	0.00
20/10/2016	R213 On 03-November-16	10.18	Put	Bond Future	1	0	0	0	0.00
20/10/2016	R213 On 03-November-16	10.20	Put	Bond Future	1	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
20/10/2016	R213 On 02-February-17			Bond Future	9.24	85.6895	85.6576	85.6895	0.00
20/10/2016	R213 On 02-February-17	9.40	Call	Bond Future	2859	3	3	3	0.00
20/10/2016	R213 On 02-February-17	9.42	Call	Bond Future	2938	3	3	3	0.00
20/10/2016	R213 On 02-February-17	9.41	Call	Bond Future	2898	3	3	3	0.00
20/10/2016	R213 On 02-February-17	9.40	Put	Bond Future	1774	2	2	2	0.00
20/10/2016	R213 On 02-February-17	9.42	Put	Bond Future	1719	2	2	2	0.00
20/10/2016	R213 On 02-February-17	9.41	Put	Bond Future	1746	2	2	2	0.00
20/10/2016	R213 On 04-May-17			Bond Future	9.28	83.8298	83.7963	83.8298	0.00
20/10/2016	R213 On 04-May-17	9.37	Call	Bond Future	3423	3	3	3	0.00
20/10/2016	R213 On 04-May-17	9.36	Call	Bond Future	3388	3	3	3	0.00
20/10/2016	R213 On 04-May-17	9.35	Call	Bond Future	3353	3	3	3	0.00
20/10/2016	R213 On 04-May-17	9.36	Put	Bond Future	2820	3	3	3	0.00
20/10/2016	R213 On 04-May-17	9.37	Put	Bond Future	2788	3	3	3	0.00
20/10/2016	R213 On 04-May-17	9.35	Put	Bond Future	2851	3	3	3	0.00
20/10/2016	R213 On 03-August-17			Bond Future	9.30	85.5557	85.5209	85.5557	0.00
20/10/2016	R213 On 03-August-17	9.33	Call	Bond Future	3864	4	4	4	0.00
20/10/2016	R213 On 03-August-17	9.34	Call	Bond Future	3898	4	4	4	0.00
20/10/2016	R213 On 03-August-17	9.35	Call	Bond Future	3931	4	4	4	0.00
20/10/2016	R213 On 03-August-17	9.34	Put	Bond Future	3641	4	4	4	0.00
20/10/2016	R213 On 03-August-17	9.35	Put	Bond Future	3609	4	4	4	0.00
20/10/2016	R213 On 03-August-17	9.33	Put	Bond Future	3674	4	4	4	0.00
20/10/2016	R214 On 03-November-16			Bond Future	9.38	73.8799	73.8096	73.8799	29,619.00
20/10/2016	R214 On 03-November-16	10.35	Call	Bond Future	6589	7	7	7	0.00
20/10/2016	R214 On 03-November-16	10.33	Call	Bond Future	6464	7	6	7	0.00
20/10/2016	R214 On 03-November-16	10.34	Call	Bond Future	6526	7	7	7	0.00
20/10/2016	R214 On 03-November-16	10.33	Put	Bond Future	2	0	0	0	0.00
20/10/2016	R214 On 03-November-16	10.34	Put	Bond Future	1	0	0	0	0.00
20/10/2016	R214 On 03-November-16	10.35	Put	Bond Future	1	0	0	0	0.00
20/10/2016	R214 On 02-February-17			Bond Future	9.42	75.2891	75.2171	75.2891	7,379.00
20/10/2016	R214 On 02-February-17	9.67	Call	Bond Future	3459	4	3	4	0.00
20/10/2016	R214 On 02-February-17	9.66	Call	Bond Future	3416	3	3	3	0.00
20/10/2016	R214 On 02-February-17	9.68	Call	Bond Future	3503	4	4	4	0.00
20/10/2016	R214 On 02-February-17	9.67	Put	Bond Future	1706	2	2	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
20/10/2016	R214 On 02-February-17	9.68	Put	Bond Future	1679	2	2	2	0.00
20/10/2016	R214 On 02-February-17	9.66	Put	Bond Future	1733	2	2	2	0.00
20/10/2016	R214 On 04-May-17			Bond Future	9.46	73.4777	73.4035	73.4777	0.00
20/10/2016	R214 On 04-May-17	9.58	Call	Bond Future	3872	4	4	4	0.00
20/10/2016	R214 On 04-May-17	9.56	Call	Bond Future	3794	4	4	4	0.00
20/10/2016	R214 On 04-May-17	9.57	Call	Bond Future	3833	4	4	4	0.00
20/10/2016	R214 On 04-May-17	9.56	Put	Bond Future	3065	3	3	3	0.00
20/10/2016	R214 On 04-May-17	9.57	Put	Bond Future	3033	3	3	3	0.00
20/10/2016	R214 On 04-May-17	9.58	Put	Bond Future	3000	3	3	3	0.00
20/10/2016	R214 On 03-August-17			Bond Future	9.48	74.9905	74.9142	74.9905	0.00
20/10/2016	R214 On 03-August-17	9.51	Call	Bond Future	4258	4	4	4	0.00
20/10/2016	R214 On 03-August-17	9.53	Call	Bond Future	4332	4	4	4	0.00
20/10/2016	R214 On 03-August-17	9.52	Call	Bond Future	4295	4	4	4	0.00
20/10/2016	R214 On 03-August-17	9.52	Put	Bond Future	4039	4	4	4	0.00
20/10/2016	R214 On 03-August-17	9.53	Put	Bond Future	4004	4	4	4	0.00
20/10/2016	R214 On 03-August-17	9.51	Put	Bond Future	4074	4	4	4	0.00
20/10/2016	R248 On 03-November-16			Bond Future	9.43	94.8569	94.8145	94.8569	64,766.00
20/10/2016	R248 On 03-November-16	10.39	Call	Bond Future	8298	8	8	8	0.00
20/10/2016	R248 On 03-November-16	10.38	Call	Bond Future	8219	8	8	8	0.00
20/10/2016	R248 On 03-November-16	10.37	Call	Bond Future	8139	8	8	8	0.00
20/10/2016	R248 On 03-November-16	10.38	Put	Bond Future	3	0	0	0	0.00
20/10/2016	R248 On 03-November-16	10.39	Put	Bond Future	3	0	0	0	0.00
20/10/2016	R248 On 03-November-16	10.37	Put	Bond Future	4	0	0	0	0.00
20/10/2016	R248 On 02-February-17			Bond Future	9.48	96.6662	96.6226	96.6662	0.00
20/10/2016	R248 On 02-February-17	9.76	Call	Bond Future	4768	5	5	5	0.00
20/10/2016	R248 On 02-February-17	9.77	Call	Bond Future	4824	5	5	5	0.00
20/10/2016	R248 On 02-February-17	9.78	Call	Bond Future	4880	5	5	5	0.00
20/10/2016	R248 On 02-February-17	9.77	Put	Bond Future	2157	2	2	2	0.00
20/10/2016	R248 On 02-February-17	9.76	Put	Bond Future	2191	2	2	2	0.00
20/10/2016	R248 On 02-February-17	9.78	Put	Bond Future	2125	2	2	2	0.00
20/10/2016	R248 On 04-May-17			Bond Future	9.51	94.1353	94.0896	94.1353	0.00
20/10/2016	R248 On 04-May-17	9.67	Call	Bond Future	5266	5	5	5	0.00
20/10/2016	R248 On 04-May-17	9.66	Call	Bond Future	5217	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2016	R248 On 04-May-17	9.65	Call	Bond Future	5169	5	5	5	0.00
20/10/2016	R248 On 04-May-17	9.66	Put	Bond Future	3863	4	4	4	0.00
20/10/2016	R248 On 04-May-17	9.67	Put	Bond Future	3821	4	4	4	0.00
20/10/2016	R248 On 04-May-17	9.65	Put	Bond Future	3904	4	4	4	0.00
20/10/2016	R248 On 03-August-17			Bond Future	9.54	96.0734	96.0261	96.0734	0.00
20/10/2016	R248 On 03-August-17	9.57	Call	Bond Future	5642	6	6	6	0.00
20/10/2016	R248 On 03-August-17	9.58	Call	Bond Future	5688	6	6	6	0.00
20/10/2016	R248 On 03-August-17	9.56	Call	Bond Future	5597	6	6	6	0.00
20/10/2016	R248 On 03-August-17	9.58	Put	Bond Future	5311	5	5	5	0.00
20/10/2016	R248 On 03-August-17	9.57	Put	Bond Future	5356	5	5	5	0.00
20/10/2016	R248 On 03-August-17	9.56	Put	Bond Future	5403	5	5	5	0.00